SDOF linear oscillator

Response to Periodic and Non-periodic Loadings

Giacomo Boffi

Dipartimento di Ingegneria Civile e Ambientale, Politecnico di Milano

March 25, 2014

SDOF linear oscillator

Giacomo Boffi

Outline

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Giacomo Boffi

oscillator

SDOF linear

Response to Periodic Loading

Response to Periodic Loading Introduction Fourier Series Representation Fourier Series of the Response An example

An example

SDOF linear oscillator

Giacomo Boffi

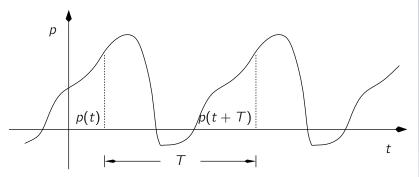
Response to Periodic Loading

Introduction

A periodic loading is characterized by the identity

$$p(t) = p(t + T)$$

where T is the *period* of the loading, and $\omega_1 = \frac{2\pi}{T}$ is its principal frequency.



Note that a function with period T/n is also periodic with period T.

SDOF linear oscillator

Giacomo Boffi

Introduction

Introduction

Periodic loadings can be expressed as an infinite series of harmonic functions using the Fourier theorem, e.g., for an antisymmetric loading you can write

$$p(t) = -p(-t) = \sum_{j=1}^{\infty} p_j \sin j\omega_1 t = \sum_{j=1}^{\infty} p_j \sin \omega_j t.$$

The steady-state response of a SDOF system for a harmonic loading $\Delta p_j(t) = p_j \sin \omega_j t$ is known; with $\beta_j = \omega_j/\omega_n$ it is:

$$x_{j,s-s} = \frac{p_j}{k} D(\beta_j, \zeta) \sin(\omega_j t - \theta(\beta_j, \zeta)).$$

In general, it is possible to sum all steady-state responses, the infinite series giving the SDOF response to p(t). Due to the asymptotic behaviour of $D(\beta;\zeta)$ (D goes to zero for large, increasing β) it is apparent that a good approximation to the steady-state response can be obtained using a limited number of low-frequency terms.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Introduction

Fourier Series

Fourier Series of Response

The Discrete Fourier Transform

Response to General Dynamic Loadings

Fourier Series

Using Fourier theorem any *practical* periodic loading can be expressed as a series of harmonic loading terms. Consider a loading of period T_p , its Fourier series is given by

$$p(t) = a_0 + \sum_{j=1}^{\infty} a_j \cos \omega_j t + \sum_{j=1}^{\infty} b_j \sin \omega_j t, \quad \omega_j = j \omega_1 = j \frac{2\pi}{T_p},$$

where the harmonic amplitude coefficients have expressions:

$$a_0 = \frac{1}{T_p} \int_0^{T_p} p(t) dt, \quad a_j = \frac{2}{T_p} \int_0^{T_p} p(t) \cos \omega_j t dt,$$
$$b_j = \frac{2}{T_p} \int_0^{T_p} p(t) \sin \omega_j t dt,$$

as, by orthogonality, $\int_o^{T_p} p(t) cos \omega_j \, \mathrm{d}t = \int_o^{T_p} a_j \cos^2 \omega_j t \, \mathrm{d}t = \tfrac{T_p}{2} a_j, \text{ etc etc.}$

SDOF linear oscillator

Giacomo Boffi

Response to

Introduction

Representation

Response

7 til Campic

The Discrete

Response to General Dynami

Fourier Coefficients

If p(t) has not an analytical representation and must be measured experimentally or computed numerically, we may assume that it is possible

- (a) to divide the period in N equal parts $\Delta t = T_p/N$,
- (b) measure or compute p(t) at a discrete set of instants t_1, t_2, \ldots, t_N , with $t_m = m\Delta t$,

obtaining a discrete set of values p_m , m = 1, ..., N (note that $p_0 = p_N$ by periodicity).

Using the trapezoidal rule of integration, with $p_0 = p_N$ we can write, for example, the cosine-wave amplitude coefficients,

$$a_j \approx \frac{2\Delta t}{T_p} \sum_{m=1}^N p_m \cos \omega_j t_m$$

$$= \frac{2}{N} \sum_{m=1}^N p_m \cos(j\omega_1 m \Delta t) = \frac{2}{N} \sum_{m=1}^N p_m \cos \frac{jm 2\pi}{N}.$$

It's worth to note that the discrete function $\cos \frac{jm2\pi}{N}$ is periodic with period N.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Series Representation

Fourier Series of Response

An example

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Exponential Form

The Fourier series can be written in terms of the exponentials of imaginary argument,

$$p(t) = \sum_{j=-\infty}^{\infty} P_j \exp i\omega_j t$$

where the complex amplitude coefficients are given by

$$P_j = \frac{1}{T_p} \int_0^{T_p} p(t) \exp i\omega_j t \, dt, \qquad j = -\infty, \dots, +\infty.$$

For a sampled p_m we can write, using the trapezoidal integration rule and substituting $t_m = m\Delta t = m T_p/N$, $\omega_j = j \, 2\pi/T_p$:

$$P_j \approxeq \frac{1}{N} \sum_{m=1}^{N} p_m \exp(-i \frac{2\pi j m}{N}),$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

> Fourier Series Representation

Fourier Series of the Response

An example
An example

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Undamped Response

We have seen that the steady-state response to the *j*th sine-wave harmonic can be written as

$$x_j = rac{b_j}{k} \left[rac{1}{1 - eta_j^2}
ight] \sin \omega_j t, \qquad eta_j = \omega_j / \omega_{
m n},$$

analogously, for the jth cosine-wave harmonic,

$$x_j = \frac{a_j}{k} \left[\frac{1}{1 - \beta_j^2} \right] \cos \omega_j t.$$

Finally, we write

$$x(t) = rac{1}{k} \left\{ a_0 + \sum_{j=1}^{\infty} \left[rac{1}{1 - eta_j^2}
ight] \left(a_j \cos \omega_j t + b_j \sin \omega_j t
ight)
ight\}.$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Introduction

Fourier Series of the

An example

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Damped Response

In the case of a damped oscillator, we must substitute the steady state response for both the jth sine- and cosine-wave harmonic,

$$x(t) = \frac{a_0}{k} + \frac{1}{k} \sum_{j=1}^{\infty} \frac{+(1 - \beta_j^2) a_j - 2\zeta\beta_j b_j}{(1 - \beta_j^2)^2 + (2\zeta\beta_j)^2} \cos\omega_j t + \frac{1}{k} \sum_{j=1}^{\infty} \frac{+2\zeta\beta_j a_j + (1 - \beta_j^2) b_j}{(1 - \beta_j^2)^2 + (2\zeta\beta_j)^2} \sin\omega_j t.$$

As usual, the exponential notation is neater,

$$x(t) = \sum_{j=-\infty}^{\infty} \frac{P_j}{k} \frac{\exp i\omega_j t}{(1 - \beta_j^2) + i(2\zeta\beta_j)}.$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Introduction

Fourier Series of the

An example

Fourier Transform

The Discrete

Response to General Dynamic Loadings

Example

As an example, consider the loading $p(t) = \max\{p_0 \sin \frac{2\pi t}{T_p}, 0\}$

$$a_0 = \frac{1}{T_p} \int_0^{T_p/2} p_o \sin \frac{2\pi t}{T_p} dt = \frac{p_0}{\pi},$$

$$a_j = \frac{2}{T_p} \int_0^{T_p/2} p_o \sin \frac{2\pi t}{T_p} \cos \frac{2\pi jt}{T_p} dt$$

$$= \begin{cases} 0 & \text{for } j \text{ odd} \\ \frac{p_0}{\pi} \left[\frac{2}{1-j^2} \right] & \text{for } j \text{ even,} \end{cases}$$

$$b_j = \frac{2}{T_p} \int_0^{T_p/2} p_o \sin \frac{2\pi t}{T_p} \sin \frac{2\pi jt}{T_p} dt = \begin{cases} \frac{p_0}{2} & \text{for } j = 1\\ 0 & \text{for } n > 1. \end{cases}$$

SDOF linear

Giacomo Boffi

Response to Periodic Loading

Introduction
Fourier Series
Representation

Fourier Series of th Response

An example
An example

Fourier Transform

The Discrete

Response to General Dynamic Loadings

Example cont.

Assuming $\beta_1=3/4$, from $p=\frac{\rho_0}{\pi}\left(1+\frac{\pi}{2}\sin\omega_1t-\frac{2}{3}\cos2\omega_1t-\frac{2}{15}\cos4\omega_2t-\dots\right)$ with the dynamic amplification factors

$$D_1 = \frac{1}{1 - (1\frac{3}{4})^2} = \frac{16}{7},$$

$$D_2 = \frac{1}{1 - (2\frac{3}{4})^2} = -\frac{4}{5},$$

$$D_4 = \frac{1}{1 - (4\frac{3}{4})^2} = -\frac{1}{8}, \quad D_6 = \dots$$

etc, we have

$$x(t) = \frac{p_0}{k\pi} \left(1 + \frac{8\pi}{7} \sin \omega_1 t + \frac{8}{15} \cos 2\omega_1 t + \frac{1}{60} \cos 4\omega_1 t + \dots \right)$$

Take note, these solutions are particular solutions! If your solution has to respect given initial conditions, you must consider also the homogeneous solution.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Series Representation

An example

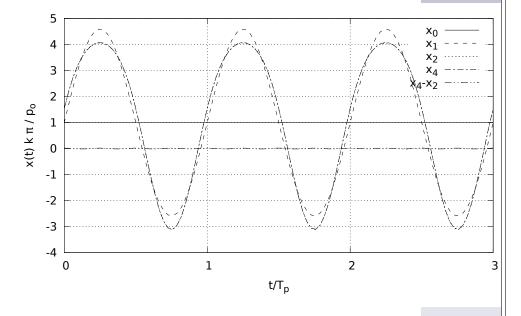
The Discrete

Response to General Dynamic



SDOF linear oscillator

Giacomo Boffi



Outline of Fourier transform

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

Extension of Fourier Series to non periodic functions
Response in the Frequency

The Discrete

Response to General Dynamic Loadings

Response to Periodic Loading

Fourier Transform

Extension of Fourier Series to non periodic functions Response in the Frequency Domain

The Discrete Fourier Transform

Response to General Dynamic Loadings

Non periodic loadings

It is possible to extend the Fourier analysis to non periodic loading. Let's start from the Fourier series representation of the load p(t),

$$p(t) = \sum_{-\infty}^{+\infty} P_r \exp(i\omega_r t), \quad \omega_r = r\Delta\omega, \quad \Delta\omega = \frac{2\pi}{T_p},$$

introducing $P(i\omega_r) = P_r T_p$ and substituting,

$$p(t) = \frac{1}{T_p} \sum_{-\infty}^{+\infty} P(i\omega_r) \exp(i\omega_r t) = \frac{\Delta \omega}{2\pi} \sum_{-\infty}^{+\infty} P(i\omega_r) \exp(i\omega_r t).$$

Due to periodicity, we can modify the extremes of integration in the expression for the complex amplitudes,

$$P(i\omega_r) = \int_{-T_p/2}^{+T_p/2} p(t) \exp(-i\omega_r t) dt.$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Extension of Fourier Series to non periodic functions
Response in the Frequency

The Discrete Fourier Transform

Response to General Dynamic Goadings

Non periodic loadings (2)

If the loading period is extended to infinity to represent the non-periodicity of the loading $(T_p \to \infty)$ then (a) the frequency increment becomes infinitesimal $(\Delta\omega = \frac{2\pi}{T_p} \to d\omega)$ and (b) the discrete frequency ω_r becomes a continuous variable, ω . In the limit, for $T_p \to \infty$ we can then write

$$p(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} P(i\omega) \exp(i\omega t) d\omega$$
$$P(i\omega) = \int_{-\infty}^{+\infty} p(t) \exp(-i\omega t) dt,$$

which are known as the inverse and the direct Fourier Transforms, respectively, and are collectively known as the Fourier transform pair.

SDOF linear oscillator

Giacomo Boffi

Response to

Fourier Transform

Extension of Fourier Series to non periodic functions Response in the Frequency Domain

The Discrete Fourier Transform

Response to General Dynamic Goodings

SDOF Response

In analogy to what we have seen for periodic loads, the response of a damped SDOF system can be written in terms of $H(i\omega)$, the complex frequency response function,

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} H(i\omega) P(i\omega) \exp i\omega t \, dt$$
, where

$$H(i\omega) = \frac{1}{k} \left[\frac{1}{(1-\beta^2) + i(2\zeta\beta)} \right] = \frac{1}{k} \left[\frac{(1-\beta^2) - i(2\zeta\beta)}{(1-\beta^2)^2 + (2\zeta\beta)^2} \right], \quad \beta = \frac{\omega}{\omega_n}.$$

To obtain the response through frequency domain, you should evaluate the above integral, but analytical integration is not always possible, and when it is possible, it is usually very difficult, implying contour integration in the complex plane (for an example, see Example **E6-3** in Clough Penzien).

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Extension of Fourier Series to non periodic functions

Response in the Frequency

The Discrete Fourier Transform

Response to General Dynamio Loadings

Outline of the Discrete Fourier Transform

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform
The Discrete Fourier Transform
Aliasing
The Fast Fourier Transform

Response to General Dynamic Loadings

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Transform
Aliasing

Response to General Dynami

Discrete Fourier Transform

To overcome the analytical difficulties associated with the inverse Fourier transform, one can use appropriate numerical methods, leading to good approximations.

Consider a loading of finite period T_p , divided into N equal intervals $\Delta t = T_p/N$, and the set of values $p_s = p(t_s) = p(s\Delta t)$. We can approximate the complex amplitude coefficients with a sum,

$$P_r = \frac{1}{T_p} \int_0^{T_p} p(t) \exp(-i\omega_r t) dt$$
, that, by trapezoidal rule, is
 $\approx \frac{1}{N\Delta t} \left(\Delta t \sum_{s=0}^{N-1} p_s \exp(-i\omega_r t_s) \right) = \frac{1}{N} \sum_{s=0}^{N-1} p_s \exp(-i\frac{2\pi rs}{N}).$

SDOF linear oscillator

Giacomo Boffi

Response to
Periodic Loading

ourier Transform

The Discrete

The Discrete Fourier

Aliasing

The Fast Fourier

Response to General Dynamic Loadings

Discrete Fourier Transform (2)

In the last two passages we have used the relations

$$p_N = p_0$$
, $\exp(i\omega_r t_N) = \exp(ir\Delta\omega T_p) = \exp(ir2\pi) = \exp(i0)$

$$\omega_r t_s = r\Delta\omega s\Delta t = rs \frac{2\pi}{T_p} \frac{T_p}{N} = \frac{2\pi rs}{N}.$$

Take note that the discrete function $\exp(-i\frac{2\pi rs}{N})$, defined for integer r, s is periodic with period N, implying that the complex amplitude coefficients are themselves periodic with period N.

$$P_{r+N} = P_r$$

Starting in the time domain with N distinct complex numbers, p_s , we have found that in the frequency domain our load is described by N distinct complex numbers, P_r , so that we can say that our function is described by the same amount of information in both domains.

SDOF linear oscillator

Giacomo Boffi

Response to

Fourier Transform

The Discrete Fourier Transform

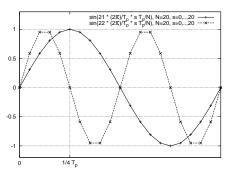
The Discrete Fourier Transform

Aliasing
The Fast Fourier

Response to General Dynamic

Aliasing

Only N/2 distinct frequencies $(\sum_{0}^{N-1} = \sum_{-N/2}^{+N/2})$ contribute to the load representation, what if the *frequency content* of the loading has contributions from frequencies higher than $\omega_{N/2}$? What happens is *aliasing*, i.e., the upper frequencies contributions are mapped to contributions of lesser frequency.



See the plot above: the contributions from the high frequency sines, when sampled, are indistinguishable from the contributions from lower frequency components, i.e., are *aliased* to lower frequencies!

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete
Fourier Transform

Transform

Aliasing

The Fast Fourier

Response to General Dynamic Loadings

Aliasing (2)

- ► The maximum frequency that can be described in the DFT is called the Nyquist frequency, $\omega_{Ny} = \frac{1}{2} \frac{2\pi}{\Delta t}$.
- ▶ It is usual in signal analysis to remove the signal's higher frequency components preprocessing the signal with a *filter* or a *digital filter*.
- ▶ It is worth noting that the *resolution* of the DFT in the frequency domain for a given sampling rate is proportional to the number of samples, i.e., to the duration of the sample.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Aliasing

The Fast Fourie

Response to General Dynam

The Fast Fourier Transform

The operation count in a DFT is in the order of N^2 A Fast Fourier Transform is an algorithm that reduces the operation count. The first and simpler FFT algorithm is the *Decimation in Time* algorithm by Tukey and Cooley (1965).

Assume N is even, and divide the DFT summation to consider even and odd indices \boldsymbol{s}

$$X_r = \sum_{s=0}^{N-1} x_s e^{-\frac{2\pi i}{N} sr}, \qquad r = 0, \dots, N-1$$
$$= \sum_{q=0}^{N/2-1} x_{2q} e^{-\frac{2\pi i}{N} (2q)r} + \sum_{q=0}^{N/2-1} x_{2q+1} e^{-\frac{2\pi i}{N} (2q+1)r}$$

collecting $e^{-\frac{2\pi i}{N}r}$ in the second term and letting $\frac{2q}{N}=\frac{q}{N/2}$

$$= \sum_{q=0}^{N/2-1} x_{2q} e^{-\frac{2\pi i}{N/2}qr} + e^{-\frac{2\pi i}{N}r} \sum_{q=0}^{N/2-1} x_{2q+1} e^{-\frac{2\pi i}{N/2}qr}$$

We have two DFT's of length N/2, the operations count is hence $2(N/2)^2 = N^2/2$, but we have to combine these two halves in the full DFT.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

ourier Transform

The Discrete
Fourier Transform

The Discrete Fourier

Aliasing

The Fast Fourier Transform

> Response to General Dynamic Loadings

The Fast Fourier Transform

Say that

$$X_r = E_r + e^{-\frac{2\pi i}{N}r}O_r$$

where E_r and O_r are the even and odd half-DFT's, of which we computed only coefficients from 0 to N/2-1.

To get the full sequence we have to note that

- 1. the E and O DFT's are periodic with period N/2, and
- 2. $\exp(-2\pi i(r+N/2)/N) = e^{-\pi i} \exp(-2\pi ir/N) = -\exp(-2\pi ir/N)$,

so that we can write

$$X_r = \begin{cases} E_r + \exp(-2\pi i r/N) O_r & \text{if } r < N/2, \\ E_{r-N/2} - \exp(-2\pi i r/N) O_{r-N/2} & \text{if } r \ge N/2. \end{cases}$$

The algorithm that was outlined can be applied to the computation of each of the half-DFT's when N/2 were even, so that the operation count goes to $N^2/4$. If N/4 were even ...

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete
Fourier Transform
The Discrete Fourier

Aliasing
The Fast Fourier

Response to General Dynamic

Pseudocode for CT algorithm

def main():

"""Run_some_test_cases"""

def testit(title , seq):

1)

if __name == "__main__":

length = 32

I seq = Ien(seq)

print "\n".join([

from cmath import cos, sin, pi

print "-" *5, title, "-" *5

```
def fft2(X, N):
  if N = 1 then
     Y = X
  else
     YO = fft2(XO. N/2)
     Y1 = fft2(X1, N/2)
     for k = 0 to N/2-1
                  = Y0_k + exp(2 pi i k/N) Y1_k
       Y_{(k+N/2)} = Y_{0k} - \exp(2 \text{ pi i k/N}) Y_{k}
     endfor
  endif
return Y
```

"%10.6f,::,,%10.6f,,,%10.6fj,,,% (a.real, t.real, t.imag)

for (a, t) in zip(seq, i fft(d fft(seq, l seq), l seq))

testit("Square_wave", [+1.0+0.0j]*(length/2) + [-1.0+0.0i]*(length/2)) testit("Sine_wave", $[\sin((2*pi*k)/length)]$ for k in range(length)]) testit("Cosine⊔wave", [cos((2*pi*k)/length) for k in range(length)])

SDOF linear oscillator

Giacomo Boffi

The East Fourier Transform

```
from cmath import exp, pi
def d fft(x,n):
     """ Direct _ fft _ of _ x , _ a _ list _ of _ n = 2 ** m _ complex _ values """
    return fft(x,n,[exp(-2*pi*1j*k/n) \text{ for } k \text{ in } range(n/2)])
     """Inverse offtoofux, oaulistoofun=2**mocomplexovalues"""
    transform = fft(x,n,[exp(+2*pi*1j*k/n) for k in range(n/2)])
    return [x/n \text{ for } x \text{ in transform}]
    fft(x, n, twiddle):
     """Decimation in Time FFT, to be called by d fft and i fft.
uuuuxuuu isutheu signalu tou transform ,uau listu ofu complexu values
uuuunuuu isu itsu length ,u resultsu areu undefinedu if unu isu notu au poweru of u 2
uuuutwuu is uau list uofu twiddle ufactors , u precomputed uby uthe u caller
uuuu returnsuau listuofu complexuvalues, utoubeu normalizedu in ucaseu of uan
⊔⊔⊔⊔ inverse utransform """
    if n == 1: return x \# bottom \ reached, DFT of a length 1 vec x is x
    # call fft with the even and the odd coefficients in x
    # the results are the so called even and odd DFT's
    y = 0 = fft(x[0::2], n/2, tw[::2])
    y = fft(x[1::2], n/2, tw[::2])
    # assemble the partial results "in place":
    # 1st half of full DFT is put in even DFT, 2nd half in odd DFT
    for k in range (n/2):
        y \ 0[k], \ y \ 1[k] = y \ 0[k] + tw[k] * y \ 1[k], \ y \ 0 \ [k] - tw[k] * y \ 1[k]
```

concatenate the two halves of the DFT and return to caller

SDOF linear oscillator

Giacomo Boffi

The Fast Fourier Transform

SDOF linear oscillator

Giacomo Boffi

""" utility utouformatuandu printuau vectoru andutheu ifftu ofu itsu fft "" Fourier Transform

The Fast Fourier Transform

Dynamic Response (1)

return y 0+y 1

To evaluate the dynamic response of a linear SDOF system in the frequency domain, use the inverse DFT,

$$x_s = \sum_{r=0}^{N-1} V_r \exp(i\frac{2\pi rs}{N}), \quad s = 0, 1, ..., N-1$$

where $V_r = H_r P_r$. P_r are the discrete complex amplitude coefficients computed using the direct DFT, and H_r is the discretization of the complex frequency response function, that for viscous damping is

$$H_r = \frac{1}{k} \left[\frac{1}{(1 - \beta_r^2) + i(2\zeta\beta_r)} \right] = \frac{1}{k} \left[\frac{(1 - \beta_r^2) - i(2\zeta\beta_r)}{(1 - \beta_r^2)^2 + (2\zeta\beta_r)^2} \right], \quad \beta_r = \frac{\omega_r}{\omega_n}.$$

while for hysteretic damping is

$$H_r = \frac{1}{k} \left[\frac{1}{(1 - \beta_r^2) + i(2\zeta)} \right] = \frac{1}{k} \left[\frac{(1 - \beta_r^2) - i(2\zeta)}{(1 - \beta_r^2)^2 + (2\zeta)^2} \right].$$

SDOF linear oscillator

Giacomo Boffi

The Fast Fourier

Some words of caution

If you're going to approach the application of the complex frequency response function without proper concern, you're likely to be hurt.

Let's say $\Delta\omega=1.0$, N=32, $\omega_{\rm n}=3.5$ and r=30, what do you think it is the value of β_{30} ? If you are thinking $\beta_{30}=30~\Delta\omega/\omega_{\rm n}=30/3.5\approx 8.57$ you're wrong!

Due to aliasing,
$$\omega_r = \begin{cases} r\Delta\omega & r \leq N/2\\ (r-N)\Delta\omega & r > N/2 \end{cases}$$

note that in the upper part of the DFT the coefficients correspond to negative frequencies and, staying within our example, it is $\beta_{30}=(30-32)\times 1/3.5\approx -0.571$. If N is even, $P_{N/2}$ is the coefficient corresponding to the Nyquist frequency, if N is odd $P_{\frac{N-1}{2}}$ corresponds to the largest positive frequency, while $P_{\frac{N+1}{2}}$ corresponds to the largest negative frequency.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform The Discrete Fourier Transform

The Fast Fourier Transform

Response to General Dynamic Loadings

Response to General Dynamic Loading

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings Response to infinitesimal impulse Numerical integration of Duhamel integral

Undamped SDOF system Damped SDOF systems

Relationship between time and frequency domain

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Response to infinites impulse

Numerical integration of Duhamel integral

Damped SDOF syste

Relationship between time

Response to a short duration load

An approximate procedure to evaluate the maximum displacement for a short impulse loading is based on the impulse-momentum relationship,

$$m\Delta \dot{x} = \int_0^{t_0} \left[p(t) - kx(t) \right] dt.$$

When one notes that, for small t_0 , the displacement is of the order of t_0^2 while the velocity is in the order of t_0 , it is apparent that the kx term may be dropped from the above expression, i.e.,

$$m\Delta \dot{x} \cong \int_0^{t_0} p(t) dt.$$

SDOF linear oscillator

Giacomo Boffi

Response to
Periodic Loading

ourier Transform

he Discrete ourier Transform

Response to General Dynamic Loadings

Response to infinitesima impulse

Numerical integration of Duhamel integral Undamped SDOF systems Damped SDOF systems Relationship between time

Response to a short duration load

Using the previous approximation, the velocity at time t_0 is

$$\dot{x}(t_0) = \frac{1}{m} \int_0^{t_0} p(t) \, \mathrm{d}t,$$

and considering again a negligibly small displacement at the end of the loading, $x(t_0) \approx 0$, one has

$$x(t-t_0) \approx \frac{1}{m\omega_n} \int_0^{t_0} p(t) dt \sin \omega_n (t-t_0).$$

Please note that the above equation is exact for an infinitesimal impulse loading.

SDOF linear oscillator

Giacomo Boffi

Response to

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Response to infinitesimal impulse

Numerical integration of Duhamel integral Undamped SDOF syste

Relationship between tim and frequency domain

Undamped SDOF

For an infinitesimal impulse, the impulse-momentum is exactly $p(\tau) d\tau$ and the response is

$$dx(t-\tau) = \frac{p(\tau) d\tau}{m\omega_n} \sin \omega_n(t-\tau), \quad t > \tau,$$

and to evaluate the response at time t one has simply to sum all the infinitesimal contributions for $\tau < t$,

$$x(t) = \frac{1}{m\omega_{\rm n}} \int_0^t p(\tau) \sin \omega_{\rm n}(t-\tau) \, d\tau, \quad t > 0.$$

This relation is known as the Duhamel integral, and tacitly depends on initial rest conditions for the system.

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

impulse

Numerical integration of

Undamped SDOF system

Damped SDOF systems

Relationship between time

Damped SDOF

The derivation of the equation of motion for a generic load is analogous to what we have seen for undamped SDOF, the infinitesimal contribution to the response at time t of the load at time τ is

$$dx(t) = \frac{p(\tau)}{m\omega_D} d\tau \sin \omega_D(t-\tau) \exp(-\zeta \omega_n(t-\tau)) \quad t \ge \tau$$

and integrating all infinitesimal contributions one has

$$x(t) = \frac{1}{m\omega_D} \int_0^t \rho(\tau) \sin \omega_D(t-\tau) \exp(-\zeta \omega_n(t-\tau)) d\tau, \quad t \ge 0.$$

Evaluation of Duhamel integral, undamped

Using the trig identity

$$\sin(\omega_n t - \omega_n \tau) = \sin \omega_n t \cos \omega_n \tau - \cos \omega_n t \sin \omega_n \tau$$

the Duhamel integral is rewritten as

$$x(t) = \frac{\int_0^t p(\tau) \cos \omega_n \tau \, d\tau}{m\omega_n} \sin \omega_n t - \frac{\int_0^t p(\tau) \sin \omega_n \tau \, d\tau}{m\omega_n} \cos \omega_n t$$
$$= \mathcal{A}(t) \sin \omega_n t - \mathcal{B}(t) \cos \omega_n t$$

where

$$\begin{cases} \mathcal{A}(t) = \frac{1}{m\omega_{\text{n}}} \int_{0}^{t} p(\tau) \cos \omega_{\text{n}} \tau \, d\tau \\ \mathcal{B}(t) = \frac{1}{m\omega_{\text{n}}} \int_{0}^{t} p(\tau) \sin \omega_{\text{n}} \tau \, d\tau \end{cases}$$

SDOF linear oscillator

Giacomo Boffi

Periodic Loading

ourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

impulse

Numerical integration of Duhamel integral

Undamped SDOF systems
Damped SDOF systems
Relationship between time

Numerical evaluation of Duhamel integral, undamped

Usual numerical procedures can be applied to the evaluation of \mathcal{A} and \mathcal{B} , e.g., using the trapezoidal rule, one can have, with $\mathcal{A}_N = \mathcal{A}(N\Delta\tau)$ and $y_N = p(N\Delta\tau)\cos(N\Delta\tau)$

$$A_{N+1} = A_N + \frac{\Delta \tau}{2m\omega_n} (y_N + y_{N+1}).$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transform

Response to
General Dynamic
Loadings

Response to infinitesir impulse

Numerical integration of Duhamel integral

Damped SDOF syst

Relationship between time and frequency domain

SDOF linear oscillator

Giacomo Boffi

Response to

Fourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Response to infinitesimal

impulse

Numerical integration

Undamped SDOF system

Damped SDOF systems Relationship between tim

Evaluation of Duhamel integral, damped

For a damped system, it can be shown that

$$x(t) = \mathcal{A}(t)\sin\omega_D t - \mathcal{B}(t)\cos\omega_D t$$

with

$$\mathcal{A}(t) = \frac{1}{m\omega_D} \int_0^t p(\tau) \frac{\exp \zeta \omega_n \tau}{\exp \zeta \omega_n t} \cos \omega_D \tau \, d\tau,$$

$$\mathcal{B}(t) = \frac{1}{m\omega_D} \int_0^t p(\tau) \frac{\exp \zeta \omega_n \tau}{\exp \zeta \omega_n t} \sin \omega_D \tau \, d\tau.$$

SDOF linear oscillator

Giacomo Boffi

Numerical evaluation of Duhamel integral, damped

Numerically, using e.g. Simpson integration rule and $y_N = p(N\Delta\tau)\cos\omega_D\tau$,

$$\mathcal{A}_{N+2} = \mathcal{A}_N \exp(-2\zeta\omega_n\Delta\tau) + \frac{\Delta\tau}{3m\omega_D} \left[y_N \exp(-2\zeta\omega_n\Delta\tau) + 4y_{N+1} \exp(-\zeta\omega_n\Delta\tau) + y_{N+2} \right]$$

$$N = 0, 2, 4, \cdots$$

SDOF linear oscillator

Giacomo Boffi

Transfer Functions

The response of a linear SDOF system to arbitrary loading can be evaluated by a convolution integral in the time domain,

$$x(t) = \int_0^t \rho(\tau) h(t-\tau) d\tau,$$

with the unit impulse response function $h(t) = \frac{1}{m\omega_D} \exp(-\zeta \omega_n t) \sin(\omega_D t)$, or through the frequency domain using the Fourier integral

$$x(t) = \int_{-\infty}^{+\infty} H(\omega) P(\omega) \exp(i\omega t) d\omega,$$

where $H(\omega)$ is the complex frequency response function.

SDOF linear

Giacomo Boffi

Transfer Functions

These response functions, or *transfer* functions, are connected by the direct and inverse Fourier transforms:

$$H(\omega) = \int_{-\infty}^{+\infty} h(t) \exp(-i\omega t) dt,$$

 $h(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} H(\omega) \exp(i\omega t) d\omega.$

SDOF linear oscillator

Giacomo Boffi

Relationship of transfer functions

We write the response and its Fourier transform:

$$x(t) = \int_0^t p(\tau)h(t-\tau) d\tau = \int_{-\infty}^t p(\tau)h(t-\tau) d\tau$$
$$X(\omega) = \int_{-\infty}^{+\infty} \left[\int_{-\infty}^t p(\tau)h(t-\tau) d\tau \right] \exp(-i\omega t) dt$$

the lower limit of integration in the first equation was changed from 0 to $-\infty$ because $p(\tau) = 0$ for $\tau < 0$, and since $h(t - \tau) = 0$ for $\tau > t$, the upper limit of the second integral in the second equation can be changed from t to $+\infty$,

$$X(\omega) = \lim_{s \to \infty} \int_{-s}^{+s} \int_{-s}^{+s} p(\tau)h(t-\tau) \exp(-i\omega t) dt d\tau$$

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transform

The Discrete Fourier Transforn

Response to General Dynamic Loadings

impulse

Numerical integration of

Undamped SDOF systems
Damped SDOF systems
Relationship between time
and frequency domain

Relationship of transfer functions

Introducing a new variable $\theta = t - \tau$ we have

$$X(\omega) = \lim_{s \to \infty} \int_{-s}^{+s} p(\tau) \exp(-i\omega\tau) d\tau \int_{-s-\tau}^{+s-\tau} h(\theta) \exp(-i\omega\theta) d\theta$$

with $\lim_{s\to\infty}s-\tau=\infty$, we finally have

$$X(\omega) = \int_{-\infty}^{+\infty} p(\tau) \exp(-i\omega\tau) d\tau \int_{-\infty}^{+\infty} h(\theta) \exp(-i\omega\theta) d\theta$$
$$= P(\omega) \int_{-\infty}^{+\infty} h(\theta) \exp(-i\omega\theta) d\theta$$

where we have recognized that the first integral is the Fourier transform of p(t).

SDOF linear oscillator

Giacomo Boffi

Response to Periodic Loading

Fourier Transforn

Fourier Transform

General Dynamic Loadings

Response to infinitesimal impulse

Numerical integration of Duhamel integral

Damped SDOF systems

Relationship between tin

Relationship of transfer functions

Our last relation was

$$X(\omega) = P(\omega) \int_{-\infty}^{+\infty} h(\theta) \exp(-i\omega\theta) d\theta$$

but $X(\omega) = H(\omega)P(\omega)$, so that, noting that in the above equation the last integral is just the Fourier transform of $h(\theta)$, we may conclude that, effectively, $H(\omega)$ and h(t) form a Fourier transform pair.

SDOF linear oscillator

Giacomo Boffi

Response to
Periodic Loading

ourier Transform

The Discrete Fourier Transform

Response to General Dynamic Loadings

Response to infinitesima

Numerical integration of Duhamel integral

Undamped SDOF systems

Damped SDOF systems

Relationship between time and frequency domain