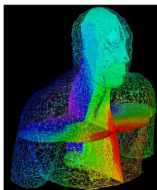
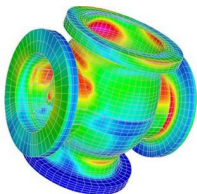


The Finite Element Method for the Analysis of Non-Linear and Dynamic Systems

Prof. Dr. Eleni Chatzi

Dr. Giuseppe Abbiati, Dr. Konstantinos Agathos

Lecture 1 - 21 September, 2017



- understanding the limits of static linear finite element analysis
- understanding the difference between linear and nonlinear differential operators
- introducing the Newton-Raphson method as a fundamental tool for solving nonlinear algebraic equations
- building a big picture of most common nonlinear problems encountered in engineering

Linear Differential Operators

Is a mapping acting on elements of a space to produce elements of the same space, e.g.: functions $f : R \rightarrow R$.

Force balance:

$$E \frac{d^2 u}{dx^2} = L(u) = -P$$

Differential operator:

$$L(\cdot) = E \frac{d^2(\cdot)}{dx^2}$$

The differential operator is linear:

$$L(au_1 + bu_2) = aL(u_1) + bL(u_2)$$

The superposition principle holds.

From Differential to Algebraic Equations

Linear differential equation:

$$L(u) = b, \text{ with } L(u) = \sum_{i=0}^n a_{2i} \frac{d^{2i} u}{dx^{2i}}$$

$$\begin{cases} \frac{d^j u}{dx^j} \big|_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs (primal quantities)} \\ \frac{d^j u}{dx^j} \big|_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs (dual quantities)} \end{cases}$$



Linear algebraic equation:

$$\underset{(n \times n_u) \times (n \times n_u)}{\mathbf{K}_u} \underset{(n \times n_u) \times 1}{\begin{bmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{bmatrix}} = \underset{(n \times n_u) \times 1}{\mathbf{F}_u}$$

From Differential to Algebraic Equations

Linear differential equation:

$$L(u) = b, \text{ with } L(u) = \sum_{i=0}^n a_{2i} \frac{d^{2i} u}{dx^{2i}}$$

$$\begin{cases} \frac{d^j u}{dx^j} |_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs (primal quantities)} \\ \frac{d^j u}{dx^j} |_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs (dual quantities)} \end{cases}$$



Linear algebraic equation:

$$\begin{matrix} \mathbf{K}_u \\ (n \times n_u) \times (n \times n_u) \end{matrix} \begin{bmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{bmatrix}_{(n \times n_u) \times 1} = \begin{matrix} \mathbf{F}_u \\ (n \times n_u) \times 1 \end{matrix}$$

Nonlinear Differential Operator

Is a mapping acting on elements of a space to produce elements of the same space, e.g.: functions $f : R \rightarrow R$.

Force balance (in presence of large strains):

$$L(u) = E \frac{d^2 u}{dx^2} + E \frac{du}{dx} \frac{d^2 u}{dx^2} = -P$$

Differential operator:

$$L(\cdot) = E \frac{d^2(\cdot)}{dx^2} + E \frac{d(\cdot)}{dx} \frac{d^2(\cdot)}{dx^2}$$

The differential operator L is nonlinear:

$$L(au_1 + bu_2) = E \frac{d^2(au_1 + bu_2)}{dx^2} + E \frac{d(au_1 + bu_2)}{dx} \frac{d^2(au_1 + bu_2)}{dx^2} \neq aL(u_1) + bL(u_2)$$

... the superposition principle does no longer apply.

The **principle of virtual displacements** facilitates the derivation of discretized equations:

$$\mathbf{R}_u(\mathbf{u}) = \mathbf{F}_u$$
$$\int_{\Omega} \{\delta \epsilon\}^T \{\sigma\} d\Omega = \int_{\Omega} \delta \mathbf{u}^T \mathbf{P}_u^{vol} d\Omega + \int_{\Gamma} \delta \mathbf{u}^T \mathbf{P}_u^{sur} \cdot \vec{d\Gamma}$$

- σ : stress state generated by volume \mathbf{P}_u^{vol} and surface \mathbf{P}_u^{sur} loads.
- $\delta \mathbf{u}$ and $\delta \epsilon$: compatible variations of displacement \mathbf{u} and strain ϵ fields.

The **principle of virtual displacements** facilitates the derivation of discretized equations:

$$\mathbf{R}_u(\mathbf{u}) = \mathbf{F}_u$$
$$\int_{\Omega} \{\delta \epsilon\}^T \{\sigma\} d\Omega = \int_{\Omega} \delta \mathbf{u}^T \mathbf{P}_u^{vol} d\Omega + \int_{\Gamma} \delta \mathbf{u}^T \mathbf{P}_u^{sur} \cdot \vec{d\Gamma}$$

- σ : stress state generated by volume \mathbf{P}_u^{vol} and surface \mathbf{P}_u^{sur} loads.
- $\delta \mathbf{u}$ and $\delta \epsilon$: compatible variations of displacement \mathbf{u} and strain ϵ fields.

Nonlinear differential equation:

$$L(u) = b$$

$$\begin{cases} \frac{d^j u}{dx^j} |_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs (primal quantities)} \\ \frac{d^j u}{dx^j} |_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs (dual quantities)} \end{cases}$$



Nonlinear algebraic equation:

$$\mathbf{R}_u \begin{pmatrix} \begin{bmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{bmatrix} \end{pmatrix} = \mathbf{F}_u$$

$(n \times n_u) \times 1 \quad (n \times n_u) \times 1$

Nonlinear differential equation:

$$L(u) = b$$

$$\left\{ \begin{array}{l} \frac{d^j u}{dx^j} |_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs (primal quantities)} \\ \frac{d^j u}{dx^j} |_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs (dual quantities)} \end{array} \right.$$



Nonlinear algebraic equation:

$$\mathbf{R}_u \begin{pmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{pmatrix} = \mathbf{F}_u$$

$(n \times n_u) \times 1$ $(n \times n_u) \times 1$

The solution of the governing BVs turns into a minimization problem that can be solved with standard optimization tools:

$$\hat{\mathbf{u}}_n = \underset{u_n}{\operatorname{argmin}} (\mathbf{F}_u(t_n) - \mathbf{R}_u(\mathbf{u}_n))$$

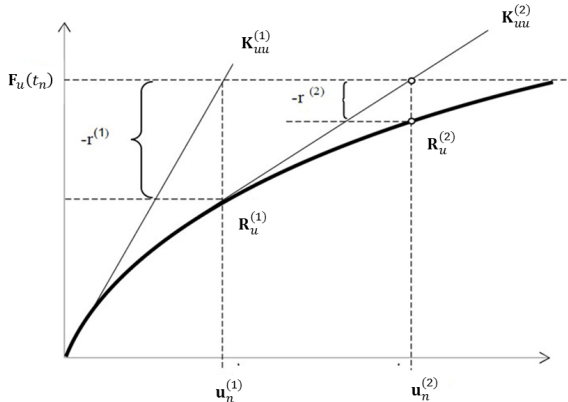
Key idea:

$$\mathbf{R}_u(\mathbf{u} + \Delta\mathbf{u}) \approx \mathbf{R}_u(\mathbf{u}) + \mathbf{K}_u\Delta\mathbf{u}$$

where $\mathbf{K}_u = \nabla_{\mathbf{u}}\mathbf{R}_u$ is the so called tangent stiffness matrix.

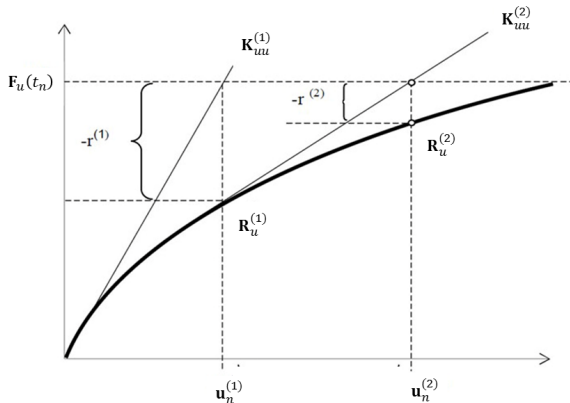
The Newton-Raphson Algorithm

Graphical representation of the Newton-Raphson algorithm for the monodimensional case:



The Newton-Raphson Algorithm

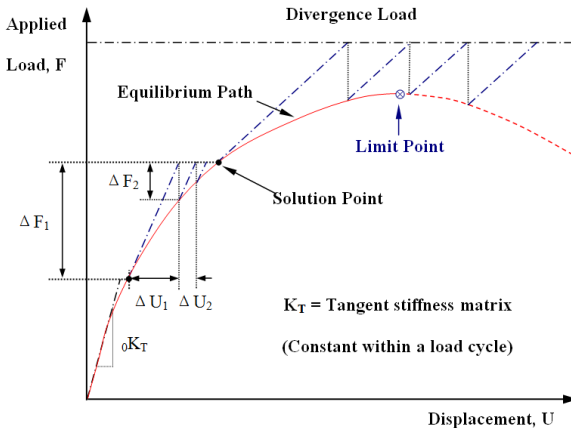
Graphical representation of the Newton-Raphson algorithm for the monodimensional case:



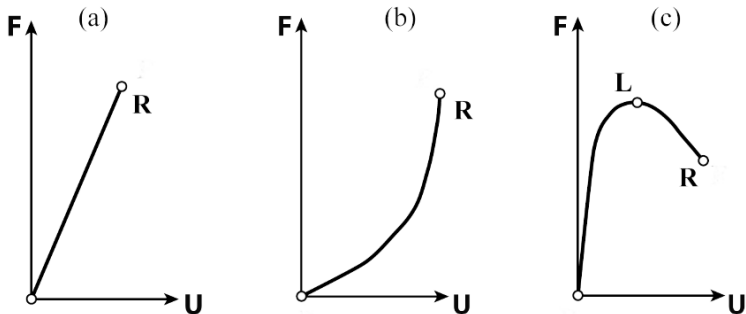
... evaluations of tangent stiffness matrices may be reduced.

The Modified Newton-Raphson Algorithm

Graphical representation of the Newton-Raphson algorithm for the monodimensional case:



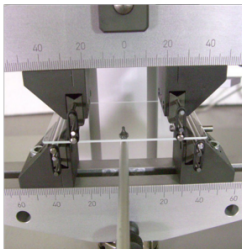
Material Nonlinearities



(a) elastic (brittle behavior materials); (b) increase of stiffness as load increases (pneumatic structures); (c) commonly observed behavior (concrete or steel) ©C.A. Felippa: A tour of Nonlinear Analysis.

Material Nonlinearities

(a)



(b)

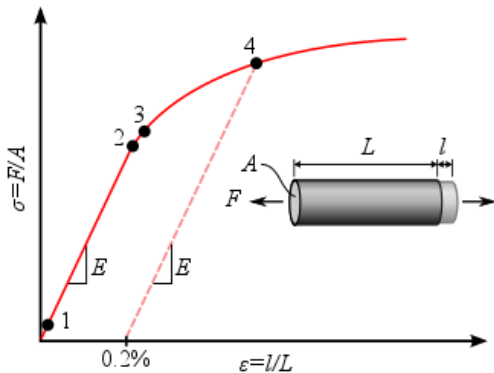


(c)



(a) elastic (brittle behavior materials); (b) increase of stiffness as load increases (pneumatic structures); (c) commonly observed behavior (concrete or steel) ©C.A. Felippa: A tour of Nonlinear Analysis.

Material Nonlinearities

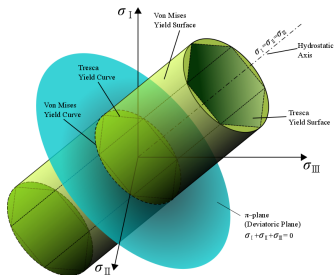


Hysteresis loop ©Wikipedia

$$\epsilon = \epsilon_e + \epsilon_p$$

ϵ_e : elastic strain, ϵ_p : plastic strain.

Material Nonlinearities



Von Mises's and Tresca's yielding surfaces ©Wikipedia

$$\text{if } f(\sigma, \sigma_y) < 0 \rightarrow \dot{\sigma} = E\dot{\epsilon}$$

$$\text{if } f(\sigma, \sigma_y) = 0 \rightarrow \begin{cases} \dot{\sigma} = E(\dot{\epsilon} - \dot{\epsilon}_p), & \text{if } f(\sigma, \sigma_y(\alpha)) = 0 \\ \dot{\epsilon}_p = \dot{\lambda} \nabla f \\ \dot{\alpha} = \dot{\lambda} p \\ \dot{f} = 0 \end{cases}$$

Force balance:

$$\frac{d\sigma}{dx} + P = 0$$

Constitutive model:

$$\sigma = E\epsilon$$

Strain measure:

$$\epsilon = \frac{du}{dx} \rightarrow \text{linear}$$

Force balance:

$$\frac{d\sigma}{dx} + P = 0$$

Constitutive model:

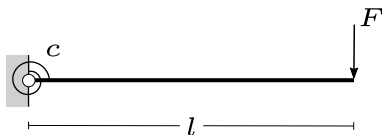
$$\sigma = E\epsilon$$

Strain measure:

$$\epsilon = \frac{du}{dx} + \frac{1}{2} \left(\frac{du}{dx} \right)^2 \rightarrow \text{Nonlinear!}$$

Large displacements of a rigid beam

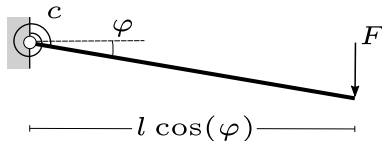
Small displacements



Equilibrium equation:

$$Fl = c\varphi$$

Large displacements



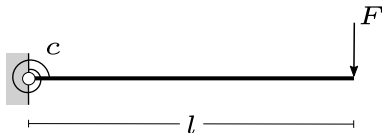
Equilibrium equation:

$$Fl \cos(\varphi) = c\varphi$$

Example taken from: "Nonlinear Finite Element Methods" by P. Wriggers, Springer, 2008

Large displacements of a rigid beam

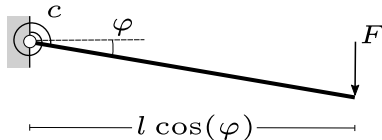
Small displacements



Equilibrium equation:

$$Fl = c\varphi$$

Large displacements

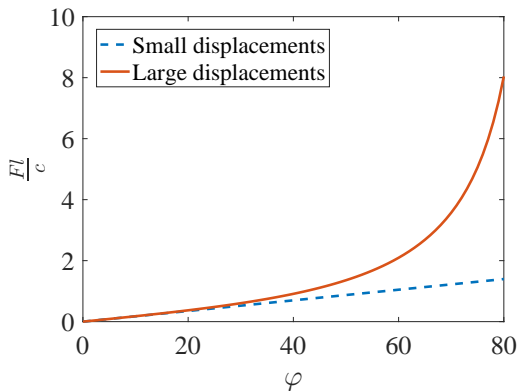


Equilibrium equation:

$$Fl \cos(\varphi) = c\varphi$$

Example taken from: "Nonlinear Finite Element Methods" by P. Wriggers, Springer, 2008

Large displacements of a rigid beam



Force versus rotation

- Example #1: Forming of a metal profile
- Example #2: Large deformation of a race-car tyre
- Example #3: Buckling of a truss structure

Nonlinear differential equation:

$$L(u, \dot{u}, \ddot{u}) = b$$

$$\begin{cases} \frac{d^j u}{dx^j} |_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs} \\ \frac{d^j u}{dx^j} |_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs} \end{cases}$$

$$\frac{d^j u}{dx^j} |_{t=0}, j \in \{0, \dots, n-1\} \text{ Initial Conditions (ICs) on essential BCs}$$

↓

Nonlinear algebraic equation:

$$\underset{(n \times n_u) \times (n \times n_u)}{\mathbf{M}_u} \begin{bmatrix} \ddot{\mathbf{u}} \\ \vdots \\ \frac{d^{(n-1)} \ddot{\mathbf{u}}}{dx^{(n-1)}} \end{bmatrix}_{(n \times n_u) \times 1} + \underset{(n \times n_u) \times 1}{\mathbf{R}_u} \left(\begin{bmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{bmatrix}_{(n \times n_u) \times 1}, \begin{bmatrix} \dot{\mathbf{u}} \\ \vdots \\ \frac{d^{(n-1)} \dot{\mathbf{u}}}{dx^{(n-1)}} \end{bmatrix}_{(n \times n_u) \times 1} \right) = \underset{(n \times n_u) \times 1}{\mathbf{F}_u}$$

Nonlinear Dynamic FEA

Nonlinear differential equation:

$$L(u, \dot{u}, \ddot{u}) = b$$

$$\begin{cases} \frac{d^j u}{dx^j} |_{0,L}, j \in \{0, \dots, n-1\} \text{ essential BCs} \\ \frac{d^j u}{dx^j} |_{0,L}, j \in \{n, \dots, 2n-1\} \text{ natural BCs} \end{cases}$$

$$\frac{d^j u}{dx^j} |_{t=0}, j \in \{0, \dots, n-1\} \text{ Initial Conditions (ICs) on essential BCs}$$

↓

Nonlinear algebraic equation:

$$\underset{(n \times n_u) \times (n \times n_u)}{\mathbf{M}_u} \begin{pmatrix} \ddot{\mathbf{u}} \\ \vdots \\ \frac{d^{(n-1)} \ddot{\mathbf{u}}}{dx^{(n-1)}} \end{pmatrix}_{(n \times n_u) \times 1} + \underset{(n \times n_u) \times 1}{\mathbf{R}_u} \left(\begin{pmatrix} \mathbf{u} \\ \vdots \\ \frac{d^{(n-1)} \mathbf{u}}{dx^{(n-1)}} \end{pmatrix}_{(n \times n_u) \times 1}, \begin{pmatrix} \dot{\mathbf{u}} \\ \vdots \\ \frac{d^{(n-1)} \dot{\mathbf{u}}}{dx^{(n-1)}} \end{pmatrix}_{(n \times n_u) \times 1} \right) = \underset{(n \times n_u) \times 1}{\mathbf{F}_u}$$

Also in this case, the solution of the governing BVs turns into a minimization problem that can be solved with standard optimization tools:

$$\{\hat{\mathbf{u}}_n, \dot{\hat{\mathbf{u}}}_n, \ddot{\hat{\mathbf{u}}}_n\} = \underset{u_n, \dot{u}_n, \ddot{u}_n}{\operatorname{argmin}} (\mathbf{F}_u(t_n) - \mathbf{R}_u(\mathbf{u}_n, \dot{\mathbf{u}}_n) - \mathbf{M}_u \ddot{\mathbf{u}}_n)$$

In detail:

- A minimization problem must be solved at each load step.
- The previous time step solution is taken as starting point.
- Apparently the number of unknowns increased ...

Nonlinear Dynamic FEA: Examples

- Example #1: Shake table test of a concrete frame
- Example #2: Crash test of a car

Thermal Stress Analysis



Rail buckling driven by restrained thermal expansion ©Wikipedia

$$\epsilon = \epsilon_e + \epsilon_T$$

ϵ_e : elastic strain, ϵ_T : thermal strain.

$$\epsilon_{xx} = \frac{1}{E} (\sigma_{xx} - \nu (\sigma_{yy} + \sigma_{zz})) + \alpha (T - T_0)$$

$$\epsilon_{yy} = \frac{1}{E} (\sigma_{yy} - \nu (\sigma_{zz} + \sigma_{xx})) + \alpha (T - T_0)$$

$$\epsilon_{zz} = \frac{1}{E} (\sigma_{zz} - \nu (\sigma_{xx} + \sigma_{yy})) + \alpha (T - T_0)$$

$$\epsilon_{xy} = \frac{\sigma_{xy}}{2G}$$

$$\epsilon_{xz} = \frac{\sigma_{xz}}{2G}$$

$$\epsilon_{yz} = \frac{\sigma_{yz}}{2G}$$

α : coef. of thermal expansion; T : abs. temperature; T_0 : ref. temperature.

$$\epsilon = \epsilon_e + \epsilon_T$$

ϵ_e : elastic strain, ϵ_T : thermal strain.

$$\epsilon_{xx} = \frac{1}{E} (\sigma_{xx} - \nu (\sigma_{yy} + \sigma_{zz})) + \alpha (T - T_0)$$

$$\epsilon_{yy} = \frac{1}{E} (\sigma_{yy} - \nu (\sigma_{zz} + \sigma_{xx})) + \alpha (T - T_0)$$

$$\epsilon_{zz} = \frac{1}{E} (\sigma_{zz} - \nu (\sigma_{xx} + \sigma_{yy})) + \alpha (T - T_0)$$

$$\epsilon_{xy} = \frac{\sigma_{xy}}{2G}$$

$$\epsilon_{xz} = \frac{\sigma_{xz}}{2G}$$

$$\epsilon_{yz} = \frac{\sigma_{yz}}{2G}$$

α : coef. of thermal expansion; T : abs. temperature; T_0 : ref. temperature.

$$\epsilon = \epsilon_e + \epsilon_T$$

ϵ_e : elastic strain, ϵ_T : thermal strain.

$$\epsilon_{xx} = \frac{1}{E} (\sigma_{xx} - \nu (\sigma_{yy} + \sigma_{zz})) + \alpha (T - T_0)$$

$$\epsilon_{yy} = \frac{1}{E} (\sigma_{yy} - \nu (\sigma_{zz} + \sigma_{xx})) + \alpha (T - T_0)$$

$$\epsilon_{zz} = \frac{1}{E} (\sigma_{zz} - \nu (\sigma_{xx} + \sigma_{yy})) + \alpha (T - T_0)$$

$$\epsilon_{xy} = \frac{\sigma_{xy}}{2G}$$

$$\epsilon_{xz} = \frac{\sigma_{xz}}{2G}$$

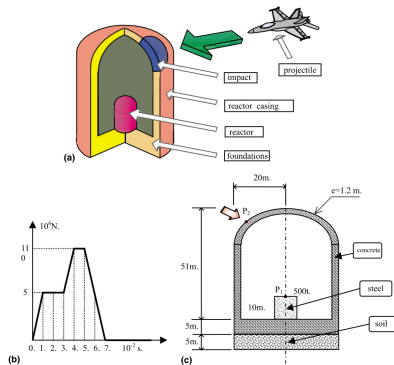
$$\epsilon_{yz} = \frac{\sigma_{yz}}{2G}$$

α : coef. of thermal expansion; T : abs. temperature; T_0 : ref. temperature.

Thermal Stresses Analysis: Examples

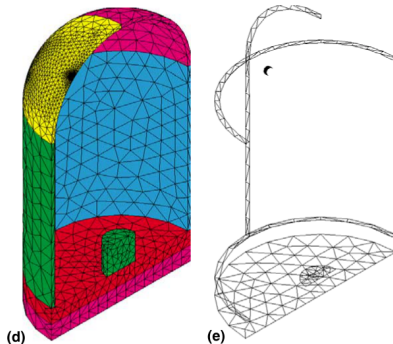
- Example #1: Buckling of a railway
- Example #2: Spring forging

Coupled Problems



a) Impact on the containment vessel of a nuclear reactor casing; b) normal load applied at the point of impact; c) geometry of the structure.

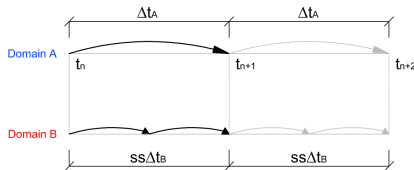
Combescure, A., Gravouil, A. (2002). A numerical scheme to couple subdomains with different time-steps for predominantly linear transient analysis. Computer Methods in Applied Mechanics and Engineering, 191(1112), 11291157.



d) mesh of the structure; e) mesh of the interfaces.

Combescure, A., Gravouil, A. (2002). A numerical scheme to couple subdomains with different time-steps for predominantly linear transient analysis. Computer Methods in Applied Mechanics and Engineering, 191(1112), 11291157.

Coupled Problems



Task sequence of the partitioned algorithm.

$$\begin{cases} \mathbf{M}_u^A \ddot{\mathbf{u}}_{n+1}^A + \mathbf{R}_u^A (\mathbf{u}_{n+1}^A, \dot{\mathbf{u}}_{n+1}^A) = \mathbf{F}_u^A(t_{n+1}) + \mathbf{L}^{A^T} \boldsymbol{\Lambda}_{n+1} \\ \mathbf{M}_u^B \ddot{\mathbf{u}}_{n+\frac{j}{ss}}^B + \mathbf{R}_u^B (\mathbf{u}_{n+\frac{j}{ss}}^B, \dot{\mathbf{u}}_{n+\frac{j}{ss}}^B) = \mathbf{F}_u^B(t_{n+\frac{j}{ss}}) + \mathbf{L}^{B^T} \boldsymbol{\Lambda}_{n+\frac{j}{ss}} \end{cases}$$

$$\mathbf{L}^A \dot{\mathbf{u}}_{n+\frac{j}{ss}}^A + \mathbf{L}^B \dot{\mathbf{u}}_{n+\frac{j}{ss}}^B = \mathbf{0}$$

Combescure, A., Gravouil, A. (2002). A numerical scheme to couple subdomains with different time-steps for predominantly linear transient analysis. *Computer Methods in Applied Mechanics and Engineering*, 191(1112), 11291157.

Coupled Problems: Examples

- Example #1: Bullet impact
- Example #1: Fluid-structure interaction