Finite Elements for Engineers

Lecture 4: Time-Integration Schemes For Forced Vibration Problems

S. D. Rajan
Department of Civil Engineering
ASU

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$$\rho(x)\frac{\partial^2 u(x,t)}{\partial t^2} + \mu(x)\frac{\partial u(x,t)}{\partial t} - \frac{\partial}{\partial x}\left(\alpha(x)\frac{\partial u(x,t)}{\partial x}\right) + \beta(x)u(x,t) = f(x,t)$$

Domain

$$x_a \le x \le x_b$$
 $t > t_0$

$$t > t_0$$

BCs

At
$$x = x_a$$
 and $t > t_0$

$$u(x_a, t) = u_a(t) \text{ or } \left(-\alpha(x)\frac{\partial u}{\partial x}\right)_{x_a} = \tau_a$$
 $u(x_b, t) = u_b(t) \text{ or } \left(-\alpha(x)\frac{\partial u}{\partial x}\right)_{x_b} = \tau_b$

At
$$x = x_b$$
 and $t > t_0$

$$u(x_b, t) = u_b(t) \text{ or } \left(-\alpha(x)\frac{\partial u}{\partial x}\right)_{x_b} = \tau_b$$

ICs

At
$$t_0$$
 $(x_a < x < x_b)$

$$u(x,t_0) = u_0(x)$$
 and $\left(\frac{\partial u(x,t)}{\partial t}\right)_{t_0} = V_0(x)$

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Trial Solution
$$u(x,t;a) = \sum_{j=1}^{n} a_{j}(t)\phi_{j}(x)$$

Step 1: Galerkin's Method – Residual Equations

$$\int_{\Omega} \left(\rho(x) \frac{\partial^2 u}{\partial t^2} + \mu(x) \frac{\partial u}{\partial t} - \frac{\partial}{\partial x} \left(\alpha(x) \frac{\partial u}{\partial x} \right) + \beta(x) u - f(x, t) \right) \phi_i(x) dx = 0$$

$$i = 1, 2, ..., n$$

Step 2: Galerkin's Method – Integration of Parts

$$\int_{\Omega} \phi_i(x) \rho(x) \frac{\partial^2 u}{\partial t^2} dx + \int_{\Omega} \phi_i(x) \mu(x) \frac{\partial u}{\partial t} dx + \int_{\Omega} \frac{d\phi_i}{dx} \alpha(x) \frac{\partial u}{\partial x} dx + \int_{\Omega} \phi_i(x) \beta(x) u dx$$

$$= \int_{\Omega} f(x,t)\phi_i(x)dx - \left[\left(-\alpha(x)\frac{\partial u}{\partial x}\right)\phi_i(x)\right]_{x_1}^{x_n} \qquad i = 1, 2, ..., n$$

Step 3: Galerkin's Method – Trial Solution

Note
$$\left| \frac{\partial u}{\partial x} = \sum_{j=1}^{n} a_j(t) \frac{d\phi_j}{dx} \right| \qquad \left| \frac{\partial u}{\partial t} = \sum_{j=1}^{n} \frac{da_j}{dt} \phi_j \right| \qquad \left| \frac{\partial^2 u}{\partial t^2} = \sum_{j=1}^{n} \frac{d^2 a_j}{dt^2} \phi_j \right|$$

$$\frac{\partial u}{\partial t} = \sum_{j=1}^{n} \frac{da_j}{dt} \phi_j$$

$$\frac{\partial^2 u}{\partial t^2} = \sum_{j=1}^n \frac{d^2 a_j}{dt^2} \phi_j$$

$$\sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \rho(x) \phi_j(x) dx \right) \frac{d^2 a_j}{dt^2} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \mu(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) \mu(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) \mu(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) dx \right) \frac{d a_j}{dt} + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_j(x) dx \right) \frac{d a_j}$$

$$\sum_{j=1}^{n} \left(\int_{\Omega} \frac{d\phi_i}{dx} \alpha(x) \frac{d\phi_j}{dx} dx \right) a_j + \sum_{j=1}^{n} \left(\int_{\Omega} \phi_i(x) \beta(x) \phi_j(x) dx \right) a_j$$

$$= \int_{\Omega} f(x,t)\phi_i(x)dx - \left[\tau(x,t;a)\phi_i(x)\right]_{x_1}^{x_n}$$

Step 3: Galerkin's Method – Element Equations

$$\mathbf{m} \left\{ \frac{d^2 a(t)}{dt^2} \right\} + \mathbf{c} \left\{ \frac{da(t)}{dt} \right\} + \mathbf{k} \left\{ a(t) \right\} = \left\{ f(t) \right\}$$

$$m_{ij} = \int_{\Omega} \phi_i(x) \rho(x) \phi_j(x) dx$$

$$c_{ij} = \int_{\Omega} \phi_i(x) \mu(x) \phi_j(x) dx$$

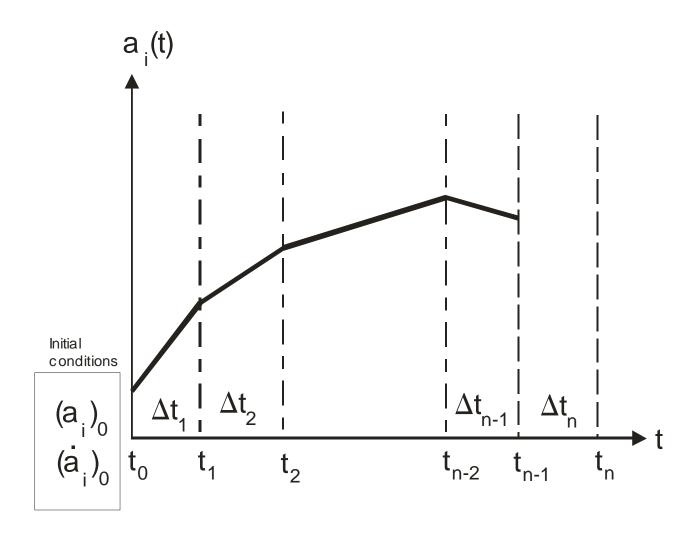
$$k_{ij} = \int_{\Omega} \frac{d\phi_i}{dx} \alpha(x) \frac{d\phi_j}{dx} dx + \int_{\Omega} \phi_i(x) \beta(x) \phi_j(x) dx$$

$$f_i(t) = \int_{\Omega} f(x, t) \phi_i(x) dx - \left[\tau(x, t; a) \phi_i(x) \right]^{x_n}$$

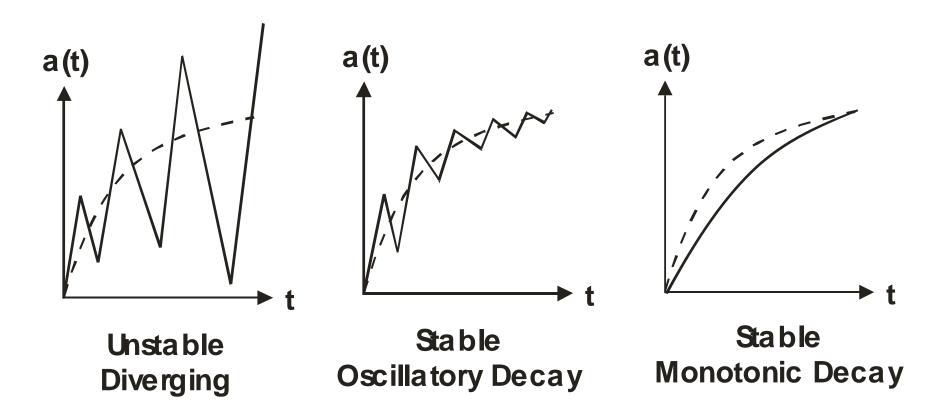
$$\mathbf{M}\{\ddot{a}\} + \mathbf{C}\{\dot{a}\} + \mathbf{K}\{a\} = \{\mathbf{F}\}$$

- ODEs with constant coefficients
- Direct Integration
 - Time stepping March forward in time using initial conditions
 - Conditionally or unconditionally stable
- Mode Superposition
 - Uses mode shapes to construct the solution

Numerical Solution



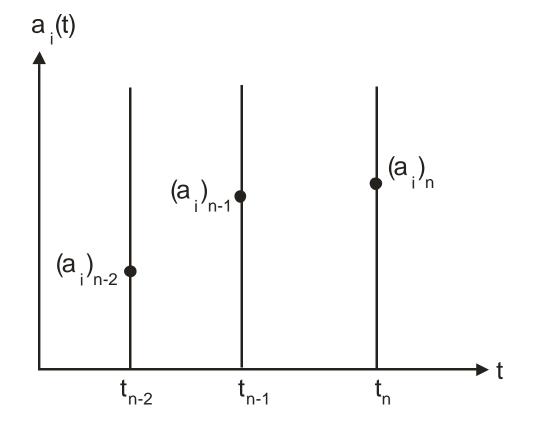
Stability



Central Difference Method

Evaluate at central time

$$\mathbf{M}\{\ddot{a}\}_{n-1} + \mathbf{C}\{\dot{a}\}_{n-1} + \mathbf{K}\{a\}_{n-1} = \{\mathbf{F}\}_{n-1}$$



2 step procedure

Central Difference Method

Assuming

$$\Delta t = t_n - t_{n-1} = t_{n-1} - t_{n-2}$$

Using difference scheme

$$\left\{\dot{a}\right\}_{n-1} \approx \frac{\left\{a\right\}_{n} - \left\{a\right\}_{n-2}}{2\Delta t}$$

$$\left\{\ddot{a}\right\}_{n-1} \approx \frac{\left\{\dot{a}\right\}_{n-1/2} - \left\{\dot{a}\right\}_{n-3/2}}{\Delta t} = \frac{\frac{\left\{a\right\}_{n} - \left\{a\right\}_{n-1}}{\Delta t} - \frac{\left\{a\right\}_{n-1} - \left\{a\right\}_{n-2}}{\Delta t}}{\Delta t}$$

$$\left\{\ddot{a}\right\}_{n-1} = \frac{\left\{a\right\}_{n} - 2\left\{a\right\}_{n-1} + \left\{a\right\}_{n-2}}{\Delta t^{2}}$$

Central Difference Method

$$\left(\frac{1}{\Delta t^2}\mathbf{M} + \frac{1}{2\Delta t}\mathbf{C}\right)\left\{a\right\}_n =$$

$$\left\{F\right\}_{n-1} - \left(\mathbf{K} - \frac{2}{\Delta t^2}\mathbf{M}\right) \left\{a\right\}_{n-1} - \left(\frac{1}{\Delta t^2}\mathbf{M} - \frac{1}{2\Delta t}\mathbf{C}\right) \left\{a\right\}_{n-2}$$

Initial conditions are available for t_0

$$\left| \left\{ a \right\}_{-1} = \left\{ a \right\}_{0} - \Delta t \left\{ \dot{a} \right\}_{0} + \frac{\Delta t^{2}}{2} \left\{ \ddot{a} \right\}_{0} \right|$$

$$\left(\frac{1}{\Delta t^2}\mathbf{M} + \frac{1}{2\Delta t}\mathbf{C}\right)\left\{a\right\}_1 =$$

$$\{F\}_0 - \left(\mathbf{K} - \frac{2}{\Delta t^2}\mathbf{M}\right) \{a\}_0 - \left(\frac{1}{\Delta t^2}\mathbf{M} - \frac{1}{2\Delta t}\mathbf{C}\right) \{a\}_{-1}$$

Explicit Scheme

Diagonalize the LHS as follows (uncouples the equations)

$$\mathbf{K}_{eff} = \frac{1}{\Delta t^2} \mathbf{M} + \frac{1}{2\Delta t} \mathbf{C}$$

and solve (requires only matrix multiplication and algebraic division)

$$\mathbf{K}_{eff} \left\{ a \right\}_n = \mathbf{F}_{eff}$$

The method is conditionally stable (function of smallest period).

$$\Delta t \leq \Delta t_{crit} = \frac{T_n}{\pi}$$

Central Difference: Algorithm

Initial calculations

- 1. Form **K**, **M** and **C**.
- 2. Initialize $\{a\}_0$, $\{\dot{a}\}_0$ and $\{\ddot{a}\}_0$.
- 3. Select Δt and calculate $a_0 = \frac{1}{\Delta t^2}$, $a_1 = \frac{1}{2\Delta t}$, $a_2 = 2a_0$, $a_3 = \frac{1}{a_2}$.
- 4. Calculate $\{a\}_{-1} = \{a\}_{0} \Delta t \{\dot{a}\}_{0} + a_{3} \{\ddot{a}\}_{0}$.
- 5. Form $\widehat{\mathbf{M}} = a_0 \mathbf{M} + a_1 \mathbf{C}$.
- 6. Decompose $\widehat{\mathbf{M}} = \mathbf{L}\mathbf{D}\mathbf{L}^{\mathrm{T}}$.

Central Difference: Algorithm

For each time step

1. Calculate effective loads at time t

$$\{\widehat{F}\}_{n} = \{F\}_{n} - (\mathbf{K} - a_{2}\mathbf{M})\{a\}_{n} - (a_{0}\mathbf{M} - a_{1}\mathbf{C})\{a\}_{n-1}$$

2. Solve for displacements at time $t + \Delta t$

$$\mathbf{LDL}^{\mathsf{T}}\left\{a\right\}_{n+1} = \left\{\widehat{F}\right\}_{n}$$

3. Evaluate accelerations and velocities at time t

$$\{\ddot{a}\}=a_0\Big[\{a\}_{n-1}-2\{a\}_n+\{a\}_{n+1}\Big]$$

$$\{\dot{a}\} = a_1 \left[-\{a\}_{n-1} + \{a\}_{n+1} \right]$$

Problem (no damping)

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{cases} \ddot{a}_1 \\ \ddot{a}_2 \end{cases} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{cases} a_1 \\ a_2 \end{cases} = \begin{cases} 0 \\ 10 \end{cases}$$

At
$$t = 0$$
, $\begin{cases} a_1 \\ a_1 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$ and $\begin{cases} \dot{a}_1 \\ \dot{a}_2 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$

Solution

Initial acceleration

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{Bmatrix} 0 \\ 0 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix} \Rightarrow \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix}$$

Let
$$\Delta t = 0.28 \Rightarrow a_0 = 12.8, a_1 = 1.79, a_2 = 25.5, a_3 = 0.0392.$$

Initial displacement

$$\begin{cases} a_1 \\ a_2 \end{cases}_{-1} = \begin{cases} 0 \\ 0 \end{cases} - 0.28 \begin{cases} 0 \\ 0 \end{cases} + 0.0392 \begin{cases} 0 \\ 10 \end{cases} = \begin{cases} 0 \\ 0.392 \end{cases}$$

Effective mass matrix

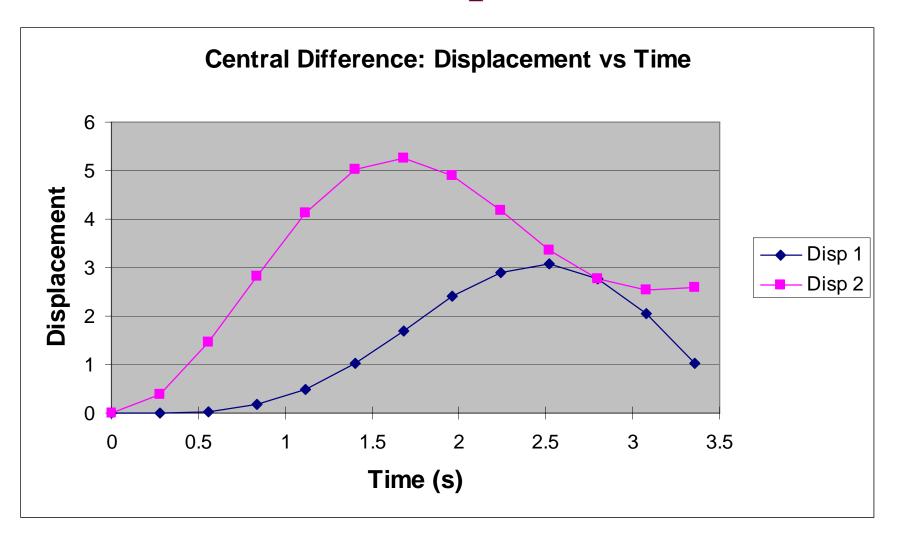
$$\widehat{\mathbf{M}} = 12.8 \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} + 1.79 \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 25.5 & 0 \\ 0 & 12.8 \end{bmatrix}$$

Effective load vector

$$\left\{\widehat{F}\right\}_{n} = \left\{\begin{matrix} 0 \\ 10 \end{matrix}\right\} + \left[\begin{matrix} 45.0 & 2 \\ 2 & 21.5 \end{matrix}\right] \left\{a\right\}_{n} - \left[\begin{matrix} 25.5 & 0 \\ 0 & 12.8 \end{matrix}\right] \left\{a\right\}_{n-1}$$

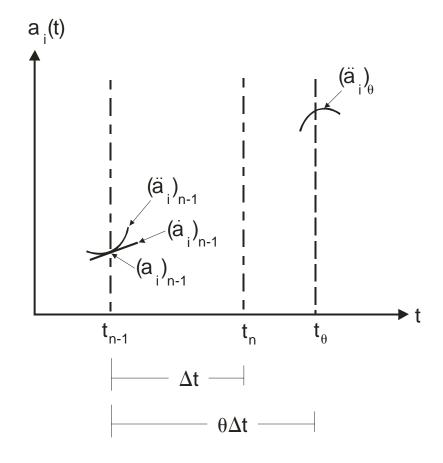
Solve these uncoupled equations every time step

$$\begin{bmatrix} 25.5 & 0 \\ 0 & 12.8 \end{bmatrix} \left\{ a \right\}_{n+1} = \left\{ \widehat{F} \right\}_n$$



One-step Method (assumes linear acceleration)

$$\{a(t)\} = \{c_0\} + \{c_1\}t + \{c_2\}t^2 + \{c_3\}t^3$$



$$t_{\theta} = t_{n-1} + \theta \, \Delta t$$
$$\theta \ge 1$$

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Interpolating data from t_{n-1} and t_{θ}

$$\left\{a(t)\right\} = \left\{a\right\}_{n-1} + \left\{\dot{a}\right\}_{n-1} (t - t_{n-1}) + \frac{1}{2} \left\{\ddot{a}\right\}_{n-1} (t - t_{n-1})^2 + \frac{1}{6} \left\{\ddot{a}\right\}_{n-1} \left(\frac{\left\{\ddot{a}\right\}_{\theta} - \left\{\ddot{a}\right\}_{n-1}}{\theta \Delta t}\right) (t - t_{n-1})^3$$

Differentiating once and twice

$$\{\dot{a}(t)\} = \{\dot{a}\}_{n-1} + \{\ddot{a}\}_{n-1} (t - t_{n-1}) + \frac{1}{2} \left(\frac{\{\ddot{a}\}_{\theta} - \{\ddot{a}\}_{n-1}}{\theta \Delta t}\right) (t - t_{n-1})^2$$

$$\left\{\ddot{a}(t)\right\} = \left\{\ddot{a}\right\}_{n-1} + \left(\frac{\left\{\ddot{a}\right\}_{\theta} - \left\{\ddot{a}\right\}_{n-1}}{\theta \Delta t}\right)(t - t_{n-1})$$

Evaluating at t_{θ}

$$\mathbf{M} \left\{ \ddot{a} \right\}_{\theta} + \mathbf{C} \left\{ \dot{a} \right\}_{\theta} + \mathbf{K} \left\{ a \right\}_{\theta} = \left\{ \mathbf{F} \right\}_{\theta}$$
$$\left\{ \mathbf{F} \right\}_{\theta} = \left\{ \mathbf{F} \right\}_{n-1} + \theta \left(\left\{ \mathbf{F} \right\}_{n} - \left\{ \mathbf{F} \right\}_{n-1} \right)$$

Substituting

$$\left(\frac{6}{\theta^{2} \Delta t^{2}} \mathbf{M} + \frac{3}{\theta \Delta t} \mathbf{C} + \mathbf{K}\right) \left\{a\right\}_{\theta} = \left\{\mathbf{F}\right\}_{n-1} + \theta \left(\left\{\mathbf{F}\right\}_{n} - \left\{\mathbf{F}\right\}_{n-1}\right) + \left(\frac{6}{\theta^{2} \Delta t^{2}} \mathbf{M} + \frac{3}{\theta \Delta t} \mathbf{C}\right) \left\{a\right\}_{n-1} + \left(\frac{6}{\theta \Delta t} \mathbf{M} + 2\mathbf{C}\right) \left\{\dot{a}\right\}_{n-1} + \left(2\mathbf{M} + \frac{\theta \Delta t}{2} \mathbf{C}\right) \left\{\ddot{a}\right\}_{n-1}$$

- Method is implicit.
- Method is unconditionally stable if $\theta \ge 1.37$
- Since the method is one-step no special startup scheme is needed.

Wilson-θ: Algorithm

Initial calculations

- 1. Form **K**, **M** and **C**.
- 2. Initialize $\{a\}_0$, $\{\dot{a}\}_0$ and $\{\ddot{a}\}_0$.
- 3. Select Δt and $\theta = 1.4$ and calculate

$$a_0 = \frac{6}{(\theta \Delta t)^2}, a_1 = \frac{3}{\theta \Delta t}, a_2 = 2a_1, a_3 = \frac{\theta \Delta t}{a_2}$$

$$a_4 = \frac{a_0}{\theta}, a_5 = -\frac{a_2}{\theta}, a_6 = 1 - \frac{3}{\theta}, a_7 = \frac{\Delta t}{2}, a_8 = \frac{\Delta t^2}{6}$$

- 4. Form $\widehat{\mathbf{K}} = \mathbf{K} + a_0 \mathbf{M} + a_1 \mathbf{C}$.
- 5. Decompose $\widehat{\mathbf{K}} = \mathbf{L}\mathbf{D}\mathbf{L}^{\mathsf{T}}$.

Wilson-θ: Algorithm

For each time step

1. Calculate effective loads at time $t + \theta \Delta t$

$$\left\{\widehat{F}\right\}_{\theta} = \left\{F\right\}_{n} + \theta \left[\left\{F\right\}_{\theta} - \left\{F\right\}_{n}\right] + \mathbf{M} \left[a_{0}\left\{a\right\}_{n} + a_{2}\left\{\dot{a}\right\}_{n} + 2\left\{\ddot{a}\right\}_{n}\right] + \mathbf{C} \left[a_{1}\left\{a\right\}_{n} + 2\left\{\dot{a}\right\}_{n} + a_{3}\left\{\ddot{a}\right\}_{n}\right]$$

2. Solve for displacements at time $t + \theta \Delta t$

$$\mathbf{LDL}^{\mathsf{T}}\left\{a\right\}_{\theta} = \left\{\widehat{F}\right\}_{\theta}$$

3. Evaluate displacements, accelerations and velocities at time $t + \Delta t$

$$\begin{aligned} {\ddot{a}}_{n+1} &= a_4 \Big[{a}_{\theta} - {a}_{n} \Big] + a_5 {\dot{a}}_{n} + a_6 {\ddot{a}}_{n} \\ {\dot{a}}_{n+1} &= {\dot{a}}_{n} + a_7 \Big[{\ddot{a}}_{n+1} + {\ddot{a}}_{n} \Big] \\ {a}_{n+1} &= {a}_{n} + \Delta t {\dot{a}}_{n} + a_8 \Big[{\ddot{a}}_{n+1} + 2 {\ddot{a}}_{n} \Big] \end{aligned}$$

Problem (no damping)

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{cases} \ddot{a}_1 \\ \ddot{a}_2 \end{cases} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{cases} a_1 \\ a_2 \end{cases} = \begin{cases} 0 \\ 10 \end{cases}$$

At
$$t = 0$$
, $\begin{cases} a_1 \\ a_1 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$ and $\begin{cases} \dot{a}_1 \\ \dot{a}_2 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$

Solution

Initial acceleration

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{Bmatrix} 0 \\ 0 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix} \Rightarrow \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix}$$

$$a_0 = 39.0, a_1 = 7.65, a_2 = 15.3, a_3 = 0.196$$

 $a_4 = 27.9, a_5 = -10.9, a_6 = -1.14, a_7 = 0.14, a_8 = 0.0131$

Effective stiffness matrix

$$\widehat{\mathbf{K}} = \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} + 39.0 \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 84.1 & -2 \\ -2 & 43.0 \end{bmatrix}$$

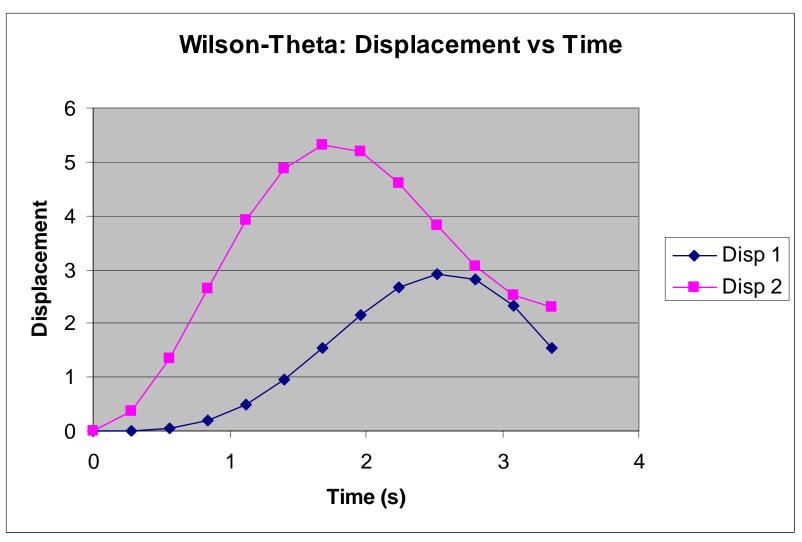
For every time step

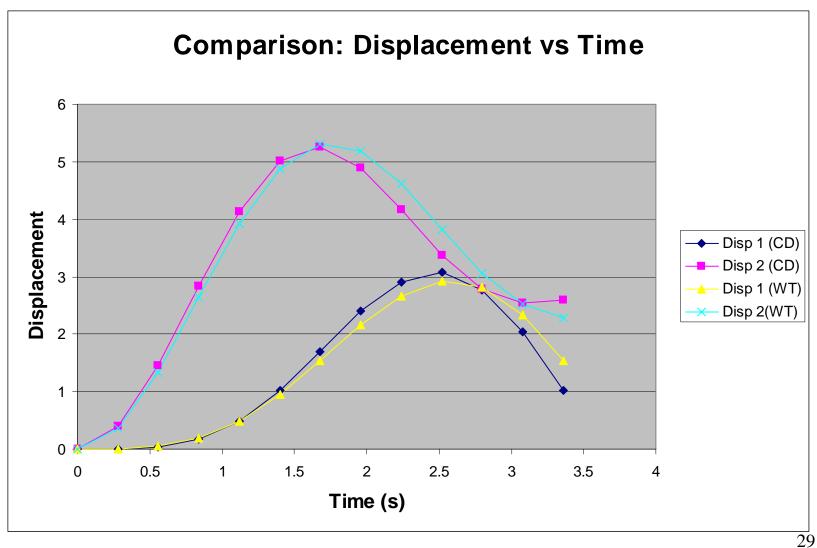
$$\{\widehat{F}\}_{\theta} = \{0 \\ 10\} + \{0 \\ 0\} + \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} [39.0\{a\}_{n} + 15.3\{\dot{a}\}_{n} + 2\{\ddot{a}\}_{n}]$$

$$\widehat{\mathbf{K}}\left\{a\right\}_{\theta} = \left\{\widehat{F}\right\}_{\theta}$$

For every time step

$$\begin{aligned} \left\{ \ddot{a} \right\}_{n+1} &= 27.9 \left[\left\{ a \right\}_{\theta} - \left\{ a \right\}_{n} \right] - 10.9 \left\{ \dot{a} \right\}_{n} - 1.14 \left\{ \ddot{a} \right\}_{n} \\ \left\{ \dot{a} \right\}_{n+1} &= \left\{ \dot{a} \right\}_{n} + 0.14 \left[\left\{ \ddot{a} \right\}_{n+1} + \left\{ \ddot{a} \right\}_{n} \right] \\ \left\{ a \right\}_{n+1} &= \left\{ a \right\}_{n} + 0.28 \left\{ \dot{a} \right\}_{n} + 0.013 \left[\left\{ \ddot{a} \right\}_{n+1} + 2 \left\{ \ddot{a} \right\}_{n} \right] \end{aligned}$$





Mode Superposition

Transformation (Change of Basis)

$$\left\{a(t)\right\} = \mathbf{P}_{n \times n} \mathbf{X}_{n \times 1}(t)$$

Substituting into the system equations

$$\mathbf{M}\left\{\ddot{a}\right\} + \mathbf{C}\left\{\dot{a}\right\} + \mathbf{K}\left\{a\right\} = \left\{\mathbf{F}\right\}$$

and premultiplying by \mathbf{P}^T

$$\widetilde{\mathbf{M}}\ddot{\mathbf{X}}(t) + \widetilde{\mathbf{C}}\dot{\mathbf{X}}(t) + \widetilde{\mathbf{K}}\mathbf{X}(t) = \widetilde{\mathbf{F}}(t) \implies \widetilde{\mathbf{C}} = \mathbf{P}^{\mathrm{T}}\mathbf{C}\mathbf{P}$$

$$\widetilde{\mathbf{M}} = \mathbf{P}^{\mathrm{T}} \mathbf{M} \mathbf{P}$$

$$\widetilde{\mathbf{C}} = \mathbf{P}^{\mathrm{T}} \mathbf{C} \mathbf{P}$$

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

$$\tilde{\mathbf{F}} = \mathbf{P}^{\mathrm{T}} \mathbf{F} \mathbf{P}$$

Mode Superposition

There are many ways of selecting a nonsingular **P**. Objective of the transformation is to reduce the half-band width of the original matrices. On approach is to use

$$\mathbf{M}\left\{\ddot{a}\right\} + \mathbf{K}\left\{a\right\} = 0 \Rightarrow \mathbf{K}\mathbf{\Phi} = \mathbf{\Lambda}\mathbf{M}\mathbf{\Phi}$$

Hence

$$\{a(t)\} = \mathbf{\Phi} \mathbf{X}(t)$$

Equilibrium equations

$$\ddot{\mathbf{X}}(t) + \mathbf{\Phi}^{T} \mathbf{C} \mathbf{\Phi} \dot{\mathbf{X}}(t) + \mathbf{\Lambda} \mathbf{X}(t) = \mathbf{\Phi}^{T} \left\{ \mathbf{F}(t) \right\}$$

Initial conditions

$$\mathbf{X}_0 = \mathbf{\Phi}^T \mathbf{M} \left\{ a \right\}_0 \qquad \dot{\mathbf{X}}_0 = \mathbf{\Phi}^T \mathbf{M} \left\{ \dot{a} \right\}_0$$

Problem (no damping)

$$\begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \begin{Bmatrix} \ddot{a}_1 \\ \ddot{a}_2 \end{Bmatrix} + \begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \begin{Bmatrix} a_1 \\ a_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 10 \end{Bmatrix}$$

At
$$t = 0$$
, $\begin{cases} a_1 \\ a_1 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$ and $\begin{cases} \dot{a}_1 \\ \dot{a}_2 \end{cases} = \begin{cases} 0 \\ 0 \end{cases}$

Solution

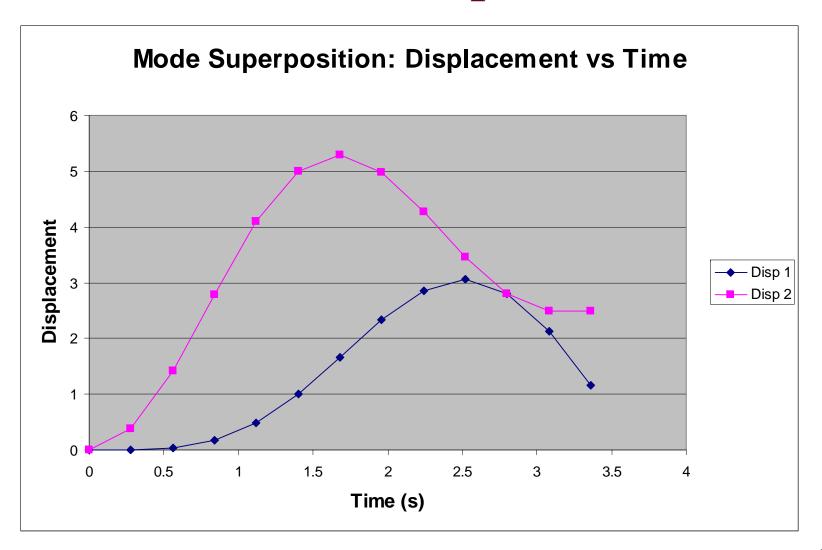
Generalized Eigenproblem

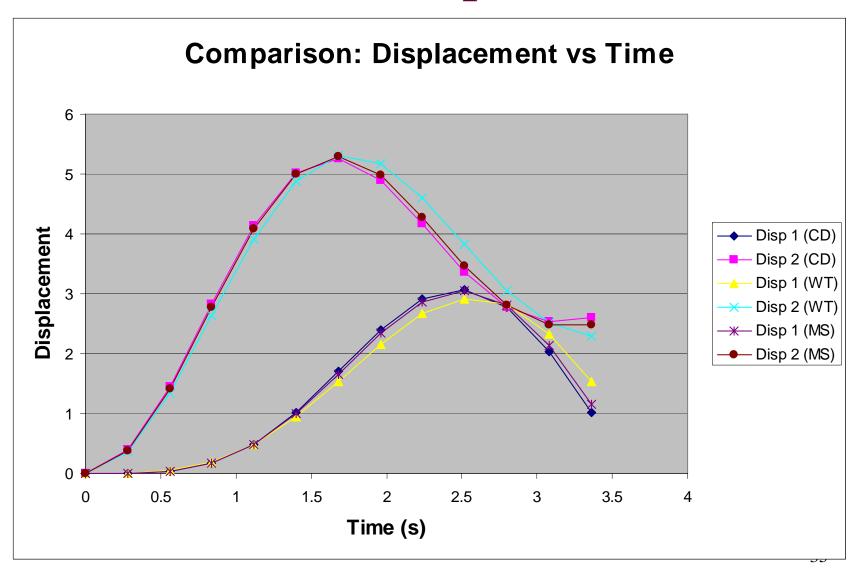
$$\begin{bmatrix} 6 & -2 \\ -2 & 4 \end{bmatrix} \mathbf{\Phi} = \lambda \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix} \mathbf{\Phi} \Rightarrow \lambda_1 = 2, \frac{1}{\sqrt{3}} \begin{Bmatrix} 1 \\ 1 \end{Bmatrix}; \lambda_2 = 5, \sqrt{\frac{2}{3}} \begin{Bmatrix} 1/2 \\ -1 \end{Bmatrix}$$

Eigenvector basis equilibrium equations

$$\ddot{\mathbf{X}}(t) + \begin{bmatrix} 2 & 0 \\ 0 & 5 \end{bmatrix} \mathbf{X}(t) = \begin{bmatrix} \frac{10}{\sqrt{3}} \\ -10\sqrt{\frac{2}{3}} \end{bmatrix}$$

These decoupled equations can be solved using any numerical technique.





Damping

• Is not similar to stiffness and mass. Can be thought of as contributing to overall energy dissipation. Assume that total damping in the structure is the sum of individual damping in each mode.

$$\phi_i^T \mathbf{C} \phi_j = 2\omega_i \xi_i \delta_{ij}$$
 ξ_i : modal damping parameter

Damping

Hence mode superposition equilibrium equations become

$$\ddot{x}_i(t) + 2\omega_i \xi_i \dot{x}_i(t) + \omega_i^2 x_i(t) = f_i(t)$$

Rayleigh Damping: Sometimes two different modes are selected and

$$\mathbf{C} = \alpha \mathbf{M} + \beta \mathbf{K}$$

Problem

Given $\omega_1 = 2$ and $\omega_2 = 3$.

Also $\xi_1 = 0.02$ and $\xi_2 = 0.10$. Compute α and β .

Solution

$$\begin{array}{l}
\phi_i^T \left[\alpha \mathbf{M} + \beta \mathbf{K} \right] \phi_i = 2\omega_i \xi_i \\
\text{Or, } \alpha + \beta \omega_i^2 = 2\omega_i \xi_i
\end{array} \implies \begin{array}{l}
\alpha + 4\beta = 0.08 \\
\alpha + 9\beta = 0.60
\end{array}$$

Hence

$$C = -0.336M + 0.104K$$

Summary

- Central Difference Method is an explicit, conditionally stable method.
- Wilson- θ is unconditionally stable for $\theta > 1.37$.
- Other Time-Integration Methods
 - Houbolt
 - Newmark
- Direct Integration: Computational effort is proportional to the number of time steps.

Summary

- Direct Integration: Short duration simulation.
- Mode Superposition: Longer duration simulation. However requires solution of an eigenproblem.

Further Reading

• Bathe, *Finite Element Procedures*, Prentice-Hall.