

# 2C9


## Design for seismic and climate changes

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# List of lectures

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# Finite element method in structural dynamics II

## Numerical evaluation of dynamic response

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1. Dynamic response analysis
2. Time-stepping procedure
3. Central difference method
4. Newmark's method
5. Stability and computational error of time integration schemes
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# 1. DYNAMIC RESPONSE ANALYSIS

- The equation of motion represents  $N$  differential equations

$$\mathbf{m}\ddot{\mathbf{u}} + \mathbf{c}\dot{\mathbf{u}} + \mathbf{k}\mathbf{u} = \mathbf{p}(t) \quad N \text{ equations}$$

- Considering **modal analysis**, the previous equations can be reduced if the the nodal displacements are approximated by a **linear combination of the first  $J$  natural modes** (usually  $J$  much less than  $N$ , number of DOF)

$$\mathbf{u}(t) \approx \sum_{n=1}^J \boldsymbol{\phi}_n q_n(t) = \boldsymbol{\Phi} \mathbf{q}(t)$$

$$\boldsymbol{\Phi} = [\boldsymbol{\phi}_1 \quad \boldsymbol{\phi}_2 \quad \dots \quad \boldsymbol{\phi}_J] \quad \mathbf{q}(t) = \begin{Bmatrix} q_1(t) \\ q_2(t) \\ \dots \\ q_J(t) \end{Bmatrix}$$

$$\mathbf{M}\ddot{\mathbf{q}} + \mathbf{C}\dot{\mathbf{q}} + \mathbf{K}\mathbf{q} = \mathbf{P}(t) \quad J \text{ equations } (J \ll N)$$

$$\mathbf{M} = \boldsymbol{\Phi}^T \mathbf{m} \boldsymbol{\Phi} ; \mathbf{C} = \boldsymbol{\Phi}^T \mathbf{c} \boldsymbol{\Phi} ; \mathbf{K} = \boldsymbol{\Phi}^T \mathbf{k} \boldsymbol{\Phi} ; \mathbf{P}(t) = \boldsymbol{\Phi}^T \mathbf{p}(t)$$

(**Modal analysis** can only be used if the system does not respond into the non-linear range...)

## Dynamic response analysis

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For systems that behave in a linear elastic fashion...

- If  $N$  is small  $\rightarrow$  it is appropriate to solve numerically the equations

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

- If  $N$  is large  $\rightarrow$  it may be advantageous to use modal analysis

$$\mathbf{M}\ddot{\mathbf{q}} + \mathbf{C}\dot{\mathbf{q}} + \mathbf{K}\mathbf{q} = \mathbf{P}(t)$$

$\mathbf{M}$  and  $\mathbf{K}$  are diagonal matrices

- For systems with classical damping  $\mathbf{C}$  is a diagonal matrix  $\rightarrow$   $J$  uncoupled differential equations (see resolution of SDOF systems)

$$M_n \ddot{q}_n(t) + C_n \dot{q}_n(t) + K_n q_n(t) = P_n(t) \quad n = 1, J$$

- For systems with nonclassical damping  $\mathbf{C}$  is not diagonal and the  $J$  equations are coupled  $\rightarrow$  use numerical methods to solve the equations

## Dynamic response analysis

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- The **direct solution** (using numerical methods) of the  $N \times N$  system of equations

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

is adopted in the following situations:

- For systems with **few degrees of freedom**
  - For systems and excitations where **most of the modes contribute significantly** to the response
  - For systems that respond into the **non-linear range**
- Numerical methods can also be used within the modal analysis for system with nonclassical damping

## 2. TIME-STEPPING PROCEDURE

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- **Equations of motion** for linear MDOF system excited by force vector  $\mathbf{p}(t)$  or earthquake-induced ground motion  $\ddot{\mathbf{u}}_g(t)$

$$\mathbf{m}\ddot{\mathbf{u}} + \mathbf{c}\dot{\mathbf{u}} + \mathbf{k}\mathbf{u} = \mathbf{p}(t) \quad \text{or} \quad -\mathbf{m}\ddot{\mathbf{u}}_g(t)$$

$$\text{initial conditions} \quad \mathbf{u}(0) = \mathbf{u}_0 \quad \text{and} \quad \dot{\mathbf{u}}(0) = \dot{\mathbf{u}}_0$$

time scale is divided into a series of time steps, usually of constant duration

$$\Delta t = t_{i+1} - t_i$$

$$\mathbf{p}_i \equiv \mathbf{p}(t_i) \quad \mathbf{u}_i \equiv \mathbf{u}(t_i) \quad \dot{\mathbf{u}}_i \equiv \dot{\mathbf{u}}(t_i) \quad \ddot{\mathbf{u}}_i \equiv \ddot{\mathbf{u}}(t_i)$$

$$\boxed{\mathbf{m}\ddot{\mathbf{u}}_i + \mathbf{c}\dot{\mathbf{u}}_i + \mathbf{k}\mathbf{u}_i = \mathbf{p}_i \quad \Rightarrow \quad \mathbf{m}\ddot{\mathbf{u}}_{i+1} + \mathbf{c}\dot{\mathbf{u}}_{i+1} + \mathbf{k}\mathbf{u}_{i+1} = \mathbf{p}_{i+1}}$$

$$\underline{\text{unknown vectors}} \quad \mathbf{u}_{i+1} \quad \dot{\mathbf{u}}_{i+1} \quad \ddot{\mathbf{u}}_{i+1}$$

**Explicit methods** - equations of motion are used at time instant  $i$

**Implicit methods** - equations of motion are used at time instant  $i+1$

## Time-stepping procedure

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- **Modal equations** for linear MDOF system excited by force vector  $\mathbf{p}(t)$

$$\mathbf{u}(t) = \sum_{n=1}^J \boldsymbol{\phi}_n q_n(t) = \boldsymbol{\Phi} \mathbf{q}(t)$$

$$\mathbf{M}\ddot{\mathbf{q}} + \mathbf{C}\dot{\mathbf{q}} + \mathbf{K}\mathbf{q} = \mathbf{P}(t)$$

$$\mathbf{M} = \boldsymbol{\Phi}^T \mathbf{m} \boldsymbol{\Phi} \quad \mathbf{C} = \boldsymbol{\Phi}^T \mathbf{c} \boldsymbol{\Phi} \quad \mathbf{K} = \boldsymbol{\Phi}^T \mathbf{k} \boldsymbol{\Phi} \quad \mathbf{P}(t) = \boldsymbol{\Phi}^T \mathbf{p}(t)$$

$$\mathbf{M}\ddot{\mathbf{q}}_i + \mathbf{C}\dot{\mathbf{q}}_i + \mathbf{K}\mathbf{q}_i = \mathbf{P}_i \Rightarrow \mathbf{M}\ddot{\mathbf{q}}_{i+1} + \mathbf{C}\dot{\mathbf{q}}_{i+1} + \mathbf{K}\mathbf{q}_{i+1} = \mathbf{P}_{i+1}$$

unknown vectors

$$\mathbf{q}_{i+1} \quad \dot{\mathbf{q}}_{i+1} \quad \ddot{\mathbf{q}}_{i+1}$$



### 3. CENTRAL DIFFERENCE METHOD

explicit integration method

dynamic equilibrium condition

for direct solution     $x_n \rightarrow \mathbf{u}_i$      $f_n \rightarrow \mathbf{p}_i$      $M, C, K \rightarrow \mathbf{m}, \mathbf{c}, \mathbf{k}$

for modal analysis     $x_n \rightarrow \mathbf{q}_i$      $f_n \rightarrow \mathbf{P}_i$      $M, C, K \rightarrow \mathbf{M}, \mathbf{C}, \mathbf{K}$

$$\begin{aligned} \dot{x}_n &= \frac{x_{n+1} - x_{n-1}}{2\Delta t} \\ \ddot{x}_n &= \frac{x_{n+1} - 2x_n + x_{n-1}}{\Delta t^2} \end{aligned} \Rightarrow \begin{aligned} M \ddot{x}_n + C \dot{x}_n + Kx_n &= f_n \\ M \left[ \frac{x_{n+1} - 2x_n + x_{n-1}}{\Delta t^2} \right] + C \left[ \frac{x_{n+1} - x_{n-1}}{2\Delta t} \right] + Kx_n &= f_n \end{aligned}$$



$$x_{n+1} = \underbrace{\left[ \frac{1}{\Delta t^2} M + \frac{1}{2\Delta t} C \right]^{-1}}_{\hat{K}} \left[ \underbrace{f_n}_{\mathbf{f}_n} - \underbrace{\left( K - \frac{2}{\Delta t^2} M \right)}_{\mathbf{b}} x_n - \underbrace{\left( \frac{1}{\Delta t^2} M - \frac{1}{2\Delta t} C \right)}_{\mathbf{a}} x_{n-1} \right]$$

## Central difference method

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for **diagonal**  $M$  and  $C$ , finding an inverse of is trivial (uncoupled equations)

$$\left[ \frac{1}{\Delta t^2} M + \frac{1}{2\Delta t} C \right]^{-1}$$

**time step**

**conditionally stable method** - stability is controlled by the highest frequency or shortest period  $T_M$  (function of the element size used in the FEM model)

$$\Delta t \leq \frac{T_M}{\pi}$$

the time step should be small enough to resolve the motion of the structure. For modal analysis it is controlled by the highest mode with the period  $T_J$

$$\Delta t \leq \frac{T_J}{20}$$

the time step should be small enough to follow the loading function – acceleration records are typically given at constant time increments (e.g. every 0.02 seconds) which may also influence the time step.

## Central difference method

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### CENTRAL DIFFERENCE METHOD: LINEAR SYSTEMS

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#### 1.0 Initial calculations

$$1.1 \quad (q_n)_0 = \frac{\phi_n^T \mathbf{m} \mathbf{u}_0}{\phi_n^T \mathbf{m} \phi_n}; \quad (\dot{q}_n)_0 = \frac{\phi_n^T \mathbf{m} \dot{\mathbf{u}}_0}{\phi_n^T \mathbf{m} \phi_n}. \quad \text{(initial conditions)}$$

$$\mathbf{q}_0^T = \langle (q_1)_0, \dots, (q_J)_0 \rangle \quad \dot{\mathbf{q}}_0^T = \langle (\dot{q}_1)_0, \dots, (\dot{q}_J)_0 \rangle$$

$$1.2 \quad \mathbf{P}_0 = \Phi^T \mathbf{p}_0.$$

$$1.3 \quad \text{Solve: } \mathbf{M} \ddot{\mathbf{q}}_0 = \mathbf{P}_0 - \mathbf{C} \dot{\mathbf{q}}_0 - \mathbf{K} \mathbf{q}_0 \Rightarrow \ddot{\mathbf{q}}_0.$$

1.4 Select  $\Delta t$ .

$$1.5 \quad \mathbf{q}_{-1} = \mathbf{q}_0 - \Delta t \dot{\mathbf{q}}_0 + \frac{(\Delta t)^2}{2} \ddot{\mathbf{q}}_0.$$

$$1.6 \quad \hat{\mathbf{K}} = \frac{1}{(\Delta t)^2} \mathbf{M} + \frac{1}{2\Delta t} \mathbf{C}. \quad \text{(effective stiffness matrix)}$$

$$1.7 \quad \mathbf{a} = \frac{1}{(\Delta t)^2} \mathbf{M} - \frac{1}{2\Delta t} \mathbf{C}; \quad \mathbf{b} = \mathbf{K} - \frac{2}{(\Delta t)^2} \mathbf{M}.$$

## Central difference method

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2.0 *Calculations for each time step  $i$*

2.1  $\mathbf{P}_i = \Phi^T \mathbf{p}_i.$

2.2  $\hat{\mathbf{P}}_i = \mathbf{P}_i - \mathbf{a}\mathbf{q}_{i-1} - \mathbf{b}\mathbf{q}_i$  (effective load vector)

2.3 Solve:  $\hat{\mathbf{K}}\mathbf{q}_{i+1} = \hat{\mathbf{P}}_i \Rightarrow \mathbf{q}_{i+1}.$

2.4 If required:

$$\dot{\mathbf{q}}_i = \frac{1}{2\Delta t} (\mathbf{q}_{i+1} - \mathbf{q}_{i-1}) \quad \ddot{\mathbf{q}}_i = \frac{1}{(\Delta t)^2} (\mathbf{q}_{i+1} - 2\mathbf{q}_i + \mathbf{q}_{i-1})$$

2.5  $\mathbf{u}_{i+1} = \Phi\mathbf{q}_{i+1}.$

3.0 *Repetition for the next time step.* Replace  $i$  by  $i + 1$  and repeat steps 2.1 to 2.5 for the next time step.

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for direct solution: delete steps 1.1, 1.2, 2.1 and 2.5  
replace (1)  $\mathbf{q}$  by  $\mathbf{u}$ , (2)  $\mathbf{M}$ ,  $\mathbf{C}$ ,  $\mathbf{K}$  and  $\mathbf{P}$  by  $\mathbf{m}$ ,  $\mathbf{c}$ ,  $\mathbf{k}$  and  $\mathbf{p}$

## 4. NEWMARK'S METHOD

implicit integration method

dynamic equilibrium condition

for direct solution     $x_n \rightarrow \mathbf{u}_i$      $f_n \rightarrow \mathbf{p}_i$      $M, C, K \rightarrow \mathbf{m}, \mathbf{c}, \mathbf{k}$

for modal analysis     $x_n \rightarrow \mathbf{q}_i$      $f_n \rightarrow \mathbf{P}_i$      $M, C, K \rightarrow \mathbf{M}, \mathbf{C}, \mathbf{K}$

$$\begin{aligned} x_{n+1} &= x_n + \Delta t \dot{x}_n + (0.5 - \beta) \Delta t^2 \ddot{x}_n + \beta \dot{x}_{n+1} \Delta t^2 \\ \dot{x}_{n+1} &= \dot{x}_n + (1 - \gamma) \Delta t \ddot{x}_n + \gamma \Delta t \ddot{x}_{n+1} \end{aligned}$$

(Newmark's equations)



$$M \ddot{x}_{n+1} + C \dot{x}_{n+1} + K x_{n+1} = f_{n+1}$$

("discrete" equations of motion)



$$\left[ M + \gamma \Delta t C + \beta \Delta t^2 K \right] \ddot{x}_{n+1} = f_{n+1} - C \left[ \dot{x}_n + (1 - \gamma) \Delta t \ddot{x}_n \right] - K \left[ x_n + \Delta t \dot{x}_n + (0.5 - \beta) \Delta t^2 \ddot{x}_n \right]$$

$\hat{K}$

$\hat{f}_{n+1}$

## Newmark's method

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effective stiffness matrix

$$\hat{K} = [M + \gamma\Delta t C + \beta\Delta t^2 K]$$

effective load vector

$$\hat{f}_{n+1} = f_{n+1} - C \left[ \dot{x}_n + (1-\gamma)\Delta t \ddot{x}_n \right] - K \left[ x_n + \Delta t \dot{x}_n + (0.5-\beta)\Delta t^2 \ddot{x}_n \right]$$

system of coupled equations

$$\hat{K} \ddot{x}_{n+1} = \hat{f}_{n+1} \rightarrow \ddot{x}_{n+1}$$

**unconditionally stable method**

for  $\gamma = 1/2$  and  $\beta = 1/4$  (average acceleration method)

recommended **time step** depends on the shortest period of interest  $\Delta t \leq \frac{T_M}{10}$

## Newmark's method

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### NEWMARK'S METHOD: LINEAR SYSTEMS

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#### 1.0 Initial calculations

$$1.1 \quad (q_n)_0 = \frac{\phi_n^T \mathbf{m} \mathbf{u}_0}{\phi_n^T \mathbf{m} \phi_n}; \quad (\dot{q}_n)_0 = \frac{\phi_n^T \mathbf{m} \dot{\mathbf{u}}_0}{\phi_n^T \mathbf{m} \phi_n}.$$

$$\mathbf{q}_0^T = \langle (q_1)_0, \dots, (q_J)_0 \rangle \quad \dot{\mathbf{q}}_0^T = \langle (\dot{q}_1)_0, \dots, (\dot{q}_J)_0 \rangle$$

$$1.2 \quad \mathbf{P}_0 = \Phi^T \mathbf{p}_0.$$

$$1.3 \quad \text{Solve: } \mathbf{M} \ddot{\mathbf{q}}_0 = \mathbf{P}_0 - \mathbf{C} \dot{\mathbf{q}}_0 - \mathbf{K} \mathbf{q}_0 \Rightarrow \ddot{\mathbf{q}}_0.$$

1.4 Select  $\Delta t$ .

$$1.5 \quad \hat{\mathbf{K}} = \mathbf{K} + \frac{\gamma}{\beta \Delta t} \mathbf{C} + \frac{1}{\beta (\Delta t)^2} \mathbf{M}.$$

$$1.6 \quad \mathbf{a} = \frac{1}{\beta \Delta t} \mathbf{M} + \frac{\gamma}{\beta} \mathbf{C}; \quad \mathbf{b} = \frac{1}{2\beta} \mathbf{M} + \Delta t \left( \frac{\gamma}{2\beta} - 1 \right) \mathbf{C}.$$

## Newmark's method

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2.0 *Calculations for each time step  $i$*

2.1  $\mathbf{P}_i = \Phi^T \mathbf{p}_i.$

2.2  $\Delta \hat{\mathbf{P}}_i = \Delta \mathbf{P}_i + \mathbf{a} \dot{\mathbf{q}}_i + \mathbf{b} \ddot{\mathbf{q}}_i.$

2.3 Solve:  $\hat{\mathbf{K}} \Delta \mathbf{q}_i = \Delta \hat{\mathbf{P}}_i \Rightarrow \Delta \mathbf{q}_i.$

2.4  $\Delta \dot{\mathbf{q}}_i = \frac{\gamma}{\beta \Delta t} \Delta \mathbf{q}_i - \frac{\gamma}{\beta} \dot{\mathbf{q}}_i + \Delta t \left( 1 - \frac{\gamma}{2\beta} \right) \ddot{\mathbf{q}}_i.$

2.5  $\Delta \ddot{\mathbf{q}}_i = \frac{1}{\beta (\Delta t)^2} \Delta \mathbf{q}_i - \frac{1}{\beta \Delta t} \dot{\mathbf{q}}_i - \frac{1}{2\beta} \ddot{\mathbf{q}}_i.$

2.6  $\mathbf{q}_{i+1} = \mathbf{q}_i + \Delta \mathbf{q}_i, \quad \dot{\mathbf{q}}_{i+1} = \dot{\mathbf{q}}_i + \Delta \dot{\mathbf{q}}_i, \quad \ddot{\mathbf{q}}_{i+1} = \ddot{\mathbf{q}}_i + \Delta \ddot{\mathbf{q}}_i.$

2.7  $\mathbf{u}_{i+1} = \Phi \mathbf{q}_{i+1}.$

3.0 *Repetition for the next time step.* Replace  $i$  by  $i + 1$  and implement steps 2.1 to 2.7 for the next time step.

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**for direct solution:** delete steps 1.1, 1.2, 2.1 and 2.7  
replace (1)  $\mathbf{q}$  by  $\mathbf{u}$ , (2)  $\mathbf{M}$ ,  $\mathbf{C}$ ,  $\mathbf{K}$  and  $\mathbf{P}$  by  $\mathbf{m}$ ,  $\mathbf{c}$ ,  $\mathbf{k}$  and  $\mathbf{p}$



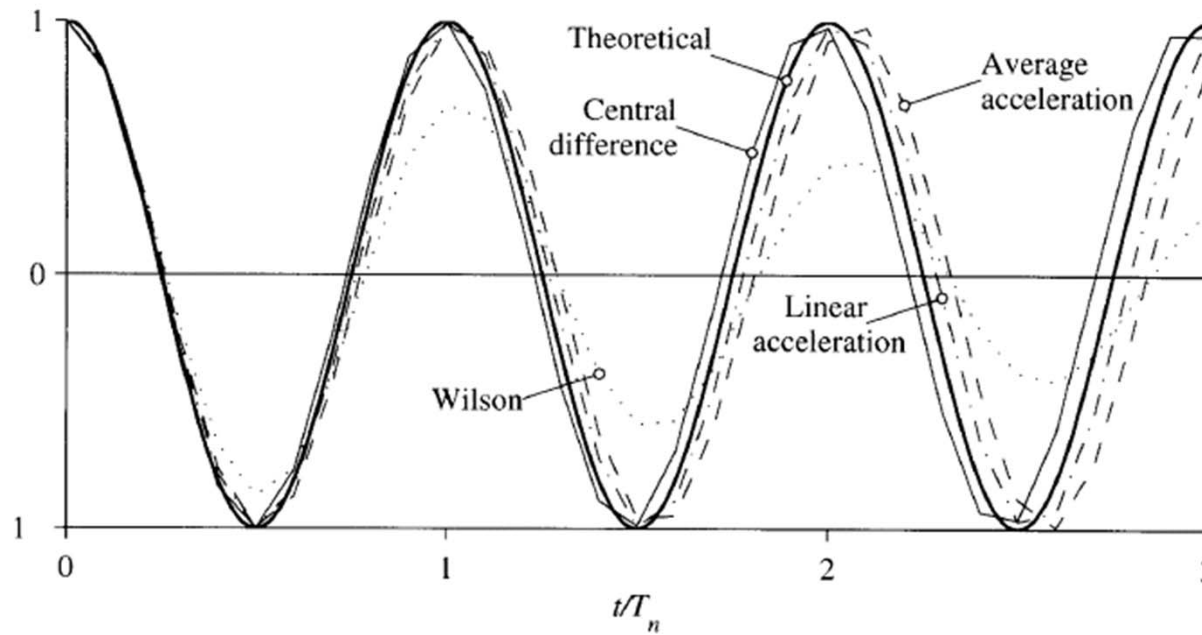
## 5. STABILITY AND COMPUTATIONAL ERROR OF TIME INTEGRATION SCHEMES


  
 more accurate than

Integration Method	Type of Method	Critical Step Size ( $\Delta t_{cr}$ )
Central Different	Explicit	$\frac{2}{\omega} \left( \Delta t \leq \frac{T_J}{\pi} \right)$
Newmark Method $\gamma = \frac{1}{2}, \beta = \frac{1}{6}$ (Linear Acceleration)	Implicit	$\frac{3.464}{\omega}$ $(\Delta t \leq 0.551T_J)$
Newmark Method $\gamma = \frac{1}{2}, \beta = \frac{1}{4}$ (Constant-Average-Acceleration)	Implicit	Unconditionally Stable
Newmark Method $\gamma = \frac{1}{2}, \beta = 0$ (Central Difference)	Explicit	$\frac{2}{\omega} \left( \Delta t \leq \frac{T_J}{\pi} \right)$
Wilson- $\theta$	Implicit	Unconditionally Stable when $\theta \geq 1.37$

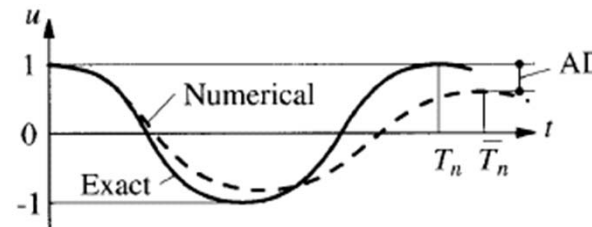
## Stability and computational error of time integration schemes

Free vibration problem:  $m\ddot{u} + ku = 0 \quad u(0) = 1 \quad \text{and} \quad \dot{u}(0) = 0 \Rightarrow u(t) = \cos \omega_n t$



$(\Delta t = 0.1T_n)$

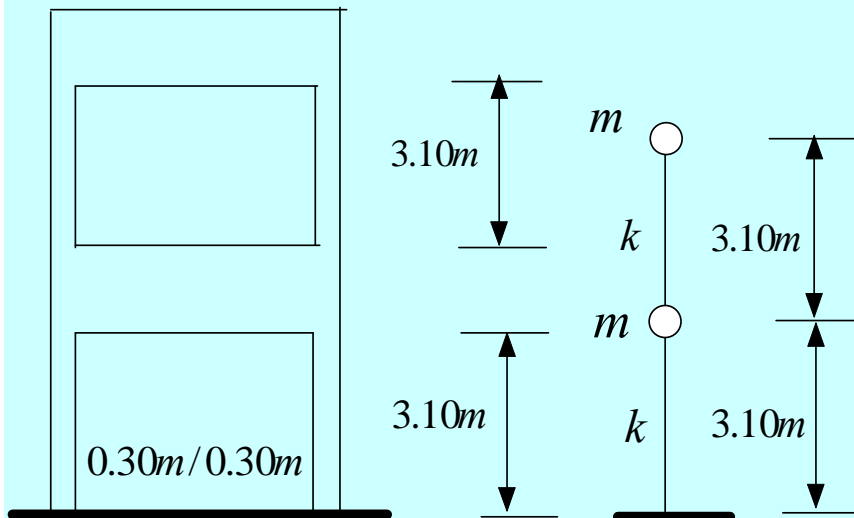
**Errors:** amplitude decay (AD)  
period elongation (PE)



numerical damping?

## 6. EXAMPLE – DIRECT INTEGRATION – CENTRAL DIFFERENCE METHOD

$$E = 3.43 \cdot 10^7 \text{ kN/m}^2, I = \frac{bh^3}{12} = \frac{0.3 \cdot 0.3^3}{12} = 6.75 \cdot 10^{-4}$$

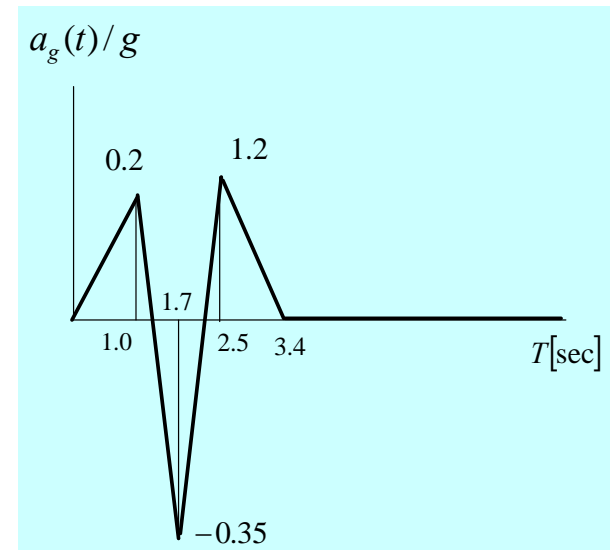


$$k = 2 \cdot \frac{12EI}{L^3} = 2 \cdot \frac{12 \cdot 3.43 \cdot 10^7 \cdot 6.75 \cdot 10^{-4}}{3.1^4} = 18640 \text{ kN/m}$$

$$m = 60 \text{ kN sec}^2/\text{m}$$

$$K = \begin{bmatrix} k & -k \\ -k & 2k \end{bmatrix} = \begin{bmatrix} 18640 & -18640 \\ -18640 & 37280 \end{bmatrix} \quad M = \begin{bmatrix} m & 0 \\ 0 & m \end{bmatrix} = \begin{bmatrix} 60 & 0 \\ 0 & 60 \end{bmatrix}$$

$$T_1 = 0.58 \text{ sec} \quad T_2 = 0.22 \text{ sec}$$



## Example – direct integration – central difference method

### Explicit time stepping scheme

General forcing function

$$x_{n+1} = \left[ \frac{1}{\Delta t^2} M \right]^{-1} \left[ f_n - \left( K - \frac{2}{\Delta t^2} M \right) x_n - \left( \frac{1}{\Delta t^2} M \right) x_{n-1} \right]$$

$$x_{n+1} = \left[ \frac{1}{\Delta t^2} M \right]^{-1} (f_n - Kx_n) + 2x_n - x_{n-1}$$

(undamped system)

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{n+1} = \Delta t^2 \begin{bmatrix} \frac{1}{M(1,1)} & 0 \\ 0 & \frac{1}{M(2,2)} \end{bmatrix} \left\{ \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}_n - \begin{bmatrix} K(1,1) & K(1,2) \\ K(2,1) & K(2,2) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_n \right\} + 2 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_n - \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{n-1}$$

$$\begin{cases} x_{n+1}^1 = \frac{\Delta t^2}{M(1,1)} \{ f_1 - K(1,1) * x_n^1 - K(1,2) * x_n^2 \} + 2 * x_n^1 - x_{n-1}^1 \\ x_{n+1}^2 = \frac{\Delta t^2}{M(2,2)} \{ f_2 - K(2,1) * x_n^1 - K(2,2) * x_n^2 \} + 2 * x_n^2 - x_{n-1}^2 \end{cases}$$

## Example – direct integration – central difference method

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for the base acceleration case  $a(t)$

$$\begin{cases} x_{n+1}^1 = \frac{\Delta t^2}{M(1,1)} \{-M(1,1) * a_n - K(1,1) * x_n^1 - K(1,2) * x_n^2\} + 2 * x_n^1 - x_{n-1}^1 \\ x_{n+1}^2 = \frac{\Delta t^2}{M(2,2)} \{-M(2,2) * a_n - K(2,1) * x_n^1 - K(2,2) * x_n^2\} + 2 * x_n^2 - x_{n-1}^2 \end{cases}$$

for the problem considered

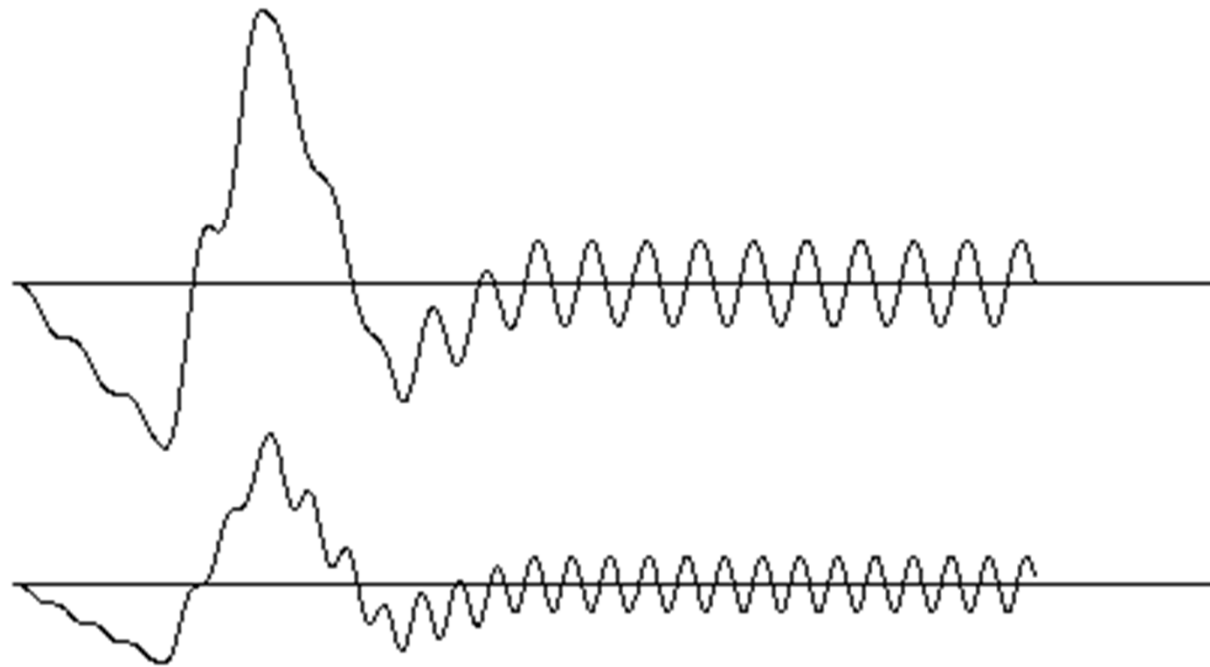
$$\begin{cases} x_{n+1}^1 = \frac{\Delta t^2}{60} \{-60 * a_n - 18640 * x_n^1 + 18640 * x_n^2\} + 2 * x_n^1 - x_{n-1}^1 \\ x_{n+1}^2 = \frac{\Delta t^2}{60} \{-60 * a_n + 18640 * x_n^1 - 37280 * x_n^2\} + 2 * x_n^2 - x_{n-1}^2 \end{cases}$$

## Example – direct integration – central difference method

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U1MAX 1.138665E-02  
U2MAX 6.247208E-03  
MAX BASE SHEAR 236.0421  
Ok  
■

$\Delta t = 0.01\text{sec}$

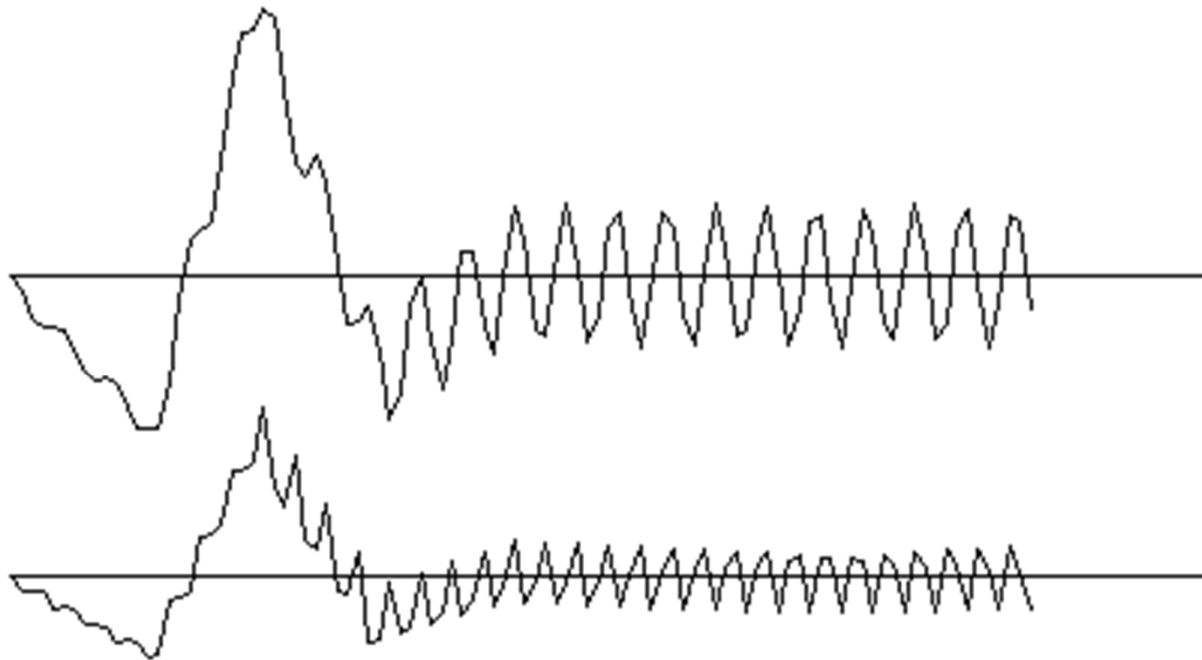


## Example – direct integration – central difference method

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U1MAX 1.110161E-02  
U2MAX 7.008101E-03  
MAX BASE SHEAR 263.9425  
Ok  
■

$\Delta t = 0.05 \text{ sec}$

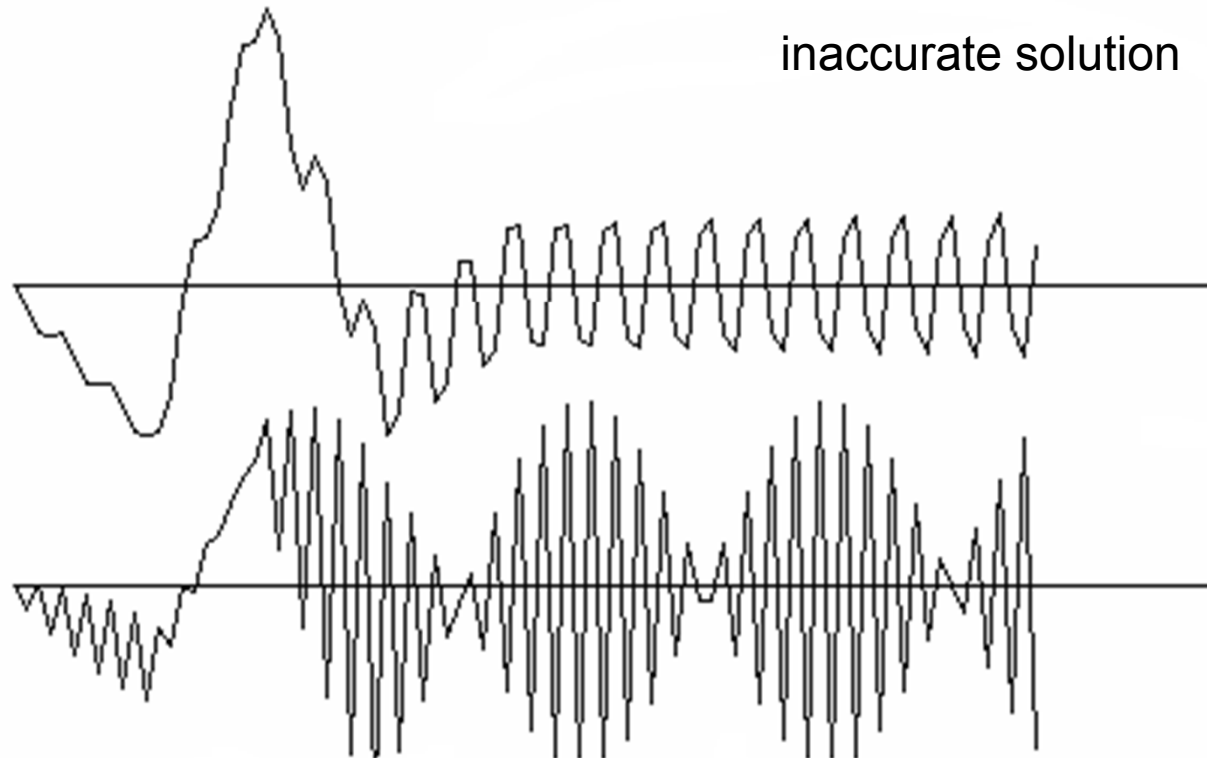


## Example – direct integration – central difference method

U1MAX 1.150803E-02  
U2MAX 7.565412E-03  
MAX BASE SHEAR 329.8402  
Ok

$$\Delta t = 0.08 \text{ sec} > \Delta t_{crit} = \frac{T_{min}}{\pi} = \frac{0.22}{\pi} \approx 0.07$$

inaccurate solution



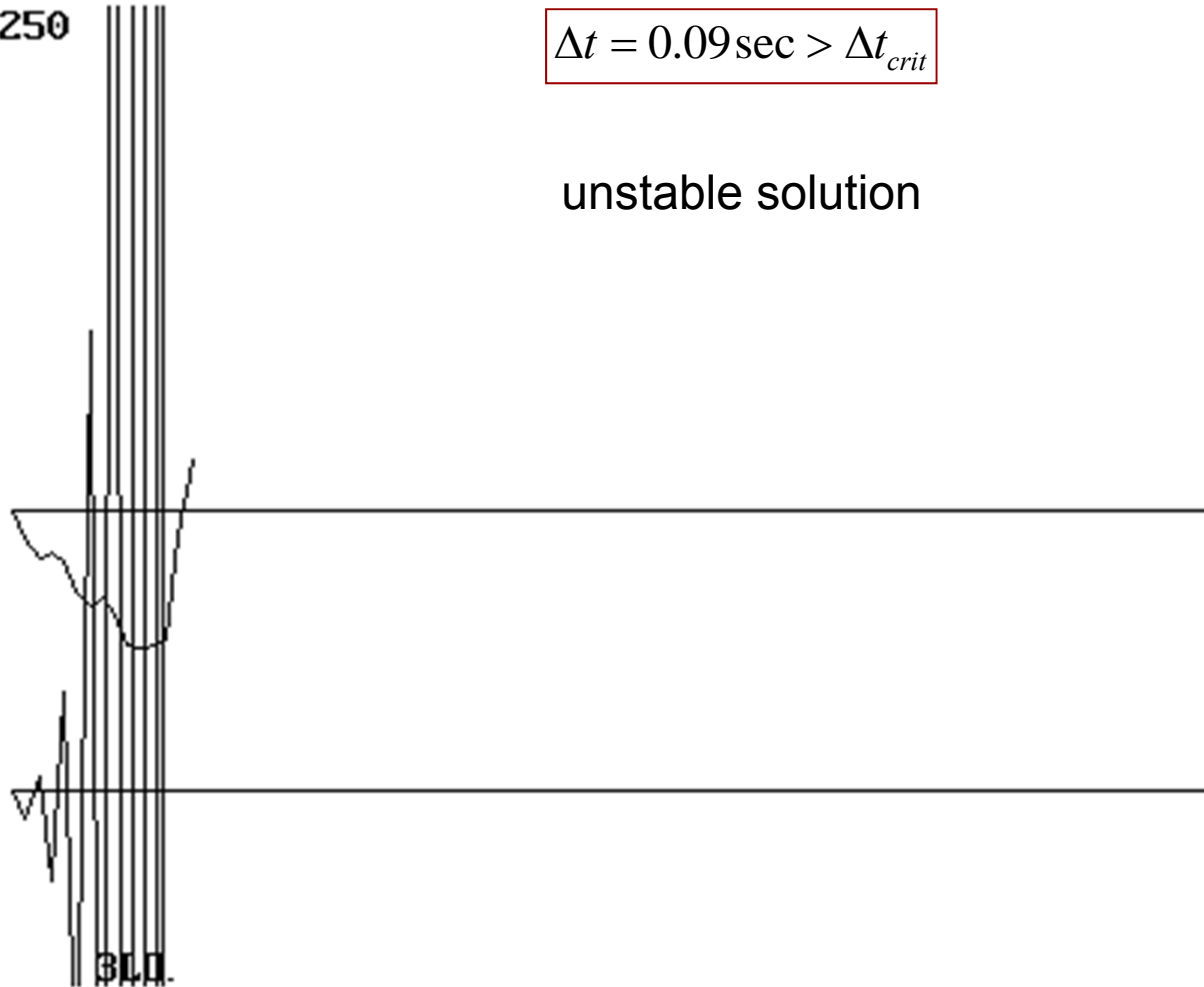


## Example – direct integration – central difference method

Overflow in 250  
0k  
■

$$\Delta t = 0.09 \text{ sec} > \Delta t_{crit}$$

unstable solution



## 7. ANALYSIS OF NONLINEAR RESPONSE – AVERAGE ACCELERATION METHOD

Incremental equilibrium condition

$$\mathbf{m}\Delta\ddot{\mathbf{u}}_i + \mathbf{c}\Delta\dot{\mathbf{u}}_i + (\Delta\mathbf{f}_S)_i = \Delta\mathbf{p}_i$$

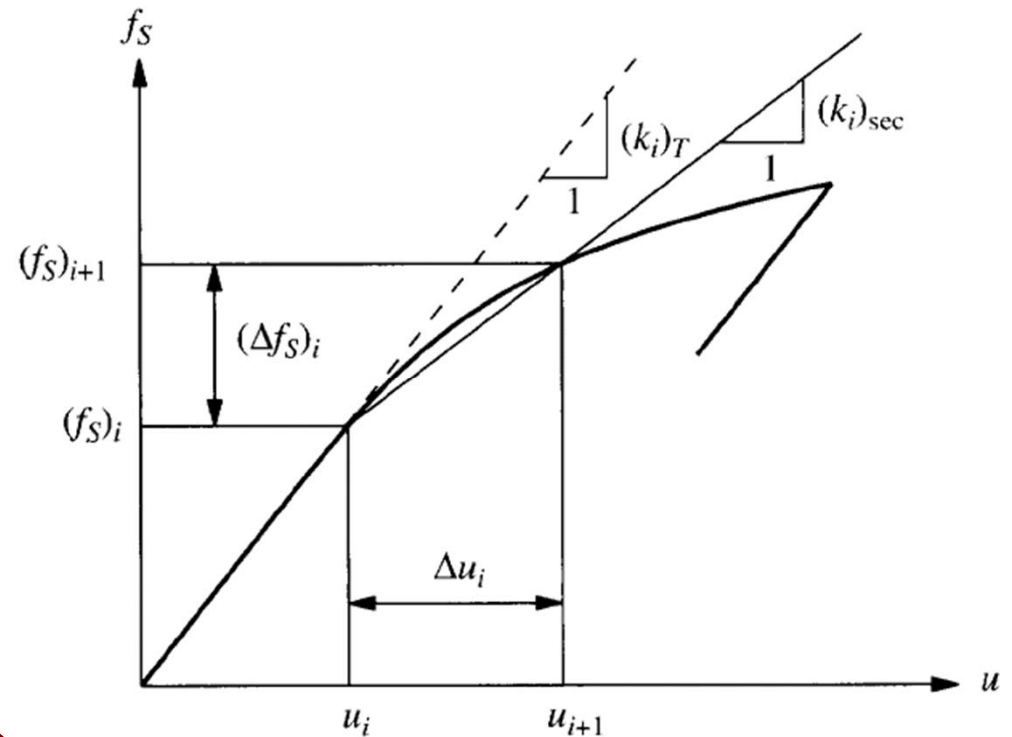
Incremental resisting force

$$(\Delta\mathbf{f}_S)_i = (\mathbf{k}_i)_{\text{sec}} \Delta\mathbf{u}_i + (\mathbf{k}_i)_T \Delta\mathbf{u}_i$$

(assumption)

secant stiffness:  $(\mathbf{k}_i)_{\text{sec}}$   
(unknown)

tangent stiffness:  $(\mathbf{k}_i)_T$   
(known)



Need for an iterative process  
within each time step...

## Analysis of nonlinear response – average acceleration method

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### AVERAGE ACCELERATION METHOD: NONLINEAR SYSTEMS

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#### 1.0 *Initial calculations*

$$\left( \beta = \frac{1}{4} ; \gamma = \frac{1}{2} \right)$$

1.1 Solve:  $\mathbf{m}\ddot{\mathbf{u}}_0 = \mathbf{p}_0 - \mathbf{c}\dot{\mathbf{u}}_0 - (\mathbf{f}_S)_0 \implies \ddot{\mathbf{u}}_0$ .

1.2 Select  $\Delta t$ .

1.3  $\mathbf{a} = \frac{4}{\Delta t}\mathbf{m} + 2\mathbf{c}$ ; and  $\mathbf{b} = 2\mathbf{m}$ .

#### 2.0 *Calculations for each time step $i$*

2.1  $\Delta\hat{\mathbf{p}}_i = \Delta\mathbf{p}_i + \mathbf{a}\dot{\mathbf{u}}_i + \mathbf{b}\ddot{\mathbf{u}}_i$ . (effective load vector)

2.2 Determine the tangent stiffness matrix  $\mathbf{k}_i$ .

2.3  $\hat{\mathbf{k}}_i = \mathbf{k}_i + \frac{2}{\Delta t}\mathbf{c} + \frac{4}{(\Delta t)^2}\mathbf{m}$ . (effective stiffness matrix)

## Analysis of nonlinear response – average acceleration method

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cont.

2.4 Solve for  $\Delta \mathbf{u}_i$  from  $\hat{\mathbf{k}}_i$  and  $\Delta \hat{\mathbf{p}}_i$  using the iterative procedure of M N-R method

$$2.5 \quad \Delta \dot{\mathbf{u}}_i = \frac{2}{\Delta t} \Delta \mathbf{u}_i - 2\dot{\mathbf{u}}_i.$$

$$2.6 \quad \Delta \ddot{\mathbf{u}}_i = \frac{4}{(\Delta t)^2} \Delta \mathbf{u}_i - \frac{4}{\Delta t} \dot{\mathbf{u}}_i - 2\ddot{\mathbf{u}}_i.$$

$$2.7 \quad \mathbf{u}_{i+1} = \mathbf{u}_i + \Delta \mathbf{u}_i, \dot{\mathbf{u}}_{i+1} = \dot{\mathbf{u}}_i + \Delta \dot{\mathbf{u}}_i, \text{ and } \ddot{\mathbf{u}}_{i+1} = \ddot{\mathbf{u}}_i + \Delta \ddot{\mathbf{u}}_i.$$

3.0 *Repetition for the next time step.* Replace  $i$  by  $i + 1$  and implement steps 2.1 to 2.6 for the next time step.

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- unconditionally stable method
- no numerical damping
- recommended **time step** depends on the shortest period of interest

## Analysis of nonlinear response – average acceleration method

### Modified Newton-Raphson (M N-R) iteration

#### MODIFIED NEWTON-RAPHSON ITERATION

1.0 Initialize data.

$$\mathbf{u}_{i+1}^{(0)} = \mathbf{u}_i \quad \mathbf{f}_S^{(0)} = (\mathbf{f}_S)_i \quad \Delta \mathbf{R}^{(1)} = \Delta \hat{\mathbf{p}}_i \quad \hat{\mathbf{k}}_T = \hat{\mathbf{k}}_i$$

2.0 Calculations for each iteration,  $j = 1, 2, 3, \dots$

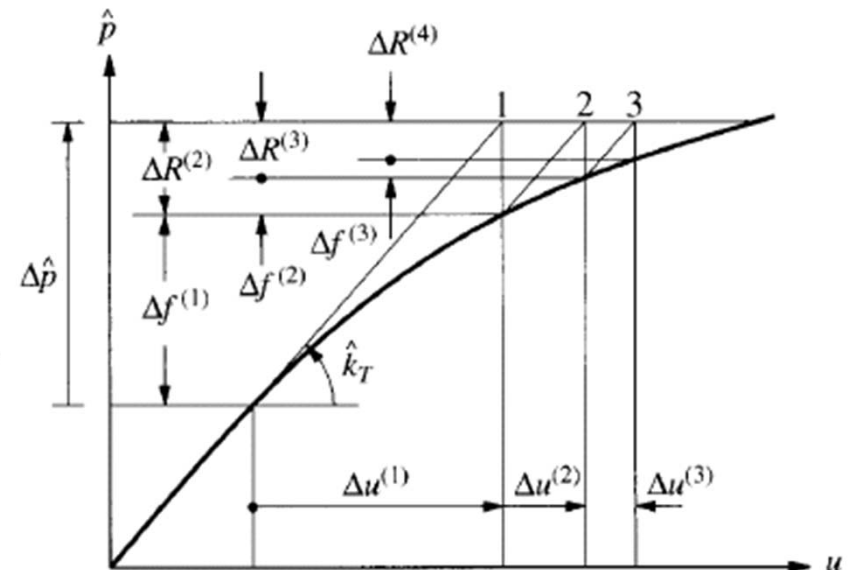
2.1 Solve:  $\hat{\mathbf{k}}_T \Delta \mathbf{u}^{(j)} = \Delta \mathbf{R}^{(j)} \implies \Delta \mathbf{u}^{(j)}$

2.2  $\mathbf{u}_{i+1}^{(j)} = \mathbf{u}_{i+1}^{(j-1)} + \Delta \mathbf{u}^{(j)}$

2.3  $\Delta \mathbf{f}^{(j)} = \mathbf{f}_S^{(j)} - \mathbf{f}_S^{(j-1)} + (\hat{\mathbf{k}}_T - \mathbf{k}_i) \Delta \mathbf{u}^{(j)}$

2.4  $\Delta \mathbf{R}^{(j+1)} = \Delta \mathbf{R}^{(j)} - \Delta \mathbf{f}^{(j)}$

3.0 Repetition for the next iteration. Replace  $j$  by  $j + 1$  and repeat calculation steps 2.1 to 2.4.



To reduce computational effort, the tangent stiffness matrix is not updated for each iteration

## 8. HILBER-HUGHES-TAYLOR (HHT) METHOD ( $\alpha$ – method)

implicit integration method – generalization of Newmark’s method  
 numerical damping of higher frequencies (elimination of high frequency oscillations) + stable and second order convergent

dynamic equilibrium condition

for direct solution     $x_n \rightarrow \mathbf{u}_i$      $f_n \rightarrow \mathbf{p}_i$      $M, C, K \rightarrow \mathbf{m}, \mathbf{c}, \mathbf{k}$

for modal analysis     $x_n \rightarrow \mathbf{q}_i$      $f_n \rightarrow \mathbf{P}_i$      $M, C, K \rightarrow \mathbf{M}, \mathbf{C}, \mathbf{K}$

$$\begin{aligned} x_{n+1} &= x_n + \Delta t \dot{x}_n + (0.5 - \beta) \Delta t^2 \ddot{x}_n + \beta \ddot{x}_{n+1} \Delta t^2 \\ \dot{x}_{n+1} &= \dot{x}_n + (1 - \gamma) \Delta t \ddot{x}_n + \gamma \Delta t \ddot{x}_{n+1} \end{aligned} \quad \Rightarrow$$

(Newmark’s equations)

$$\Rightarrow \quad M \ddot{x}_{n+1} + (1 + \alpha)(C \dot{x}_{n+1} + K x_{n+1}) - \alpha(C \dot{x}_n + K x_n) = f(\tilde{t}_{n+1}) \quad \rightarrow \ddot{x}_{n+1}$$

(“discrete” equations of motion)
↑
(unknowns)

$$\tilde{t}_{n+1} = t_n + (1 + \alpha) \Delta t$$

## HHT method

3 parameters – values for **unconditional stability** and **second-order accuracy**:

$$\beta = (1 - \alpha)^2 / 4 \quad \gamma = \frac{1}{2} - \alpha \quad -0.3 \leq \alpha \leq 0$$

the smaller value of  $\alpha$  – more numerical damping is introduced to the system  
for  $\alpha = 0$  – Newmark's method with no numerical damping

## HHT method for transient analysis of nonlinear problems

$$\begin{aligned} M\ddot{x}_{n+1} + f_{\text{int}}(x_{n+\alpha}, \dot{x}_{n+\alpha}) &= f(t_{n+\alpha}, x_{n+\alpha}) \\ x_{n+1} &= x_n + \Delta t \dot{x}_n + (0.5 - \beta) \Delta t^2 \ddot{x}_n + \beta \ddot{x}_{n+1} \Delta t^2 \\ \dot{x}_{n+1} &= \dot{x}_n + (1 - \gamma) \Delta t \ddot{x}_n + \gamma \Delta t \ddot{x}_{n+1} \end{aligned}$$

system of algebraic equations

$f_{\text{int}}(x_{n+\alpha}, \dot{x}_{n+\alpha})$  vector of internal forces  
(depends non-linearly on displacements and velocities)

$(\bullet)_{n+\alpha} = (1 + \alpha)(\bullet)_{n+1} - \alpha(\bullet)_n$  variables computed by convex combination