

Stochastic Structural Dynamics

Lecture-11

Random vibrations of sdof systems-3

Dr C S Manohar

Department of Civil Engineering
Professor of Structural Engineering

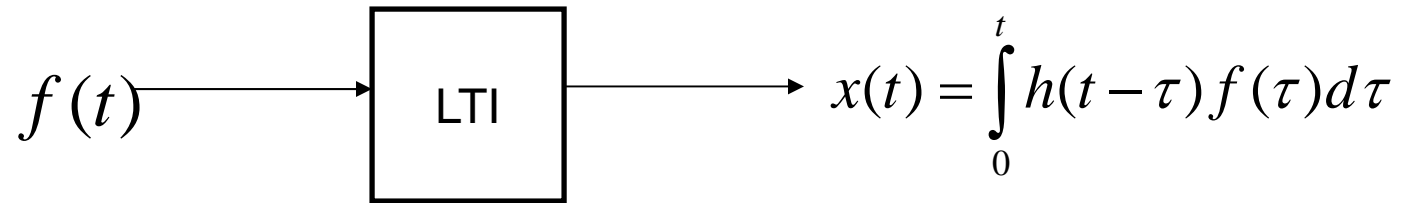
Indian Institute of Science

Bangalore 560 012 India

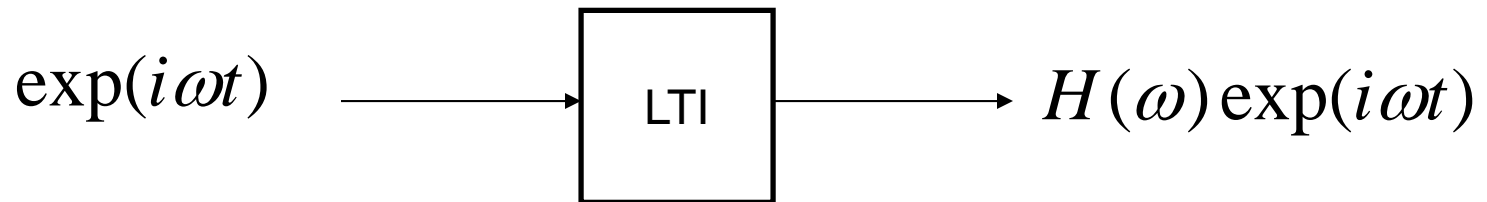
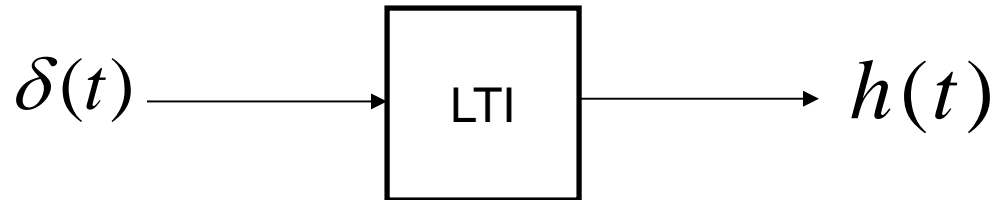
manohar@civil.iisc.ernet.in



Recall



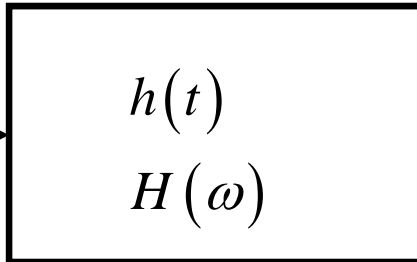
$f(t) \Leftrightarrow F(\omega)$
 $x(t) \Leftrightarrow X(\omega)$
 $h(t) \Leftrightarrow H(\omega)$



Input-output relations for linear time invariant systems

Uncertainty propagation in LTI systems

$f(t)$



$x(t)$

Samples of $f(t), x(0), \dot{x}(0)$

Mean

Covariance (PSD)

⋮

Higher order moments

I order pdf

II order pdf

⋮

n^{th} order pdf

Samples of $x(t)$

Mean

Covariance (PSD)

⋮

Higher order moments

I order pdf

II order pdf

⋮

n^{th} order pdf

SDOF system under random excitations

$$m\ddot{x} + c\dot{x} + kx = \bar{f}(t)$$

$$x(0) = x_0; \dot{x}(0) = \dot{x}_0$$

Let $\langle \bar{f}(t) \rangle = m_f(t)$.

Introduce $f(t)$ such that

$$\bar{f}(t) = m_f(t) + f(t) \text{ so that } \langle f(t) \rangle = 0$$

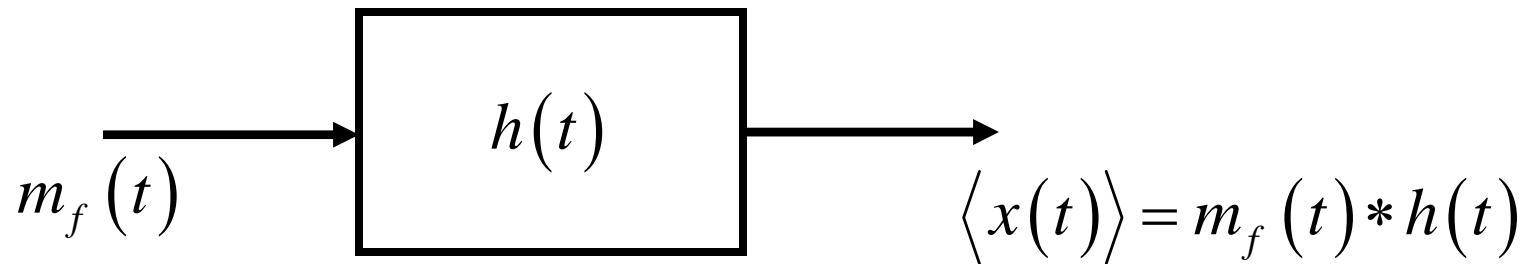
\Rightarrow

$$m\langle \ddot{x} \rangle + c\langle \dot{x} \rangle + k\langle x \rangle = \langle \bar{f}(t) \rangle$$

$$\langle x(0) \rangle = x_0; \langle \dot{x}(0) \rangle = \dot{x}_0$$

$$\langle x(t) \rangle = \exp(-\eta\omega t) \left[x_0 \cos \omega_d t + \frac{\dot{x}_0 + \eta\omega x_0}{\omega\sqrt{1-\eta^2}} \cos \omega_d t \right] + \int_0^t h(t-\tau) \langle f(\tau) \rangle d\tau$$

$$m_x(t) = \exp(-\eta\omega t) \left[x_0 \cos \omega_d t + \frac{\dot{x}_0 + \eta\omega x_0}{\omega\sqrt{1-\eta^2}} \cos \omega_d t \right] + \int_0^t h(t-\tau) m_f(\tau) d\tau$$



Let $x(t) = \langle x(t) \rangle + y(t)$ with $\langle y(t) \rangle = 0$

$$m\ddot{x} + c\dot{x} + kx = \bar{f}(t)$$

$$x(0) = x_0; \dot{x}(0) = \dot{x}_0$$

\Rightarrow

$$\underline{m\langle \ddot{x}(t) \rangle} + m\ddot{y} + c\underline{\langle \dot{x}(t) \rangle} + c\dot{y} + k\underline{\langle x(t) \rangle} + ky = \underline{m_f(t)} + f(t)$$

\Rightarrow

$$m\ddot{y} + c\dot{y} + ky = f(t)$$

Also

$$\langle x(0) \rangle + y(0) = x_0 \Rightarrow y(0) = 0$$

$$\langle \dot{x}(0) \rangle + \dot{y}(0) = \dot{x}_0 \Rightarrow \dot{y}(0) = 0$$

For systems starting from rest, Duhamel's integral provides the complete solution.

\Rightarrow

$$y(t) = \int_0^t h(t-\tau) f(\tau) d\tau$$

$$\langle y(t) \rangle = \int_0^t h(t-\tau) \langle f(\tau) \rangle d\tau = 0$$

$$\langle y(t_1) y(t_2) \rangle = \left\langle \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) f(\tau_1) h(t_2 - \tau_2) f(\tau_2) d\tau_1 d\tau_2 \right\rangle$$

$$\Rightarrow R_{yy}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) \langle f(\tau_1) f(\tau_2) \rangle d\tau_1 d\tau_2$$

$$R_{yy}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) R_{ff}(\tau_1, \tau_2) d\tau_1 d\tau_2$$

$$R_{yy}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) R_{ff}(\tau_1, \tau_2) d\tau_1 d\tau_2$$

Let $t_1 = t_2 = t$

$$R_{yy}(t_1, t_2) = \sigma_y^2(t) = \int_0^t \int_0^t h(t - \tau_1) h(t - \tau_2) R_{ff}(\tau_1, \tau_2) d\tau_1 d\tau_2$$

$$\begin{aligned} \langle y(t_1) y(t_2) y(t_3) \rangle &= \left\langle \int_0^{t_1} \int_0^{t_2} \int_0^{t_3} h(t_1 - \tau_1) f(\tau_1) h(t_2 - \tau_2) f(\tau_2) h(t_3 - \tau_3) f(\tau_3) d\tau_1 d\tau_2 d\tau_3 \right\rangle \\ &= \int_0^{t_1} \int_0^{t_2} \int_0^{t_3} h(t_1 - \tau_1) h(t_2 - \tau_2) h(t_3 - \tau_3) \langle f(\tau_1) f(\tau_2) f(\tau_3) \rangle d\tau_1 d\tau_2 d\tau_3 \end{aligned}$$

In general for LTI systems, the knowledge of n^{th} order moment of input is adequate to determine the n^{th} order moment of the response process.

MOMENT EQUATIONS ARE CLOSED FOR LTI SYSTEMS

Note: this is not true for nonlinear systems

$$m\ddot{x} + c\dot{x} + kx + \underline{\alpha x^3} = f(t)$$

$$m\langle\ddot{x}\rangle + c\langle\dot{x}\rangle + k\langle x\rangle + \underline{\alpha\langle x^3\rangle} = \langle f(t)\rangle$$

SDOF system under Gaussian white noise excitation

$$m\ddot{x} + c\dot{x} + kx = f(t)$$

$$x(0) = 0; \dot{x}(0) = 0$$

$$\langle f(t) \rangle = 0; \langle f(t_1) f(t_2) \rangle = I\delta(t_2 - t_1)$$

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

\Rightarrow

$$\langle x(t) \rangle = \int_0^t h(t - \tau) \langle f(\tau) \rangle d\tau = 0$$

$$\langle x(t_1) x(t_2) \rangle = \left\langle \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) f(\tau_1) h(t_2 - \tau_2) f(\tau_2) d\tau_1 d\tau_2 \right\rangle$$

$$R_{xx}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) \langle f(\tau_1) f(\tau_2) \rangle d\tau_1 d\tau_2$$

$$R_{xx}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) R_{ff}(\tau_1, \tau_2) d\tau_1 d\tau_2$$

$$= \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) I \delta(\tau_2 - \tau_1) d\tau_1 d\tau_2$$

$$= \int_0^{t_2} I h(t_1 - \tau_2) h(t_2 - \tau_2) d\tau_2$$

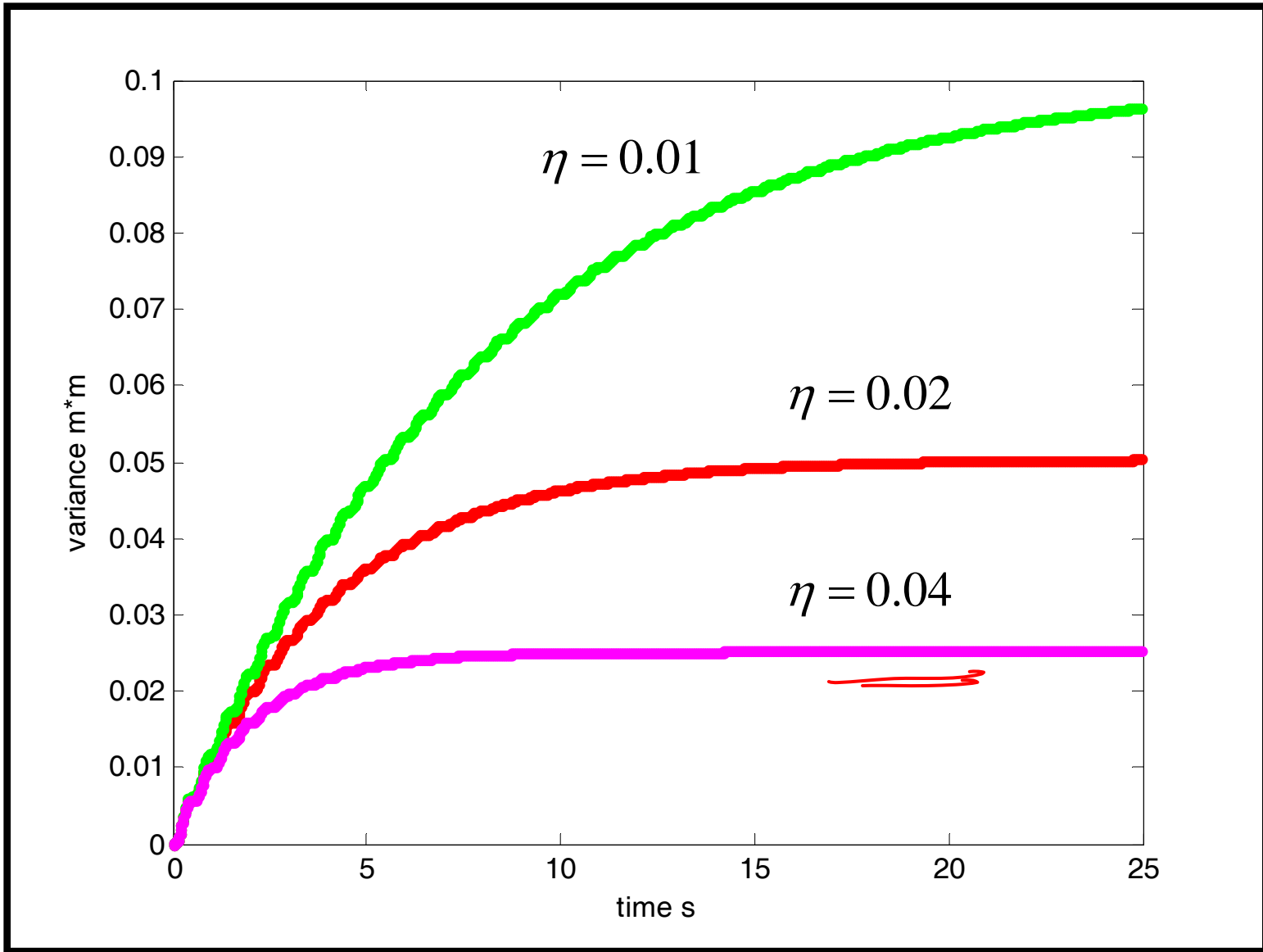
$$\begin{aligned}
R_{xx}(t_1, t_2) &= \int_0^{t_2} I h(t_1 - \tau) h(t_2 - \tau) d\tau \\
&= \int_0^{t_2} I \frac{1}{m\omega_d} \exp[-\eta\omega(t_1 - \tau)] \sin[\omega_d(t_1 - \tau)] \frac{1}{m\omega_d} \exp[-\eta\omega(t_2 - \tau)] \sin[\omega_d(t_2 - \tau)] d\tau \\
&= \frac{I}{4\eta\omega^3 m^2} \exp[-\eta\omega(t_2 - t_1)] \chi(t) \\
\chi(t) &= \left[\frac{\exp(-2\eta\omega t_1)}{1 - \eta^2} \left\{ \eta^2 \cos \omega_d(t_1 + t_2) - \eta\sqrt{1 - \eta^2} \sin \omega_d(t_1 + t_2) - \cos \omega_d(t_2 - t_1) \right\} \right] \\
&\quad + \left[\cos \omega_d(t_2 - t_1) + \frac{\eta}{\sqrt{1 - \eta^2}} \sin \omega_d |(t_2 - t_1)| \right]
\end{aligned}$$

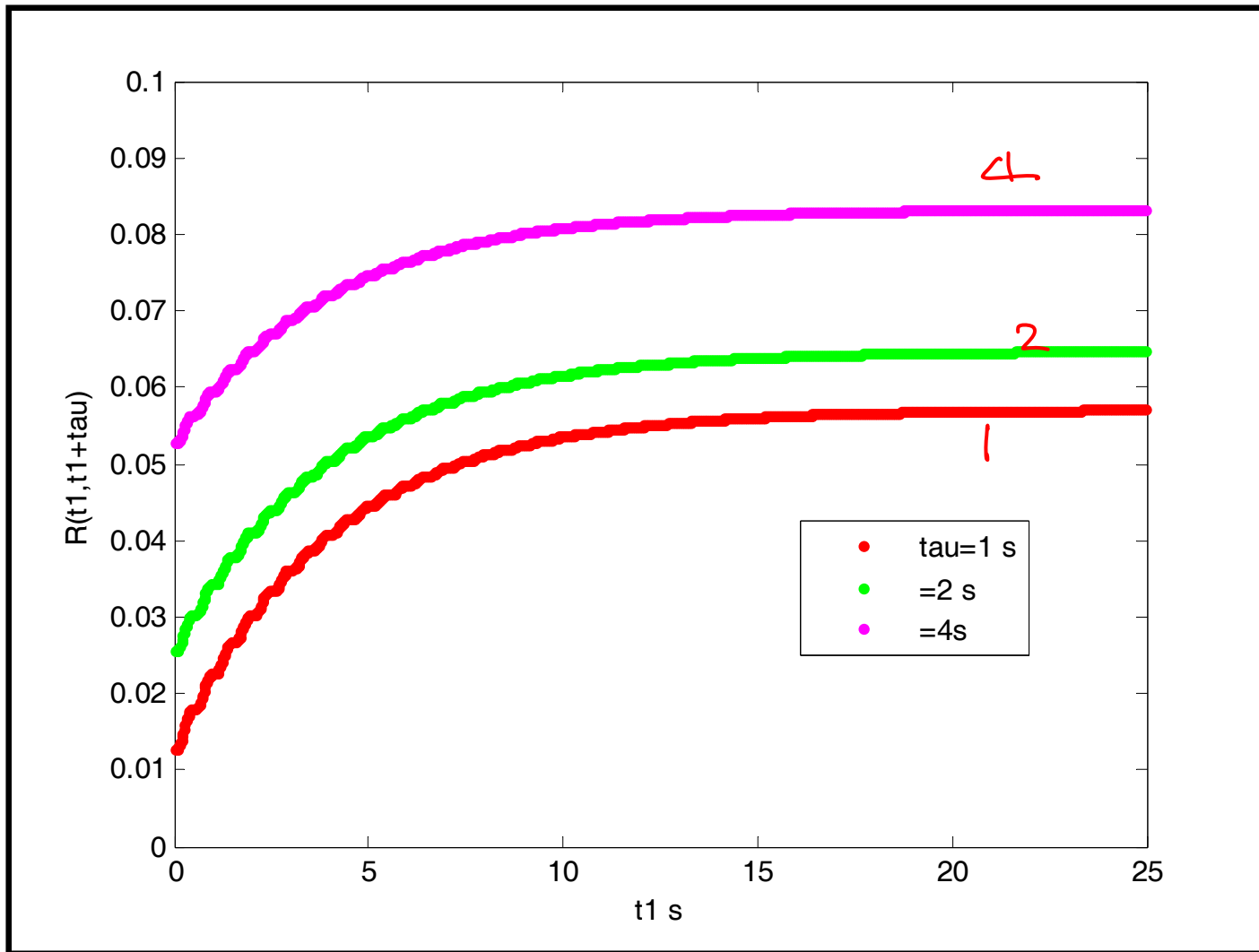
$$R_{xx}(t, t) = \sigma_x^2(t) = \int_0^t I h^2(t - \tau) d\tau$$

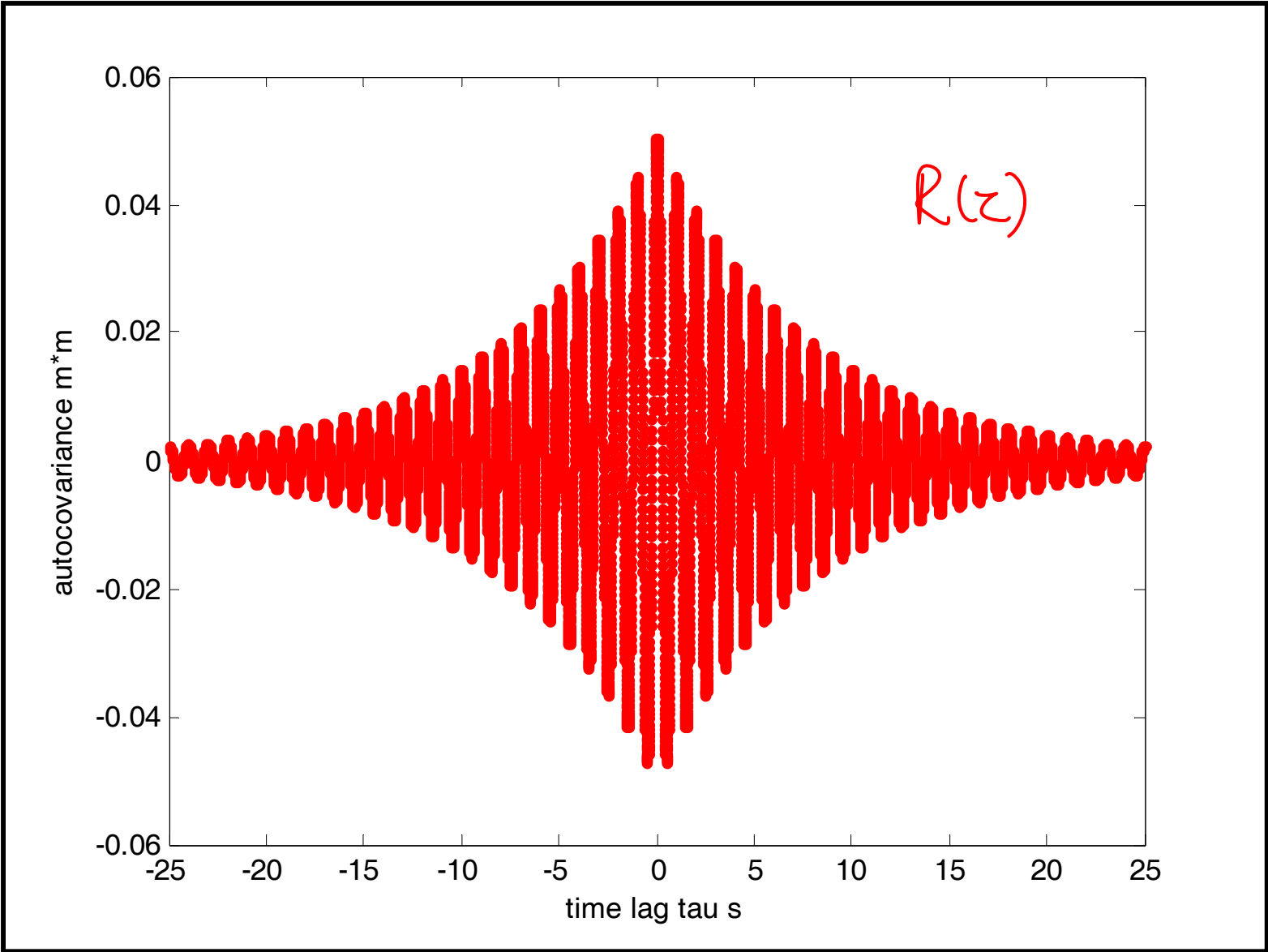
$$= \frac{I}{4\eta\omega^3 m^2} \left[\frac{\exp(-2\eta\omega t)}{1 - \eta^2} \left\{ \eta^2 \cos 2\omega_d t - \eta\sqrt{1 - \eta^2} \sin 2\omega_d t - 1 \right\} + 1 \right]$$

$$\lim_{\substack{t_1 \rightarrow \infty \\ t_2 \rightarrow \infty \\ t_2 - t_1 = \tau}} R_{xx}(t_1, t_2) \rightarrow \frac{I}{4\eta\omega^3 m^2} \exp[-\eta\omega|\tau|] \left[\cos \omega_d \tau + \frac{\eta}{\sqrt{1 - \eta^2}} \sin \omega_d |\tau| \right]$$

$$\lim_{\substack{t_1 \rightarrow \infty \\ t_2 \rightarrow \infty \\ t_2 - t_1 = 0}} R_{xx}(t, t) = \sigma_x^2 \rightarrow \frac{I}{4\eta\omega^3 m^2}$$







Remarks

- For small times, the response is non-stationary
 - Covariance is a function of t_1 and t_2
 - Variance is a function of time

For large times, the response becomes stationary

- Covariance is a function of time lags
- Variance becomes time invariant

Note: In the present case, mean=0

We say that the system reaches a stochastic steady state as time becomes large.

If damping=0, the system fails to reach steady state.

Exercise

Discuss the nature of transient and steady state responses of the system governed by

$$m\ddot{x} + c\dot{x} + kx = P \cos \lambda t + f(t)$$

$$x(0) = x_0; \dot{x}(0) = \dot{x}_0$$

- P & λ are deterministic
- $f(t)$ is a zero mean Gaussian white noise process

$$\text{with } \langle f(t_1) f(t_2) \rangle = I \delta(t_2 - t_1)$$

Discuss the cases of $c \rightarrow 0$ and $\lambda \rightarrow \omega = \sqrt{\frac{k}{m}}$

SDOF system under Gaussian modulated white noise excitation

$$\rightarrow m\ddot{x} + c\dot{x} + kx = e(t) \underline{f(t)}$$

$$x(0) = 0; \dot{x}(0) = 0$$

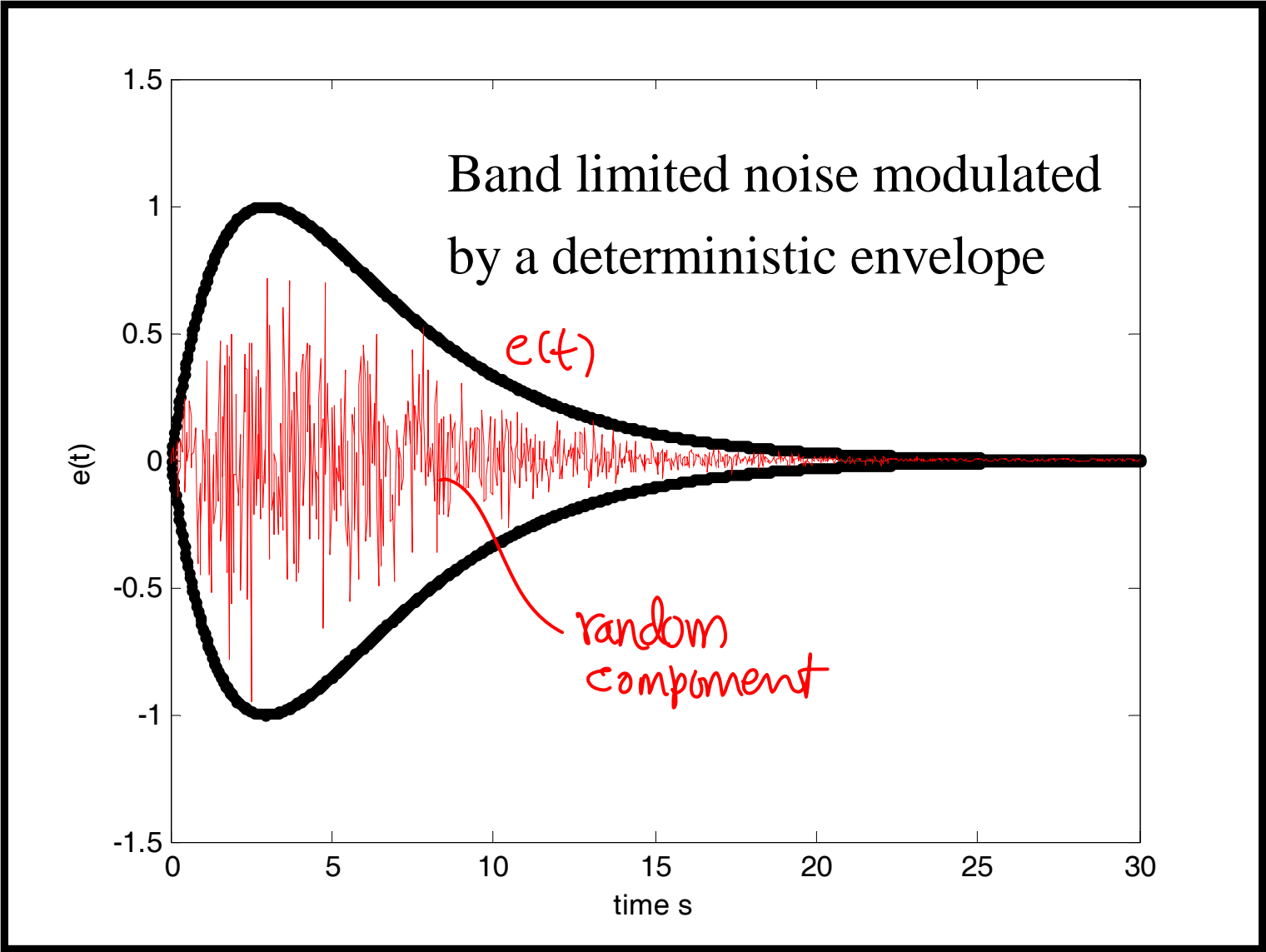
$$\langle f(t) \rangle = 0; \langle f(t_1) f(t_2) \rangle = \underline{I\delta(t_2 - t_1)}$$

$$\rightarrow e(t) = A[\exp(-\alpha t) - \exp(-\beta t)]$$

$$x(t) = \int_0^t h(t-\tau) e(\tau) f(\tau) d\tau$$

\Rightarrow

$$\langle x(t) \rangle = \int_0^t h(t-\tau) e(\tau) \underline{\langle f(\tau) \rangle} d\tau = 0$$



$$\langle x(t_1)x(t_2) \rangle = \left\langle \int_0^{t_1} \int_0^{t_2} \underbrace{h(t_1 - \tau_1)} \underbrace{e(\tau_1)} \underbrace{f(\tau_1)} \underbrace{h(t_2 - \tau_2)} \underbrace{e(\tau_2)} \underbrace{f(\tau_2)} d\tau_1 d\tau_2 \right\rangle$$

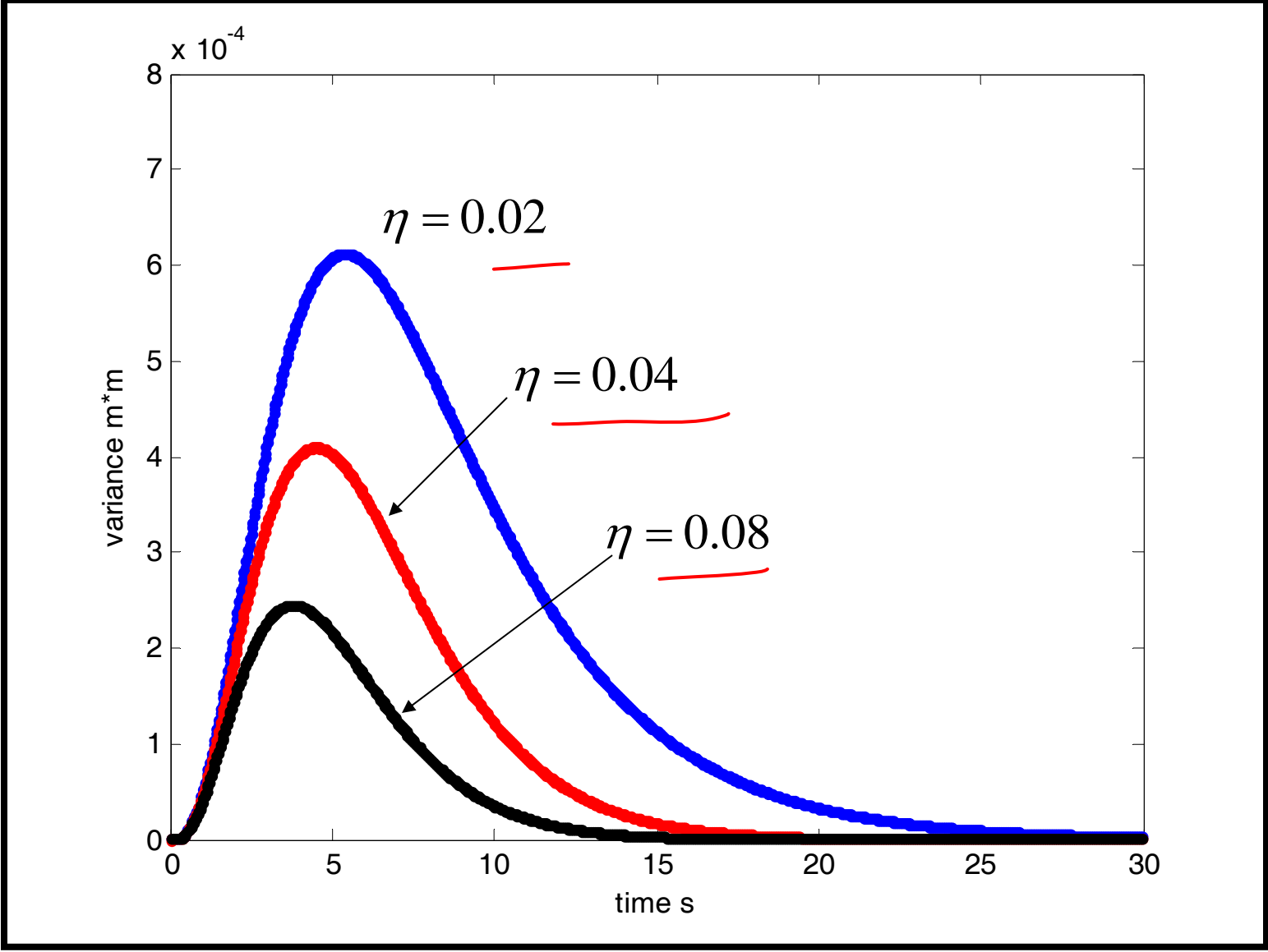
$$R_{xx}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) e(\tau_1) e(\tau_2) \underbrace{\langle f(\tau_1) f(\tau_2) \rangle} d\tau_1 d\tau_2$$

$$R_{xx}(t_1, t_2) = \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) e(\tau_1) e(\tau_2) \underbrace{R_{ff}(\tau_1, \tau_2)} d\tau_1 d\tau_2$$

$$= \int_0^{t_1} \int_0^{t_2} h(t_1 - \tau_1) h(t_2 - \tau_2) e(\tau_1) e(\tau_2) \underbrace{I \delta(\tau_2 - \tau_1)} d\tau_1 d\tau_2$$

$$= \int_0^{t_2} I h(t_1 - \tau_2) h(t_2 - \tau_2) e^2(\tau_2) d\tau_2$$

$$\begin{aligned}\sigma_x^2(t) &= \int_0^t \int_0^t h(t-\tau_1)h(t-\tau_2)e(\tau_1)e(\tau_2)I\delta(\tau_2-\tau_1)d\tau_1d\tau_2 \\ &= \int_0^t Ih^2(t-\tau)\underline{e^2(\tau)}d\tau \checkmark\end{aligned}$$



Input - output relations for LTI systems

driven by random excitations

Frequency domain relations

$$m\ddot{x} + c\dot{x} + kx = f(t); x(0) = 0, \dot{x}(0) = 0$$

Let $f(t)$ be a stationary random process with zero mean, autocovariance $C_{ff}(\tau)$, and psd $S_{ff}(\omega)$.

In the steady state $x(t)$ becomes a stationary random process.

By definition

$$S_{XX}(\omega) = \lim_{T \rightarrow \infty} \frac{1}{T} \left\langle |X_T(\omega)|^2 \right\rangle$$

$x_T(t) = x(t)$

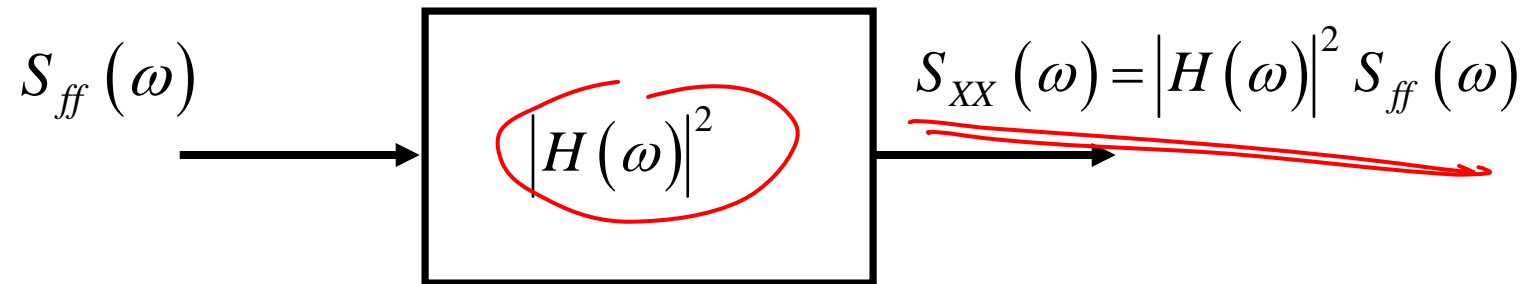
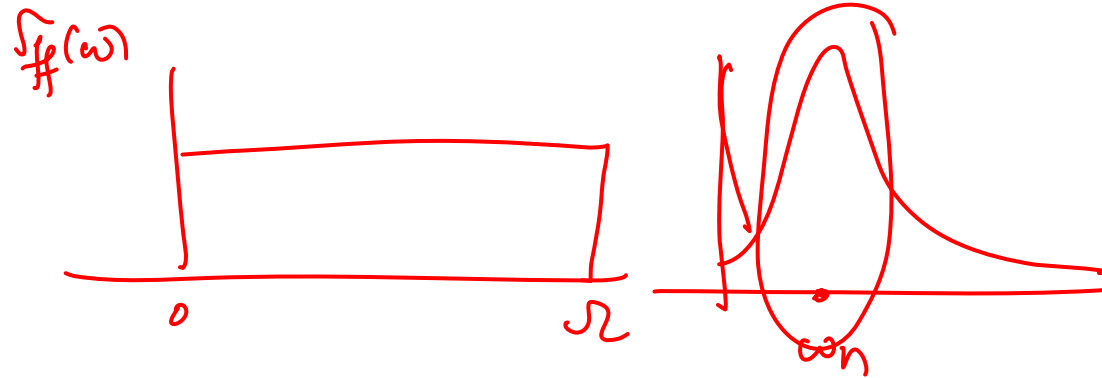
or $t \ll T$
= 0 otherwise

We also have $X_T(\omega) = H(\omega) F_T(\omega)$

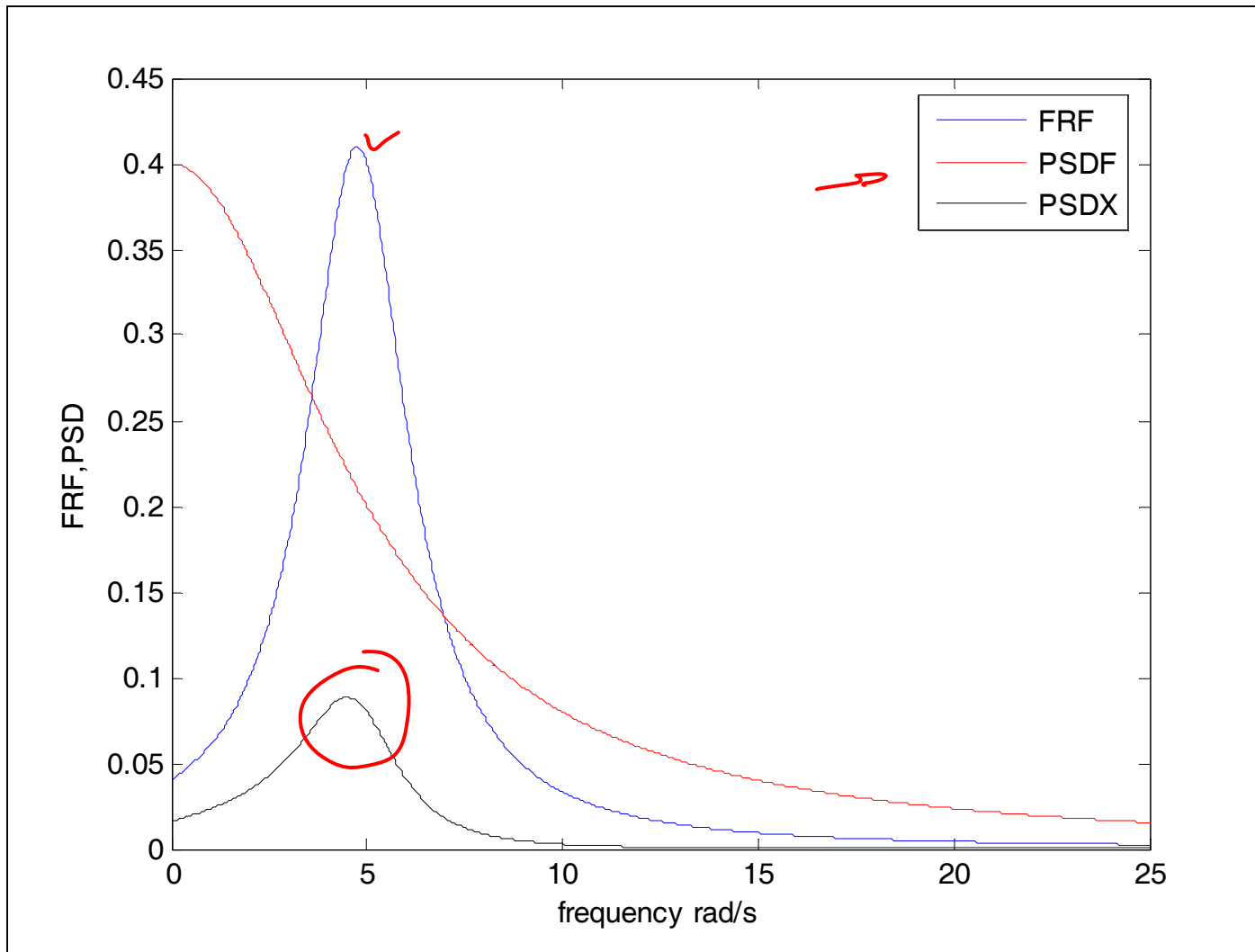
$$S_{XX}(\omega) = \lim_{T \rightarrow \infty} \frac{1}{T} \left\langle H(\omega) F_T(\omega) F_T^*(\omega) H^*(\omega) \right\rangle$$

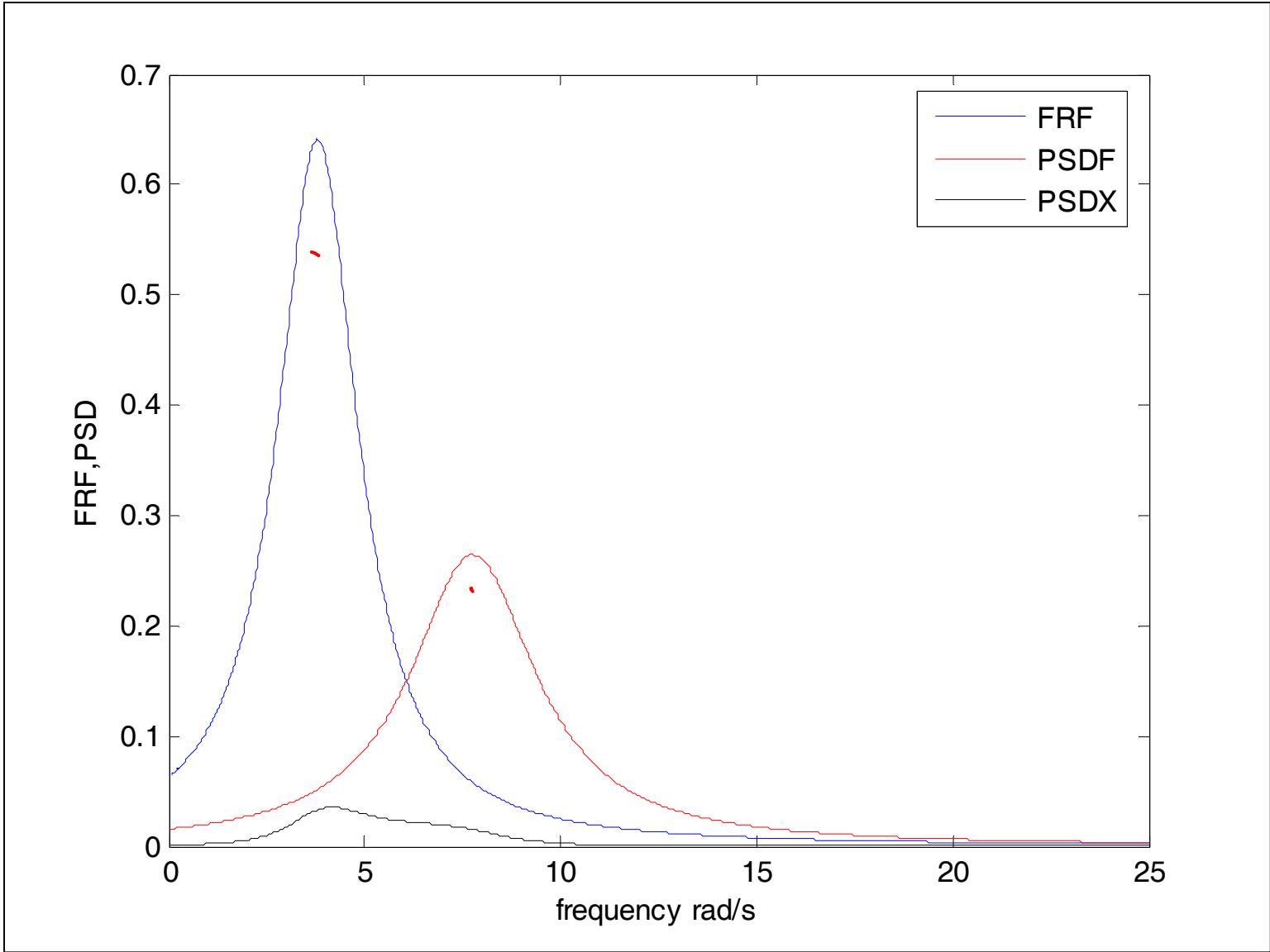
\Rightarrow

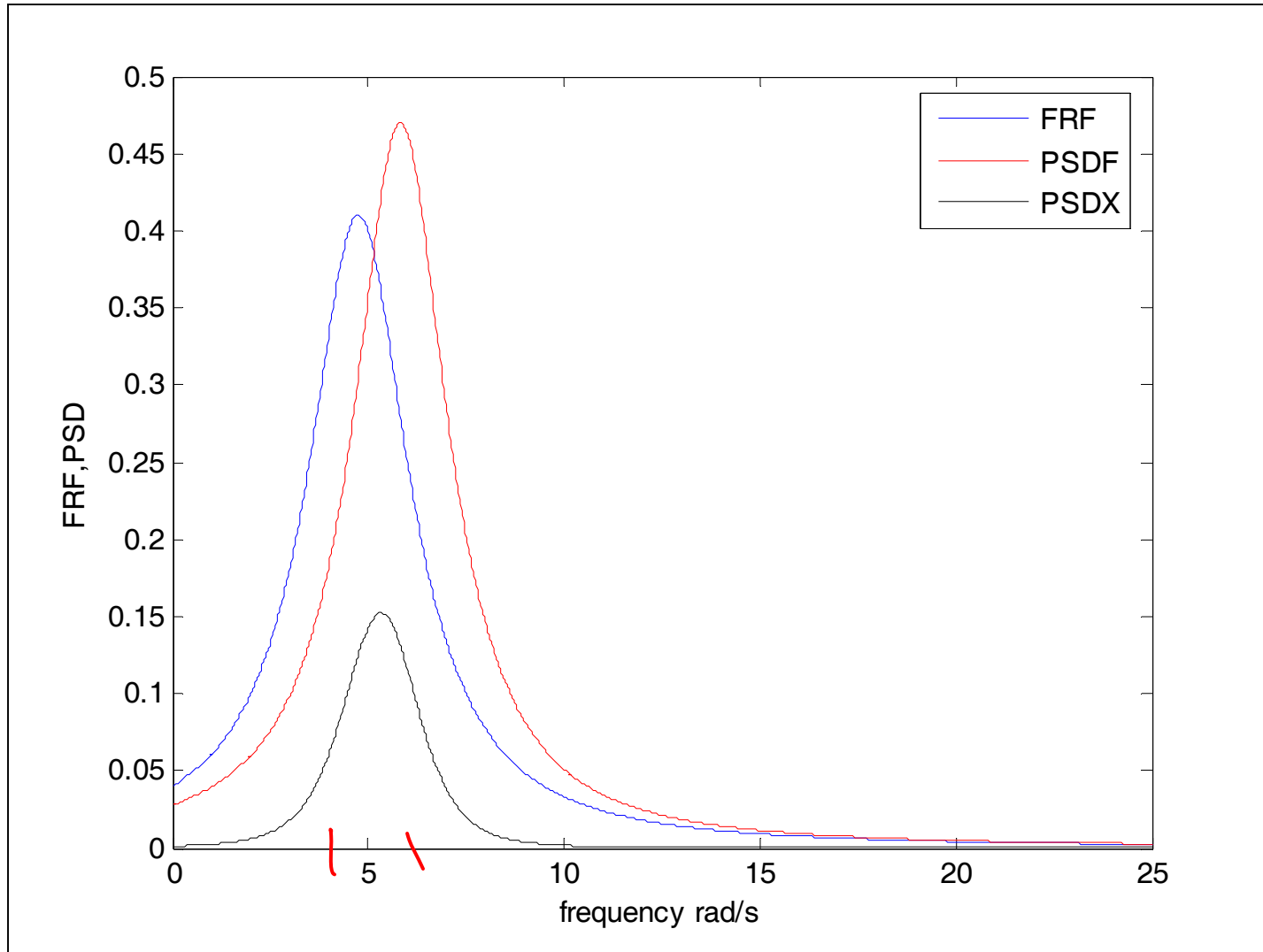
$$S_{XX}(\omega) = |H(\omega)|^2 S_{ff}(\omega)$$



Linear dynamical system as a filter








Description of Derivative Processes

Recall

$$S_{XX}(\omega) = \int_{-\infty}^{\infty} R_{XX}(\tau) \exp(i\omega\tau) d\tau$$


$$R_{XX}(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} S_{XX}(\omega) \exp(-i\omega\tau) d\omega$$

$$\begin{aligned} \rightarrow \underline{\underline{R_{\ddot{x}\ddot{x}}}}(\tau) &= -\frac{d^2 R_{xx}(\tau)}{d\tau^2} \\ &= -\frac{d^2}{d\tau^2} \left\{ \frac{1}{2\pi} \int_{-\infty}^{\infty} S_{XX}(\omega) \exp(-i\omega\tau) d\omega \right\} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \underline{\underline{\omega^2 S_{XX}(\omega)}} \exp(-i\omega\tau) d\omega \\ &\Rightarrow \\ S_{\ddot{x}\ddot{x}}(\omega) &= \omega^2 S_{XX}(\omega) \end{aligned}$$

$$\begin{aligned}
R_{\ddot{x}\ddot{x}}(\tau) &= -\frac{d^2 R_{\dot{x}\dot{x}}(\tau)}{d\tau^2} \\
&= -\frac{d^2}{d\tau^2} \left\{ \frac{1}{2\pi} \int_{-\infty}^{\infty} \omega^2 S_{XX}(\omega) \exp(-i\omega\tau) d\omega \right\} \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} \omega^4 S_{XX}(\omega) \exp(-i\omega\tau) d\omega \\
&\Rightarrow \\
S_{\ddot{x}\ddot{x}}(\omega) &= \omega^2 S_{\dot{x}\dot{x}}(\omega) = \omega^4 S_{xx}(\omega)
\end{aligned}$$

SDOF system under Gaussian white noise excitation

$$m\ddot{x} + c\dot{x} + kx = f(t)$$

$$x(0) = 0; \dot{x}(0) = 0$$

$$\langle f(t) \rangle = 0; \langle f(t_1) f(t_2) \rangle = I \delta(t_2 - t_1)$$

$$\underline{\underline{S_{xx}(\omega)}} = |H(\omega)|^2 I$$

$$H(\omega) = \frac{1/m}{(\omega_n^2 - \omega^2) + i2\eta\omega\omega_n}$$

Recall

$$R_{xx}(\tau) = \frac{I}{4\eta\omega^3 m^2} \exp[-\eta\omega|\tau|] \left[\cos \omega_d \tau + \frac{\eta}{\sqrt{1-\eta^2}} \sin \omega_d |\tau| \right]$$

$$\sigma_x^2 = \frac{I}{4\eta\omega^3 m^2}$$

Show that

$$S_{xx}(\omega) \Leftrightarrow R_{xx}(\tau)$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} S_{xx}(\omega) d\omega = \frac{I}{4\eta\omega^3 m^2}$$

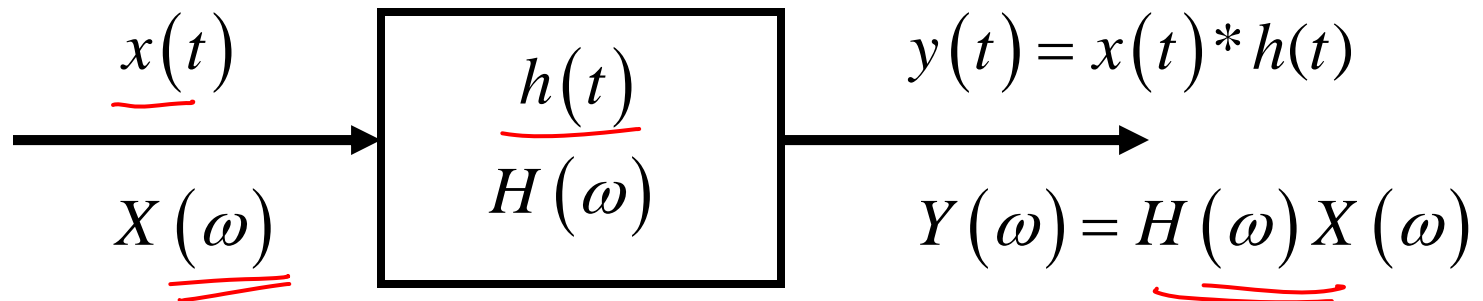
(Hint: Use residue theorem)

(More on this in the later)

Random vibrations

- Study of failure of structures under loads such as those due to earthquakes, wind, road roughness,...
- Major tools for measurement of dynamic characteristics of engineering structures in laboratory and field conditions

Measurement of FRF-s in laboratory



$$\begin{aligned}\underline{S_{YX}}(\omega) &= \lim_{T \rightarrow \infty} \frac{1}{T} \langle Y_T(\omega) X_T^*(\omega) \rangle \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \langle H(\omega) X_T(\omega) X_T^*(\omega) \rangle \\ &= H(\omega) S_{XX}(\omega)\end{aligned}$$

$$H_1(\omega) = \frac{S_{YX}(\omega)}{S_{XX}(\omega)}$$

$$\begin{aligned}
 \underline{S_{YY}}(\omega) &= \lim_{T \rightarrow \infty} \frac{1}{T} \langle \underline{Y_T}(\omega) \underline{Y_T^*}(\omega) \rangle \\
 &= \lim_{T \rightarrow \infty} \frac{1}{T} \langle \underline{H(\omega) X_T}(\omega) \underline{Y_T^*}(\omega) \rangle \\
 &= H(\omega) S_{XY}(\omega)
 \end{aligned}$$

$$\rightarrow H_2(\omega) = \frac{S_{YY}(\omega)}{S_{XY}(\omega)}$$

$$\begin{aligned}
 \rightarrow S_{YY}(\omega) &= |H(\omega)|^2 \underline{S_{XX}}(\omega) \\
 \underline{|H_a(\omega)|^2} &= \frac{S_{YY}(\omega)}{S_{XX}(\omega)} \quad \parallel
 \end{aligned}$$

Coherence function

$$\begin{aligned}\gamma_{XY}^2(\omega) &= \frac{|S_{XY}(\omega)|}{S_{XX}(\omega)S_{YY}(\omega)} \quad \checkmark \\ &= \frac{S_{XX}(\omega)H(\omega)S_{XX}(\omega)H^*(\omega)}{S_{XX}(\omega)|H(\omega)|^2 S_{XX}(\omega)} \\ &= 1\end{aligned}$$

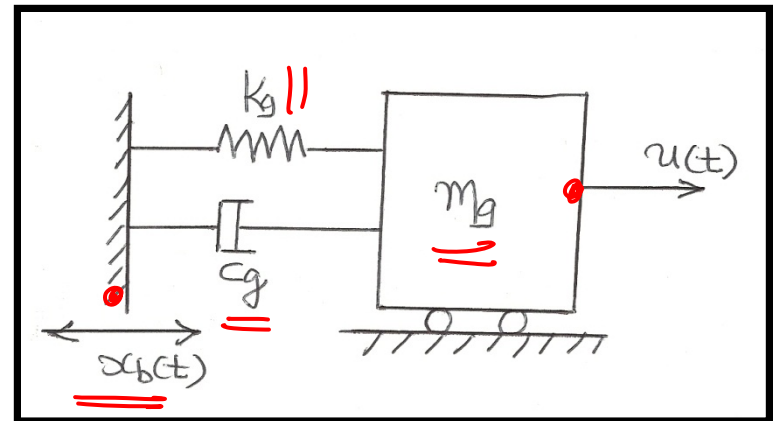
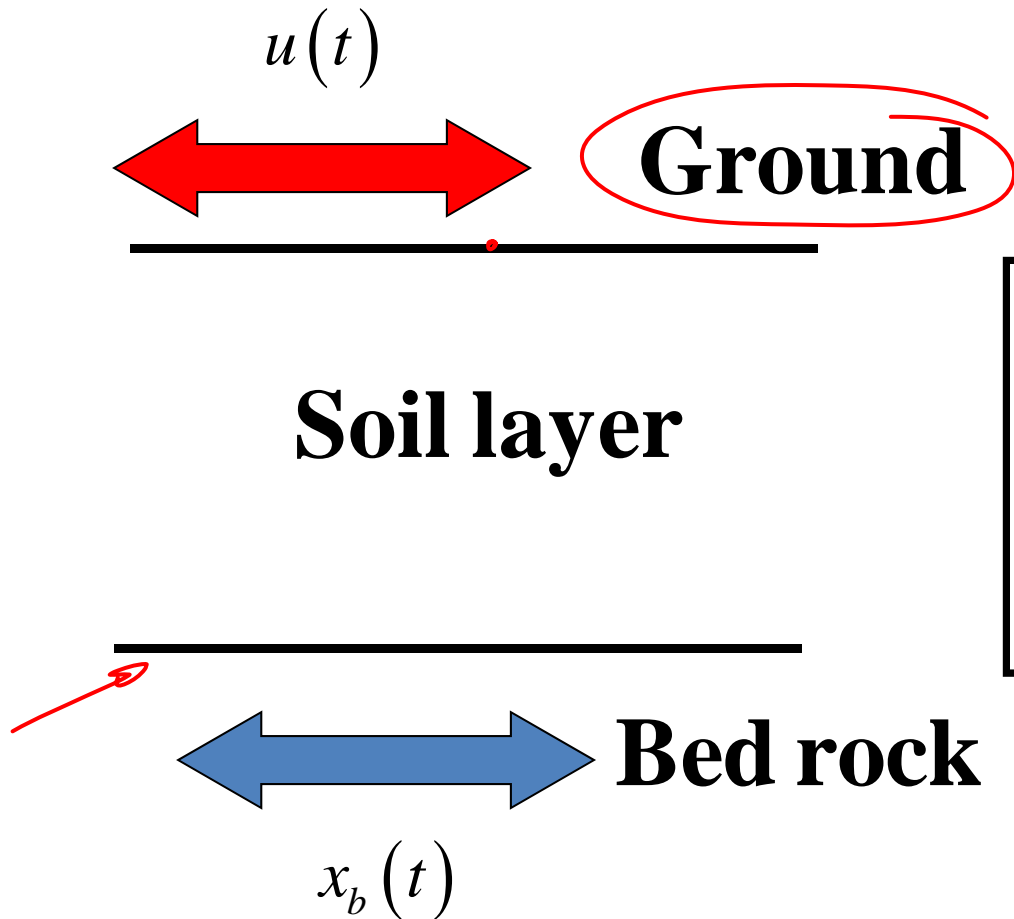
Exercise: Show that

$$\gamma_{XY}^2(\omega) = \frac{H_1(\omega)}{H_2(\omega)}$$

Importance of coherence in FRF measurements

- Measurement of FRF-s is adversely affected by several factors such as
 - Structural nonlinearities ✓
 - Electronic noise ✓
 - Signal processing issues (leakage, time delays,..)
- Coherence serves as a valuable tool in assessing quality of measurements (greater the departure from 1 poorer is the quality of measurements)

Kanai – Tajimi Power spectral density function model for free field earthquake ground acceleration



$$\rightarrow m_g \ddot{u} + c_g (\dot{u} - \dot{x}_b) + k_g (u - x_b) = 0$$

$$\ddot{u} = -2\eta_g \omega_g (\dot{u} - \dot{x}_b) - \omega_g^2 (u - x_b)$$

$$\text{Let } v = u - x_b$$

$$\Rightarrow \ddot{v} + 2\eta_g \omega_g \dot{v} + \omega_g^2 v = -\ddot{x}_b$$

$$\ddot{u} = -2\eta_g \omega_g \dot{v} - \omega_g^2 v$$

$$\ddot{U}_T(\omega) = -\left(i2\eta_g \omega_g \omega + \omega_g^2 \right) V_T(\omega)$$

$$= \left(i2\eta_g \omega_g + \omega_g^2 \right) \frac{\ddot{X}_{bT}(\omega)}{\left(\omega_g^2 - \omega^2 \right) + i\left(2\eta_g \omega_g \omega \right)}$$

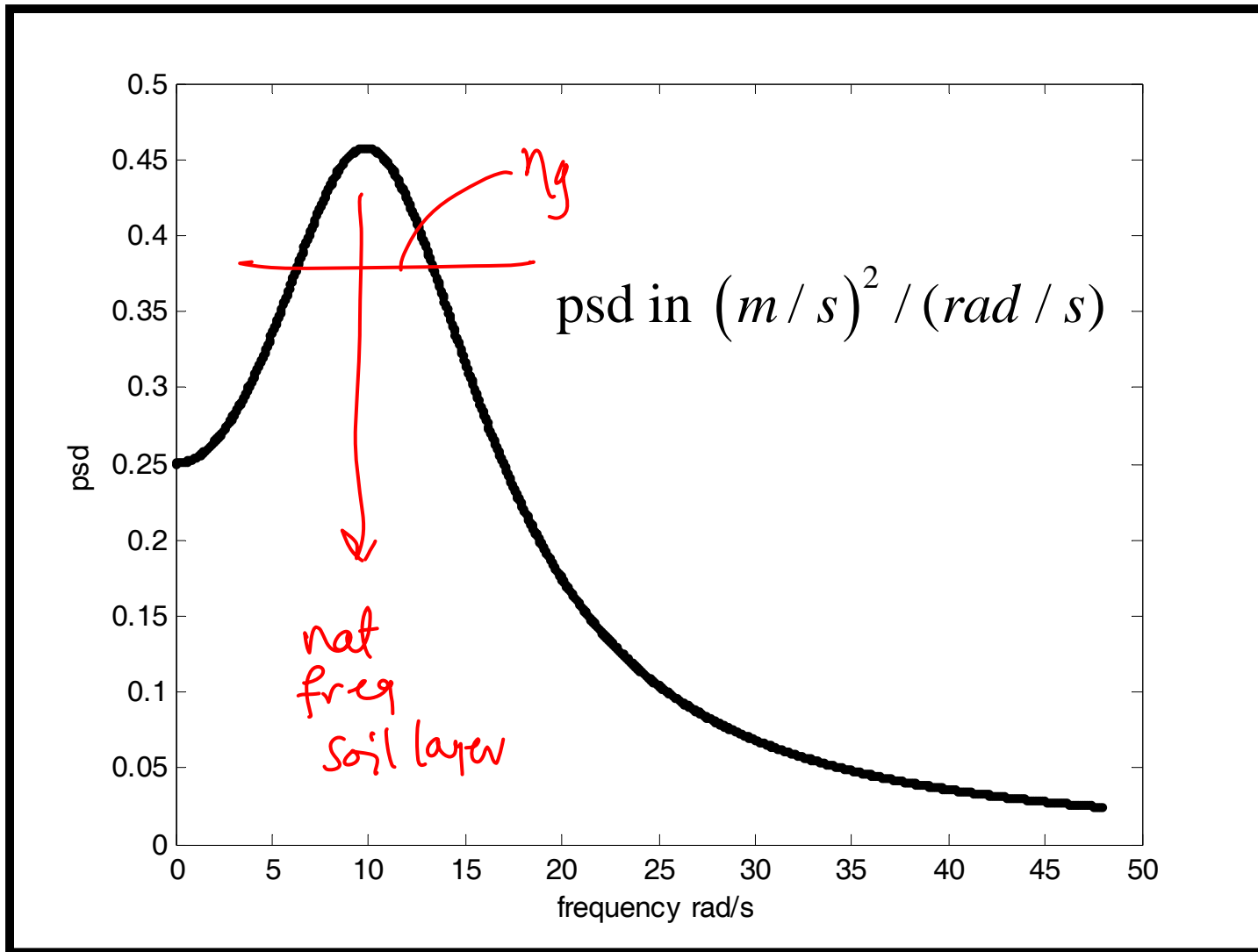
$$S(\omega) = \lim_{T \rightarrow \infty} \frac{1}{T} \left\langle \left| \ddot{U}_T(\omega) \right|^2 \right\rangle$$

$$S(\omega) = \frac{\left(\omega_g^4 + 4\eta_g^2 \omega_g^2 \omega^2 \right)}{\left(\omega^2 - \omega_g^2 \right)^2 + 4\eta_g^2 \omega_g^2 \omega^2}$$

$$\frac{c_g}{m_g} = 2\eta_g \omega_g$$

$$\frac{k_g}{m_g} = \omega_g^2$$

Typical plot of a Kanai-Tajimi PSD function for free field ground acceleration



Remarks

(a) Effective model to capture ground resonance effects

(b) Easy to use in random vibration analysis

(c) Limitations:

- Does not allow for transient nature of earthquake ground accelerations.
- Treats soil as a SDOF system

How to allow for nonstationary nature of ground accelerations?

Strategy: Use a deterministic modulating function.

$$\ddot{X}_g(t) = \underline{e(t)} \underline{S(t)}$$

$e(t)$ = deterministic envelope function

$S(t)$ = zero mean stationary Gaussian random process

Example: $S(t)$ could have the Kanai-Tajimi PSD

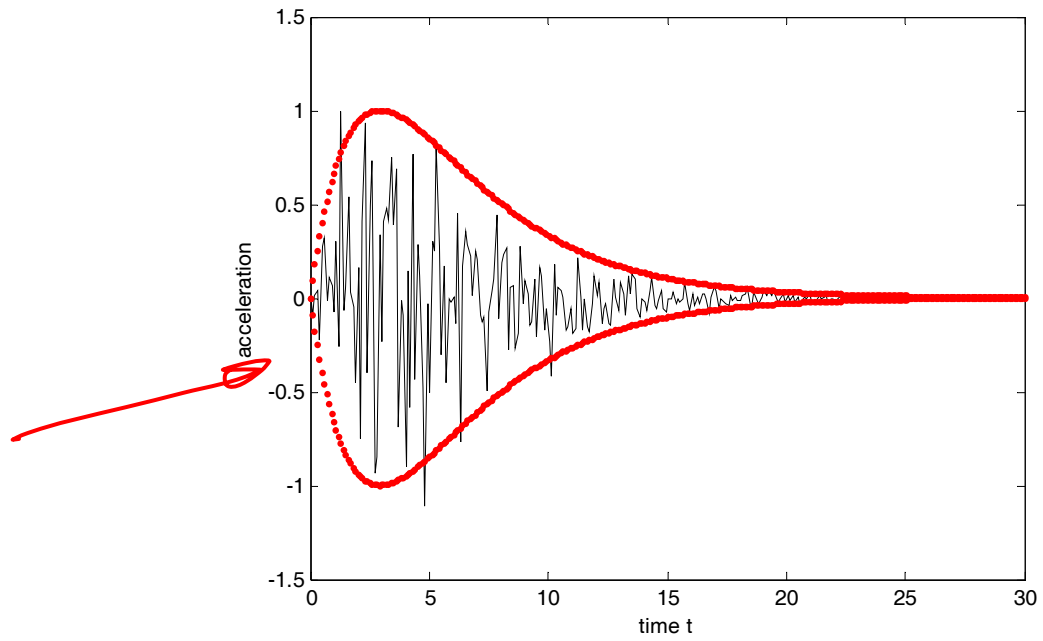
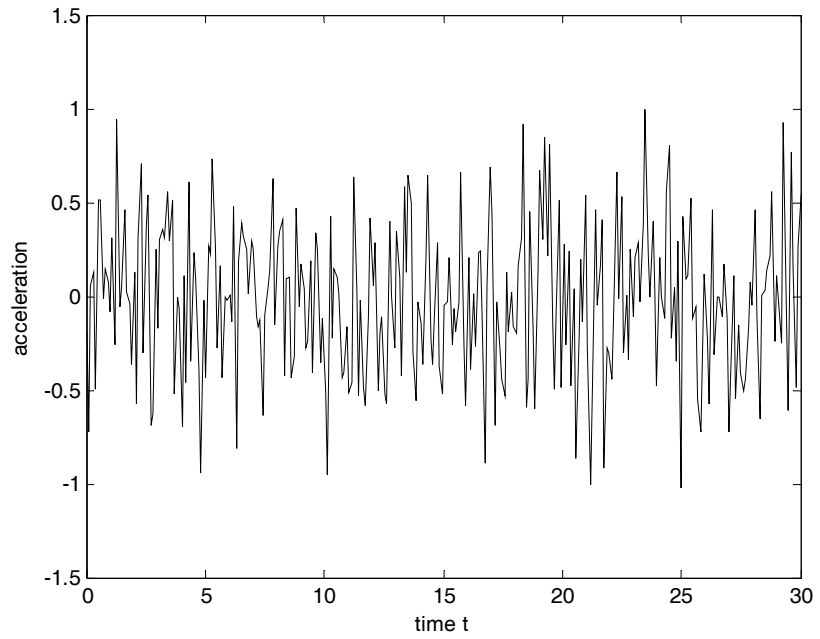
Examples

$$e(t) = A_0 \left[\underline{\exp(-\alpha t) - \exp(-\beta t)} \right]; \alpha > \beta > 0$$

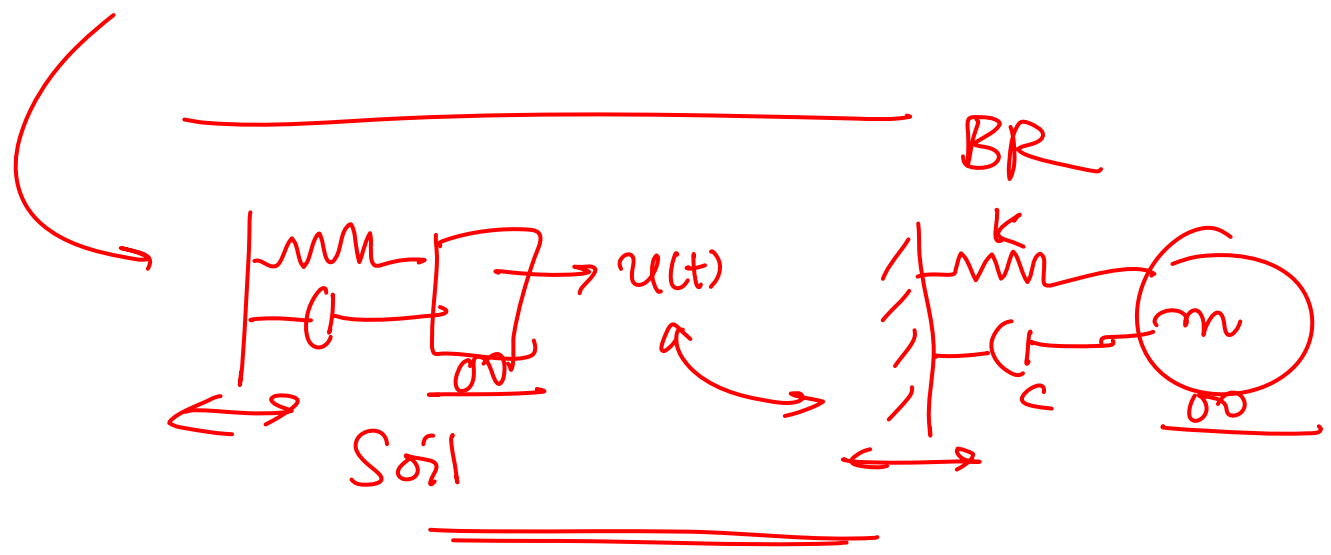
$$e(t) = (A_0 + A_1 t) \exp(-\alpha t)$$



$S(t)$



Structure under earthquake support motions



Response of a sdof system to KT earthquake excitaiton

$$\begin{aligned} \rightarrow m\ddot{x} + c(\dot{x} - \dot{u}) + k(x - u) &= 0 \\ m_g \ddot{u} + c_g(\dot{u} - \dot{x}_b) + k(u - x_b) &= 0 \end{aligned}$$

$$S_{XX}(\omega) = \underline{I} |H_{soil}(\omega)|^2 |H_{structure}(\omega)|^2$$