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Risk and Uncertainty in Engineering Computations

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Interval analysis of the forced vibration of beams with uncertain damage

F. Cannizzaro, N. Impollonia, G. Cocuzza Avellino, S. Caddemi and I. Calìò

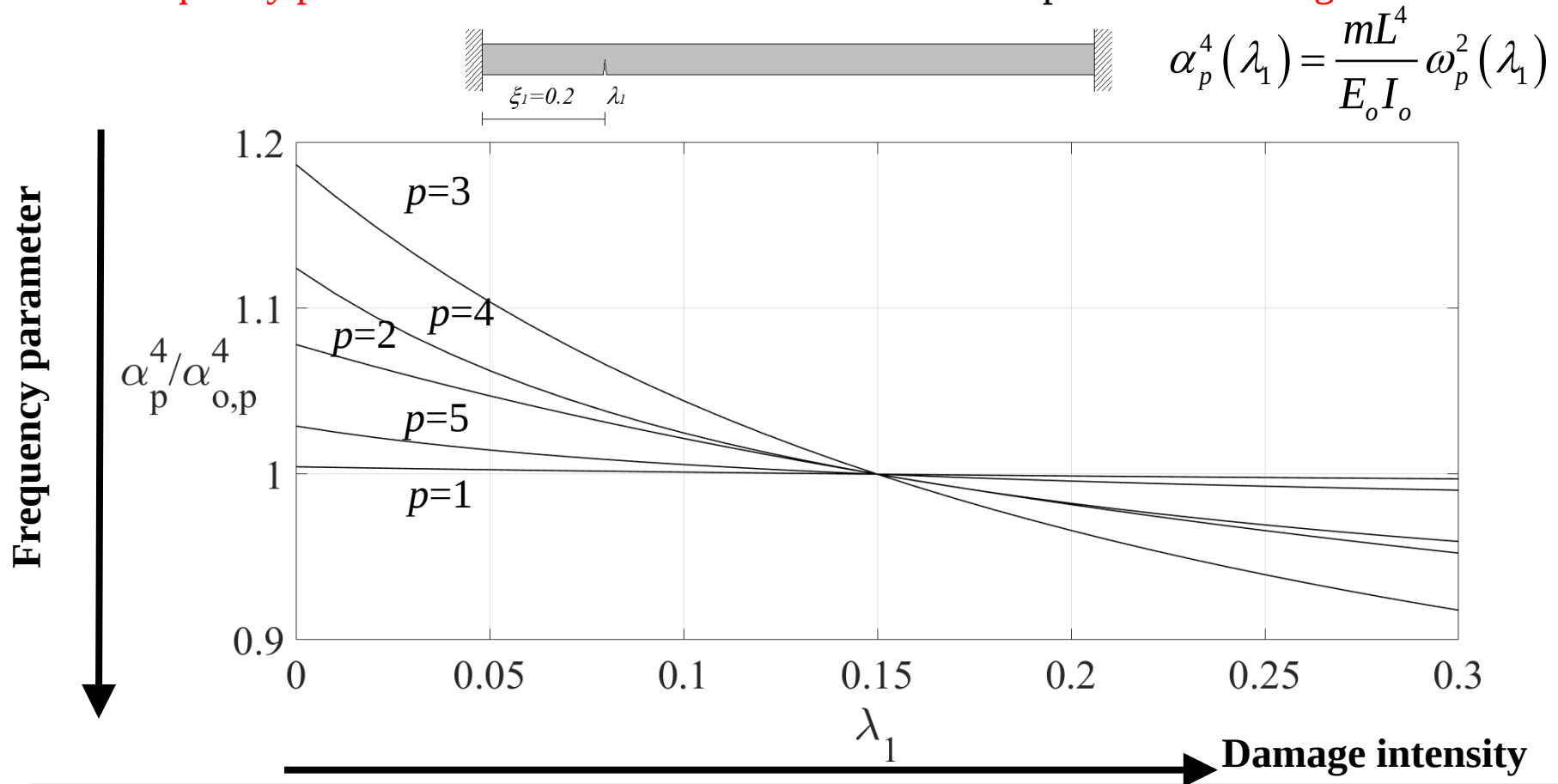
Department of Civil Engineering and Architecture, University of Catania



Motivation

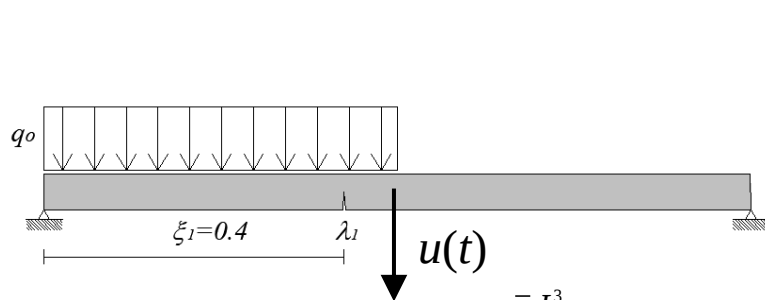
The **computation** of the **bounds** of the response to the **forced vibration of damaged beams** in presence of uncertain but bounded damage intensities requires the solution of **highly nonlinear equations**

The **frequency parameters** exhibit **monotonic** trends with respect to the **damage intensities**



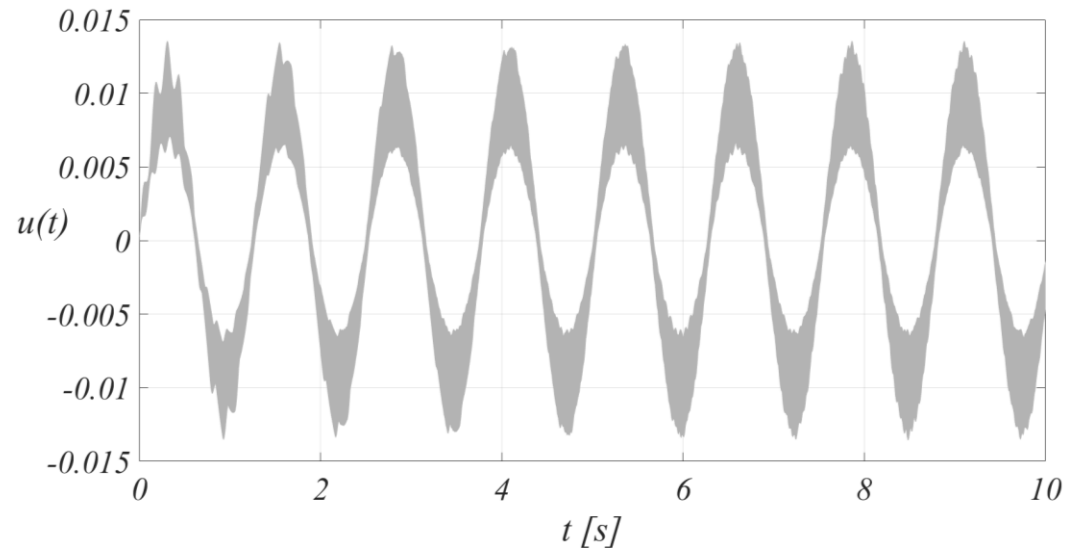
Motivation

The **response** to the forced vibrations may exhibit **non-monotonic** trends with respect to the **damage intensities** in terms of transversal displacement



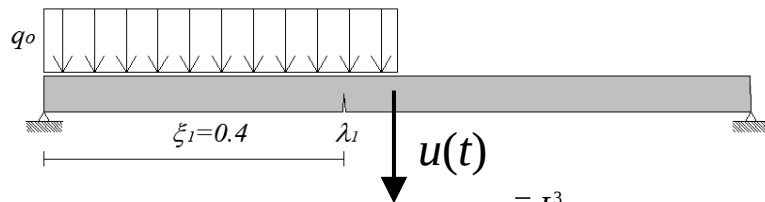
$$q(t) = q_o \sin \omega t \quad \omega = 5 \text{ rad/s} \quad q_o = \frac{\bar{q}_o L^3}{E_o I_o} = 1$$

$$0 \leq \lambda_l \leq 0.4$$



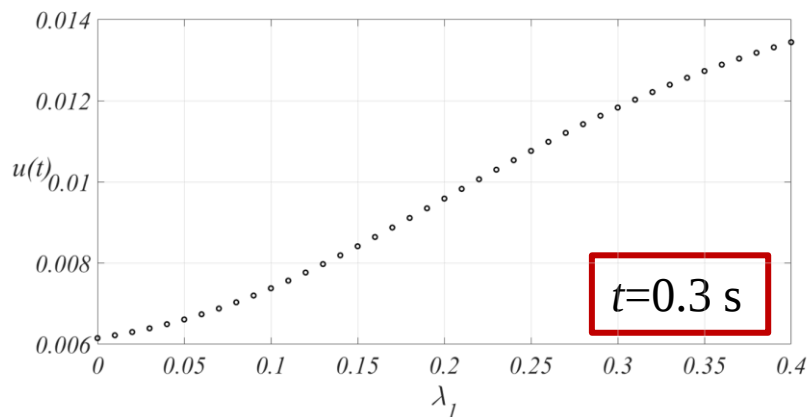
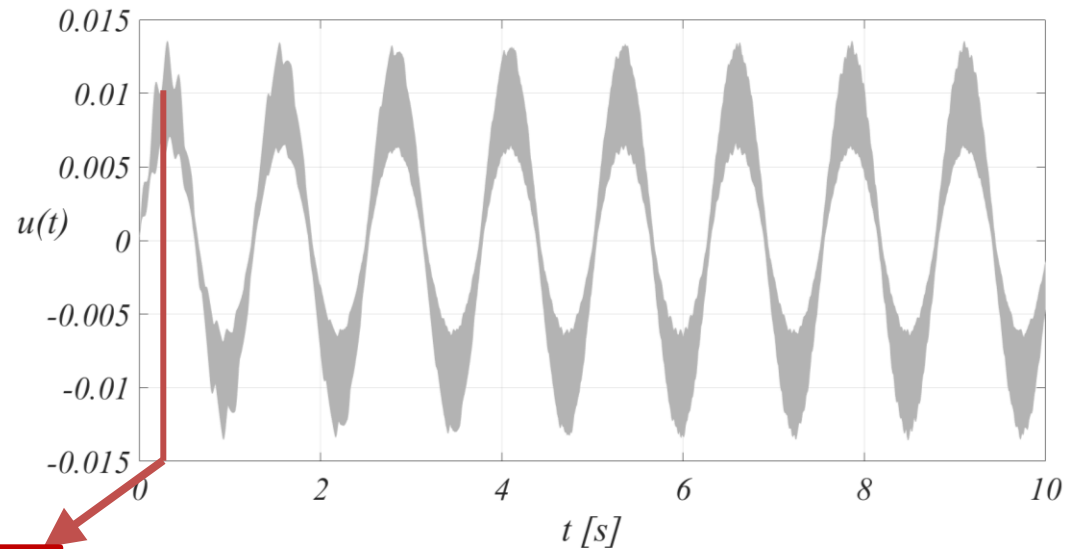
Motivation

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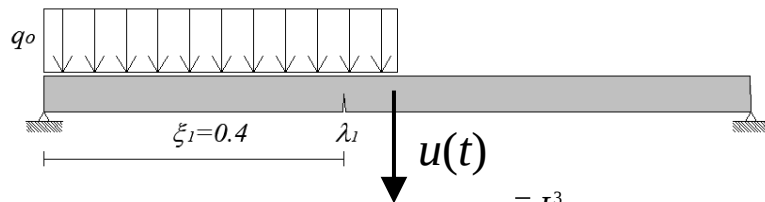
$$0 \leq \lambda_1 \leq 0.4$$



Damage intensity

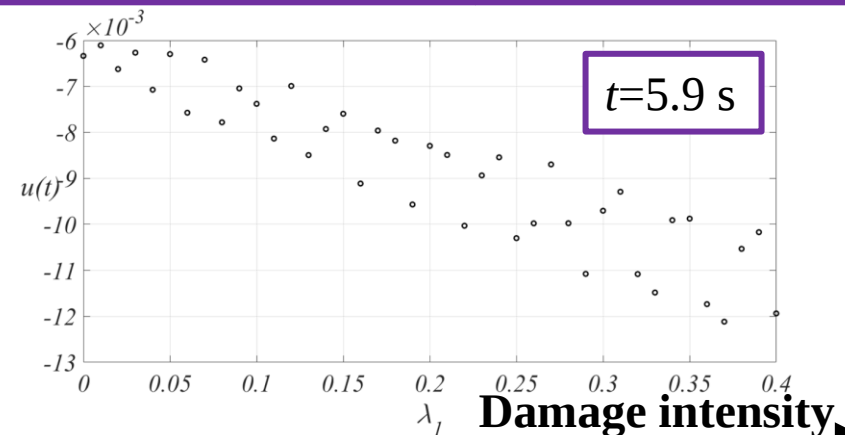
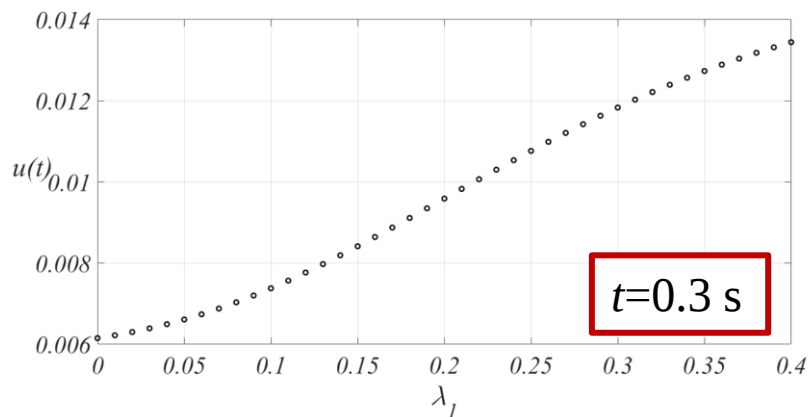
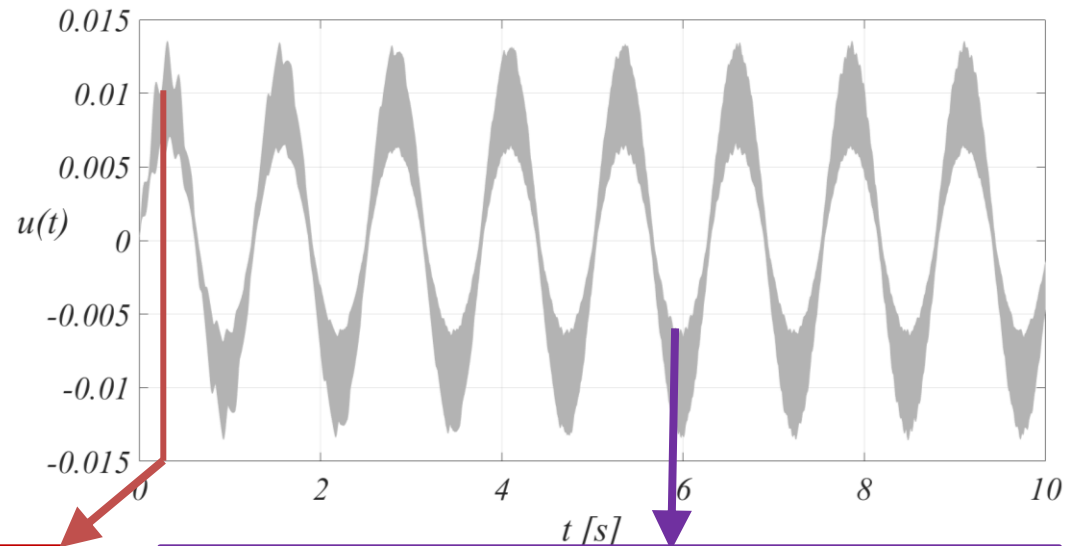
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The **response** to the forced vibrations may exhibit **non-monotonic** trends with respect to the **damage intensities** in terms of transversal displacement

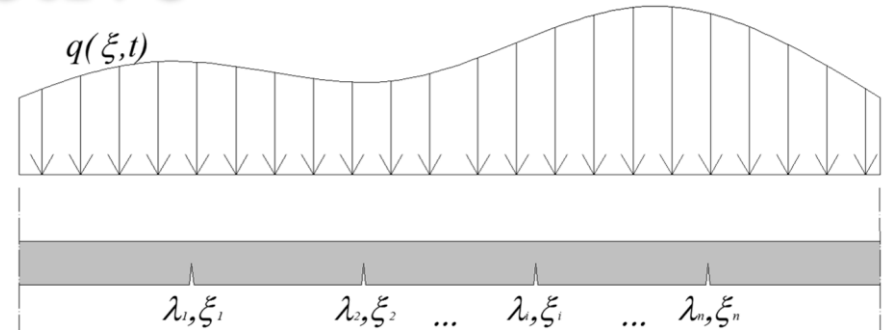


$$q(t) = q_0 \sin \omega t \quad \omega = 5 \text{ rad/s} \quad q_0 = \frac{\bar{q}_0 L^3}{E_o I_o} = 1$$

$$0 \leq \lambda_l \leq 0.4$$



Objective



Problem

Dynamics of Euler-Bernoulli multi-cracked beams

Crack modelling:

- equivalent rotational hinge model (K_i, ξ_i) , $i=1, \dots, n$
- crack intensities λ_i , $i=1, \dots, n$ (here considered as variables of the problem collected in the vector $\lambda = [\lambda_1, \lambda_2, \dots, \lambda_n]$)

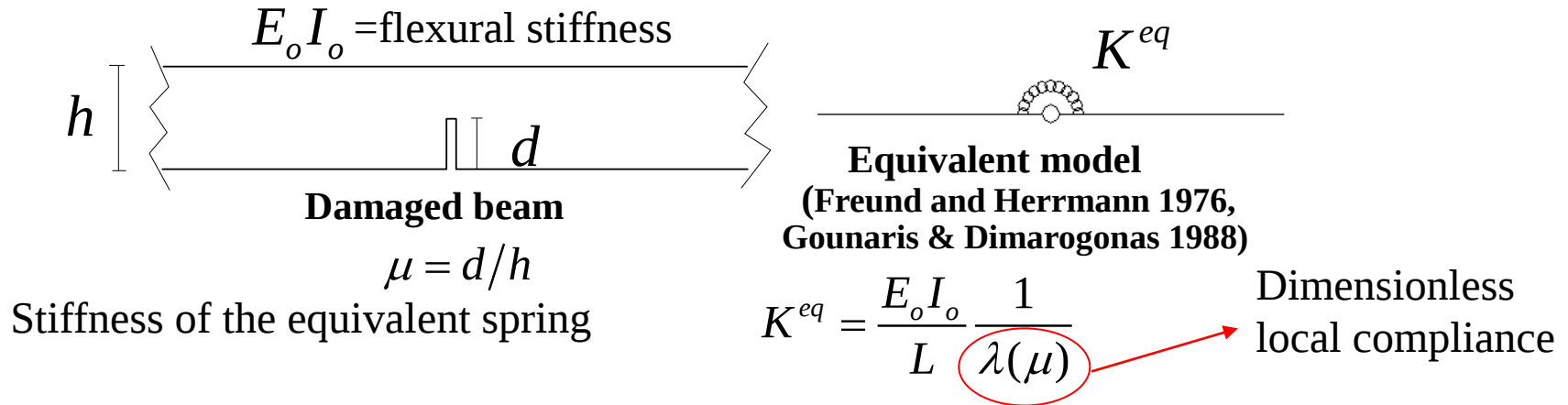
Objective

- **Explicit expression** of the eigenproperties of the beam and subsequently of response parameters of the forced vibrations of cracked beams
- Application to direct problems (response variability and identification of the bounds of the response)

Procedure

- Adoption of the distribution theory (generalised functions)
- Approximated formulas for the computation of the main modal parameters (frequency, generalized modal mass and modal load terms)

The equivalent rotational spring to model concentrated damage



Rizos, Aspragathos & Dimarogonas, 1990

$$\lambda(\mu) = 5.346 \frac{h}{L} (1.86 \mu^2 - 3.95 \mu^3 + 16.375 \mu^4 - 37.226 \mu^5 + 76.81 \mu^6 - 126.9 \mu^7 + 172 \mu^8 - 143.97 \mu^9 + 66.56 \mu^{10})$$

Ostachowicz & Krawczuk, 1991

$$\lambda(\mu) = 3\pi^2 \mu^2 \frac{h}{L} (0.6384 - 1.035 \mu + 3.7201 \mu^2 - 5.1773 \mu^3 + 7.553 \mu^4 - 7.332 \mu^5 + 2.4909 \mu^6)$$

Bilello, 2001

$$\lambda(\mu) = \frac{h}{L} \frac{\mu(2-\mu)}{0.9(\mu-1)^2}$$

How multiple singularities can be treated without increasing the size of the problem?

The structural response of cracked beams is **usually** solved by enforcing the **continuity conditions** at the cracked sections

Transfer matrix method
(Li 2002)

$$\begin{bmatrix} y(x_{n,n_n+1,1}) \\ \psi(x_{n,n_n+1,1}) \\ M(x_{n,n_n+1,1}) \\ V(x_{n,n_n+1,1}) \end{bmatrix} = [TT] \begin{bmatrix} y(x_{110}) \\ \psi(x_{110}) \\ M(x_{110}) \\ V(x_{110}) \end{bmatrix} \quad [TT] = [T_{nn}][T_{(n-1)(n-1)}] \cdots [T_{22}][T_{11}]$$

Theory of distributions
(Wang and Qiao 2007)

$$w''''(x, t) + \frac{\rho A}{EI} \ddot{w}(x, t) = \Delta w'''(x_1, t) \delta(x - x_1) + \Delta w''(x_1, t) \delta'(x - x_1) + \Delta w'(x_1, t) \delta''(x - x_1) + \Delta w(x_1, t) \delta'''(x - x_1).$$

Stiffness reduction method
(Caddemi and Calì 2008)

$$E(\xi)I(\xi) = E_o I_o \left[1 - \sum_{i=1}^n \gamma_i \delta(\xi - \xi_{oi}) \right]$$

Flexibility modelling
(Palmeri and Cicirello 2011)

$$[E(\xi)I(\xi)]^{-1} = [E_o I_o]^{-1} \left[1 + \sum_{i=1}^n \lambda_i \delta(\xi - \xi_{oi}) \right]$$

Force Green's functions
(Failla et al. 2008)

$$\mathbf{R}^{(r)}(x) = [U^{(r)}(x)\Phi^{(r)}(x)M^{(r)}(x)S^{(r)}(x)]^T = \tilde{\omega}_r^2 \int_0^L \mathbf{G}^{(p)}(x, y, D) \rho(y) U^{(r)}(y) \delta(x - y) dy$$

Background

At the University of Catania the theory of distributions has been successfully proposed with reference to:

STATICS (*Biondi and Caddemi 2007, Caddemi et al. 2013*),

STABILITY (*Caddemi and Calì 2008, Caddemi et al. 2014*)

DYNAMICS (*Caddemi and Calì 2009, Caddemi et al. 2015*).

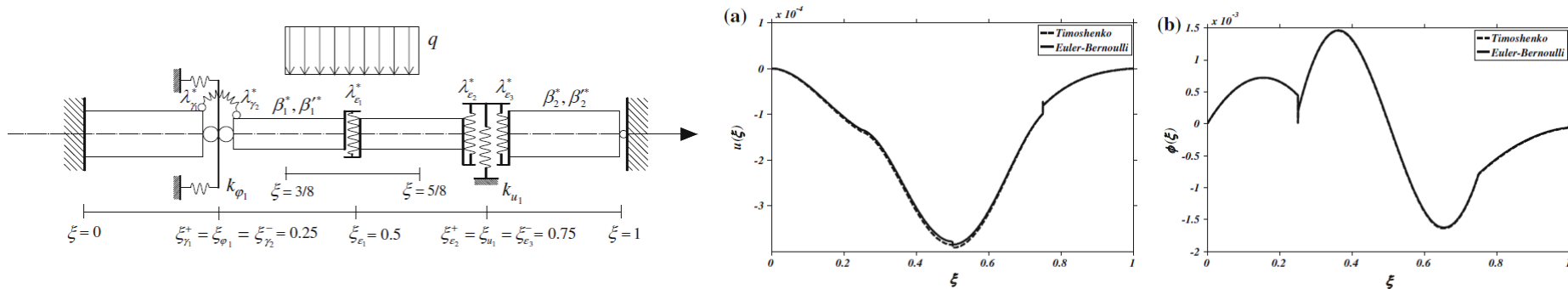
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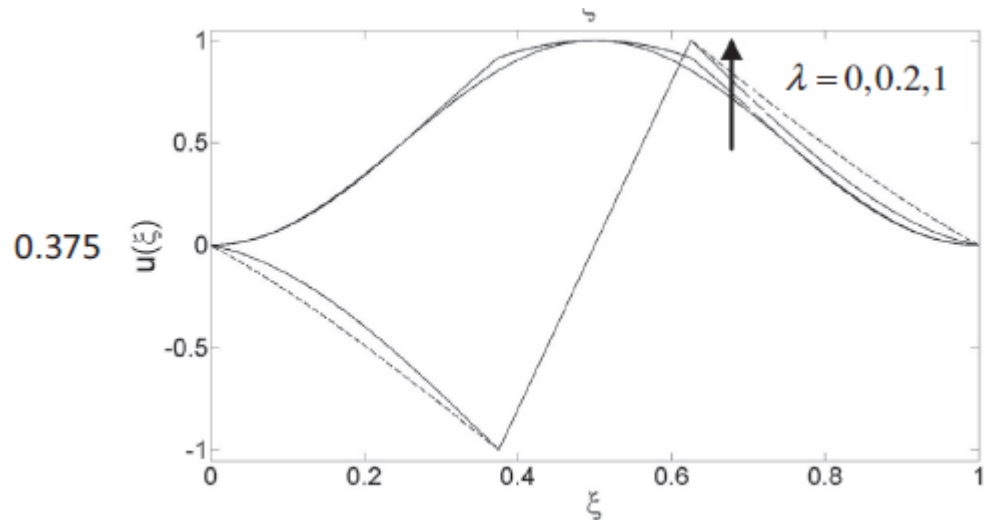
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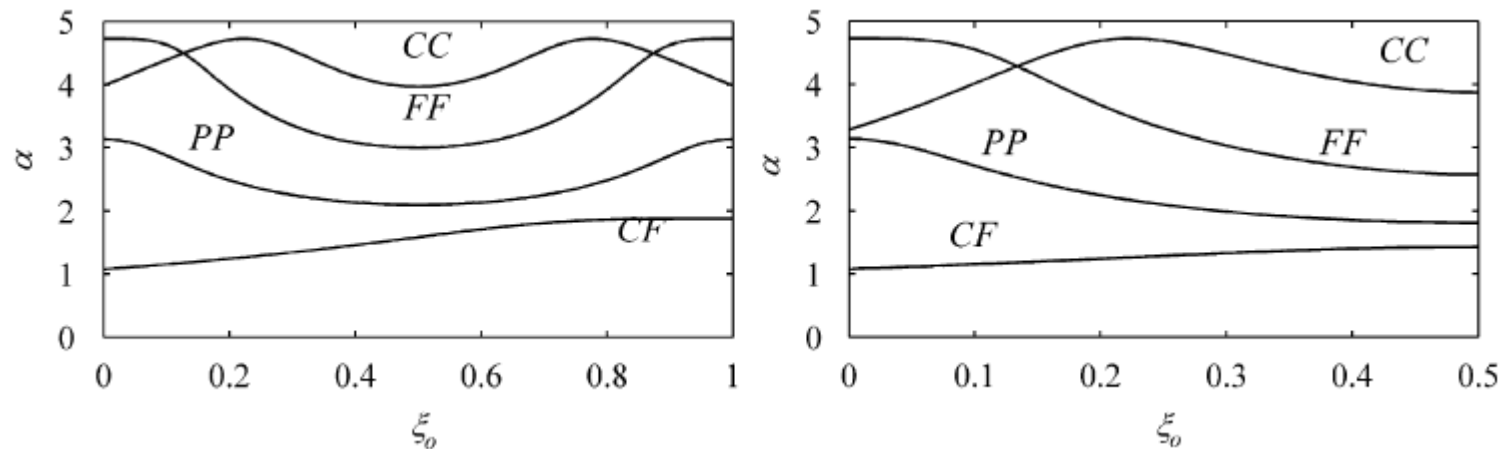
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Background

Applications of these basic solutions have been applied to different fields:

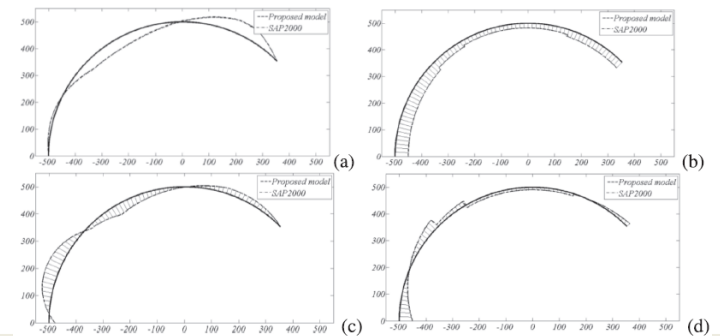
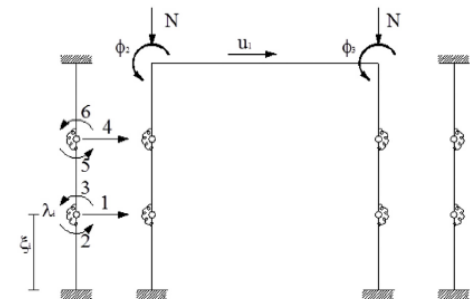
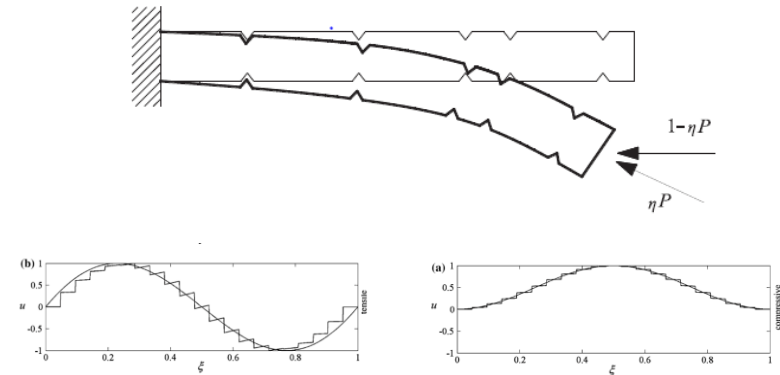
DYNAMIC INSTABILITY of damaged beams
(Caddemi et al. 2014)

TENSILE BUCKLING (Caddemi et al. 2015)

DYNAMICS AND STABILITY of damaged frames
(Caddemi and Calio 2013, Caddemi et al. 2013, Caddemi et al. 2017),

STATICS OF MULTI CRACKED ARCHES
(Cannizzaro et al. 2017)

INVERSE PROBLEMS (Caddemi and Calio 2014, Caddemi et al. 2018, Greco et al. 2018)



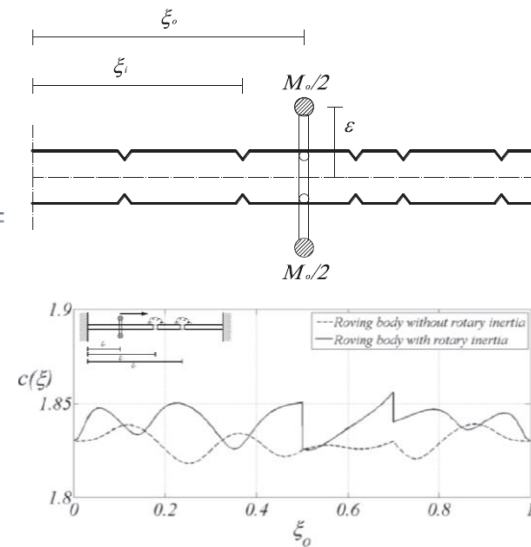
Background

In particular, with reference to inverse problems, a recent work which exploits the properties of a concentrated mass with rotary inertia to locate cracks (*Cannizzaro et al. 2018*) an efficient solution for the dynamics of cracked beams was introduced, able to explicitly infer the **mode shapes** given the fundamental frequencies.

The **computation** of the **fundamental frequencies**, although requiring to handle nonlinear equations, **is simplified** because the size of the problems is associated to the end conditions only, irrespectively of the number of the along-axis cracks.

$$u^{IV}(\xi, t) - \frac{mL^4}{EI} \frac{M_0}{mL} \frac{e^2}{L^2} \delta(\xi - \xi_0) \ddot{u}^I(\xi_0, t) + \frac{mL^4}{EI} \left[1 + \frac{M_0}{mL} \delta(\xi - \xi_0) \right] \ddot{u}(\xi, t) =$$

$$= \sum_{i=1}^n \Delta u^I(\xi_i, t) \delta^{II}(\xi - \xi_i)$$



F. Cannizzaro, J. De Los Rios, S. Caddemi, I. Calìò, S. Ilanko, On the use of a roving body with rotary inertia to locate cracks in beams, *Journal of Sound and Vibration* 425(7) (2018) 275-300.

The governing equation

$$u^{IV}(\xi, t) + \frac{mL^4}{E_o I_o} \ddot{u}(\xi, t) = \sum_{i=1}^n \Delta u'(\xi_i, t) \delta''(\xi - \xi_i) + q(\xi, t)$$

Constitutive equation

$$\Delta u'(\xi_i, t) = \lambda_i u''(\xi_i, t) \quad \lambda_i = \frac{E_o I_o}{K_i L} \quad \lambda = [\lambda_1, \lambda_2, \dots, \lambda_i, \dots, \lambda_n]$$

Eigenproperties

$$\alpha_r^4 = \omega_r^2 \frac{mL^4}{EI} \quad \phi_r(\xi; \lambda) = \sum_{j=1}^4 C_{j,r}(\lambda) f_{j,r}(\xi; \lambda)$$

where

$$f_{j,r}(\xi; \lambda) = h_{j,r}(\xi; \lambda) + \sum_{k=1}^n \bar{h}_k(\xi; \lambda) \lambda_k f_{j,r}''(\xi_k; \lambda) \quad , \quad j = 1, \dots, 4$$

$$h_{1,r}(\xi; \lambda) = \sin \alpha_r \xi; \quad h_{2,r}(\xi; \lambda) = \cos \alpha_r \xi; \quad h_{3,r}(\xi; \lambda) = \sinh \alpha_r \xi; \quad h_{4,r}(\xi; \lambda) = \cosh \alpha_r \xi;$$

$$\bar{h}_{i,r}(\xi; \lambda) = \frac{1}{2\alpha_r} [\sin \alpha_r (\xi - \xi_i) + \sinh \alpha_r (\xi - \xi_i)] U(\xi - \xi_i)$$

The governing equation

	Boundary conditions	Determinantal equation
Pinned-pinned	$\phi(0; \lambda) = 0; \quad \phi''(0; \lambda) = 0;$ $\phi(1; \lambda) = 0; \quad \phi''(1; \lambda) = 0$	$f_{1,r}(1; \lambda) f_{3,r}''(1; \lambda) - f_{3,r}(1; \lambda) f_{1,r}''(1; \lambda) = 0$
Clamped-clamped	$\phi(0; \lambda) = 0; \quad \phi'(0; \lambda) = 0;$ $\phi(1; \lambda) = 0; \quad \phi'(1; \lambda) = 0$	$[f_{3,r}(1; \lambda) - f_{1,r}(1; \lambda)][f_{4,r}'(1; \lambda) - f_{2,r}'(1; \lambda)] +$ $-[f_{4,r}(1; \lambda) - f_{2,r}(1; \lambda)][f_{3,r}'(1; \lambda) - f_{1,r}'(1; \lambda)] = 0$

Forced vibrations

General solution (free vibrations)

$$z_p^g(t) = e^{-\zeta_p \omega_p(\lambda)t} \left[z_p(0) \cos \omega_{p,d}(\lambda)t + \frac{\dot{z}_p(0) + \zeta_p \omega_p(\lambda) z_p(0)}{\omega_{p,d}(\lambda)} \sin \omega_{p,d}(\lambda)t \right]$$

ζ_p Modal damping
 $\omega_{p,d}(\lambda) = \omega_p(\lambda) \sqrt{1 - \zeta_p^2}$ Damped frequency

Particular solution (steady-state response)

$q(\xi, t)$	$\frac{Q_p(t; \lambda)}{M_p(\lambda)}$	$z_p^p(t)$
$P_o \delta(\xi - \xi_o) \sin \omega t$	$\frac{P_o \phi_p(\xi_o; \lambda)}{M_p(\lambda)} \sin \omega t$	$z_p^p(t) = \frac{P_o \phi_p(\xi_o; \lambda)}{M_p(\lambda) \alpha_p^4(\lambda)} [C_p(\lambda) \sin \omega t + D_p(\lambda) \cos \omega t]$
$q_o \sin \omega t$	$\frac{q_o \int_0^1 \phi_p(\xi; \lambda) d\xi}{M_p(\lambda)} \sin \omega t$	$z_p^p(t) = \frac{q_o \int_0^1 \phi_p(\xi; \lambda) d\xi}{M_p(\lambda) \alpha_p^4(\lambda)} [C_p(\lambda) \sin \omega t + D_p(\lambda) \cos \omega t]$

Constants

$$C_p(\lambda) = \frac{1 - \eta_p^2(\lambda)}{[1 - \eta_p^2(\lambda)]^2 + [2\zeta_p \eta_p(\lambda)]^2}$$

of integrations

$$D_p(\lambda) = \frac{-2\zeta_p \eta_p(\lambda)}{[1 - \eta_p^2(\lambda)]^2 + [2\zeta_p \eta_p(\lambda)]^2}$$

Normalized pulsation

$$\eta_p(\lambda) = \alpha_\omega^2 / \alpha_p^2(\lambda) = \omega / \omega_p(\lambda)$$

Solution strategy

In the field of continuous systems the dynamic analysis of structures is usually tackled according to the following steps

Governing differential equation

$$u^{IV}(\xi, t) + \frac{mL^4}{E_o I_o} \ddot{u}(\xi, t) = \sum_{i=1}^n \Delta u'(\xi_i, t) \delta''(\xi - \xi_i) + q(\xi, t)$$

Solution of a determinantal equation (eigenfrequency $\alpha_r^4 = \omega_r^2 mL^4 / EI$)

Computation of integration constants $C_{j,r}(\lambda)$ and eigenmodes $\phi_r(\xi; \lambda)$

Computation of other modal properties:

- Generalized modal mass $M_p(\lambda) = \int_0^1 \phi_p(\xi; \lambda) \phi_p(\xi; \lambda) d\xi$
- Modal load term $Q_p(t; \lambda) = \int_0^1 \phi_p(\xi; \lambda) q(\xi, t) d\xi$

Integration of differential equations in the modal space

$$\ddot{z}_p(t) + 2\zeta_p \omega_p(\lambda) \dot{z}_p(t) + \omega_p^2(\lambda) z_p(t) = \frac{E_o I_o}{mL^4} \frac{Q_p(t; \lambda)}{M_p(\lambda)}, \quad 1, \dots, n_m$$

Computation of the response via modal superimposition

$$u(\xi, t; \lambda) = \sum_{r=1}^{\infty} \phi_r(\xi; \lambda) z_r(t) \cong \sum_{r=1}^{n_m} \phi_r(\xi; \lambda) z_r(t)$$

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Explicit computation of the frequency parameters $\alpha_r^4(\lambda)$

Computation of integration constants $C_{j,r}(\lambda)$ and eigenmodes $\phi_r(\xi; \lambda)$

Explicit computation of the generalized modal mass $M_p(\lambda)$ and of the modal load term $Q_p(t; \lambda)$

Integration of differential equations in the modal space

$$\ddot{z}_p(t) + 2\zeta_p \omega_p(\lambda) \dot{z}_p(t) + \omega_p^2(\lambda) z_p(t) = \frac{E_o I_o}{mL^4} \frac{Q_p(t; \lambda)}{M_p(\lambda)}, \quad 1, \dots, n_m$$

Computation of the response via modal superimposition

$$u(\xi, t; \lambda) = \sum_{r=1}^{\infty} \phi_r(\xi; \lambda) z_r(t) \cong \sum_{r=1}^{n_m} \phi_r(\xi; \lambda) z_r(t)$$

Approximated explicit solutions of the modal properties

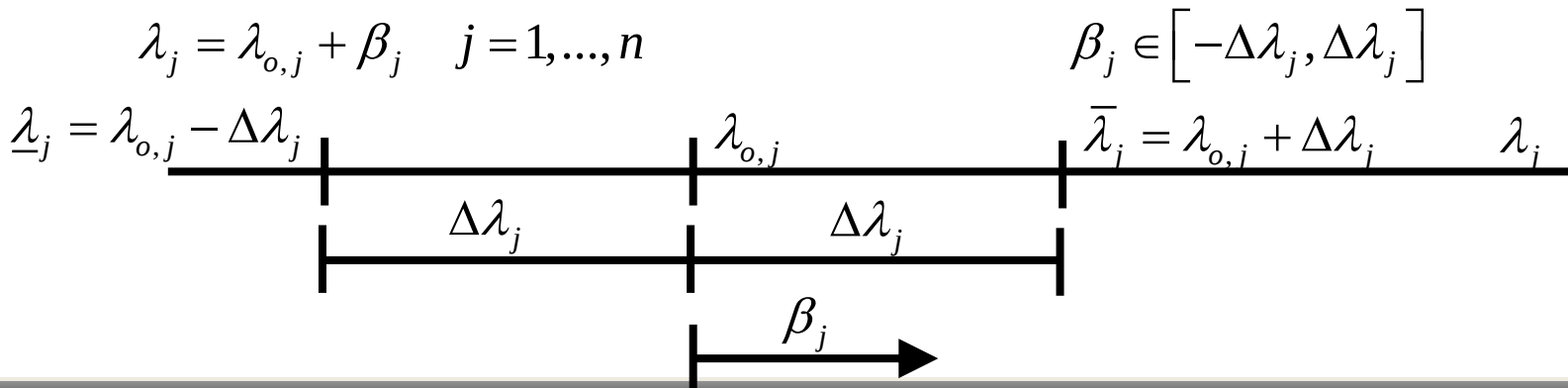
The main modal properties, that is eigenfrequencies, generalized modal masses and modal load terms are here **explicitly expressed** according to the **Sherman and Morrison formula** (1949), which was already adopted for static problems (*Impollonia* 2006). Damage intensities are considered as variables of the problem.

Frequency parameter $\alpha_p^4(\lambda) \cong \alpha_{o,p}^4 + \sum_{i=1}^n \frac{\beta_i a_{p,i}}{1 + \beta_i b_{p,i}}$, $p = 1, \dots, n_m$, $\beta_i \in [-\Delta\lambda_i, \Delta\lambda_i]$

Generalized modal mass $M_p(\lambda) \cong M_{o,p} + \sum_{i=1}^n \frac{\beta_i c_{p,i}}{1 + \beta_i d_{p,i}}$, $p = 1, \dots, n_m$, $\beta_i \in [-\Delta\lambda_i, \Delta\lambda_i]$

Modal load term $Q_p(t; \lambda) \cong Q_{o,p}(t) + \sum_{i=1}^n \frac{\beta_i e_{p,i}(t)}{1 + \beta_i f_{p,i}(t)}$, $p = 1, \dots, n_m$, $\beta_i \in [-\Delta\lambda_i, \Delta\lambda_i]$

Damage intensities



Approximated explicit solutions of the modal properties

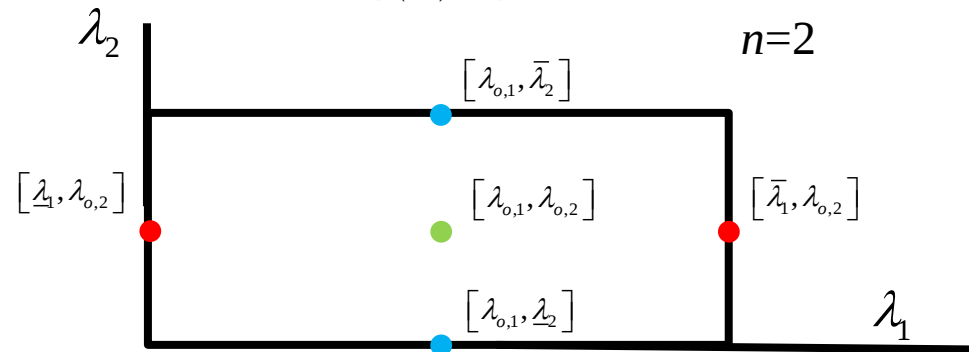
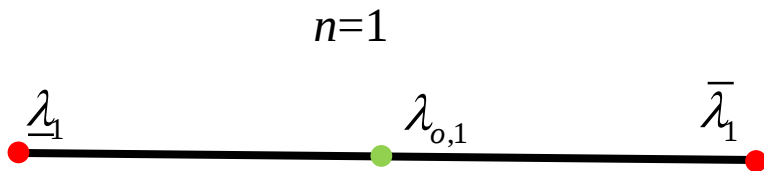
Frequency parameter $\alpha_p^4(\lambda) \cong \alpha_{o,p}^4 + \sum_{i=1}^n \frac{\beta_i a_{p,i}}{1 + \beta_i b_{p,i}} \quad , \quad p = 1, \dots, n_m, \quad \beta_i \in [-\Delta\lambda_i, \Delta\lambda_i]$

The terms $a_{p,i}, b_{p,i}, c_{p,i}, d_{p,i}, e_{p,i}(t), f_{p,i}(t)$ are coefficients to be computed enforcing the correspondence between exact and approximated solutions at given damage configurations.

This approach requires computing the **exact modal properties at $2n+1$ damage configurations**. To uncouple the system of equations the considered damage configurations are:

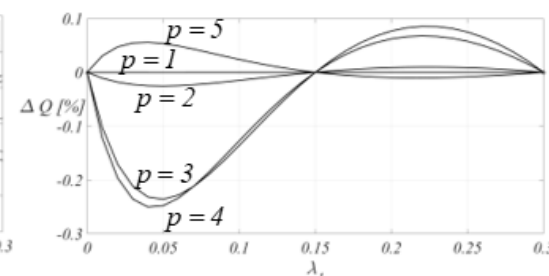
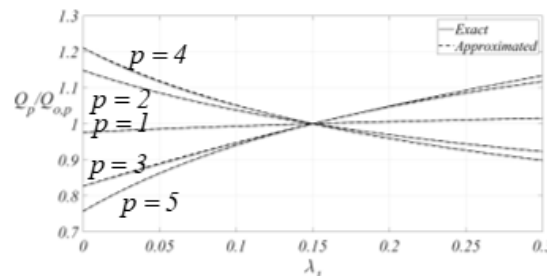
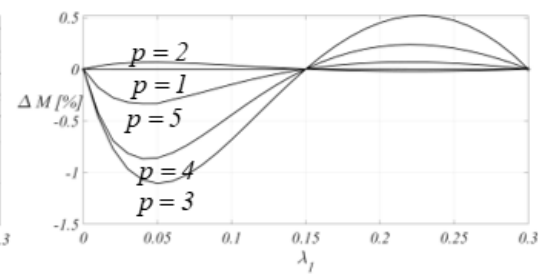
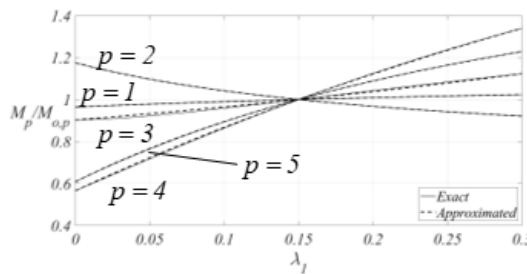
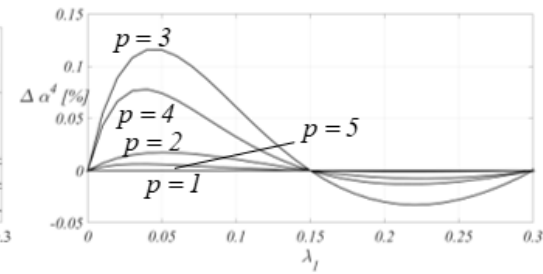
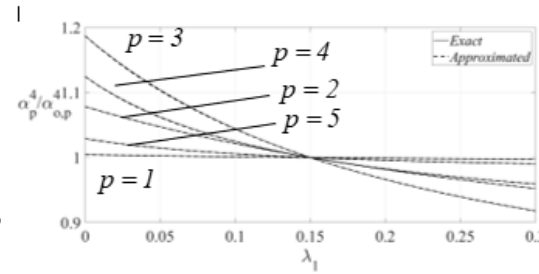
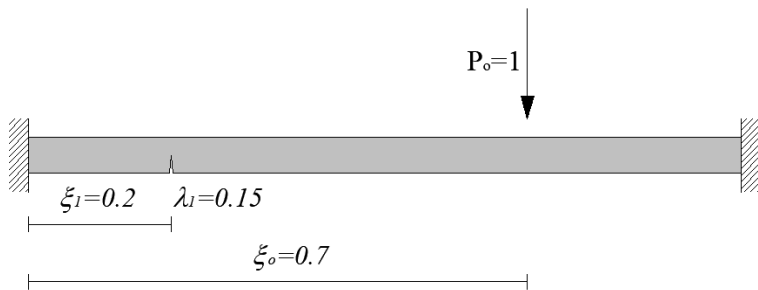
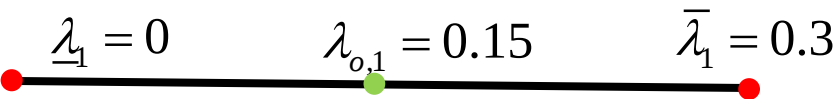
$$\begin{aligned} \bar{\lambda}_s &= [\lambda_{o,1}, \lambda_{o,2}, \dots, \bar{\lambda}_s, \dots, \lambda_{o,n}] \\ \underline{\lambda}_s &= [\lambda_{o,1}, \lambda_{o,2}, \dots, \underline{\lambda}_s, \dots, \lambda_{o,n}] \end{aligned} \quad s = 1, \dots, n$$

$$\begin{aligned} a_{p,s} &= \frac{2}{\Delta\lambda_s} \frac{[\alpha_p^4(\bar{\lambda}_s) - \alpha_{o,p}^4][\alpha_{o,p}^4 - \alpha_p^4(\underline{\lambda}_s)]}{\alpha_p^4(\bar{\lambda}_s) - \alpha_p^4(\underline{\lambda}_s)} \\ b_{p,s} &= \frac{1}{\Delta\lambda_s} \frac{2\alpha_{o,p}^4 - \alpha_p^4(\underline{\lambda}_s) - \alpha_p^4(\bar{\lambda}_s)}{\alpha_p^4(\bar{\lambda}_s) - \alpha_p^4(\underline{\lambda}_s)} \end{aligned}$$

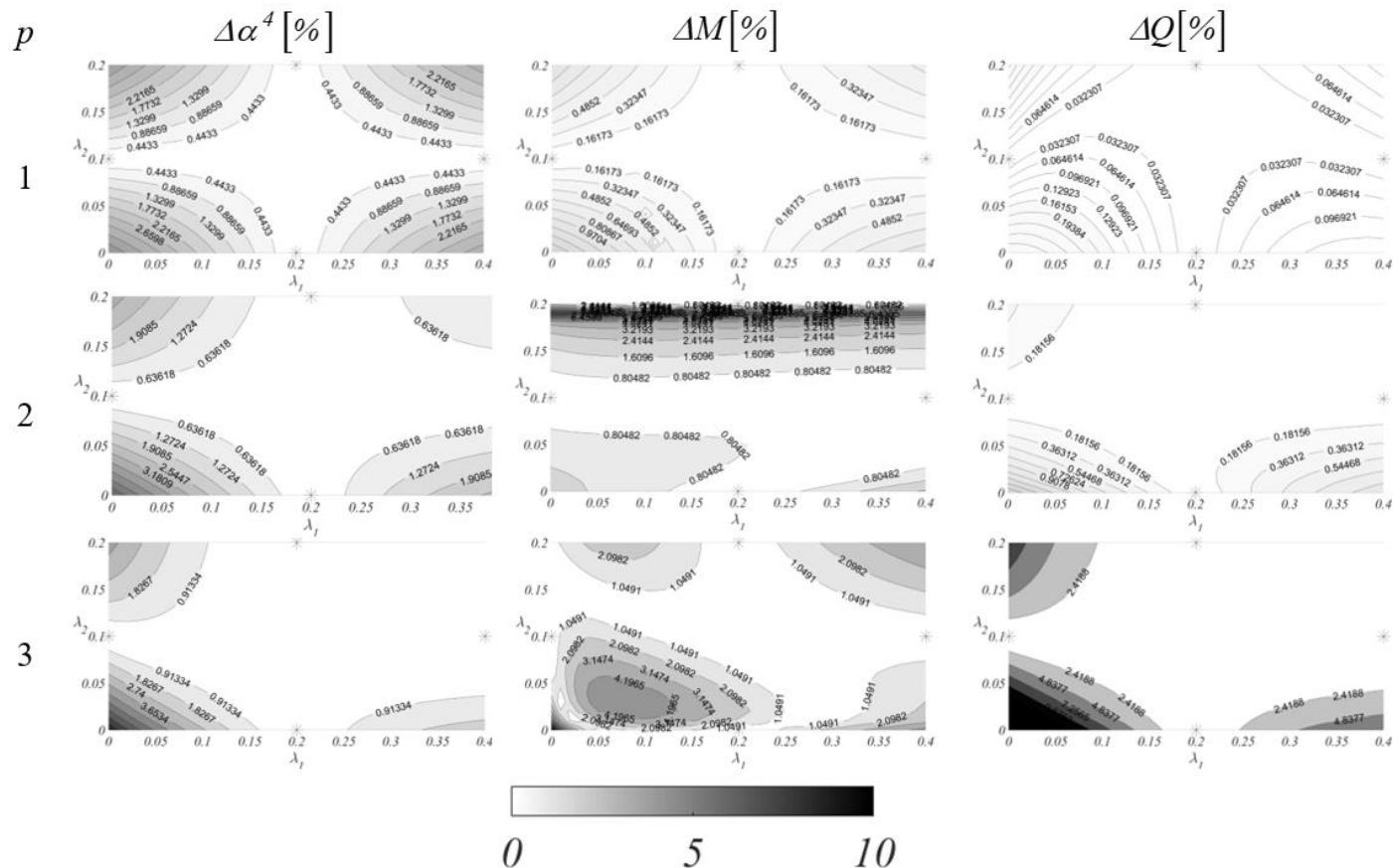
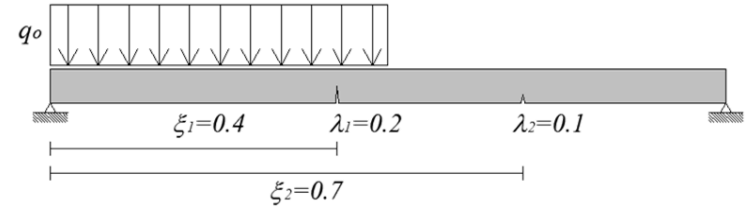
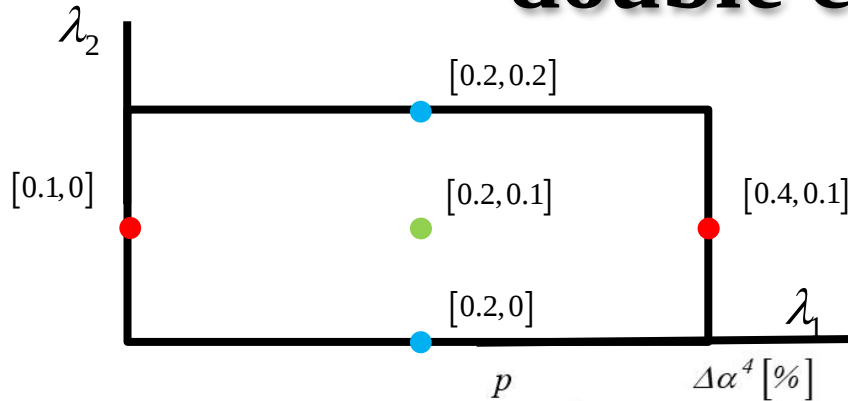


Validation of the proposed approach: single cracked beam

Approximated solution calibrated on



Validation of the proposed approach: double cracked beam

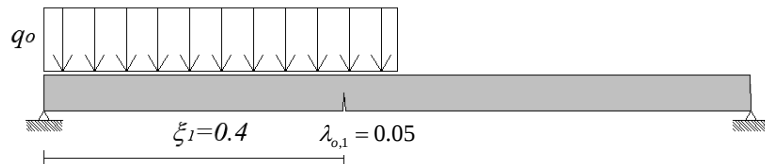


Validation of the proposed approach: time histories

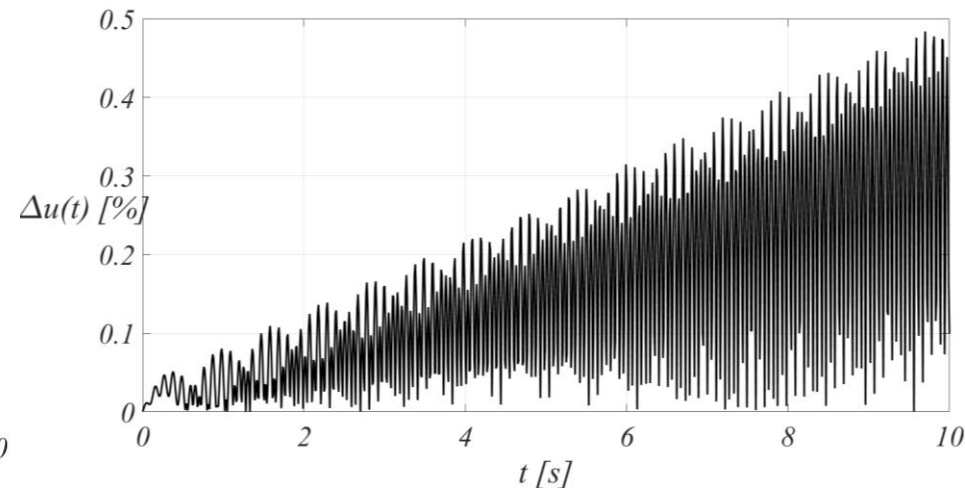
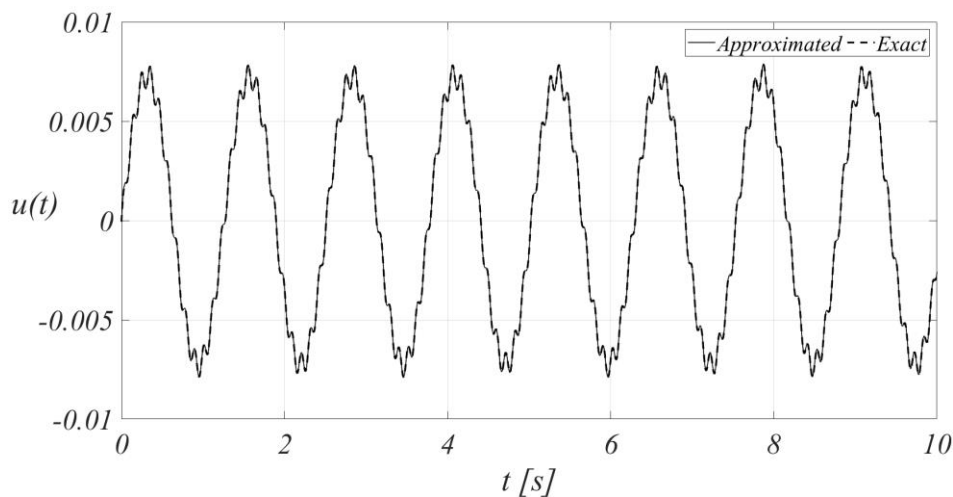
$$L=5 \text{ m}, E=2.1 \cdot 10^{11} \text{ N/m}^2, \\ I=8.33 \cdot 10^{-6} \text{ m}^4, m=75 \text{ kg/m}$$

$$q_o \sin \omega t \quad q_o = 1 \quad \omega = 5 \text{ rad/s} \quad \xi_r = 0.5$$

Approximated solution calibrated on



$$\underline{\lambda}_1 = 0 \quad \lambda_r = 0.05 \quad \lambda_{o,1} = 0.2 \quad \bar{\lambda}_1 = 0.4$$



Response bounds

$$r(\xi_r, t; \lambda) = \sum_{p=1}^{n_m} \phi_p^k(\xi_r; \lambda) z_p(t)$$

The **damage intensities** are considered as **uncertain but bounded variables**. Possible strategies to compute the response bounds of the dynamic response of excited beams

Here, **any response parameter** can be provided as an **explicit function of the uncertain variables**, therefore the research of the bounds is much easier.

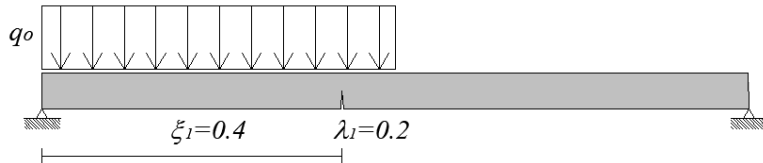
	Eigenproperties computation
Vertex method	2^n
Reanalysis	n_d^n
Proposed strategy	$2n+1$

Due to resonance effects **the bounds of the response can be associated to any value of the considered intervals** depending on the acting load. Therefore, the vertex method is unsuitable for this kind of problem.

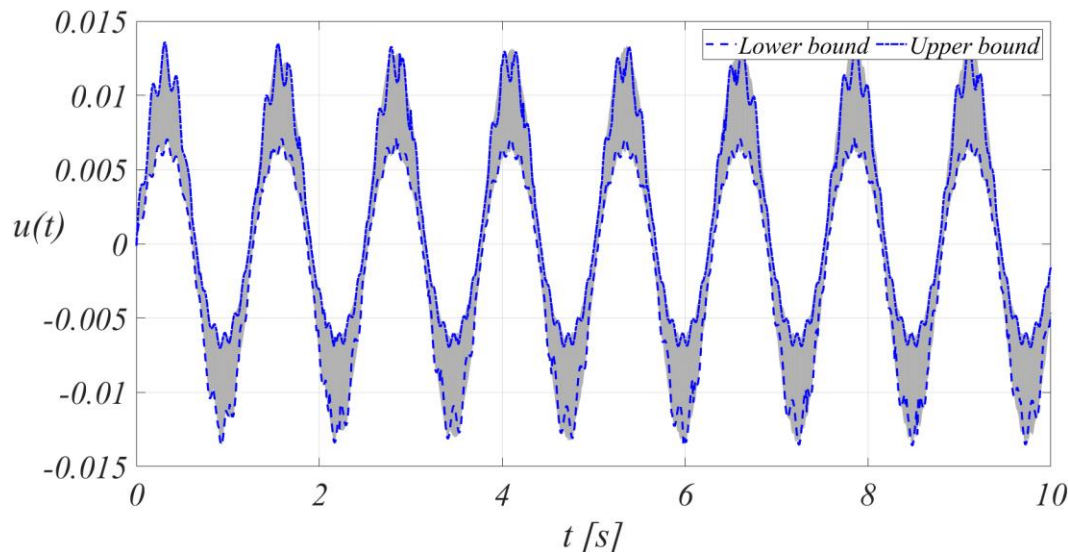
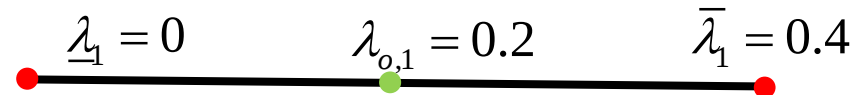
Response bounds - time histories

$$L=5 \text{ m}, E=2.1 \cdot 10^{11} \text{ N/m}^2, \quad q_o \sin \omega t \quad q_o = 1 \quad \omega = 5 \text{ rad/s} \quad \xi_r = 0.5 \quad \zeta_p = 0.05$$

$$I = 8.33 \cdot 10^{-6} \text{ m}^4, m = 75 \text{ kg/m}$$

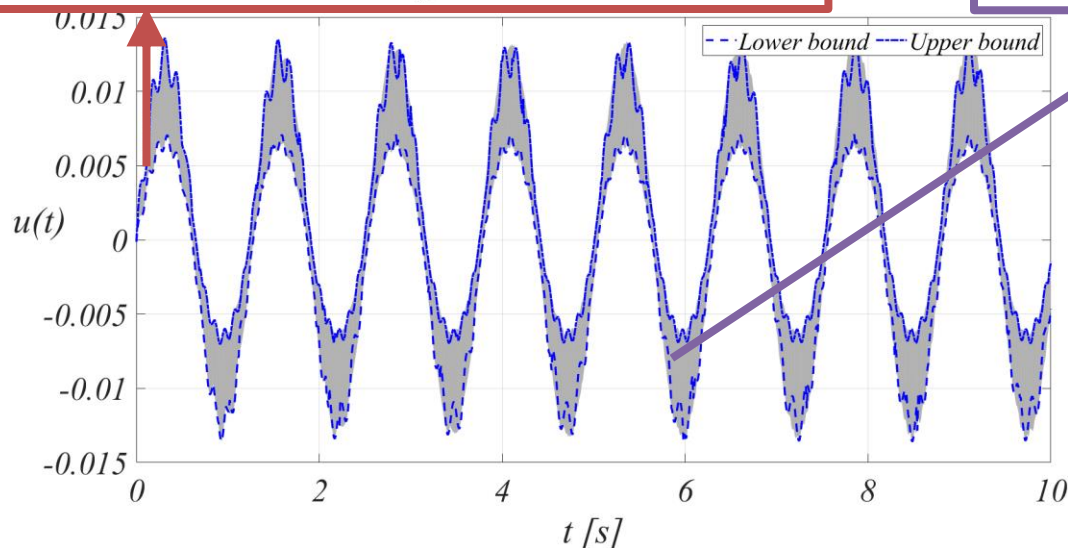
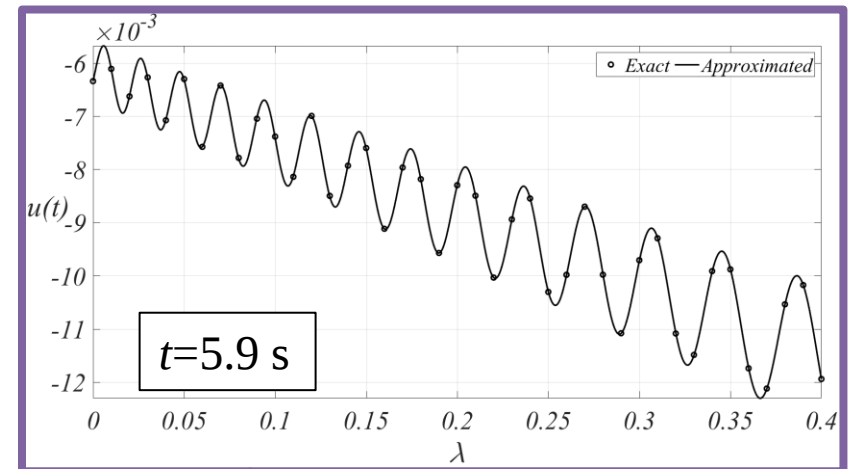
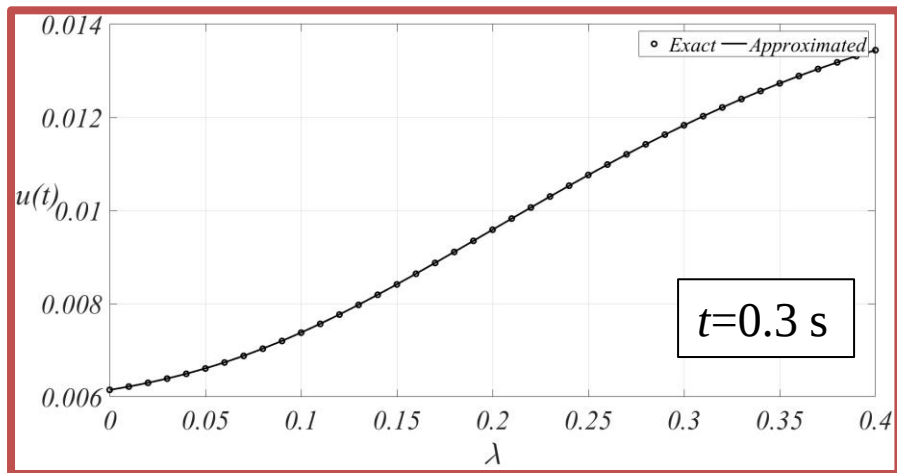


Approximated solution calibrated on



The grey band represents the envelope the **envelope** of the responses of **41 analyses** computed with the **reference procedure** scanning the damage intensities at evenly spaced steps $\Delta \tilde{\lambda}_1 = 0.01$

Response variability - time history



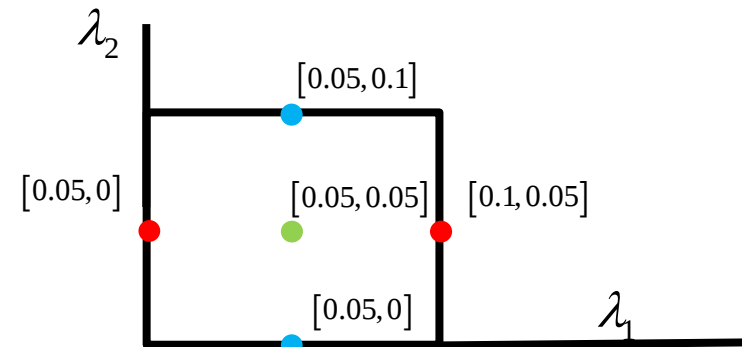
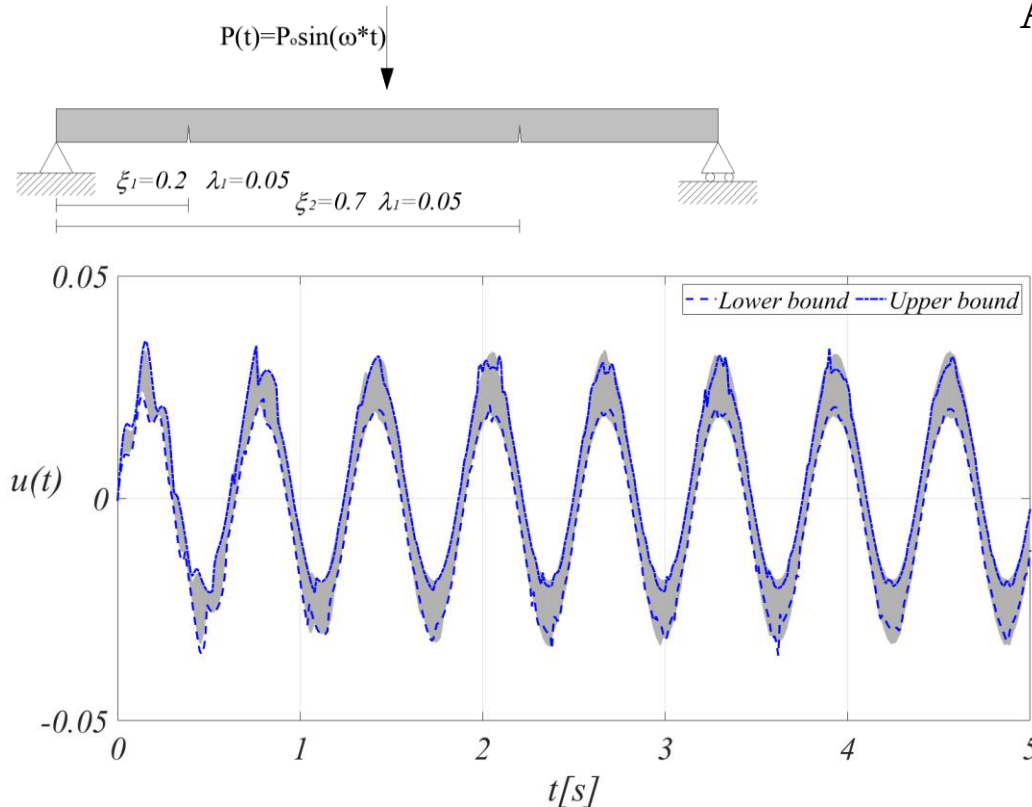
Response bounds - time histories

$$P_o \delta(\xi - \xi_o) \sin \omega t \quad \omega = 10 \text{ rad / s} \quad \xi_L = 0.5$$

$$L=5 \text{ m}, E=2.1 \cdot 10^{11} \text{ N/m}^2, \\ I=8.33 \cdot 10^{-6} \text{ m}^4, m=75 \text{ kg/m}$$

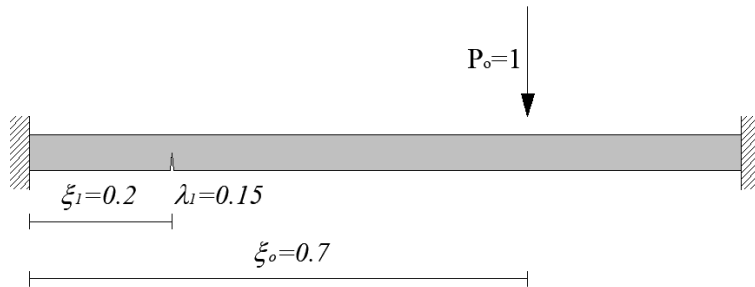
$$\xi_r = 0.5 \quad \zeta_p = 0.05$$

Approximated solution calibrated on



The grey band represents the envelope the **envelope** of the responses of **121 analyses** computed with the **reference procedure** scanning the damage intensities at evenly spaced steps

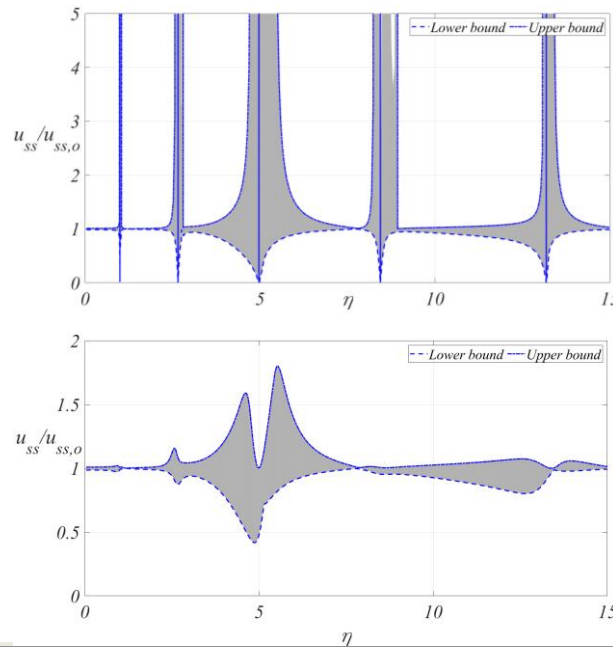
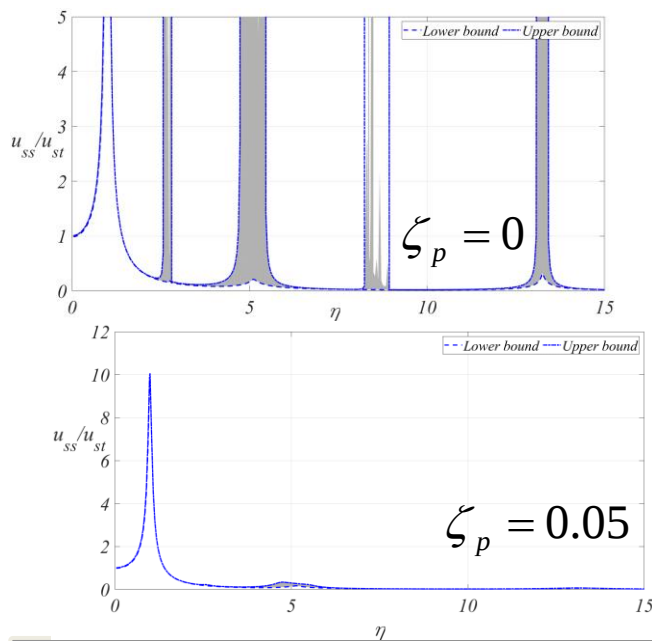
Response bounds –spectra



$$P_o \delta(\xi - \xi_o) \sin \omega t \quad \xi_r = 0.5 \quad \xi_L = 0.7$$

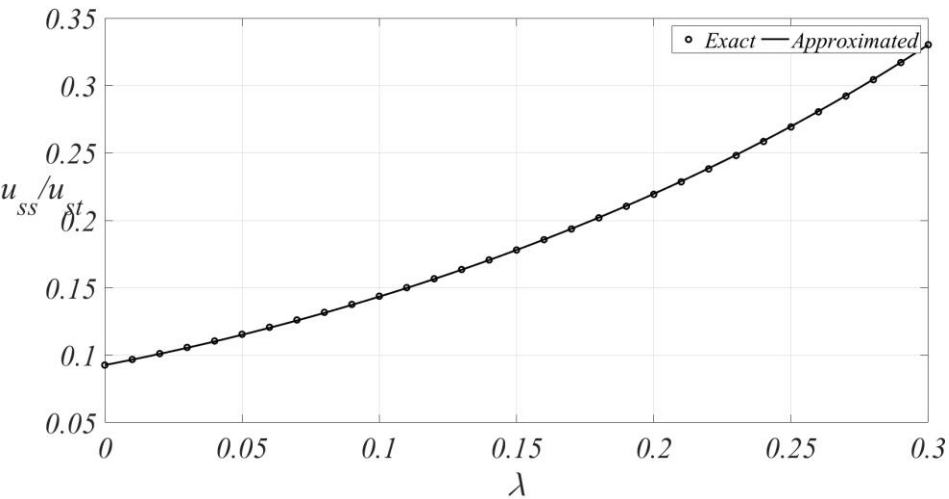
Approximated solution calibrated on

$$\underline{\lambda}_1 = 0 \quad \lambda_{o,1} = 0.15 \quad \bar{\lambda}_1 = 0.3$$

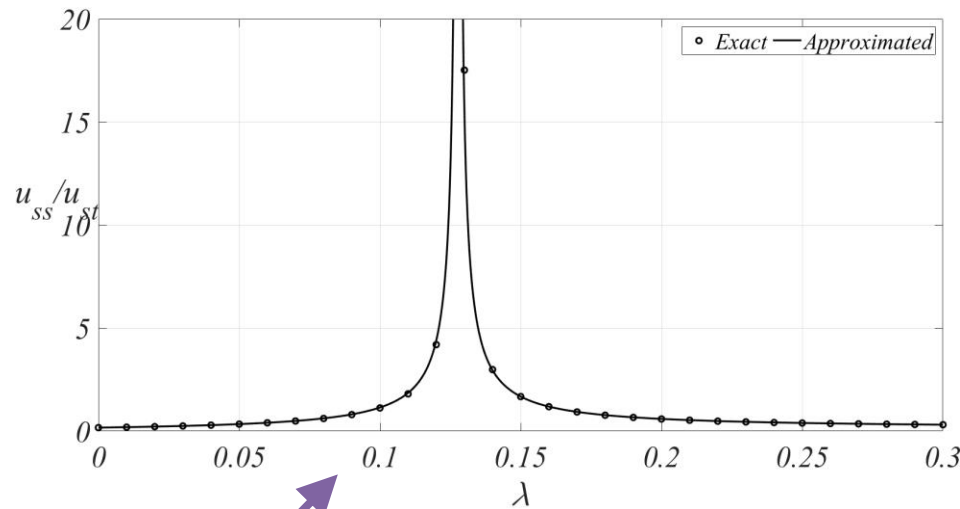


The grey band represents the envelope of the responses of 31 analyses computed with the reference procedure scanning the damage intensities at evenly spaced steps

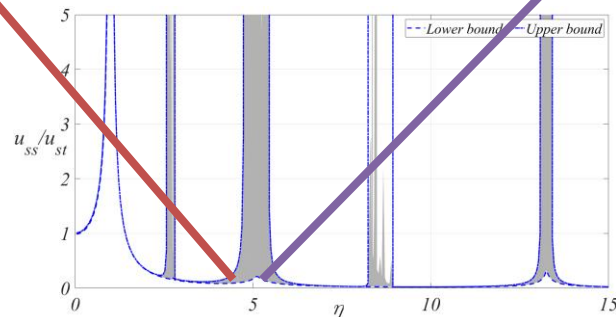
Response variability - spectra



$\eta=4.5$



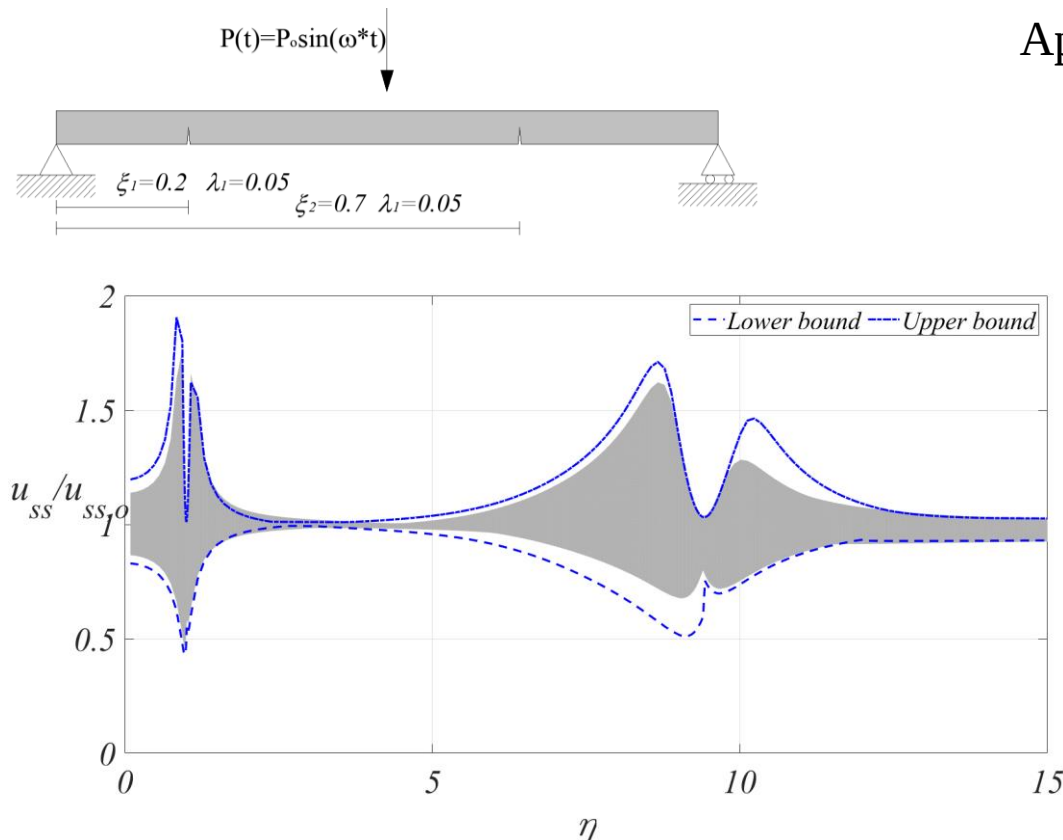
$\eta=5.0$



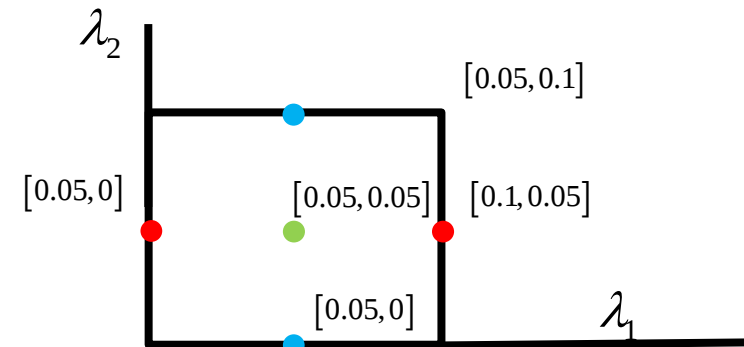
Response bounds - spectra

$$L=5 \text{ m}, E=2.1 \cdot 10^{11} \text{ N/m}^2, \quad q_o \sin \omega t \quad q_o = 1 \quad \omega = 5 \text{ rad/s} \quad \xi_r = 0.5 \quad \xi_p = 0.05$$

$$I = 8.33 \cdot 10^{-6} \text{ m}^4, m = 75 \text{ kg/m}$$



Approximated solution calibrated on



The grey band represents the envelope the **envelope** of the responses of **121 analyses** computed with the **reference procedure** scanning the damage intensities at evenly spaced steps

Conclusions and future developments

- ✓ The forced vibrations of the **Euler-Bernoulli multi-cracked beam** have been treated by means of the theory of distributions
 - ✓ An **explicit expression** of the main modal parameters as a function of the crack intensities has been provided and validated
 - ✓ The **computational efficiency** of the proposed approach has been shown when multiple analyses are needed
 - ✓ The explicit expression of the response parameters has been employed to investigate the **response variability** of the forced vibration of damaged beams
 - ✓ Applications to **identify the response bounds** when the crack intensities are considered as uncertain but bounded variables are provided both for the case of **time histories** and **response spectra**
 - ✓ Although falling outside the scope of this study, the explicit expressions here provided were also employed for **inverse problems identifying crack severities** from **frequency measurements**
- **Extension** of the proposed approach to damaged frame structures might be the object of future studies