

Dinamica Non Lineare di Strutture e Sistemi Meccanici

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Lezione 5

Historical notes

- Shaw & Pierre (1994-1999): singularity within invariant manifold approach
- Mazzilli & Baracho Neto (2002-2005): analytical methods;
 multiple time scales; application to finite-element models of 2D reticulated structures
- Gonçalves (2010-2015): hybrid method (Galerkin + numerical integration); application to rigid bars (Augusti's problem) and shells

Invariant manifold definition

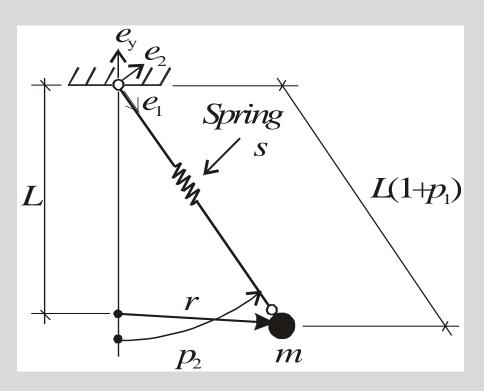
Non-linear multimode with M modes is a motion that takes place on a 2M invariant manifold within the system phase space. Such a manifold contains an equilibrium point and, there, is tangent to the corresponding eigenplanes of the linearized system.

Multiple time scales approach

- Asymptotic analytical solutions for the second-order equations of motion are searched, using the multiple time scales approach (Nayfeh & Mook, 1979), considering internal resonance between the coupled modes
- The time responses of all generalized coordinates are obtained explicitly.
- The topological structure of the embedded invariant manifold, if needed, has to be 'extracted' (post-processed)

Multiple time scales approach

Example: elastic pendulum



Multiple time scales approach

Example: elastic pendulum

- A 2:1 internal resonance is assumed to happen between the radial and the angular modes
- Analytical studies show that there is a strong interaction between the radial and the angular modes for the great majority of initial conditions (Mazzilli, 1982)
- The energy imparted to one of the modes is continuously transferred to the other one along the time response
- Roughly speaking, when the maximum amplitude is attained for one mode, the other one has almost null amplitude
- Yet, there are particular starting conditions for which both modes have simple harmonic motions in steady states, without noticeable energy exchange

Multiple time scales approach

Example: elastic pendulum

Equation of order ε

$$[M] \{ D_0^2 p_1 \} + [K] \{ p_1 \} = \{ 0 \}$$

$$\begin{bmatrix} M \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} K \end{bmatrix} = \begin{bmatrix} \omega_1^2 & 0 \\ 0 & \omega_2^2 \end{bmatrix}$$

Solutions are sought in the form

$$p_{s1} = A_{s1} \exp(\Psi T_0)$$

Solvability condition: linearised system eigenproblem $\Psi^2[M] + [K] = 0$

$$\left|\Psi^{2}[M]+[K]\right|=0$$

$$\Psi_I = i\beta_I$$

$$\Psi_{II} = i\beta_{II}$$

$$\beta_I = \omega_2 = 4.525$$

$$\beta_{II} = \omega_1 = 9.050$$

Multiple time scales approach

Example: elastic pendulum

Solution

$$p_{s1} = A_{s1}^{I} e^{\Psi_{I} T_{0}} + A_{s1}^{II} e^{\Psi_{II} T_{0}} + c.c.$$

$$A_{s1}^I = \phi_s^I A_1^I$$

$$A_{s1}^{I} = \phi_{s}^{I} A_{1}^{I}$$
 $A_{s1}^{II} = \phi_{s}^{II} A_{1}^{II}$

Linear modes

$$\left\{ \phi^{I} \right\} = \left\{ \begin{matrix} 0 \\ 1 \end{matrix} \right\} \quad \text{and} \quad \left\{ \phi^{II} \right\} = \left\{ \begin{matrix} 1 \\ 0 \end{matrix} \right\}$$

$$\left\{ \phi^{II} \right\} = \left\{ \begin{array}{c} 1 \\ 0 \end{array} \right\}$$

Multiple time scales approach

Example: elastic pendulum

• Equation of order ε^2

$$[M] \{D_0^2 p_2\} + [K] \{p_2\} = \{x_1\} D_1 A_1^I e^{\Psi_I T_0} + \{x_2\} D_1 A_1^{II} e^{\Psi_{II} T_0} + \{x_3\} \overline{A}_1^I A_1^{II} e^{(\Psi_{II} + \overline{\Psi}_I)T_0} + \{x_4\} (A_1^I)^2 e^{2\Psi_I T_0} + \{x_5\} A_1^I A_1^{II} e^{(\Psi_I + \Psi_{II})T_0} + \{x_6\} (A_1^{II})^2 e^{2\Psi_{II} T_0} + \{x_7\} A_1^I \overline{A}_1^I + \{x_8\} A_1^{II} \overline{A}_1^{II}$$

- where $\{x_1\}...\{x_8\}$ are complex vectors
- Solutions are sought in the form

$$p_{s2} = A_{s2}^{I} e^{\Psi_{I} T_{0}} + A_{s2}^{II} e^{\Psi_{II} T_{0}} + C_{s2} e^{(\Psi_{I} + \Psi_{II})T_{0}} + E_{s2} e^{2\Psi_{II} T_{0}} + F_{s2}^{I} + F_{s2}^{II} + c.c.$$

Multiple time scales approach

Example: elastic pendulum

- Substitute for p_{s2} in the equation of order ε^2
- Identify coefficients of each exponential and constant functions on both sides of the equality
- Arrive at systems of linear algebraic equations for

$${C_{s2}}$$

$$\{E_{s2}\}$$

$${F_{s2}^{I}}$$

$${F_{s2}^{II}}$$

• And at systems of ordinary differential equations for

$$\left\{A_{s2}^{I}\right\}$$

$$\left\{A_{s2}^{II}\right\}$$

• These latter ones correspond to the imposition of the solvability conditions upon terms of

$$\exp(\Psi_I T_0)$$

$$\exp(\Psi_{II}T_0)$$

Multiple time scales approach

Example: elastic pendulum

• Write the time response for the non-linear multi-mode as:

$$\begin{split} p_{s} &= \frac{(\varepsilon a_{I})}{2} \left(\gamma_{s}^{I} + i \delta_{s}^{I} \right) e^{i \varphi_{I}} + \frac{(\varepsilon a_{II})}{2} \left(\gamma_{s}^{II} + i \delta_{s}^{II} \right) e^{i \varphi_{II}} + \\ & \frac{(\varepsilon a_{I})(\varepsilon a_{II})}{4} \left(\sigma_{s} + i \tau_{s} \right) e^{i (\varphi_{I} + \varphi_{II})} + \frac{(\varepsilon a_{II})^{2}}{4} \left(\vartheta_{s} + i \xi_{s} \right) e^{i 2 \varphi_{II}} + \\ & \frac{(\varepsilon a_{I})^{2}}{4} \left(\zeta_{s}^{I} + i v_{s}^{I} \right) + \frac{(\varepsilon a_{II})^{2}}{4} \left(\zeta_{s}^{II} + i v_{s}^{II} \right) + c.c. \end{split}$$

with

$$A_1^I = \frac{1}{2} a_I \exp(i\theta_I)$$

$$\varphi_I = \beta_I t + \theta_I$$

$$A_1^I = \frac{1}{2} a_I \exp(i\theta_I)$$

$$\varphi_{II} = \beta_{II}t + \theta_{II}$$

Multiple time scales approach

Example: first numerical simulation for the elastic pendulum

- Case of strong energy exchange between the two modes, resulting in a "beating" or modulation effect in the time responses, as seen in Figures 2 and 3
- In order to perform this study, the following initial conditions were chosen

$$\varepsilon a_{I}(0) = 0.01, \varepsilon a_{II}(0) = 0.1$$

$$\theta_I(0) = 0$$
, $\theta_{II}(0) = 0$

or

$$p_1(0) = 0.1000$$
, $\dot{p}_1(0) = 0$

$$p_2(0) = 0.0097, \ \dot{p}_2(0) = 0$$

Multiple time scales approach

Example: first numerical simulation for the elastic pendulum

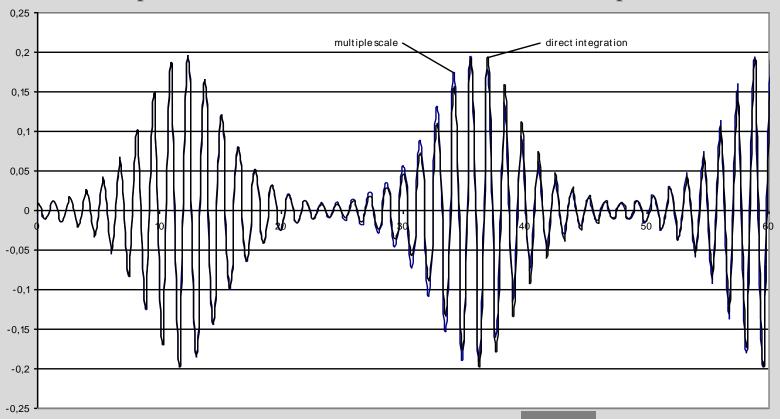
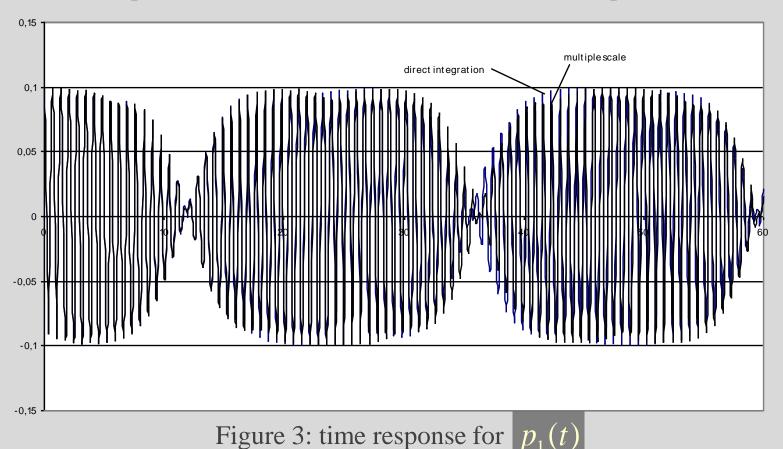


Figure 2: time response for $p_2(t)$

Multiple time scales approach

Example: first numerical simulation for the elastic pendulum



Multiple time scales approach

Example: second numerical simulation for the elastic pendulum

- Case of a quasi-steady state, as result of a particular choice of initial conditions, as seen in Figure 4 and 5
- In order to perform this study, the following initial conditions were chosen

$$\varepsilon a_{I}(0) = 0.2829, \varepsilon a_{II}(0) = 0.1$$

$$\theta_{I}(0) = 0 , \theta_{II}(0) = 0$$

or

$$p_1(0) = 0.1050$$
, $\dot{p}_1(0) = 0$

$$p_2(0) = 0.2740, \ \dot{p}_2(0) = 0$$

Multiple time scales approach

Example: second numerical simulation for the elastic pendulum

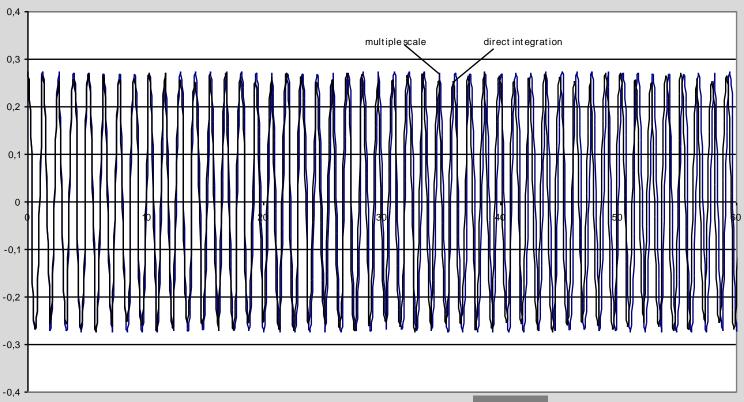


Figure 4: time response for $p_2(t)$

Multiple time scales approach

Example: second numerical simulation for the elastic pendulum

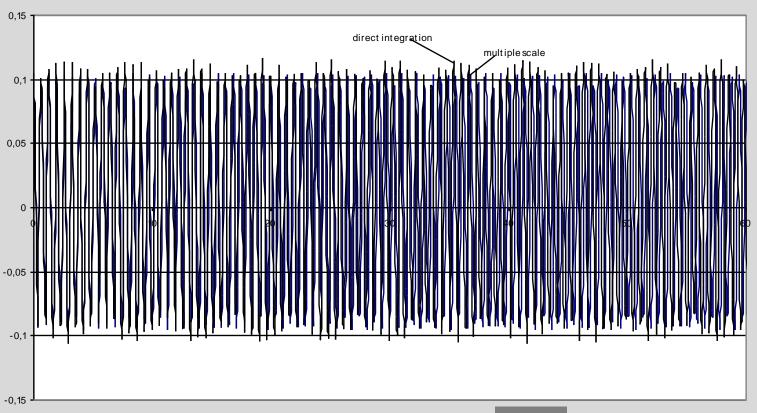
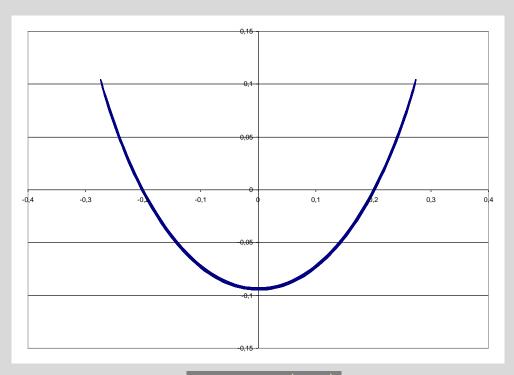


Figure 5: time response for

Multiple time scales approach

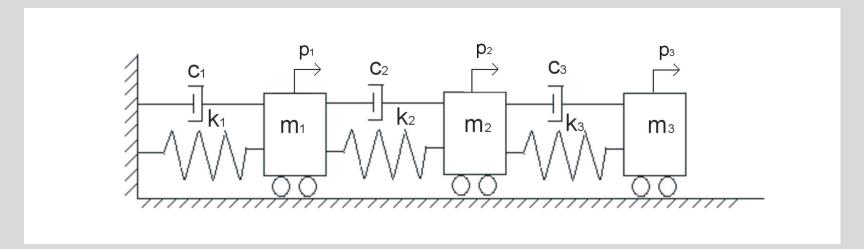
Example: second numerical simulation for the elastic pendulum; invariant manifold projection



$$p_1 = p_1(p_2)$$

Multiple time scales approach

Example: 3 DOF non-linear oscillator



$$m_1 = \rho_1 m$$
 , $m_2 = \rho_2 m$, $m_3 = \rho_3 m$ $c_1 = \mu_1 c$, $c_2 = \mu_2 c$, $c_3 = \mu_3 c$ $k_1 = \eta_1 k$, $k_2 = \eta_2 k$, $k_3 = \eta_3 k$

Multiple time scales approach

- Assumed non-linear spring forces are $k_i \Delta_i \lambda_i \Delta_i^2$ where Δ_i stands for the spring deformation
- Hence, for positive λ_i the spring has a softening non-linear behaviour, whereas for negative λ_i the spring has a hardening non-linear behaviour
- As for the linear viscous dampers, the dissipative forces are $c_i \dot{\Delta}_i$ where $\dot{\Delta}_i$ stands for the spring deformation velocity.
- An adequate choice of the system parameters can be made to assure that a 2:1 internal resonance happens between the third and the second linear modes

Multiple time scales approach

$$[M]\{\ddot{p}\}+[C]\{\dot{p}\}+[K]\{p\}=\{NL\}$$

$$[M] = m \begin{bmatrix} \rho_1 & 0 & 0 \\ 0 & \rho_2 & 0 \\ 0 & 0 & \rho_3 \end{bmatrix}$$

$$[M] = m \begin{bmatrix} \rho_1 & 0 & 0 \\ 0 & \rho_2 & 0 \\ 0 & 0 & \rho_3 \end{bmatrix} \qquad [C] = c \begin{bmatrix} \mu_1 + \mu_2 & -\mu_2 & 0 \\ -\mu_2 & \mu_2 + \mu_3 & -\mu_3 \\ 0 & -\mu_3 & \mu_3 \end{bmatrix}$$

$$[K] = k \begin{bmatrix} \eta_1 + \eta_2 & -\eta_2 & 0 \\ -\eta_2 & \eta_2 + \eta_3 & -\eta_3 \\ 0 & -\eta_3 & \eta_3 \end{bmatrix}$$

$$\{NL\} = \begin{cases} (\lambda_1 - \lambda_2) p_1^2 + 2\lambda_2 p_1 p_2 - \lambda_2 p_2^2 \\ \lambda_2 p_1^2 - 2\lambda_2 p_1 p_2 + (\lambda_2 - \lambda_3) p_2^2 + 2\lambda_3 p_2 p_3 - \lambda_3 p_3^2 \\ \lambda_3 p_2^2 - 2\lambda_3 p_2 p_3 + \lambda_3 p_3^2 \end{cases}$$

Multiple time scales approach

The third undamped linear frequency is approximately twice the second one when the following choice of parameters is made:

$$\rho_1 = 2$$

$$\rho_1 = 2$$
 $\rho_2 = \rho_3 = 1$ $\eta_1 = 1.54$ $\eta_2 = 3$ $\eta_3 = 1$

$$\eta_1 = 1.54$$

$$\eta_2 = 3$$

$$\eta_3 = 1$$

In fact, the three undamped linear frequencies, in this case, are:

$$\beta_1 = 0.5449$$

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 $\beta_2 = 1.1809$

$$\beta_3 = 2.3619 \approx 2\beta_2$$

For the non-linear multi-mode evaluation, the following additional parameters are assumed:

$$m=1$$

$$k=1$$

$$\lambda_1 = \lambda_2 = \lambda_3 = 0.25$$

Two simulations are considered:

i. damped system with

$$c = 0.1$$

$$\mu_1 = \mu_2 = \mu_3 = 1$$

ii. undamped system: non-linear effects for a longer period of time

Multiple time scales approach

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ii. undamped system: non-linear effects for a longer period of time

Multiple time scales approach

- Procedure based upon the method of multiple scales
- Assume weak non-linearities
- Express the generalised coordinates in terms of power series of a non-dimensional perturbation parameter $0 < \varepsilon < 1$ & introduce the time scales, as usual...

$$\begin{aligned} p_s &= \varepsilon \, p_{s1} + \varepsilon^2 \, p_{s2} + \dots &; & T_n &= \varepsilon^n t \\ \frac{d}{dt} &= D_0 + \varepsilon D_1 + \varepsilon^2 D_2 &; & D_i^n &= \frac{d^n}{dT_i^n} \end{aligned}$$

• Substitute in the equations of motion & eliminate secular terms. Take into account that the vibration modes of the structure are internally resonant (in this case they present a commensurable relationship between two of their frequencies of the 2:1 type)

Multiple time scales approach

Equation of order ε

$$[M]\{D_0^2 p_1\} + [C]\{D_0 p_1\} + [K]\{p_1\} = \{0\}$$

Solutions are sought in the form

$$p_{s1} = A_{s1} \exp(\Psi T_0)$$

Solvability condition: linearised damped eigenproblem

$$||\Psi^2[M] + \Psi[C] + [K]| = 0$$

$$\Psi_I = \alpha_I + i\beta_I$$

Eigenvalues
$$\Psi_{I}=\alpha_{I}+i\beta_{I}$$
 $\Psi_{II}=\alpha_{II}+i\beta_{II}$

$$\Psi_{II} = 2\Psi_I + \Delta\Psi$$

Internal resonance $\Psi_{II} = 2\Psi_{I} + \Delta\Psi$ & $\Delta\Psi$ small complex number

Solution

$$p_{s1} = A_{s1}^{I} e^{\Psi_{I} T_{0}} + A_{s1}^{II} e^{\Psi_{II} T_{0}} + c.c. \quad A_{s1}^{I} = \phi_{s}^{I} A_{1}^{I} \quad A_{s1}^{II} = \phi_{s}^{II} A_{1}^{II}$$

$$A_{s1}^I = \phi_s^I A_1^I$$

$$A_{s1}^{II} = \phi_s^{II} A_1^{II}$$



where $\{\phi^I\}$ and $\{\phi^I\}$ stand respectively for the eigenvectors

of the second (1) and the third (11) damped modes

Multiple time scales approach

• Equation of order ε^2

$$\begin{split} [M]\{D_0^2p_2\} + [C]\{D_0p_2\} + [K]\{p_2\} &= \{x_1\}D_1A_1^Ie^{\Psi_IT_0} + \{x_2\}D_1A_1^{II}e^{\Psi_{II}T_0} + \\ \{x_3\}\overline{A}_1^IA_1^{II}e^{(\Psi_{II}+\overline{\Psi}_I)T_0} + \{x_4\}(A_1^I)^2e^{2\Psi_IT_0} + \{x_5\}A_1^IA_1^{II}e^{(\Psi_I+\Psi_{II})T_0} + \\ \{x_6\}(A_1^{II})^2e^{2\Psi_{II}T_0} + \{x_7\}A_1^I\overline{A}_1^Ie^{2\alpha_IT_0} + \{x_8\}A_1^{II}\overline{A}_1^{II}e^{2\alpha_{II}T_0} + c.c. \end{split}$$

- where $\{x_1\}...\{x_8\}$ are complex vectors
- Solutions are sought in the form

$$p_{s2} = A_{s2}^{I} e^{\Psi_{I} T_{0}} + A_{s2}^{II} e^{\Psi_{II} T_{0}} + C_{s2} e^{(\Psi_{I} + \Psi_{II})T_{0}} + E_{s2} e^{2\Psi_{II} T_{0}} + F_{s2}^{I} e^{2\alpha_{I} T_{0}} + F_{s2}^{II} e^{2\alpha_{II} T_{0}} + c.c.$$

Multiple time scales approach

- Substitute for p_{s2} in the equation of order ε^2
- Identify coefficients of each exponential and constant functions on both sides of the equality
- Arrive at systems of linear algebraic equations for









• And at systems of ordinary differential equations for





• These latter ones correspond to the imposition of the solvability conditions upon terms of

$$\exp(\Psi_I T_0)$$

$$\exp(\Psi_{II}T_0)$$

Multiple time scales approach

• After solving the systems of algebraic and differential equations mentioned before, write time response for non-linear multi-mode as:

$$\begin{split} p_{s} &= \frac{(\varepsilon a_{I})}{2} \left(\gamma_{s}^{I} + i \delta_{s}^{I} \right) e^{i \varphi_{I}} + \frac{(\varepsilon a_{II})}{2} \left(\gamma_{s}^{II} + i \delta_{s}^{II} \right) e^{i \varphi_{II}} + \\ & \frac{(\varepsilon a_{I})(\varepsilon a_{II})}{4} \left(\sigma_{s} + i \tau_{s} \right) e^{i (\varphi_{I} + \omega \varphi_{II})} + \frac{(\varepsilon a_{II})^{2}}{4} \left(\vartheta_{s} + i \xi_{s} \right) e^{i 2 \varphi_{II}} + \\ & \frac{(\varepsilon a_{I})^{2}}{4} \left(\zeta_{s}^{I} + i v_{s}^{I} \right) + \frac{(\varepsilon a_{II})^{2}}{4} \left(\zeta_{s}^{II} + i v_{s}^{II} \right) + c.c. \end{split}$$

with

$$A_{1}^{I} = \frac{1}{2}a_{I} \exp(i\theta_{I})$$

$$A_{1}^{I} = \frac{1}{2}a_{I} \exp(i\theta_{I})$$

$$\varphi_{II} = \beta_{II}t + \theta_{II}$$

$$\varphi_{II} = \beta_{II}t + \theta_{II}$$

Multiple time scales approach

$$p_{s} = F_{s1}U_{1} + F_{s2}U_{2} + F_{s3}V_{1} + F_{s4}V_{2} + F_{s5}(U_{1})^{2} + F_{s6}(U_{2})^{2} + F_{s7}U_{1}U_{2} + F_{s8}U_{1}V_{1} + F_{s9}U_{2}V_{2} + F_{s10}U_{1}V_{2} + F_{s11}U_{2}V_{1} + F_{s12}(V_{1})^{2} + F_{s13}(V_{2})^{2} + F_{s14}V_{1}V_{2}$$

$$\dot{p}_{s} = G_{s1}U_{1} + G_{s2}U_{2} + G_{s3}V_{1} + G_{s4}V_{2} + G_{s5}(U_{1})^{2} + G_{s6}(U_{2})^{2} + G_{s7}U_{1}U_{2} + G_{s8}U_{1}V_{1} + G_{s9}U_{2}V_{2} + G_{s10}U_{1}V_{2} + G_{s11}U_{2}V_{1} + G_{s12}(V_{1})^{2} + G_{s13}(V_{2})^{2} + G_{s14}V_{1}V_{2}$$

where
$$U_{1}=p_{_{V}}$$
 ; $V_{1}=\dot{p}_{_{V}}$; $U_{2}=p_{_{W}}$; $V_{2}=\dot{p}_{_{W}}$

are, respectively, two non-identically-zero generalised coordinates and their corresponding velocities

Multiple time scales approach

Parameters

$$|c = 0.1|$$

$$\mu_1 = \mu_2 = \mu_3 = 1$$

• In order to perform this study, the following initial conditions were chosen

$$\varepsilon a_{I}(0) = 0.10, \varepsilon a_{II}(0) = 0.01$$

$$\theta_{I}(0) = 0, \theta_{II}(0) = 0$$

or

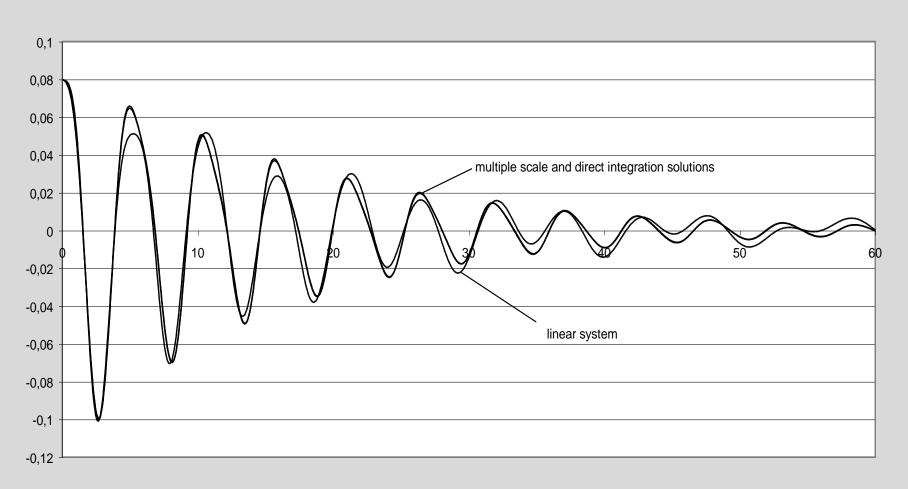
$$p_1(0) = 0.1838, \dot{p}_1(0) = 0$$

$$p_2(0) = 0.0802, \dot{p}_2(0) = 0$$

$$p_3(0) = -0.2301, \dot{p}_3(0) = 0$$

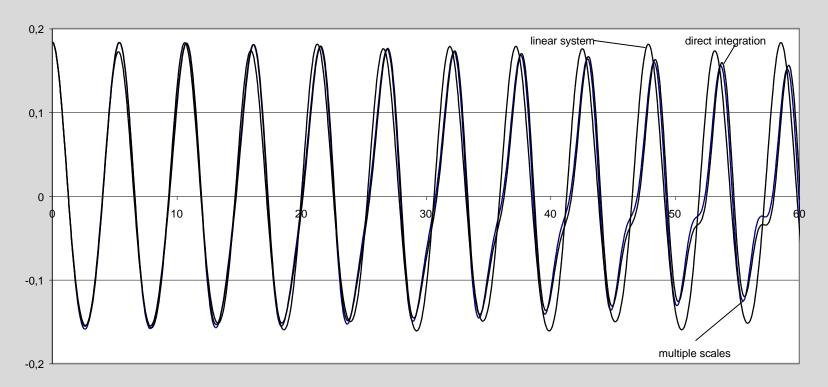
Multiple time scales approach

p₂(t)



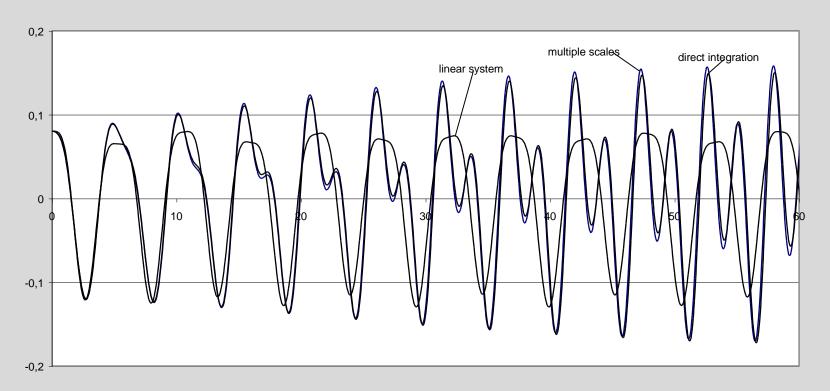
Multiple time scales approach

p₁(t)



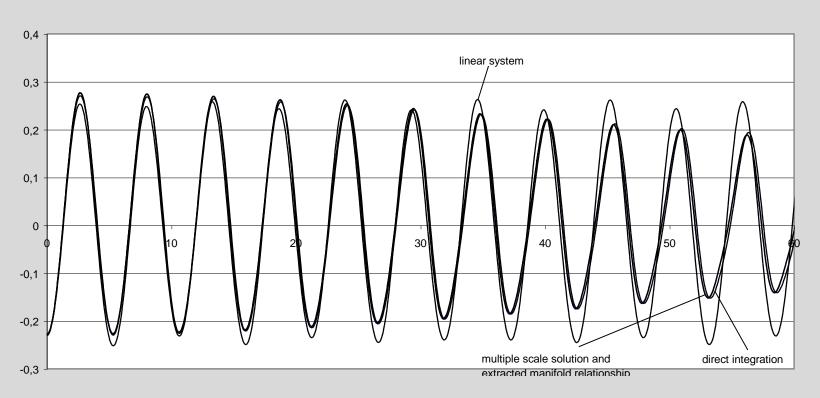
Multiple time scales approach

p₂(t)



Multiple time scales approach

p₃(t)



Multiple time scales approach



