



Universidade de São Paulo - Escola Politécnica
Departamento de Engenharia de Estruturas e Geotécnica
Graduate Program in Civil Engineering (Structures)

PEF-5737 PROGRAMME
NON-LINEAR DYNAMICS AND STABILITY
Third Period 2018

Lectures 9-12

Global Nonlinear Dynamics for Engineering Design and System Safety

Giuseppe Rega

Department of Structural and Geotechnical Engineering
Sapienza University of Rome, Italy



DAY	TIME	LECTURE
Monday 05/11	14.00 -14.45	Historical Framework - A Global Dynamics Perspective in the Nonlinear Analysis of Systems/Structures
	15.00 -15.45	Achieving Load Carrying Capacity: Theoretical and Practical Stability
	16.00 -16.45	Dynamical Integrity: Concepts and Tools_1
Wednesday 07/11	14.00 -14.45	Dynamical Integrity: Concepts and Tools_2
	15.00 -15.45	Global Dynamics of Engineering Systems
	16.00 -16.45	Dynamical integrity: Interpreting/Predicting Experimental Response
Monday 12/11	14.00 -14.45	Techniques for Control of Chaos
	15.00 -15.45	A Unified Framework for Controlling Global Dynamics
	16.00 -16.45	Response of Uncontrolled/Controlled Systems in Macro- and Micro-mechanics
Wednesday 14/11	14.00 -14.45	A Noncontact AFM: (a) Nonlinear Dynamics and Feedback Control (b) Global Effects of a Locally-tailored Control
	15.00 -15.45	Exploiting Global Dynamics to Control AFM Robustness
	16.00 -16.45	Dynamical Integrity as a Novel Paradigm for Safe/Aware Design

12 Hours - Contents (1)

0. **Exploiting Global Dynamics** in a thermomechanically coupled plate
1. **Theoretical stability** of systems/structures. **Solution/attractor robustness** and **basin erosion** in **phase-space** and **control parameter space**. **Practical stability** for achieving load carrying capacity
2. Safe basin. Concepts and tools of **dynamical integrity**: measures, profiles, charts
3. Dynamical integrity for
 - **analysing global dynamics,**
 - **interpreting and predicting experimental behavior,**
 - **getting hints towards engineering design**

Theoretical and practical existence of solutions. Wanted/unwanted **competing attractors**

Escape as dynamical system representation of **failure mechanisms** of **different physical systems**

12 Hours - Contents (2)

4. Techniques for **control of chaos**: **local** and **global** control of nonlinear response. **Global effects** of **locally-tailored** control
5. Response of **uncontrolled** vs **controlled** systems/models in structural dynamics, by also considering the effect of **system imperfections**:
 - archetypal oscillators; discrete systems; piecewise smooth systems;
 - slender structures liable to unstable interacting buckling;
 - reduced order models in micro/nano-mechanics
6. An illustrative system in micro-mechanics: a **noncontact AFM**
 - highlighting **unsafe overall dynamics** under **feedback control**
 - **enhancing dynamical robustness** via **global control**
7. Effects of **stochasticity** in system parameters and excitation
8. Dynamical Integrity as
 - A **criterion** for **practical stability** and **load carrying capacity**
 - A **novel paradigm** for **safe/aware engineering design**

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9.1 – Historical Framework – A Global Dynamics Perspective in the Nonlinear Analysis of Systems/Structures



Giuseppe Rega

*Department of Structural and Geotechnical Engineering
Sapienza University of Rome, Italy*

Coworker: S. Lenci

Nonlinear Dynamics in Mathematical-Physical Sciences

“If modern nonlinear dynamics has a father it is Henri Poincaré (1854-1912)“



H. Poincaré

LATE 1800 H.POINCARE' →

Origin of **CHAOS THEORY**
Birth of **ALGEBRAIC TOPOLOGY**

EARLY 1900 A. LYAPUNOV →

Theory of **MOTION STABILITY**



A.Lyapunov

Following Poincaré intuitions, fundamentals of **science of nonlinear/complex systems** developed within the mathematical-physical community

Two soviet schools of thought to pursue solutions to nonlinear systems

- (i) *Moscow school* (**Andronov** and followers'): via **qualitative methods**, with applications mostly in radiophysics and electrical engineering;
- (i) *Kiev school* (**Krylov-Bogoliubov-Mitropolski**): via **analytical methods** (quantitative), mostly dealing with problems in nonlinear mechanics



A.Andronov



Y. Mitropolski

Mid of XX CENTURY (60s and 70s) → explosion of **DYNAMICAL SYSTEMS THEORY**

Theories of **CATASTROPHE, COMPLEXITY, CHAOS, FRACTALS, TURBULENCE**

What about **Nonlinear Dynamics in Mechanics**? **Four main hystorical stages** →

1980 1985 1990 1995 2000 2005 2010 2015

NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

Systems/Models:

Archetypal single-dof oscillators: Helmholtz, Duffing, van der Pol, pendulum, piece-wise linear, impact

- *representative of discrete mechanical systems*, or
- *reliable discretized single-mode models of continuous systems (structures)* suitable to investigate fundamental aspects of ND behavior

Self-excited oscillations. Two-degree-of-freedom systems. Rotating systems

Analysis/Solutions:

- Problems with *small nonlinearities - Asymptotics*: perturbation (Lindstedt-Poincaré; multiple time scales), averaging (generalized method, Krylov-Bogoliubov-Mitropolski); Melnikov, Holmes-Marsden
- Problems with also *large nonlinearities* - Method of harmonic balance, Homotopy analysis method

Exact and approximate solutions

PDE *Direct perturbation* *NNM* *Invariant manifold* technique

Phenomena:

- Primary/secondary/internal/multiple *resonances*; external/parametric excitation
- *Weakly ND regular* responses; *nonlinear modal interaction*
- Nonstationary vibrations

Tools: characterizing ND response through:

- Backbone, frequency/force-response curves; time histories; phase portraits; Poincaré map; power spectra

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NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

BIFURCATIONS – COMPLEX DYNAMICS – GEOMETRICAL/COMPUTATIONAL TECHNIQUES

Systems/Models: Maps and Flows

- **Smooth continuous** systems: multimode models (2-4 dof)
- **Non-smooth** systems. Systems with *time delay* (machining, manufacturing). Multibody systems. Vehicle systems

Analysis/Solutions:

- **Local analysis:** *continuation* (arc-length, shooting), *numerical simulation* (brute force). Structural stability
- **Global analysis:** invariant manifolds; homo/heteroclinic orbits; center manifold; cell mapping. System dimension calculation

Phenomena: **strongly** ND

- **Local** bifurcations: nonlinear multimodal interaction in regular regime. Slow/fast-scale phenomena with energy transfer between modes
- **Global** bifurcations: homo/heteroclinic tangles. Transition to **complex dynamics**: quasiperiodicity, **chaos**
- Resonance capture. Synchronization. Stick-slip oscillations.

Tools:

- **Quantitative measures** of **nonregular** responses: fractal dimension, Lyapunov exponents. **Basins of attraction**: attractor-basin phase portraits

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NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

BIFURCATIONS – COMPLEX DYNAMICS – GEOMETRICAL/COMPUTATIONAL
TECHNIQUES

EXPERIMENTAL NONLINEAR DYNAMICS – SMALL-SCALE MODELS

Systems/Models :

- *flexible* models of continuous systems; also *real structures*, in a system identification/health monitoring perspective

Analysis/Solutions:

- *experimental time series* analysis;
- *reconstructing dynamical properties* from *experimental measurements*: delay embedding, phase space reconstruction; modeling and prediction
- *proper orthogonal decomposition*

Phenomena:

- *experimental vs canonical scenarios of transition* to chaos
- *spatial properties* of nonlinear response: *response dimensionality*

Tools:

dimensions: correlation (attractor), embedding (invariant saturation), topological (manifold of motion), phase-space (of system dynamics)

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NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

**BIFURCATIONS – COMPLEX DYNAMICS – GEOMETRICAL/COMPUTATIONAL
TECHNIQUES**

**EXPERIMENTAL NONLINEAR DYNAMICS –
SMALL-SCALE MODELS**

HYBRIDIZING ND with OTHER AREAS

CONTROL: vibration control/suppression; control of bifurcations and chaos; targeted energy transfer

COUPLED SYSTEMS: chains of nonlinear oscillators, wave propagation, localization

SMART/NONCLASSICAL MATERIALS: shape memory, functionally graded, meta-materials

MICRO/NANOMECHANICS: MEMS, NEMS, atomic force microscopy, carbon nanotube

MULTIPHYSICS: thermoelasticity, fluid-structure interaction, piezoelectricity, magnetoelasticity, biomechanics

Transversal methods, phenomena, theoretical/physical contexts, technological scales

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NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

BIFURCATIONS – COMPLEX DYNAMICS – GEOMETRICAL/COMPUTATIONAL TECHNIQUES

EXPERIMENTAL NONLINEAR DYNAMICS – SMALL-SCALE MODELS

HYBRIDIZING ND with OTHER AREAS

CONTROL

COUPLED SYSTEMS

NONCLASSICAL/SMART MATERIALS

MICRO/NANOMECHANICS

MULTIPHYSICS

DIMENSION REDUCTION

METHODS: GALERKIN, DIRECT PERTURBATION, INVARIANT MANIFOLD, CENTER MANIFOLD, SLOW/FAST DYNAMICS → number and physical meaning of state variables

APPLICATIONS: identifying classes of motion, system dimensionality, time and spatial complexity

→ formulating **REDUCED ORDER MODELS** (LNM, POM, NNM) accounting for systems actual multi/infinite-dimensional nature

Global Nonlinear Dynamics (1)

Global nonlinear dynamics in **applied mechanics** dates back to the 80s: from mathematics/physics to engineering communities

Since then:

- powerful concepts and tools of **dynamical systems, bifurcation and chaos** theory
 - sophisticated **analytical, geometrical** and **computational** techniques
 - meaningful **experimental verifications**
- importance of **nonlinear phenomena** in **technical applications**

Global Nonlinear Dynamics (2)

- Achievements of last 30 years
 - entail a substantial **change of perspective**,
 - are ready to meaningfully **affect**
analysis, control and design
of mechanical/structural systems
- Highlighting the important, yet still overlooked, **role** that **GND concepts/tools** may play as regards load carrying capacity and **safety** of engineering systems
- Updating the classical **stability** concept via consideration of global dynamic effects

A Global Dynamics Perspective for System Safety From Macro- to Nanomechanics: Analysis, Control, and Design Engineering

Giuseppe Rega¹

Department of Structural and Geotechnical
Engineering,
Sapienza University of Rome,
Via Antonio Gramsci 53,
Rome 00197, Italy
e-mail: giuseppe.rega@uniroma1.it

Stefano Lenci

Department of Civil and Building Engineering,
and Architecture,
Polytechnic University of Marche,
via Breccie Bianche,
Ancona 60131, Italy
e-mail: lenci@univpm.it

The achievements occurred in nonlinear dynamics over the last 30 years entail a substantial change of perspective when dealing with vibration problems, since they are now deemed ready to meaningfully affect the analysis, control, and design of mechanical and structural systems. This paper aims at overviewing the matter, by highlighting and discussing the important, yet still overlooked, role that some relevant concepts and tools may play in engineering applications. Upon dwelling on such topical concepts as local and global dynamics, bifurcation and complexity, theoretical and practical stability, attractor robustness, basin erosion, and dynamical integrity, recent results obtained for a variety of systems and models of interest in applied mechanics and structural dynamics are overviewed in terms of analysis of nonlinear phenomena and their control. The global dynamics perspective permits to explain partial discrepancies between experimental and theoretical/numerical results based on merely local analyses and to implement effective dedicated control procedures. This is discussed for discrete systems and reduced order models of continuous systems, for applications ranging from macro- to micro/nanomechanics. Understanding of basic phenomena in nonlinear dynamics has now reached such a critical mass that it is time to exploit their potential to enhance the effectiveness and safety of systems in technological applications and to develop novel design criteria. [DOI: 10.1115/1.4031705]

Keywords: nonlinear dynamics, mechanical/structural systems, local versus global behavior, dynamical integrity, experiments in macro/micromechanics, control, engineering design

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NONLINEAR OSCILLATIONS – ANALYTICAL TECHNIQUES

BIFURCATIONS – COMPLEX DYNAMICS – GEOMETRICAL/COMPUTATIONAL
TECHNIQUES

EXPERIMENTAL NONLINEAR DYNAMICS –
SMALL-SCALE MODELS

MAIN AIM:

EXPLOITING
GLOBAL NONLINEAR DYNAMICS
TO **ANALYZE, CONTROL AND DESIGN**
REDUCED ORDER MODELS
OF ENGINEERING STRUCTURES
IN **MACRO/MICRO-MECHANICS**
ALSO IN A **MULTIPHYSICS** CONTEXT

NONLINEAR DYNAMICS,
STRUCTURAL MECHANICS and OTHER AREAS

CONTROL

COUPLED SYSTEMS

NONCLASSICAL/MART MATERIALS

MICRO/NANOMECHANICS

MULTIPHYSICS

CISM International Centre for Mechanical Sciences 588
Courses and Lectures

Stefano Lenci · Giuseppe Rega *Editors*

Global Nonlinear Dynamics for Engineering Design and System Safety



Springer

BOOK

Global Nonlinear Dynamics for Engineering Design and System Safety - 2019

Editors: Prof. Stefano Lenci • Prof. Giuseppe Rega

This is the first book which exploits concepts and tools of global nonlinear dynamics for bridging the gap between theoretical and practical stability of systems/structures, and for possibly enhancing the engineering design in m

Dynamical Integrity: Three Decades of Progress from Macro to Nanomechanics

J. Michael T. Thompson

Pages 1-26

Dynamical Integrity: A Novel Paradigm for Evaluating Load Carrying Capacity

Giuseppe Rega, Stefano Lenci, Laura Ruzziconi

Pages 27-112

Interpreting and Predicting Experimental Responses of Micro- and Nano-Devices via Dynamical Integrity

Laura Ruzziconi, Stefano Lenci, Mohammad I. Younis

Pages 113-166

Nonlinear Dynamics, Safety, and Control of Structures Liable to Interactive Unstable Buckling

Paulo B. Gonçalves, Diego Orlando, Frederico M. A. Silva, Stefano Lenci, Giuseppe Rega

Pages 167-228

Local Versus Global Dynamics and Control of an AFM Model in a Safety Perspective

Valeria Settimi, Giuseppe Rega

Pages 229-286

Global Analysis of Nonlinear Dynamical Systems

Fu-Rui Xiong, Qun Han, Ling Hong, Jian-Qiao Sun

Pages 287-318

BASINS OF ATTRACTION

- **Basin of attraction:** The set of initial conditions in phase space leading to a given (generally bounded) attractor as $t \rightarrow \infty$, i.e. at steady nonlinear dynamics

Nonlinear systems \longrightarrow ***Multistability (coexisting attractors)*** \longrightarrow ***Competing basins***

- **1-d.o.f.** mechanical system: **2D** phase space (displacement and velocity)
- **n-d.o.f.** mechanical system: **2nD** phase space (displacement and velocity of each dof)
- Global analyses to be pursued in actual ***multidimensional phase space***, which is only possible via systematic implementation of effective ***parallel computing*** technique (research going on)
- Yet, analysis of ***multidimensional basins of attraction*** via a ***variety of properly selected 2D cross-sections*** can already allow to get a ***reliable representation/description*** of ***some main features*** of ***nonlinear dynamic response*** of ***MDOF systems***

Let's start with a ***coupled multiphysics*** context characterized by ***slow-fast dynamics***:

Exploiting Global Dynamics

to unveil **Transient Thermal Effects** in the **Steady Response**

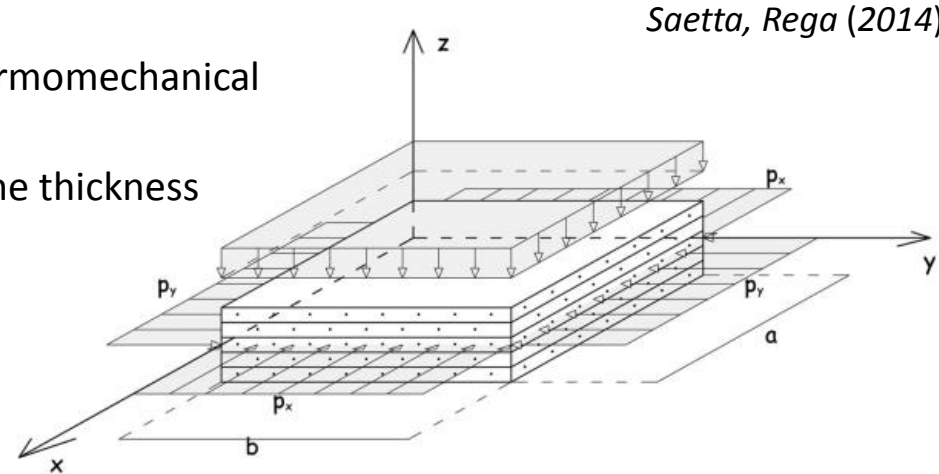
MACROMECHANICS: A THERMOMECHANICALLY COUPLED LAMINATED PLATE

2D unified continuum formulation

- Classical *von Kármán* laminated plate with Thermomechanical Coupling (CTC)
- Prescribed *linear temperature variation* along the thickness
- 5 generalized variables $\{u, v, w, T_0, T_1\}$

For symmetric cross-ply laminates:

- Static condensation of in-plane displacements
- Single-mode mechanical approximation



Saetta, Rega (2014)

FORCING TERMS: variety of MECHANICAL and THERMAL excitations

p : constant precompression

T_∞ : constant temperature difference between plate and environment

$$\ddot{W}(t) + a_{12}\dot{W}(t) + a_{13}W(t) + a_{14}W(t)^3 + a_{15}T_{R1}(t) + a_{16}T_{R0}(t)W(t) + a_{17}\cos(t) = 0$$

$$\dot{T}_{R0}(t) + a_{22}T_{R0}(t) + a_{23}\alpha_1 T_\infty + a_{24}W(t)\dot{W}(t) + a_{25}e_0(t) = 0$$

$$\dot{T}_{R1}(t) + a_{32}T_{R1}(t) + a_{33}\dot{W}(t) + a_{34}e_1(t) = 0$$

harmonic mechanical excitation

bending-membrane thermal excitations

COUPLING TERMS: two-way thermomechanical interaction

OD formulation: 3 coupled ODEs as a function of

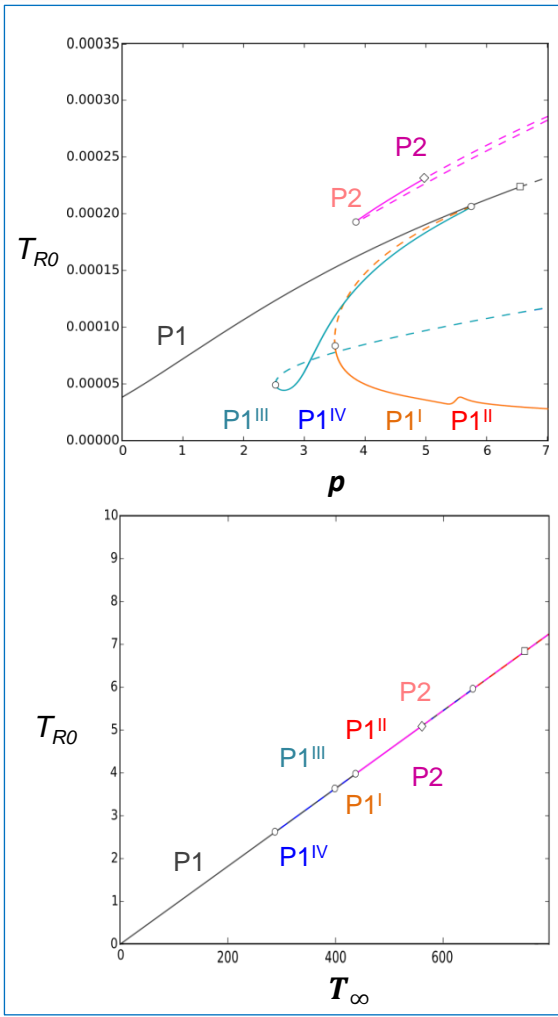
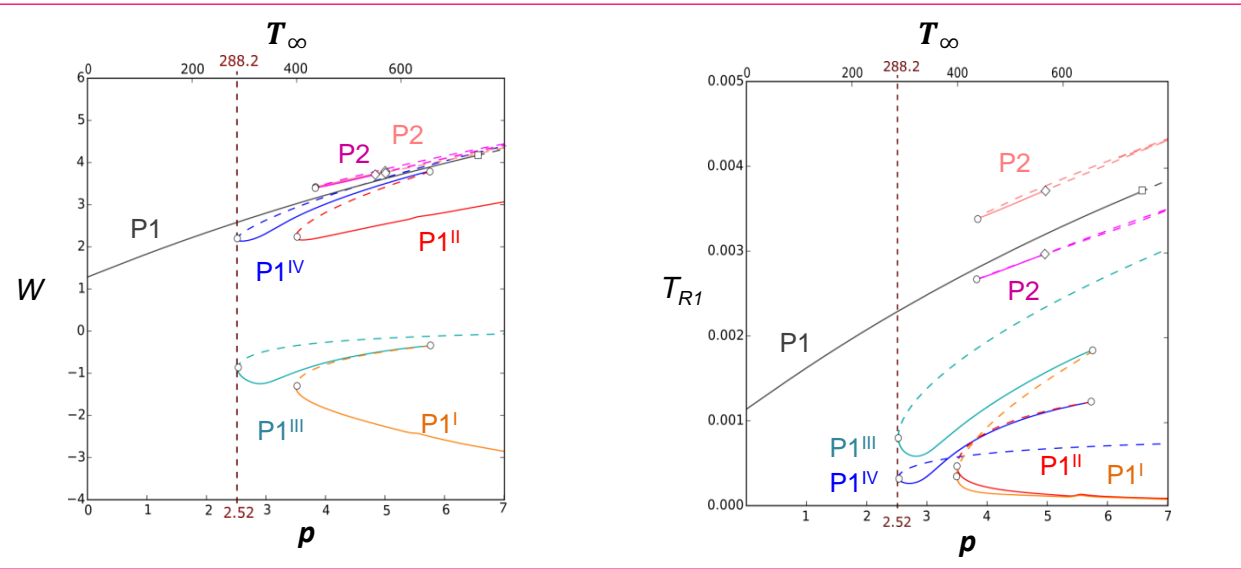
reduced transversal displacement W
 reduced membrane temperature T_{R0}
 reduced bending temperature T_{R1}

LOCAL and GLOBAL DYNAMICS of CTC plate in ACTIVE thermal regime

ND IN ACTIVE THERMAL REGIME

CONSTANT THERMAL EXCITATION T_∞

- Pure thermal convection on the external surfaces
Pure internal thermal conduction
- Directly activates the membrane temperature variable T_{R0}
- Modifies the mechanical linear stiffness, as precompression p



$$\dot{W}(t) + a_{12}\dot{W}(t) + a_{13}W(t) + a_{14}W(t)^3 + a_{15}T_{R1}(t) + a_{16}T_{R0}(t)W(t) + a_{17}Cos(t) = 0$$

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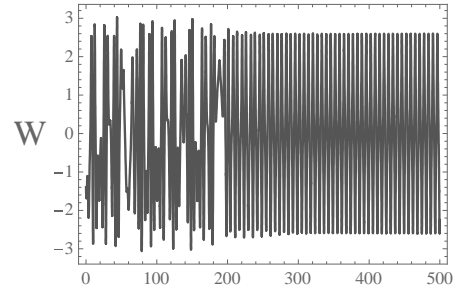
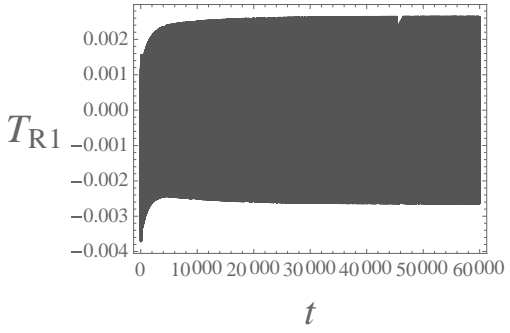
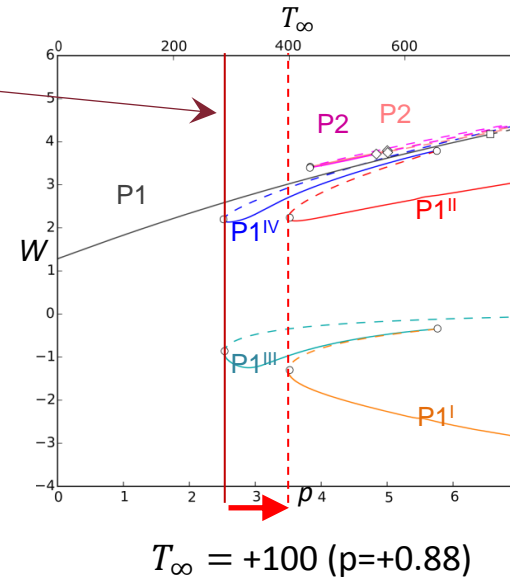
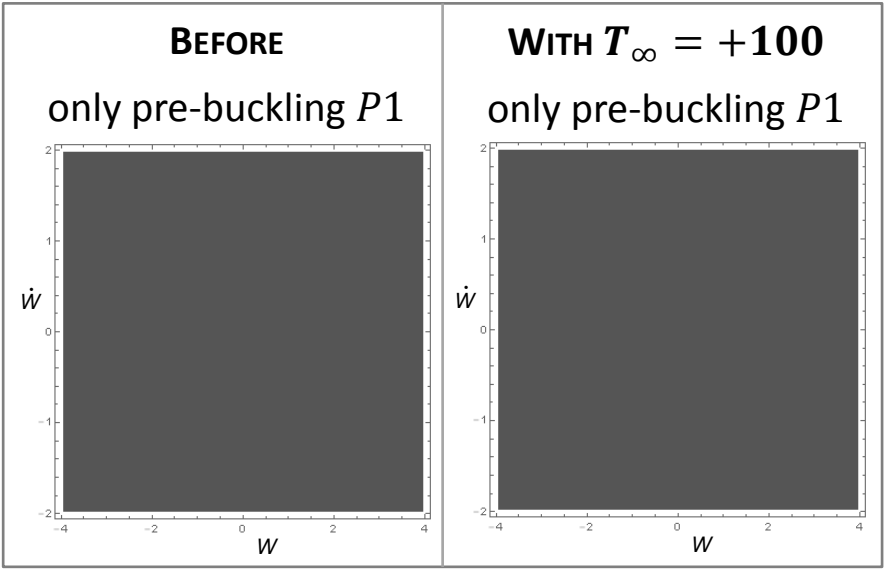
$$T_\infty = -a_{22}(p - 1)/(a_{16} a_{23} \alpha_1)$$

USING CONSTANT THERMAL EXCITATION: INDUCING BUCKLED RESPONSES (1)

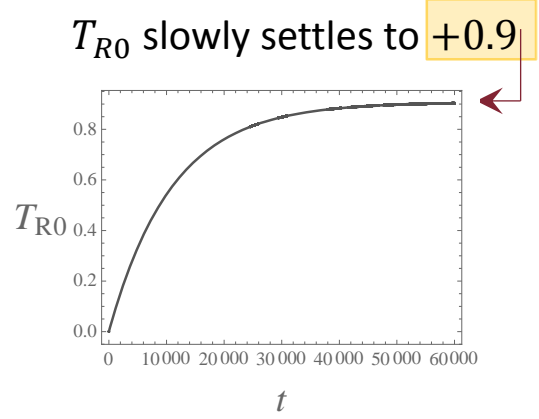
PLATE WARMING due to a HOTTER ENVIRONMENT

$T_{R0}(0)=T_{R1}(0) = 0.0 \quad f = 1, \rho = 2.51$

STARTING from a PRE-BUCKLING configuration



Mechanical response:
quickly falls back and remains on stable pre-buckling solution



T_R0 long transient:
slow contribution to mechanical stiffness

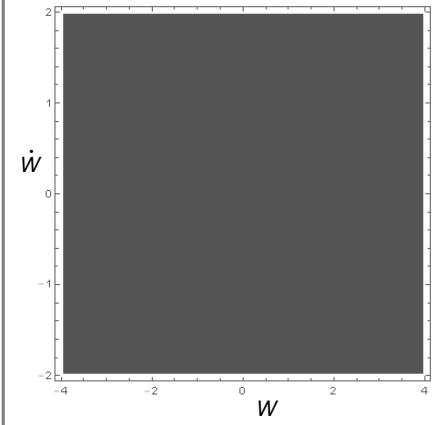


USING CONSTANT THERMAL EXCITATION : INDUCING BUCKLED RESPONSES (2)

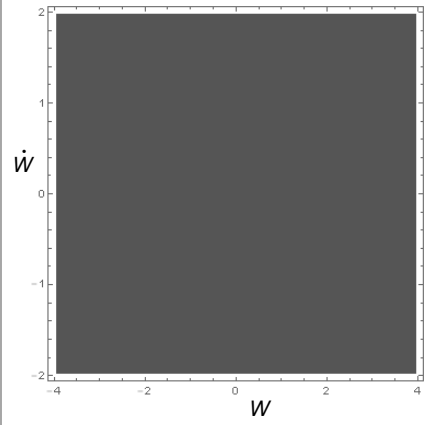
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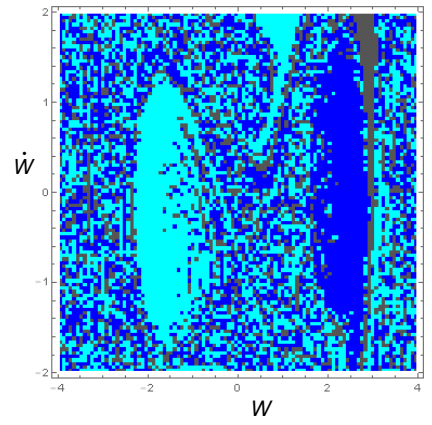
BEFORE
only pre-buckling $P1$



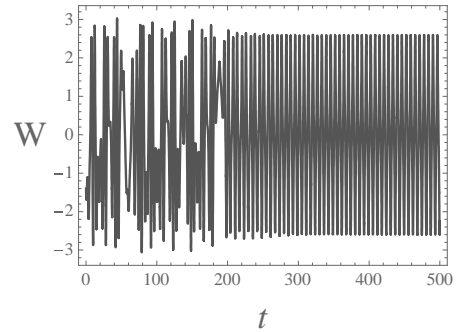
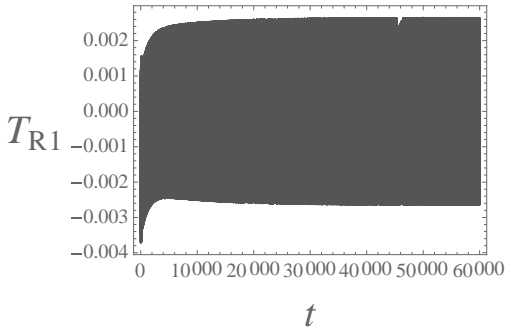
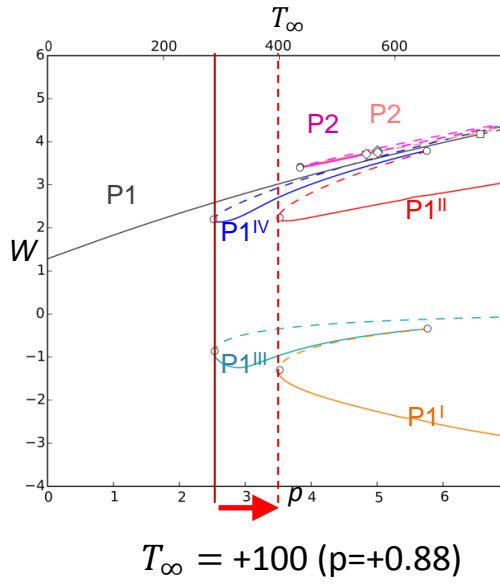
WITH $T_{\infty} = +100$
only pre-buckling $P1$



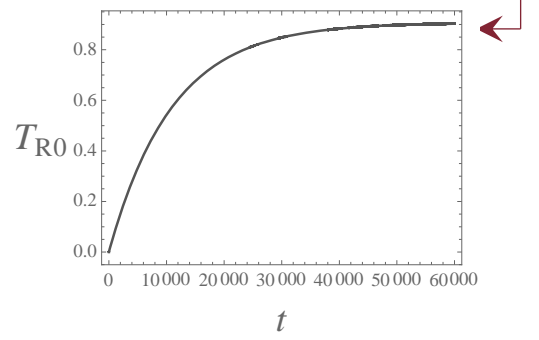
UNCOUPLED SYSTEM
pre-buckling $P1$ +
buckled $P1^{III}/P1^{IV}$



usually considered,
sometimes unreliably



T_{R0} slowly settles to **+0.9**



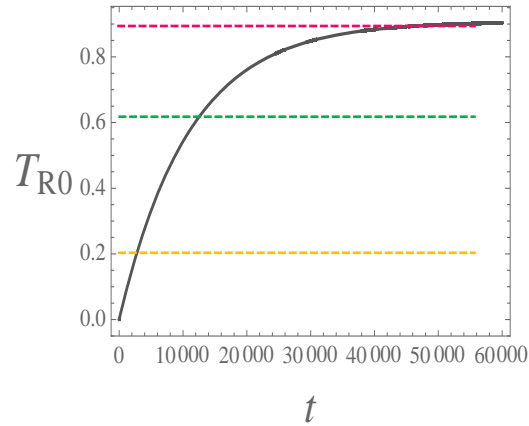
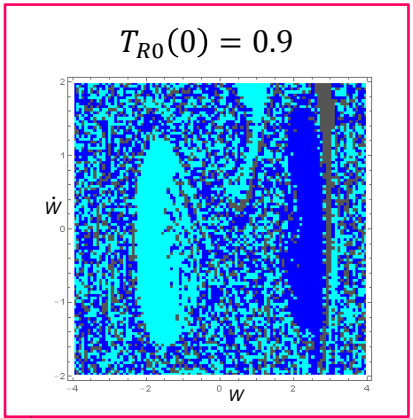
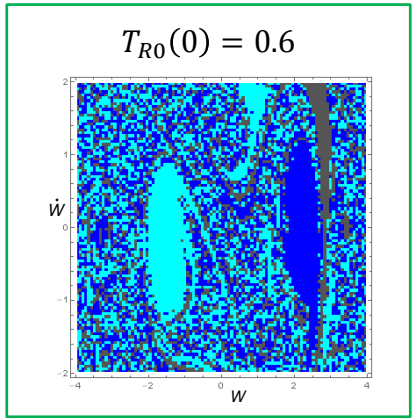
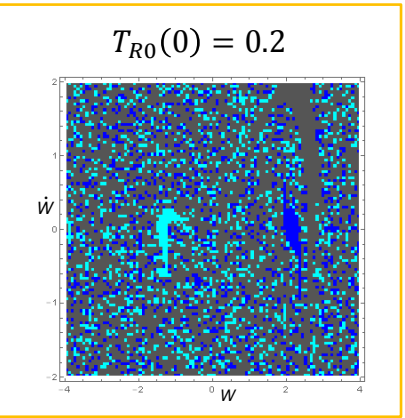
T_{R0} LONG TRANSIENT **STRONGLY MODIFIES** STEADY DYNAMICS OF COUPLED SYSTEM

USING CONSTANT THERMAL EXCITATION: INDUCING BUCKLED RESPONSES (3)

PLATE WARMING due to a HOTTER ENVIRONMENT

Changing T_{R0} initial conditions → Reducing thermal transient

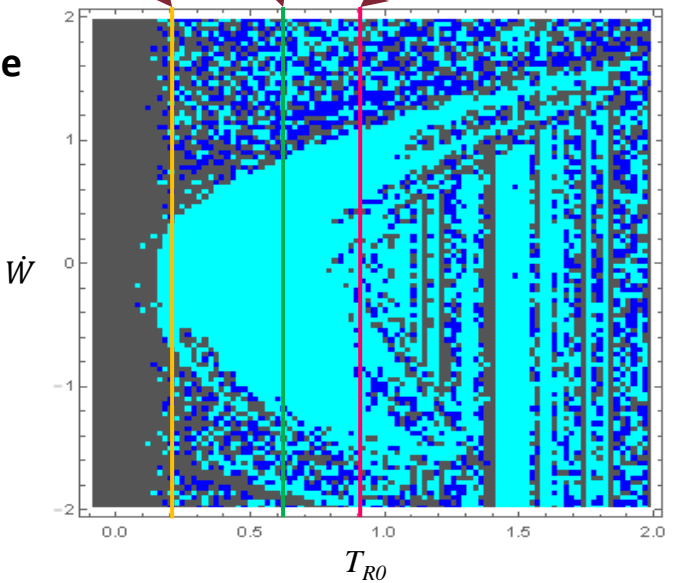
$f = 1, p = 2.51, T_\infty = +100$
 $T_{R1}(0) = 0.0$



as with uncoupled system

Cross section of 4D basins in (T_{R0}, \dot{W}) plane

$T_{R1}(0) = 0$
 $W(0) = -1.3$
 (core of buckled $P1^{III}$ solution)



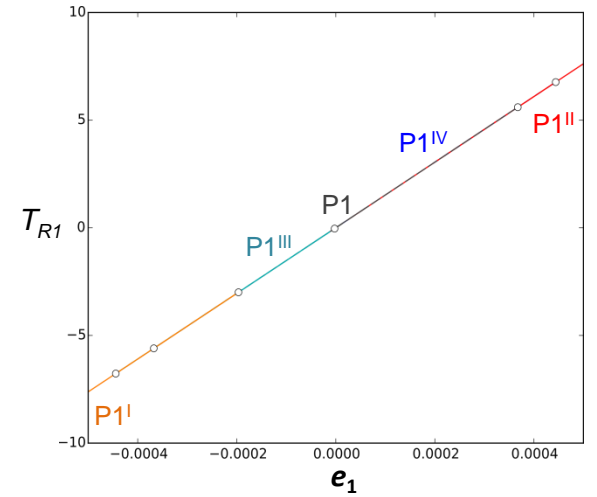
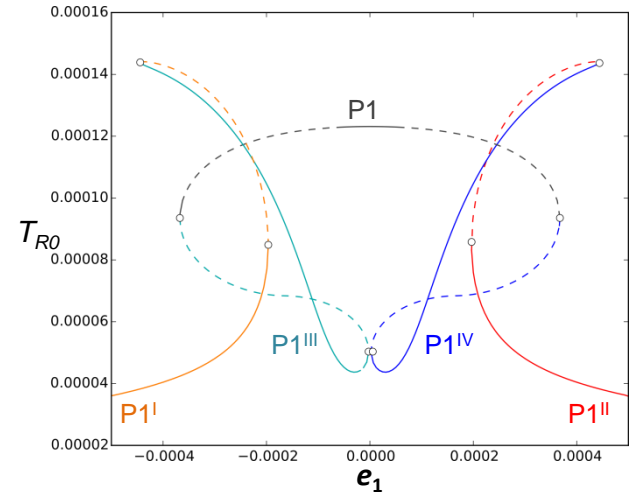
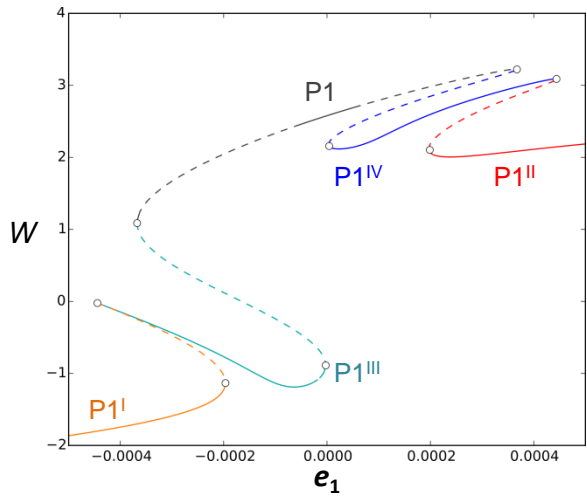
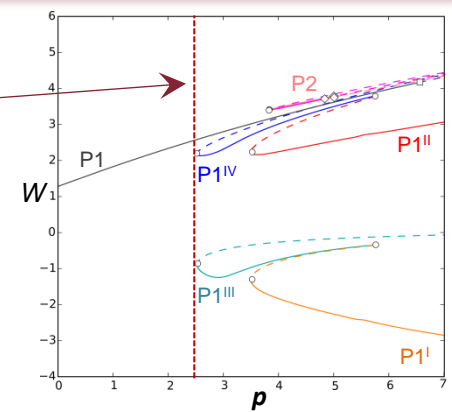
- $T_{R0}(0) < 0.2$: monostable response
- $0.2 < T_{R0}(0) < 0.9$: buckled basins appear and enlarge their compact part
- $T_{R0}(0) > 0.9$: strong fractalization significantly reduces basins volume making them unsafe

USING BENDING THERMAL EXCITATION: INDUCING A SELECTED BUCKLING (1)

BENDING THERMAL EXCITATION e_1 (linear variation along thickness)

☐ STARTING from a PRE-BUCKLING configuration

- **BUCKLED** responses ONLY around **ONE** selected varied **CONFIGURATION** (depending on the sign of excitation)



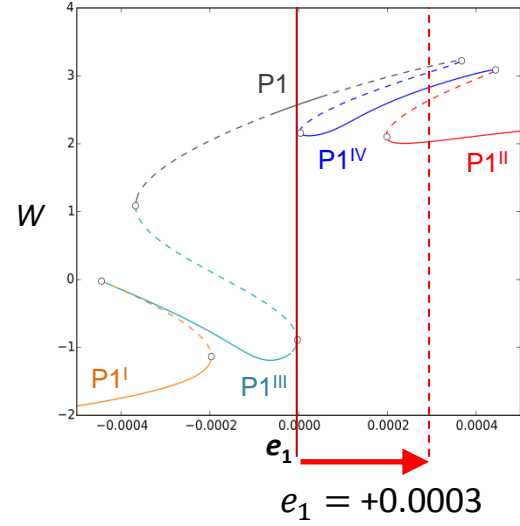
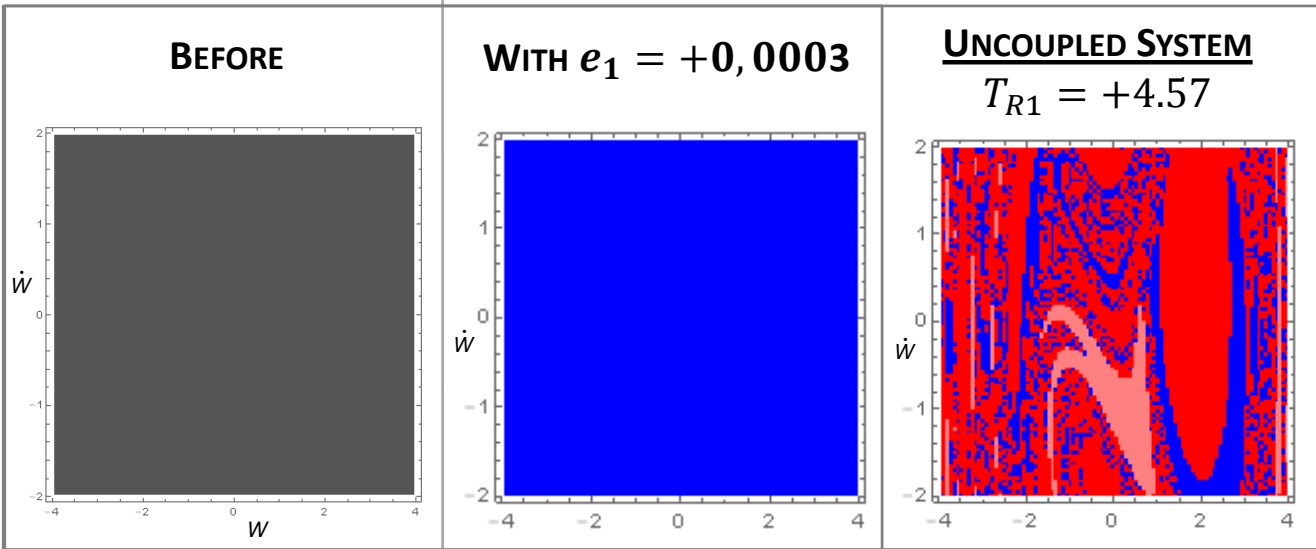
$$\ddot{W}(t) + a_{12}\dot{W}(t) + a_{13}W(t) + a_{14}W(t)^3 + a_{15}T_{R1}(t) + a_{16}T_{R0}(t)W(t) + a_{17}Cos(t) = 0$$

$$\dot{T}_{R0}(t) + a_{22}T_{R0}(t) + a_{23}\alpha_1 T_\infty + a_{24}W(t)\dot{W}(t) = 0$$

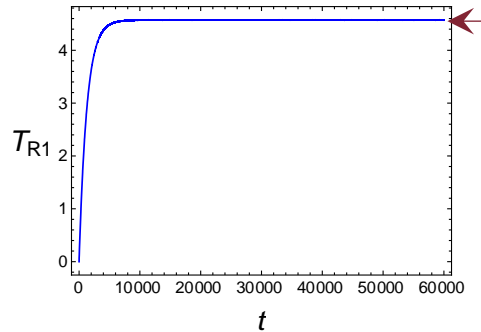
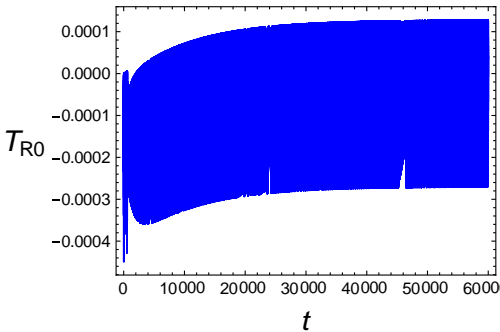
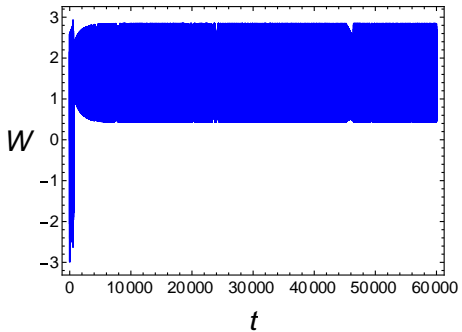
$$\dot{T}_{R1}(t) + a_{32}T_{R1}(t) + a_{33}\dot{W}(t) + e_1 = 0$$

USING BENDING THERMAL EXCITATION: INDUCING A SELECTED BUCKLING (2)

Settimi, Rega (2018)



- **DIFFERENT SOLUTIONS** detected
- Meaningful **DIFFERENCES** in the **BASINS** organization

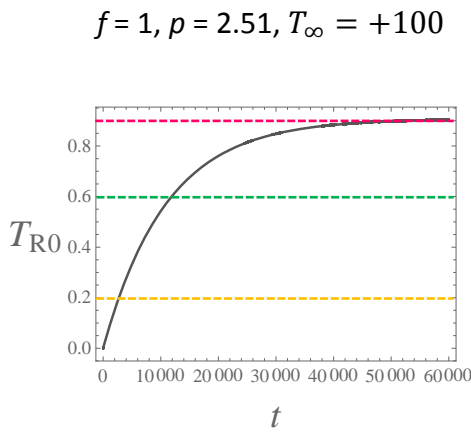
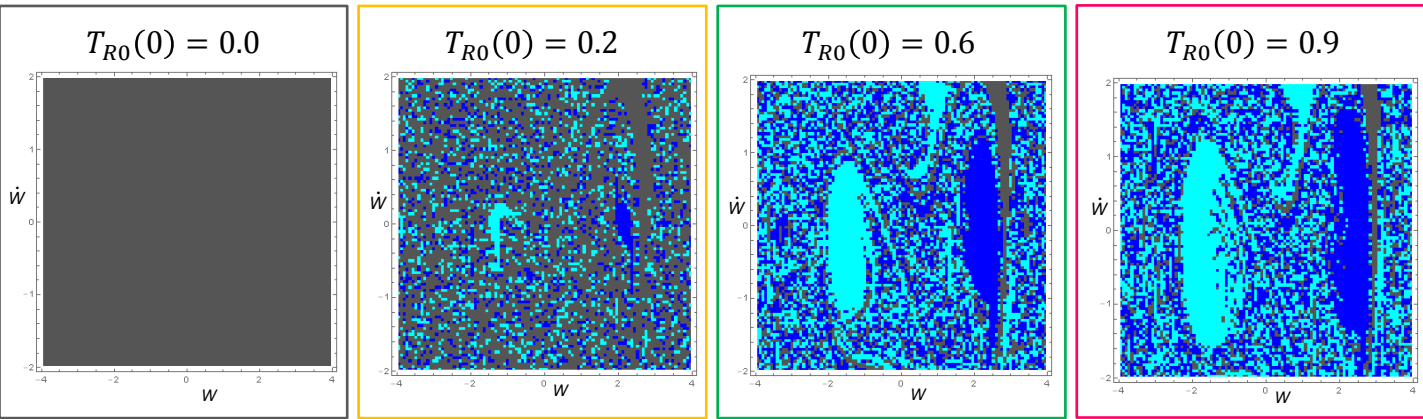


ALSO T_{R1} SHORTER TRANSIENT **STRONGLY MODIFIES** STEADY DYNAMICS OF COUPLED SYSTEM

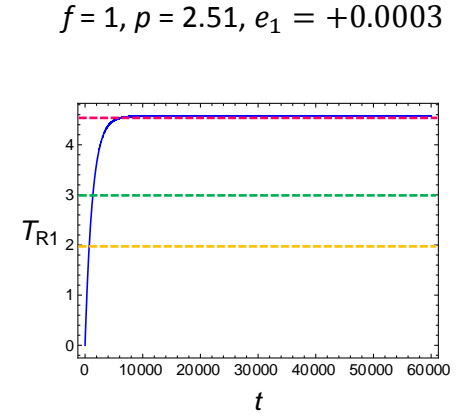
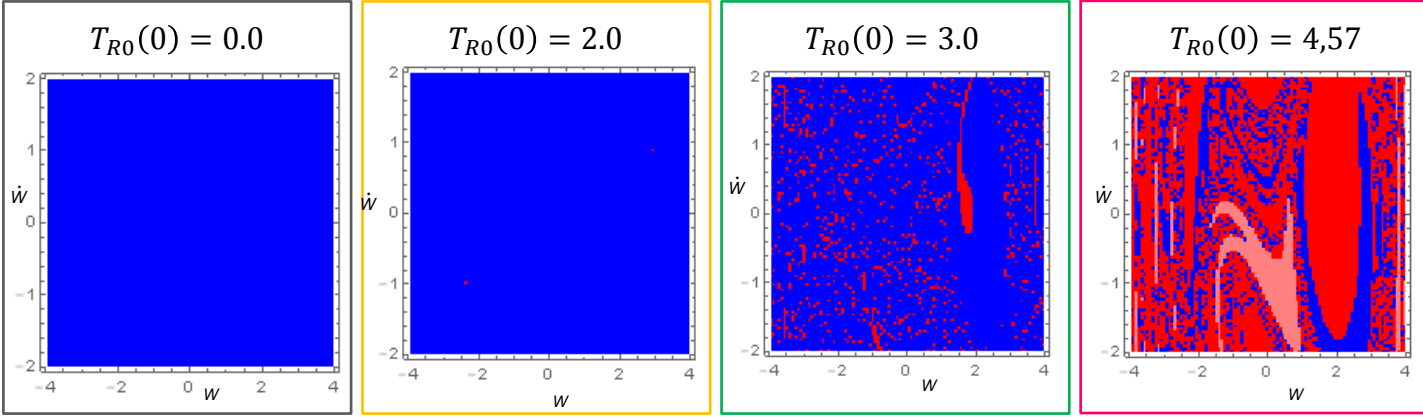
CHANGING THERMAL INITIAL CONDITIONS

Changing thermal initial conditions → Reducing thermal transient

MEMBRANE THERMAL EXCITATION T_{∞}



BENDING THERMAL EXCITATION e_1



CONCLUSIONS

- **LOCAL** and **GLOBAL** nonlinear **DYNAMICS** of a **REDUCED MODEL** of Classical von Kármán shear indeformable single-layer orthotropic **PLATE with THERMOMECHANICAL COUPLING (CTC)**
- Understanding and using complex **INTERACTION** phenomena in a **MULTIPHYSICS** context characterized by **SLOW-FAST DYNAMICS**
- In **ACTIVE** thermal regime:
 - **THE TRANSIENT EVOLUTION** of the thermomechanically coupled response plays a **meaningful role in steadily modifying the system dynamics** with respect to that of the uncoupled oscillator
 - **Wrong global information provided by the uncoupled mechanical oscillator** highlights the need to consider the **ACTUAL THERMOMECHANICALLY COUPLED MODEL** in the nonlinear dynamic analysis
 - **Fundamental role** played by **GLOBAL DYNAMICS** in **unveiling transient effects on steady response**