Structural Matrices in MDOF Systems

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Introductory Remarks

Today we will study the properties of structural matrices, that is the operators that relate the vector of system coordinates x and its time derivatives \dot{x} and \ddot{x} to the forces acting on the system nodes, f_{S} , f_{D} and f_{I} , respectively.

In the end, we will see again the solution of a MDOF problem by superposition, and in general today we will revisit many of the subjects of our previous class, but you know that a bit of reiteration is really good for developing minds.

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We already met the mass and the stiffness matrix, M and K, and tangentially we introduced also the dampig matrix C. We have seen that these matrices express the linear relation that holds between the vector of system coordinates x and its time derivatives \dot{x} and \ddot{x} to the forces acting on the system nodes, f_{S} , f_{D} and f_{I} , elastic, damping and inertial force vectors.

$$M\ddot{x} + C\dot{x} + Kx = p(t)$$

 $f_1 + f_D + f_S = p(t)$

Also, we know that M and K are symmetric and definite positive, and that it is possible to uncouple the equation of motion expressing the system coordinates in terms of the eigenvectors, $\mathbf{x}(t) = \sum q_i \psi_i$, where the q_i are the modal coordinates and the eigenvectors ψ_i are the non-trivial solutions to the characteristic equation,

$$(\mathbf{K} - \omega^2 \mathbf{M}) \, \mathbf{\psi} = \mathbf{0}$$

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Free Vibrations

From the homogeneous, undamped problem

$$M\ddot{x} + Kx = 0$$

introducing separation of variables

$$x(t) = \psi (A \sin \omega t + B \cos \omega t)$$

we wrote the homogeneous linear system

$$(K - \omega^2 M) \psi = 0$$

whose non-trivial solutions ψ_i for ω_i^2 such that $\|\mathbf{K} - \omega_i^2 \mathbf{M}\| = 0$ are the eigenvectors. It was demonstrated that, for each pair of distint eigenvalues ω_r^2 and ω_s^2 , the corresponding eigenvectors obey the ortogonality condition,

$$\psi_s^T M \psi_r = \delta_{rs} M_r, \quad \psi_s^T K \psi_r = \delta_{rs} \omega_r^2 M_r.$$

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From

$$K \psi_{\varepsilon} = \omega_{\varepsilon}^2 M \psi_{\varepsilon}$$

premultiplying by $\psi_r^T K M^{-1}$ we have

$$\psi_r^T K M^{-1} K \psi_s = \omega_s^2 \psi_r^T K \psi_s = \delta_{rs} \omega_r^4 M_r$$

premultiplying the first equation by $\psi_r^T K M^{-1} K M^{-1}$

$$\psi_r^T K M^{-1} K M^{-1} K \psi_s = \omega_s^2 \psi_r^T K M^{-1} K \psi_s = \delta_{rs} \omega_r^6 M_r$$

and, generalizing,

$$\psi_{r}^{T}\left(\mathbf{K}\mathbf{M}^{-1}\right)^{b}\mathbf{K}\psi_{s}=\delta_{rs}\left(\omega_{r}^{2}\right)^{b+1}M_{r}.$$

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From

$$M\psi_s = \omega_s^{-2} K \psi_s$$

premultiplying by $\psi_r^T M K^{-1}$ we have

$$\psi_r^T M K^{-1} M \psi_s = \omega_s^{-2} \psi_r^T M \psi_s = \delta_{rs} \frac{M_s}{\omega_s^2}$$

premultiplying the first eq. by $\psi_r^T (MK^{-1})^2$ we have

$$\boldsymbol{\psi}_{r}^{T}\left(\boldsymbol{M}\boldsymbol{K}^{-1}\right)^{2}\boldsymbol{M}\boldsymbol{\psi}_{s}=\boldsymbol{\omega}_{s}^{-2}\boldsymbol{\psi}_{r}^{T}\boldsymbol{M}\boldsymbol{K}^{-1}\boldsymbol{M}\boldsymbol{\psi}_{s}=\boldsymbol{\delta}_{rs}\frac{M_{s}}{\boldsymbol{\omega}_{s}^{4}}$$

and, generalizing,

$$\psi_{r}^{T}\left(\emph{M}\emph{K}^{-1}\right)^{\emph{b}}\emph{M}\,\psi_{\emph{s}}=\delta_{\emph{r}\emph{s}}rac{\emph{M}_{\emph{s}}}{\omega_{\emph{s}}^{2\emph{b}}}$$

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Defining $X_{rs}(k) = \psi_r^T M (M^{-1}K)^k \psi_s$ we have

$$\begin{cases} X_{rs}(0) = \psi_r^T M \psi_s &= \delta_{rs} \left(\omega_s^2\right)^0 M_s \\ X_{rs}(1) = \psi_r^T K \psi_s &= \delta_{rs} \left(\omega_s^2\right)^1 M_s \\ X_{rs}(2) = \psi_r^T \left(K M^{-1}\right)^1 K \psi_s &= \delta_{rs} \left(\omega_s^2\right)^2 M_s \\ \dots \\ X_{rs}(n) = \psi_r^T \left(K M^{-1}\right)^{n-1} K \psi_s &= \delta_{rs} \left(\omega_s^2\right)^n M_s \end{cases}$$

Observing that $(\mathbf{M}^{-1}\mathbf{K})^{-1} = (\mathbf{K}^{-1}\mathbf{M})^{1}$

$$\begin{cases} X_{rs}(-1) = \psi_r^T \left(\mathbf{M} \mathbf{K}^{-1} \right)^1 \mathbf{M} \psi_s &= \delta_{rs} \left(\omega_s^2 \right)^{-1} M_s \\ \dots \\ X_{rs}(-n) = \psi_r^T \left(\mathbf{M} \mathbf{K}^{-1} \right)^n \mathbf{M} \psi_s &= \delta_{rs} \left(\omega_s^2 \right)^{-n} M_s \end{cases}$$

finally

$$X_{rs}(k) = \delta_{rs} \omega_s^{2k} M_s$$
 for $k = -\infty, \dots, \infty$.

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Flexibility

Given a system whose state is determined by the generalized displacements x_i of a set of nodes, we define the flexibility f_{jk} as the deflection, in direction of x_i , due to the application of a unit force in correspondance of the displacement x_k . The matrix $\mathbf{F} = [f_{jk}]$ is the *flexibility matrix*.

The definition of flexibility put in clear that the degrees of freedom correspond to the points where there is a) application of external forces and/or b) presence of inertial

Given a load vector $\mathbf{p} = \{p_k\}$, the displacementent x_j is

$$x_j = \sum f_{jk} p_k$$

or, in vector notation,

$$x = F p$$

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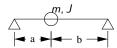
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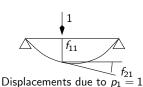
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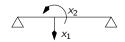
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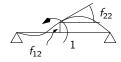


The dynamical system





The degrees of freedom



and due to $p_2 = 1$.

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Elastic Forces

Momentarily disregarding inertial effects, each node shall be in equilibrium under the action of the external forces and the elastic forces, hence taking into accounts all the nodes, all the external forces and all the elastic forces it is possible to write the vector equation of equilibrium

$$p = f_S$$

and, substituting in the previos vector expression of the displacements

$$x = \mathbf{F} f_{S}$$

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Stiffness Matrix

The stiffness matrix K can be simply defined as the inverse of the flexibility matrix F,

$$K = F^{-1}$$
.

Alternatively the single coefficient k_{ij} can be defined as the external force (equal and opposite to the corresponding elastic force) applied to the DOF number i that gives place to a displacement vector $\mathbf{x}^{(j)} = \{x_n\} = \{\delta_{nj}\}$, where all the components are equal to zero, except for $x_i^{(j)} = 1$. Collecting all the $x^{(j)}$ in a matrix X, it is X = I and we have, writing all the equations at once,

$$X = I = F [k_{ij}], \Rightarrow [k_{ij}] = K = F^{-1}.$$

Finally,

$$p = f_S = K x$$
.

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Strain Energy

The elastic strain energy V can be written in terms of displacements and external forces,

$$V = \frac{1}{2} \boldsymbol{p}^T \boldsymbol{x} = \frac{1}{2} \begin{cases} \boldsymbol{p}^T \underbrace{\boldsymbol{F} \, \boldsymbol{p}}_{\boldsymbol{x}}, \\ \underbrace{\boldsymbol{x}^T \boldsymbol{K}}_{\boldsymbol{p}^T} \boldsymbol{x}. \end{cases}$$

Because the elastic strain energy of a stable system is always greater than zero, K is a positive definite matrix. On the other hand, for an unstable system, think of a compressed beam, there are displacement patterns that are associated to zero strain energy.

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Symmetry

Two sets of loads p^A and p^B are applied, one after the other, to an elastic system; the work done is

$$V_{AB} = \frac{1}{2} \boldsymbol{p}^{AT} \boldsymbol{x}^{A} + \boldsymbol{p}^{AT} \boldsymbol{x}^{B} + \frac{1}{2} \boldsymbol{p}^{BT} \boldsymbol{x}^{B}.$$

If we revert the order of application the work is

$$V_{BA} = \frac{1}{2} p^{B}^T x^B + p^{B}^T x^A + \frac{1}{2} p^{A}^T x^A.$$

The total work being independent of the order of loading,

$$\boldsymbol{p}^{A^T}\boldsymbol{x}^B = \boldsymbol{p}^{B^T}\boldsymbol{x}^A.$$

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Expressing the displacements in terms of F,

$$p^{A^T} F p^B = p^{B^T} F p^A$$

both terms are scalars so we can write

$$p^{A^T} F p^B = (p^{B^T} F p^A)^T = p^{A^T} F^T p^B.$$

Because this equation holds for every p, we conclude that

$$F = F^T$$
.

The inverse of a symmetric matrix is symmetric, hence

$$K = K^T$$

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Exceptions or not

For the kind of structures we mostly deal with in our examples, problems, exercises and assignments, that is simple structures, it is usually convenient to compute the flexibility matrix applying the Principle of Virtual Displacements (we have seen an example last week) and inverting the flexibilty to obtain the stiffness matrix. $K = F^{-1}$.

For general structures, large and/or complex, the PVD approach cannot work in practice, as the number of degrees of freedom necessary to model the structural behaviour exceed our ability to do pencil and paper computations... Different methods are required to construct the stiffness matrix for such large, complex structures. Enters the Finite Element Method.

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FFM

The most common procedure to construct the matrices that describe the behaviour of a complex system is the Finite Element Method, or FEM. The procedure can be sketched in the following terms:

- ▶ the structure is subdivided in non-overlapping portions, the *finite* elements, bounded by nodes, connected by the same nodes,
- the state of the structure can be described in terms of a vector xof generalized nodal displacements,
- there is a mapping between element and structure DOF's, $i_{el} \mapsto r$,
- the element stiffness matrix, K_{el} establishes a linear relation between an element nodal displacements and forces,
- for each FE, all local k_{ij} 's are contributed to the global stiffness k_{rs} 's, with $i \mapsto r$ and $j \mapsto s$, taking in due consideration differences between local and global systems of reference.

Note that in the r-th global equation of equilibrium we have internal forces caused by the nodal displacements of the FE that have nodes $i_{\rm el}$ such that $i_{\mathsf{el}} \mapsto r$, thus implying that global K is a banded matrix.

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Example

Consider a 2-D inextensible beam element, that has 4 DOF, namely two transverse end displacements x_1 , x_2 and two end rotations, x_3 , x_4 . The element stiffness is computed using 4 shape functions ϕ_i , the transverse displacement being $v(s) = \sum_i \phi_i(s) x_i$, the different ϕ_i are such all end displacements or rotation are zero, except the one corresponding to index i.

The shape functions for a beam are

$$\begin{split} & \varphi_1(s) = 1 - 3 \left(\frac{s}{L}\right)^2 + 2 \left(\frac{s}{L}\right)^3, \quad \varphi_2(s) = 3 \left(\frac{s}{L}\right)^2 - 2 \left(\frac{s}{L}\right)^3, \\ & \varphi_3(s) = s \left(1 - \left(\frac{s}{L}\right)^2\right), \qquad \quad \varphi_4(s) = s \left(\left(\frac{s}{L}\right)^2 - \left(\frac{s}{L}\right)\right). \end{split}$$

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Example, 2

The element stiffness coefficients can be computed using, what else, the PVD: we compute the external virtual work done by a variation δx_i by the force due to a unit displacement x_j , that is k_{ij} ,

$$\delta W_{\rm ext} = \delta x_i k_{ij}$$
,

the virtual internal work is the work done by the variation of the curvature, $\delta x_i \phi_i''(s)$ by the bending moment associated with a unit x_j , $\varphi_i''(s)EJ(s)$,

$$\delta \, W_{\mathsf{int}} = \int_0^L \delta \, x_i \varphi_i''(s) \varphi_j''(s) EJ(s) \, \mathrm{d} s.$$

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The equilibrium condition is the equivalence of the internal and external virtual works, so that simplifying δx_i we have

$$k_{ij} = \int_0^L \varphi_i''(s) \varphi_j''(s) EJ(s) \, \mathrm{d} s.$$

For EJ = const,

$$\mathbf{f}_{S} = \frac{2EJ}{L^{3}} \begin{bmatrix} 6 & 6 & 3L & 3L \\ 6 & 6 & -3L & -3L \\ 3L & -3L & 2L^{2} & L^{2} \\ 3L & -3L & L^{2} & 2L^{2} \end{bmatrix} \mathbf{x}$$

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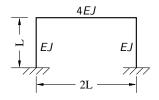
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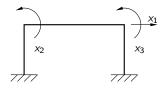
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Blackboard Time!





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Mass Matrix

The mass matrix maps the nodal accelerations to nodal inertial forces, and the most common assumption is to concentrate all masses in nodal point masses, without rotational inertia, computed lumping a fraction of each element mass (or a fraction of the supported mass) on all its bounding nodes.

This procedure leads to a so called *lumped* mass matrix, a diagonal matrix with diagonal elements greater than zero for all the translational degrees of freedom, and diagonal elements equal to zero for angular degrees of freedom. The mass matrix is definite positive only if all the structure DOF's are translational degrees of freedom, otherwise M is semi-definite positive and the eigenvalue procedure is not directly applicable. This problem can be overcome either by using a consistent mass matrix or using the static condensation procedure.

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Consistent Mass Matrix

A consistent mass matrix is built using the rigorous FEM procedure, computing the nodal reactions that equilibrate the distributed inertial forces that develop in the element due to a linear combination of inertial forces.

Using our beam example as a reference, consider the inertial forces associated with a single nodal acceleration \ddot{x}_j , $f_{l,j}(s) = m(s) \varphi_j(s) \ddot{x}_j$ and denote with $m_{ij}\ddot{x}_j$ the reaction associated with the *i*-nth degree of freedom of the element, by the PVD

$$\delta x_i m_{ij} \ddot{x}_j = \int \delta x_i \phi_i(s) m(s) \phi_j(s) ds \ddot{x}_j$$

simplifying

$$m_{ij} = \int m(s) \varphi_i(s) \varphi_j(s) ds.$$

For $m(s) = \overline{m} = \text{const.}$

$$\mathbf{f}_1 = \frac{\overline{m}L}{420} \begin{bmatrix} 156 & 54 & 22L & -13L \\ 54 & 156 & 13L & -22L \\ 22L & 13L & 4L^2 & -3L^2 \\ -13L & -22L & -3L^2 & 4L^2 \end{bmatrix} \ddot{\mathbf{x}}$$

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Pro

- ▶ some convergence theorem of *FEM* theory holds only if the mass matrix is consistent,
- sligtly more accurate results,
- ▶ no need for static condensation.

Contra

- ► M is no more diagonal, heavy computational aggravation,
- static condensation is computationally beneficial, inasmuch it reduces the global number of degrees of freedom.

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Damping Matrix

For each element $c_{ij} = \int c(s) \phi_i(s) \phi_j(s) \, \mathrm{d}s$ and the damping matrix C can be assembled from element contributions. However, using the FEM $C^* = \Psi^T C \Psi$ is not diagonal and the modal equations are uncoupled!

The alternative is to write directly the global damping matrix, in terms of the underdetermined coefficients c_b ,

$$C = \sum_{b} c_{b} M \left(M^{-1} K \right)^{b}$$
.

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With our definition of C,

$$C = \sum_{b} c_{b} M \left(M^{-1} K \right)^{b}$$
,

assuming normalized eigenvectors, we can write the individual component of $\mathbf{C}^* = \mathbf{\Psi}^T \mathbf{C} \mathbf{\Psi}$

$$c_{ij}^{\star} = \boldsymbol{\psi}_{i}^{T} \boldsymbol{C} \, \boldsymbol{\psi}_{j} = \delta_{ij} \sum_{b} \mathfrak{c}_{b} \omega_{j}^{2b}$$

due to the additional orthogonality relations, we recognize that now C^* is a diagonal matrix.

Introducing the modal damping C_i we have

$$C_j = \psi_j^T C \psi_j = \sum_b \mathfrak{c}_b \omega_j^{2b} = 2\zeta_j \omega_j$$

and we can write a system of linear equations in the c_h .

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We want a fixed, 5% damping ratio for the first three modes, taking note that the modal equation of motion is

$$\ddot{q}_i + 2\zeta_i \omega_i \dot{q}_i + \omega_i^2 q_i = p_i^*$$

Using

$$C = \mathfrak{c}_0 M + \mathfrak{c}_1 K + \mathfrak{c}_2 K M^{-1} K$$

we have

$$2 \times 0.05 \begin{Bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \end{Bmatrix} = \begin{bmatrix} 1 & \omega_1^2 & \omega_1^4 \\ 1 & \omega_2^2 & \omega_2^4 \\ 1 & \omega_3^2 & \omega_3^4 \end{bmatrix} \begin{Bmatrix} \mathfrak{c}_0 \\ \mathfrak{c}_1 \\ \mathfrak{c}_2 \end{Bmatrix}$$

Solving for the \mathfrak{c} 's and substituting above, the resulting damping matrix is orthogonal to every eigenvector of the system, for the first three modes, leads to a modal damping ratio that is equal to 5%.

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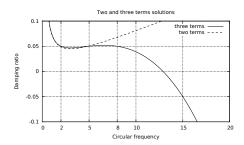
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Computing the coefficients c_0 , c_1 and c_2 to have a 5% damping at frequencies $\omega_1=2$, $\omega_2=5$ and $\omega_3=8$ we have $\mathfrak{c}_0=1200/9100$, $\overset{\cdot}{\mathfrak{c}_1}=159/9100$ and $\mathfrak{c}_2=-1/9100.$

Writing $\zeta(\omega)=\frac{1}{2}\left(\frac{\mathfrak{c}_0}{\omega}+\mathfrak{c}_1\omega+\mathfrak{c}_2\omega^3\right)$ we can plot the above function, along with its two term equivalent ($\mathfrak{c}_0=10/70,\mathfrak{c}_1=1/70$).



Negative damping? No, thank you: use only an even number of terms.

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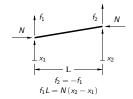
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Geometric Stiffness

A common assumption is based on a linear approximation, for a beam



It is possible to compute the geometrical stiffness matrix using FEM, shape functions and $\dot{\text{PVD}}\textsc{,}$

$$k_{\mathsf{G},ij} = \int N(s) \phi_i'(s) \phi_j'(s) \,\mathrm{d}s,$$

for constant N

$$K_{G} = \frac{N}{30L} \begin{bmatrix} 36 & -36 & 3L & 3L \\ -36 & 36 & -3L & -3L \\ 3L & -3L & 4L^{2} & -L^{2} \\ 3L & -3L & -L^{2} & 4L^{2} \end{bmatrix}$$

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Flexibility Matrix
Example
Stiffness Matrix
Strain Energy
Symmetry
Direct
Assemblage

Example
Mass Matrix
Consistent Mass
Matrix

Discussion

Damping Matrix Example Geometric Stiffness

Stiffness External Loading

Choice of Property Formulation

External Loadings

Following the same line of reasoning that we applied to find nodal inertial forces, by the PVD and the use of shape functions we have

$$p_i(t) = \int p(s,t) \phi_i(s) ds.$$

For a constant, uniform load $p(s,t)=\overline{p}=$ const, applied on a beam element,

$$\boldsymbol{p} = \overline{p}L \left\{ \frac{1}{2} \quad \frac{1}{2} \quad \frac{L}{12} \quad -\frac{L}{12} \right\}^T$$

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Simplified Approach

Some structural parameter is approximated, only translational *DOF*'s are retained in dynamic analysis.

Consistent Approach

All structural parameters are computed according to the *FEM*, and all *DOF*'s are retained in dynamic analysis.

If we choose a simplified approach, we must use a procedure to remove unneeded structural *DOF*'s from the model that we use for the dynamic analysis.

Enter the Static Condensation Method.

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Static Condensation

Static Condensation

We have, from a *FEM* analysis, a stiffnes matrix that uses all nodal *DOF*'s, and from the lumped mass procedure a mass matrix were only translational (and maybe a few rotational) *DOF*'s are blessed with a non zero diagonal term. In this

case, we can always rearrange and partition the displacement vector x in two subvectors: a) x_A , all the DOF's that are associated with inertial forces and b) x_B , all the remaining DOF's not associated with inertial forces.

$$\mathbf{x} = \left\{ \mathbf{x}_A \quad \mathbf{x}_B \right\}^T$$

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Static Condensatio

Static Condensation, 2

After rearranging the DOF's, we must rearrange also the rows (equations) and the columns (force contributions) in the structural matrices, and eventually partition the matrices so that

$$\begin{cases}
 f_I \\
 0
 \end{cases} = \begin{bmatrix}
 M_{AA} & M_{AB} \\
 M_{BA} & M_{BB}
 \end{bmatrix} \begin{Bmatrix}
 \ddot{x}_A \\
 \ddot{x}_B
 \end{cases}$$

$$f_S = \begin{bmatrix}
 K_{AA} & K_{AB} \\
 K_{BA} & K_{BB}
 \end{bmatrix} \begin{Bmatrix}
 x_A \\
 x_B
 \end{Bmatrix}$$

with

$$M_{BA} = M_{AB}^T = 0$$
, $M_{BB} = 0$, $K_{BA} = K_{AB}^T$

Finally we rearrange the loadings vector and write...

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Static Condensation Example

Static Condensation, 3

... the equation of dynamic equilibrium,

$$p_A = M_{AA}\ddot{x}_A + M_{AB}\ddot{x}_B + K_{AA}x_A + K_{AB}x_B$$
$$p_B = M_{BA}\ddot{x}_A + M_{BB}\ddot{x}_B + K_{BA}x_A + K_{BB}x_B$$

The terms in red are zero, so we can simplify

$$M_{AA}\ddot{x}_A + K_{AA}x_A + K_{AB}x_B = p_A$$

 $K_{BA}x_A + K_{BB}x_B = p_B$

solving for x_B in the 2nd equation and substituting

$$\begin{aligned} \boldsymbol{x}_B &= \boldsymbol{K}_{BB}^{-1} \boldsymbol{p}_B - \boldsymbol{K}_{BB}^{-1} \boldsymbol{K}_{BA} \boldsymbol{x}_A \\ \boldsymbol{p}_A - \boldsymbol{K}_{BB}^{-1} \boldsymbol{p}_B &= \boldsymbol{M}_{AA} \ddot{\boldsymbol{x}}_A + \left(\boldsymbol{K}_{AA} - \boldsymbol{K}_{AB} \boldsymbol{K}_{BB}^{-1} \boldsymbol{K}_{BA} \right) \boldsymbol{x}_A \end{aligned}$$

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Going back to the homogeneous problem, with obvious positions we can write

$$(\overline{K} - \omega^2 \overline{M}) \psi_A = 0$$

but the ψ_A are only part of the structural eigenvectors, because in essentially every application we must consider also the other DOF's, so we write

$$\psi_i = \left\{ \begin{matrix} \psi_{A,i} \\ \psi_{B,i} \end{matrix} \right\}, \text{ with } \psi_{B,i} = \boldsymbol{\mathcal{K}}_{BB}^{-1} \boldsymbol{\mathcal{K}}_{BA} \psi_{A,i}$$

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Example

$$K = \frac{2EJ}{L^3}\begin{bmatrix} 12 & 3L & 3L \\ 3L & 6L^2 & 2L^2 \\ 3L & 2L^2 & 6L^2 \end{bmatrix}$$

Disregarding the factor $2EJ/L^3$,

$$m{K}_{BB} = L^2 \begin{bmatrix} 6 & 2 \\ 2 & 6 \end{bmatrix}$$
, $m{K}_{BB}^{-1} = rac{1}{32L^2} \begin{bmatrix} 6 & -2 \\ -2 & 6 \end{bmatrix}$, $m{K}_{AB} = \begin{bmatrix} 3L & 3L \end{bmatrix}$

The matrix \overline{K} is

$$\overline{\boldsymbol{K}} = \frac{2EJ}{L^3} \left(12 - \boldsymbol{K}_{AB} \boldsymbol{K}_{BB}^{-1} \boldsymbol{K}_{AB}^{\mathsf{T}} \right) = \frac{39EJ}{2L^3}$$

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