

# Stochastic Structural Dynamics

## Lecture-10

Random vibrations of sdof systems-2

Dr C S Manohar

Department of Civil Engineering

Professor of Structural Engineering

Indian Institute of Science

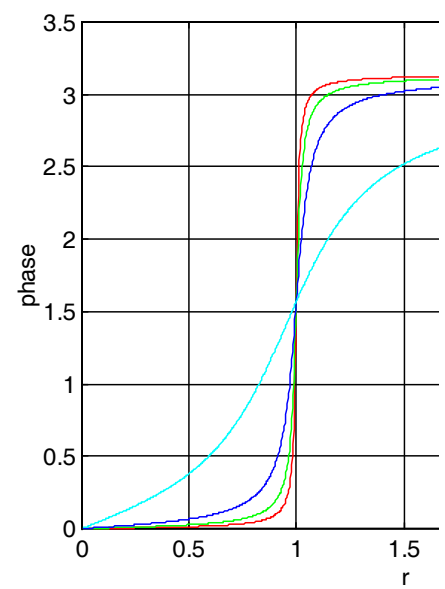
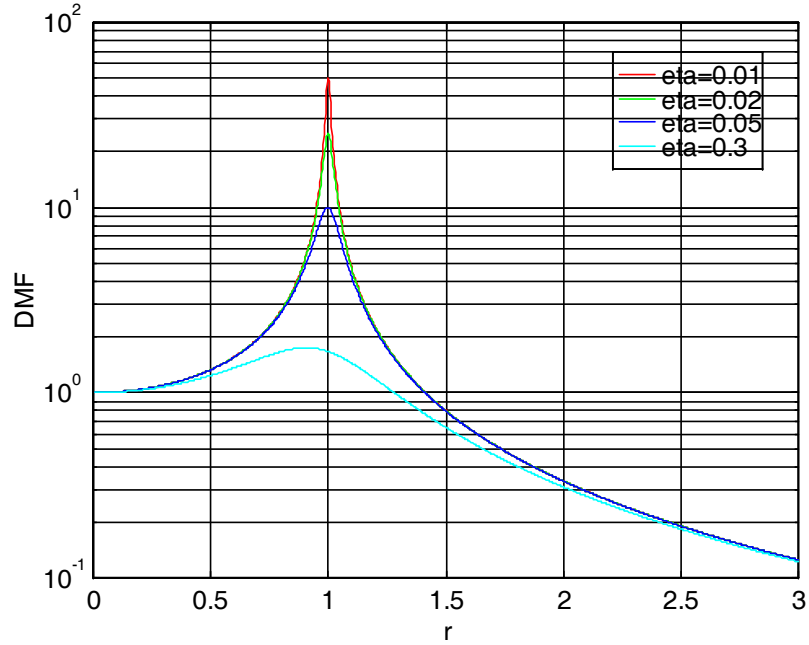
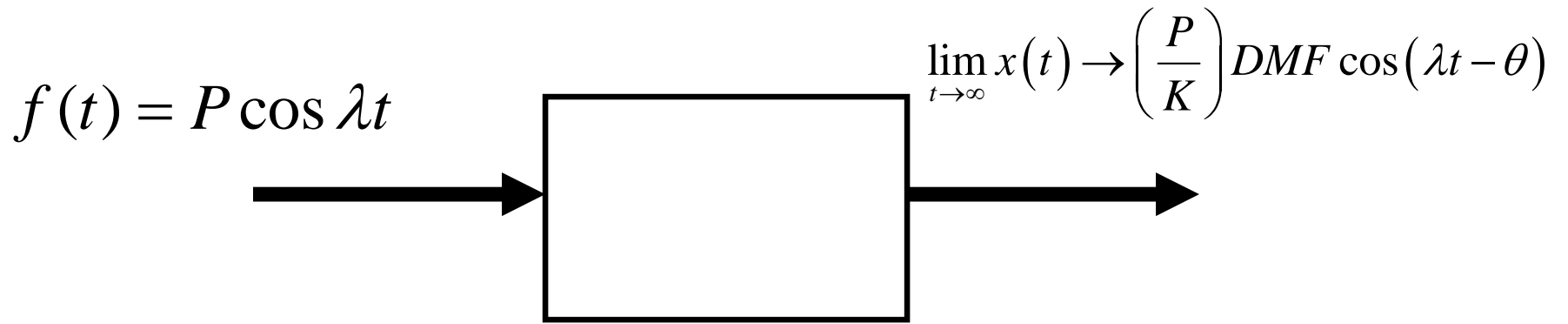
Bangalore 560 012 India

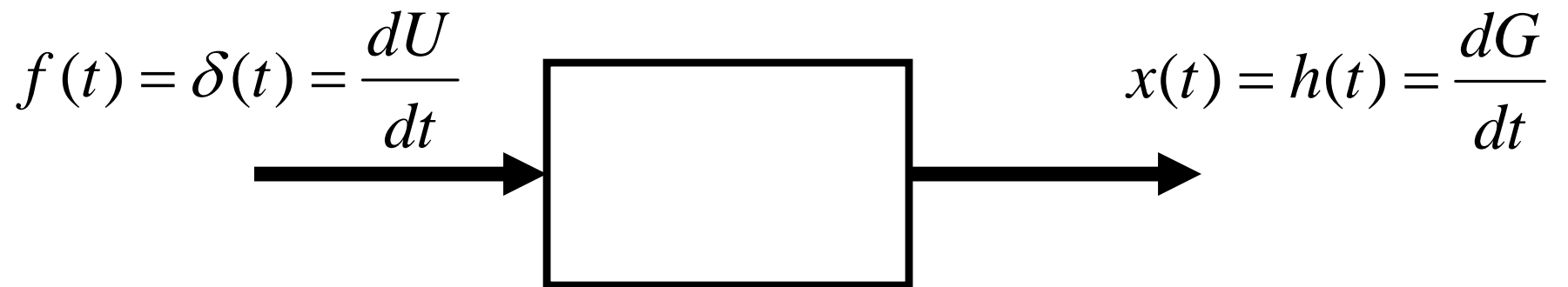
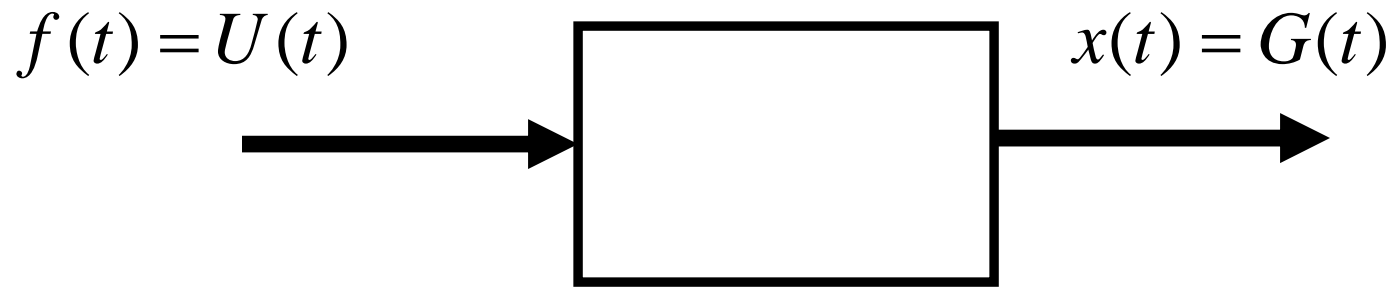
[manohar@civil.iisc.ernet.in](mailto:manohar@civil.iisc.ernet.in)

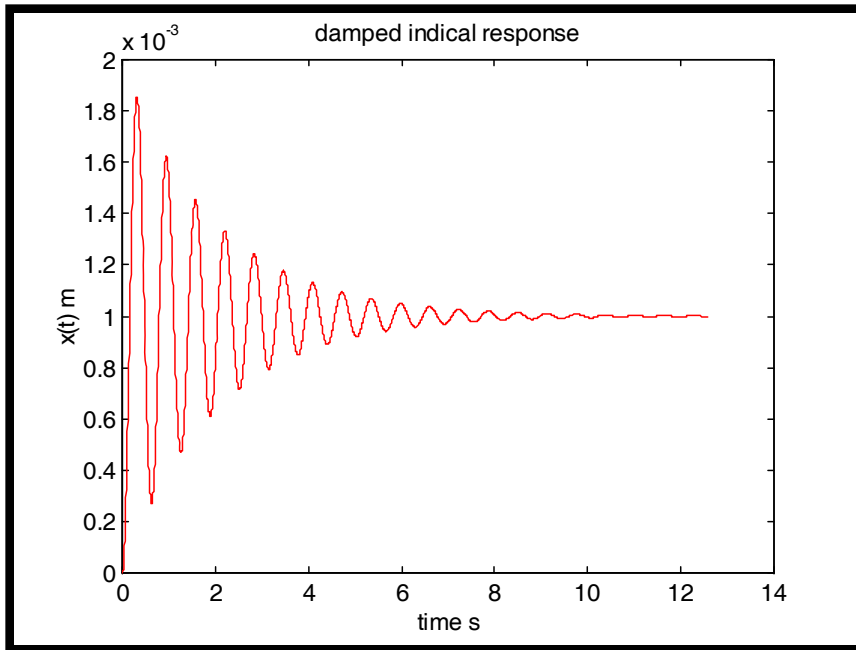


## Recall

- SDOF systems under harmonic loads
  - Resonance
  - DMF and phase spectrum
  - Transient and steady state
- Indicial response function
- Impulse response function

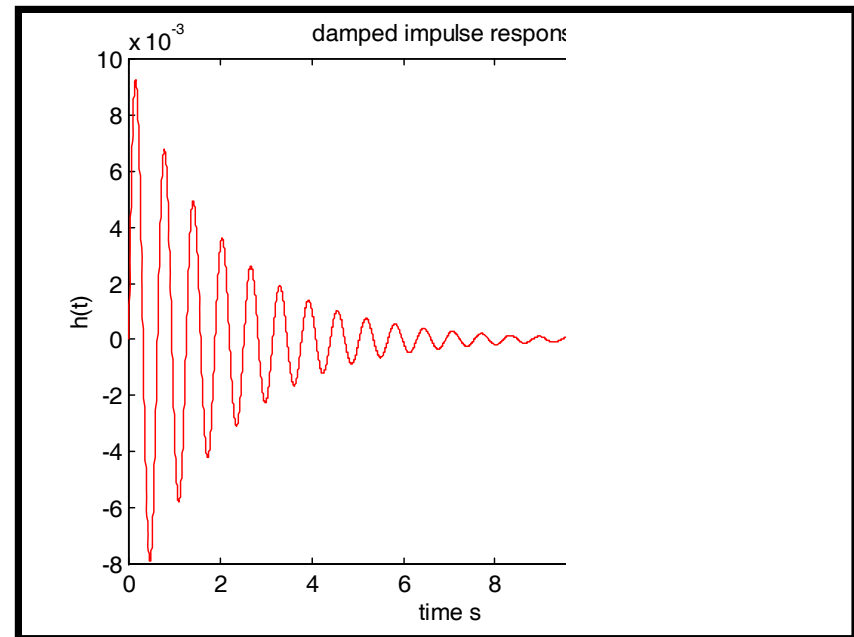






$$G(t) = \frac{1}{k} \left[ 1 - \exp(-\eta\omega t) \left( \cos \omega_d t + \frac{\eta}{\sqrt{1-\eta^2}} \sin \omega_d t \right) \right]$$

$$h(t) = \frac{dG}{dt} = \frac{1}{m\omega_d} \exp(-\eta\omega t) \sin \omega_d t$$



**Note:** the effect of applying impulse at  $t=0$   
is equivalent to imparting an initial velocity at  $t=0$

$$m\ddot{h} + c\dot{h} + kh = 0$$

$$h(0) = 0 \quad \dot{h}(0) = 1/m$$

$$h(t) = \exp(-\eta\omega t) (A \cos \omega_d t + B \sin \omega_d t)$$

$$h(0) = 0 \Rightarrow A = 0$$

$$h(t) = B \exp(-\eta\omega t) \sin \omega_d t$$

$$\dot{h}(t) = B(-\eta\omega) \exp(-\eta\omega t) \sin \omega_d t + B \exp(-\eta\omega t) \omega_d \cos \omega_d t$$

$$\dot{h}(0) = \frac{1}{m} = B\omega_d$$

$$\Rightarrow h(t) = \frac{1}{m\omega_d} \exp(-\eta\omega t) \sin \omega_d t$$

Generalization:  $n^{\text{th}}$  order differential equation

$$\frac{d^n h}{dt^n} + \alpha_{n-1} \frac{d^{n-1} h}{dt^{n-1}} + \cdots + \alpha_1 \frac{dh}{dt} + \alpha_0 h = 0$$

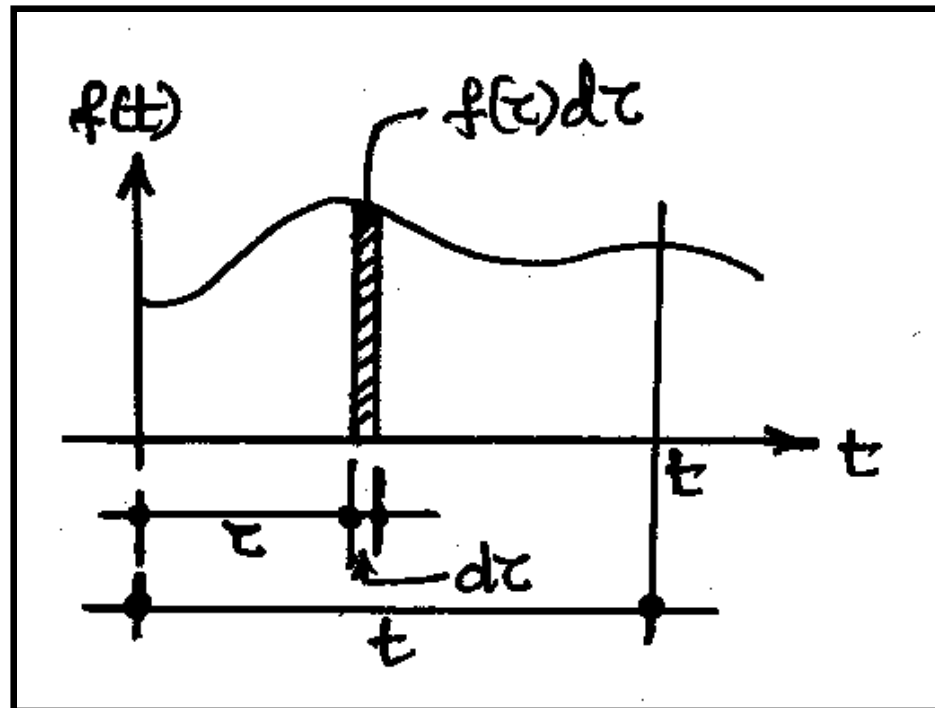
$$h(0) = 0; \frac{dh}{dt}(0) = 0; \cdots; \frac{d^{n-2} h}{dt^{n-2}}(0) = 0; \frac{d^{n-1} h}{dt^{n-1}}(0) = 1$$

## Response to arbitrary excitation and Duhamel's integral

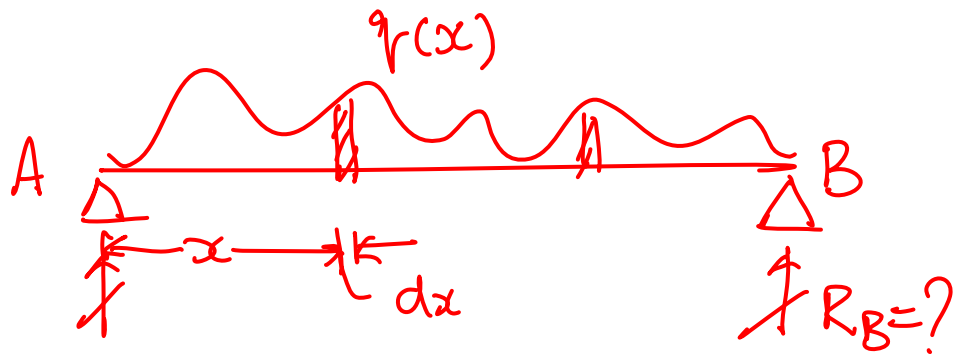
$$m\ddot{x} + c\dot{x} + kx = f(t)$$

$$x(0) = x_0$$

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





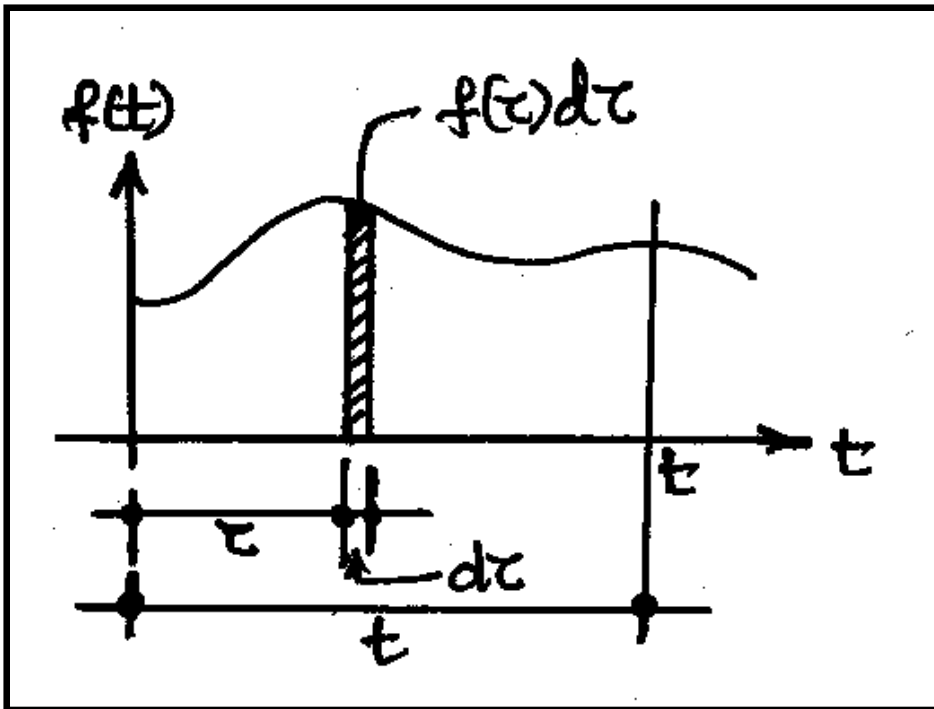


$$dR_B \cdot l = x q(x) dx$$

$$R_B = \frac{1}{l} \int_0^l x q(x) dx$$

## Duhamel's integral & response to arbitrary excitation

- Approximate  $f(t)$  as a train of impulses
- $dx(t)$  = response at  $t$  due to a single impulse at  $t = \tau$  of magnitude  $f(\tau) d\tau$
- $X(t)$  = total response due to all the impulses



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

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

$$x(t) = CF + PI = x_{cf}(t) + x_{pi}(t)$$

$$dx(t) = h(t - \tau) f(\tau) d\tau$$

$$x_{pi}(t) = \int_0^t h(t - \tau) f(\tau) d\tau$$

Convolution integral  
Duhamel's integral

$$x(t) = \exp(-\eta\omega t) [A \cos \omega_d t + B \sin \omega_d t] + \int_0^t h(t - \tau) f(\tau) d\tau$$

$h(t)$

Response at  $t$   
due an <sup>unit</sup> impulse  
at  $t=0$

$$x(t) = \exp(-\eta\omega t) [A \cos \omega_d t + B \sin \omega_d t] + \int_0^t h(t-\tau) f(\tau) d\tau$$

$$x(0) = \underline{x_0} = A$$

$$\dot{x}(t) = -\eta\omega \exp(-\eta\omega t) [A \cos \omega_d t + B \sin \omega_d t] +$$

$$\exp(-\eta\omega t) [-A\omega_d \sin \omega_d t + B\omega_d \cos \omega_d t] + \frac{d}{dt} \int_0^t h(t-\tau) f(\tau) d\tau$$

Digress:

$$\frac{d}{dx} \int_{g(x)}^{q(x)} f(x, \tau) d\tau = \int_{g(x)}^{q(x)} \frac{\partial f(x, \tau)}{\partial x} d\tau + \frac{dq}{dx} f[x, q(x)] - \frac{dg}{dx} f[x, g(x)]$$

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

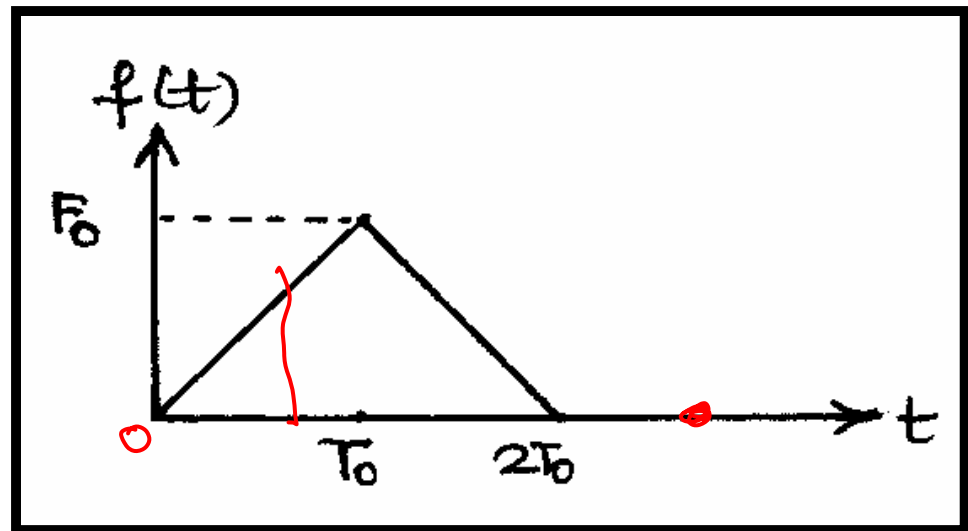
For systems starting from rest, Duhamel's integral provides the complete solution.

**Example:** A sdof system is excited by the force  $f(t)$  as shown.

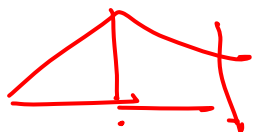
Assume that the system starts from rest.

Write down the expression for the response valid for any time  $t$ .

$$\begin{aligned} F(t) &= \frac{F_0}{T_0} t \quad 0 < t < T_0 \\ &= -\frac{F_0}{T_0} t + 2F_0 \quad T_0 < t < 2T_0 \\ &= 0 \quad t > 2T_0 \end{aligned}$$



$$x(t) = \int_0^t \frac{F_0}{T_0} \tau h(t - \tau) d\tau \quad \underline{0 < t < T_0}$$



$$= \int_0^{T_0} \frac{F_0}{T_0} \tau h(t - \tau) d\tau + \int_{T_0}^t \left\{ -\frac{F_0}{T_0} \tau + 2F_0 \right\} h(t - \tau) d\tau \quad T_0 < t < 2T_0$$

$$= \int_0^{T_0} \frac{F_0}{T_0} \tau h(t - \tau) d\tau + \int_{T_0}^{2T_0} \left\{ -\frac{F_0}{T_0} \tau + 2F_0 \right\} h(t - \tau) d\tau \quad t > 2T_0$$

## Generalization : $n^{\text{th}}$ order differential equation

$$\frac{d^n x}{dt^n} + \alpha_{n-1} \frac{d^{n-1} x}{dt^{n-1}} + \cdots + \alpha_1 \frac{dx}{dt} + \alpha_0 x = \underline{f(t)}$$

$$x(0) = \underline{x_0}; \frac{dx}{dt}(0) = \underline{x_0^{(1)}}; \cdots; \frac{d^{n-2} x}{dt^{n-2}}(0) = \underline{x_0^{(2)}}; \frac{d^{n-1} x}{dt^{n-1}}(0) = \underline{x_0^{(n-1)}}$$

## Recall : definition of impulse response function

$$\frac{d^n h}{dt^n} + \alpha_{n-1} \frac{d^{n-1} h}{dt^{n-1}} + \cdots + \alpha_1 \frac{dh}{dt} + \alpha_0 h = 0$$

$$h(0) = 0; \frac{dh}{dt}(0) = 0; \cdots; \frac{d^{n-2} h}{dt^{n-2}}(0) = 0; \frac{d^{n-1} h}{dt^{n-1}}(0) = \underline{\underline{1}}$$

$$x(t) = CF + PI$$

$$= \sum_{i=1}^n a_i x_i(t) + \int_0^t f(\tau) \underline{h(t-\tau)} d\tau$$



## SDOF system under harmonic loads

$$m\ddot{x} + c\dot{x} + kx = \exp(i\lambda t)$$

$$(m(-\lambda^2) + ci\lambda + k)e^{i\lambda t} = e^{i\lambda t}$$

$$\lim_{t \rightarrow \infty} x(t) = H \exp(i\lambda t)$$

$$H = \frac{1}{-m\lambda^2 + ci\lambda + k}$$

⇒

$$H(m, c, k, \lambda) = \frac{1}{-m\lambda^2 + ci\lambda + k}$$

⇒

$$H = \frac{1/m}{(\omega^2 - \lambda^2) + i2\eta\omega\lambda} = \text{Frequency Response Function (FRF)}$$

Relationship between impulse response function (IRF) and frequency response response function (FRF)

$$\begin{aligned} \underline{x(t)} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \underline{X(\omega)} \exp(i\omega t) dt \\ f(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \exp(i\omega t) dt \\ X(\omega) &= \int_{-\infty}^{\infty} x(t) \exp(-i\omega t) d\omega \\ F(\omega) &= \int_{-\infty}^{\infty} f(t) \exp(-i\omega t) d\omega \end{aligned}$$

$$x(t) = \int_{\underline{0}}^t h(t - \tau) f(\tau) d\tau$$

$$= \int_{-\infty}^t h(t - \tau) f(\tau) d\tau \quad [:: f(t) = 0 \forall t < 0]$$

$$= \int_{-\infty}^{\infty} h(t - \tau) f(\tau) d\tau \quad [:: h(t) = 0 \forall t < 0]$$

**Causal systems**

$$\begin{aligned}
x(t) &= \int_{-\infty}^{\infty} h(t - \tau) \underline{f(\tau)} d\tau \\
&= \int_{-\infty}^{\infty} h(t - \tau) \left\{ \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \exp(i\omega\tau) d\omega \right\} d\tau \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \left\{ \int_{-\infty}^{\infty} h(t - \tau) \exp(i\omega\tau) d\tau \right\} d\omega \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \left\{ \int_{-\infty}^{\infty} h(u) \exp[i\omega(t + u)] \underline{du} \right\} d\omega \\
&= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) H(\omega) \exp(i\omega t) d\omega
\end{aligned}$$

$$\Rightarrow X(\omega) = F(\omega)H(\omega)$$

$$z = \frac{x}{y} \quad \log z = \log x - \log y$$

Convolution in time domain  
is equivalent to multiplication in  
frequency domain

$$h(t) \underset{=}{*} f(t) = \int_0^t h(t-\tau) f(\tau) d\tau \Leftrightarrow \underline{\underline{H(\omega) F(\omega)}}$$

**One of the advantages of frequency domain  
analysis in linear vibration analysis**

Consider

$$\ddot{x} + 2\eta\omega_n \dot{x} + \omega_n^2 x = \frac{f(t)}{m}$$

Introduce

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) \exp(i\omega t) d\omega$$

$$\dot{x}(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} i\omega X(\omega) \exp(i\omega t) d\omega$$

$$\ddot{x}(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} -\omega^2 X(\omega) \exp(i\omega t) d\omega$$

$$\Rightarrow \int_{-\infty}^{\infty} \left[ \left\{ -\omega^2 + i2\eta\omega\omega_n + \omega_n^2 \right\} X(\omega) - \frac{F(\omega)}{m} \right] \exp(i\omega t) d\omega = 0$$

$$\Rightarrow X(\omega) = \frac{F(\omega) / m}{(\omega_n^2 - \omega^2) + i2\eta\omega\omega_n} = \underline{F(\omega)H(\omega)}$$

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

Furthermore, consider

$$\ddot{x} + 2\eta\omega_n\dot{x} + \omega_n^2x = \frac{\exp(i\omega t)}{m}$$

$$\text{Let } x(t) = X(\omega)\exp(i\omega t)$$

$$\Rightarrow x(t) = \frac{1/m}{(\omega_n^2 - \omega^2) + i2\eta\omega\omega_n} \exp(i\omega t)$$

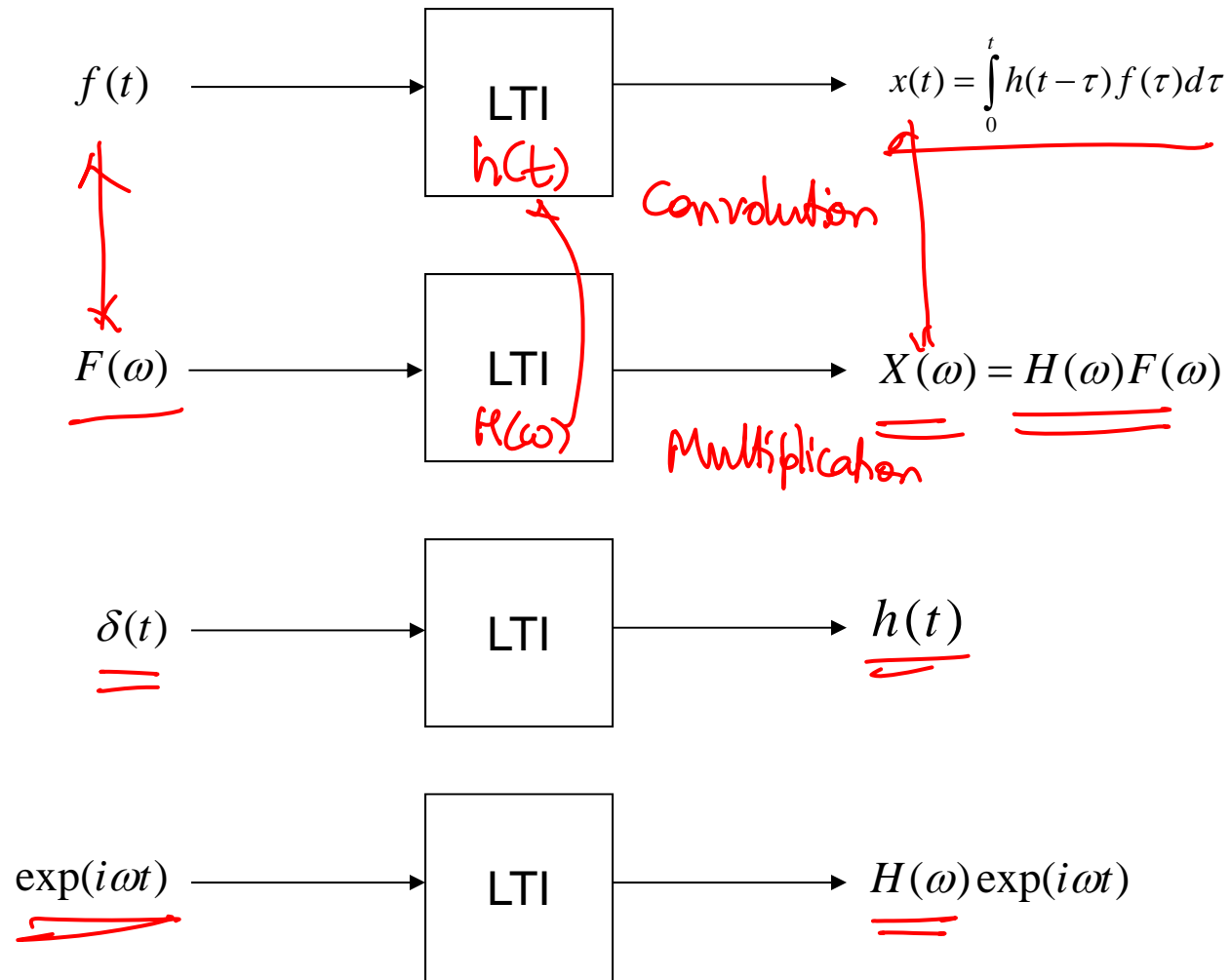
Finally

$$f(t) = \delta(t) \Rightarrow F(\omega) = 1$$

$$\text{Here } X(\omega) = H(\omega)$$



$$\begin{aligned}
 f(t) &\Leftrightarrow F(\omega) \\
 x(t) &\Leftrightarrow X(\omega) \\
 h(t) &\Leftrightarrow H(\omega)
 \end{aligned}$$



Input-output relations for linear time invariant systems

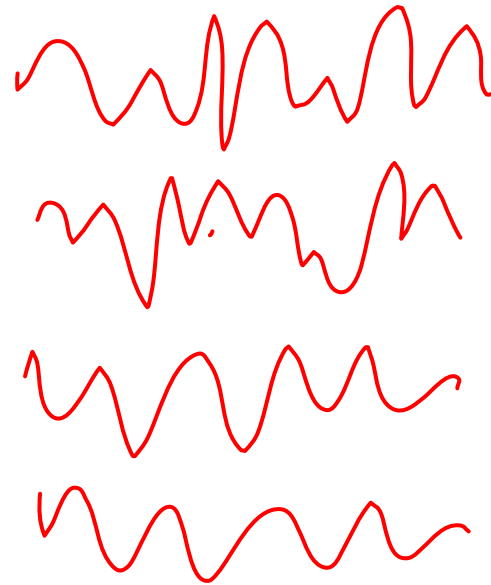
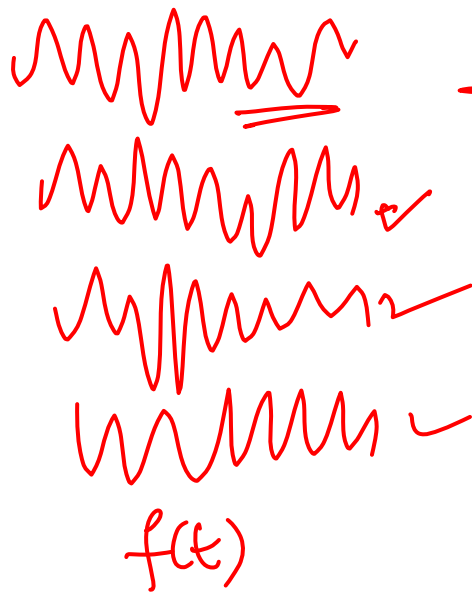
# Randomly excited dynamical systems

$$m\ddot{x} + c\dot{x} + kx = \underline{f(t)}$$
$$x(0) = x_0; \dot{x}(0) = \dot{x}_0$$

?

$f(t)$ : a random process

- Completely specified
- Not necessarily stationary
- Not necessarily Gaussian



$x(t)$   
RP

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

$$x(0) = x_0$$

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

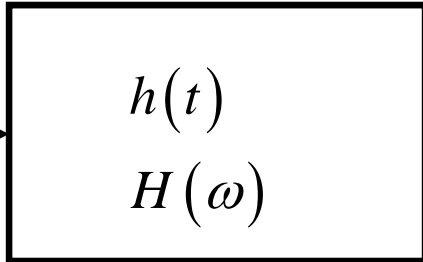
# Problem of Uncertainty Propagation

Given complete description of  $f(t)$

can we obtain the complete description

of response process  $x(t)$ ?

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



Samples  
of  $x(t) = ?$

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

$$x(t) = ?$$

$$p_{\tilde{f}}(\tilde{\alpha}; \tilde{t})$$

$$p_{\tilde{x}}(\tilde{\beta}; \tilde{t}) = ?$$

$$m_f(t) = \langle f(t) \rangle$$

$$C_{ff}(t_1, t_2) =$$

$$\langle [f(t_1) - m_f(t_1)][f(t_2) - m_f(t_2)] \rangle$$

$$\vdots$$

$$m_x(t) = ?$$

$$C_{xx}(t_1, t_2) = ?$$

$$\vdots$$

## Input output relations in time domain

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

Given the ensemble of  $f(t)$  we can determine the ensemble of  $x(t)$  using this relation

**Propagation of uncertainty in inputs to the outputs follows laws of mechanics.**

# Mean response

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

Knowledge of mean of the excitation process helps us to determine the mean of the response process.

Without loss of generality we will assume that the system starts from rest and Mean of  $f(t)$  is zero.

$$\Rightarrow m_X(t) = 0$$



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

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

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

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

Knowledge of autocovariance of the excitation process helps us to determine the autocovariance of the response process.

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

Let  $t_1 = t_2 = t$

$$R_{xx}(t, t) = \sigma_x^2(t) = \int_0^t \int_0^t h(t - \tau_1) h(t - \tau_2) R_{ff}(\tau_1, \tau_2) d\tau_1 d\tau_2$$

- Knowledge of the variance of the input is not adequate to determine the variance of the output. //
- Knowledge of autocovariance of the excitation process is needed to determine the variance of the response process.

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

$$\langle \underline{x(t_1) x(t_2) x(t_3)} \rangle = \left\langle \int_0^{t_1} \int_0^{t_2} \int_0^{t_3} h(t_1 - \tau_1) f(\tau_1) h(t_2 - \tau_2) f(\tau_2) h(t_3 - \tau_3) f(\tau_3) d\tau_1 d\tau_2 d\tau_3 \right\rangle$$

$$= \int_0^{t_1} \int_0^{t_2} \int_0^{t_3} h(t_1 - \tau_1) h(t_2 - \tau_2) h(t_3 - \tau_3) \langle \underline{f(\tau_1) f(\tau_2) f(\tau_3)} \rangle d\tau_1 d\tau_2 d\tau_3$$

Knowledge of third order moment of input is adequate to determine the third order moment of the response process

In general for LTI systems knowledge of nth order moment of input is adequate to determine the nth order moment of the response process

Note: this is not true for nonlinear systems

## Example

$$\dot{x} + \alpha x = f(t)$$

$\frac{1}{2}$  dof

$$x(0) = x_0$$

$f(t)$  = zero mean, Gaussian white noise

$$\langle f(t) \rangle = 0; \langle f(t_1) f(t_2) \rangle = I_0 \delta(t_2 - t_1)$$

## Impulse response function

$$\dot{x} + \alpha x = 0$$

$$x(0) = 1$$

$$x(t) = A \exp(-\alpha t) \Rightarrow$$

$$h(t) = \exp(-\alpha t)$$

$$\dot{x} + \alpha x = f(t)$$

$$x(0) = x_0$$

$\Rightarrow$

$$\dot{x} + \alpha x = 0$$

$$x(t) = e^{\alpha t}$$

$$(\alpha + \alpha) e^{\alpha t} = 0$$

$$x(t) = \underline{a \exp(-\alpha t)} + \int_0^t \underline{h(t-\tau) f(\tau) d\tau}$$

$$x(0) = x_0 \Rightarrow \underline{a = x_0}$$

$$\text{Let } \underline{x_0 = 0}$$

$$x(t) = \int_0^t \exp[-\alpha(t-\tau)] f(\tau) d\tau$$

$$x(t) = \int_0^t \exp[-\alpha(t-\tau)] f(\tau) d\tau \quad \checkmark$$

$$\langle \underline{x(t)} \rangle = \int_0^t \exp[-\alpha(t-\tau)] \langle \underline{f(\tau)} \rangle d\tau = \underline{0}$$

$$\langle x(t_1) x(t_2) \rangle = \int_0^{t_1} \int_0^{t_2} \exp[-\alpha(t_1-\tau_1)] \exp[-\alpha(t_2-\tau_2)] \langle \underline{f(\tau_1) f(\tau_2)} \rangle d\tau_1 d\tau_2$$

$$= \int_0^{t_1} \int_0^{t_2} \exp[-\alpha(t_1-\tau_1)] \exp[-\alpha(t_2-\tau_2)] \underline{I_0 \delta(\tau_1-\tau_2)} d\tau_1 d\tau_2$$

$$= I_0 \int_0^{t_2} \exp[-\alpha(t_1-\tau_2)] \exp[-\alpha(t_2-\tau_2)] d\tau_2$$

$$\int_{-\infty}^{\infty} f(x) \delta(x-a) dx = f(a)$$

$$= I_0 \exp[-\alpha(t_1+t_2)] \int_0^{t_2} \exp[2\alpha\tau_2] d\tau_2 \quad \checkmark$$

$$R_{xx}(t_1, t_2) = I_0 \exp[-\alpha(t_1 + t_2)] \int_0^{t_2} \exp[2\alpha\tau_2] d\tau_2$$

$$= I_0 \exp[-\alpha(t_1 + t_2)] \left[ \frac{\exp(2\alpha\tau)}{2\alpha} \right]_0^{t_2}$$

$$= \frac{I_0}{2\alpha} \left\{ \exp[\alpha(t_2 - t_1)] - \exp[-\alpha(t_1 + t_2)] \right\}$$

$\Rightarrow$

$$\sigma_x^2(t) = \frac{I_0}{2\alpha} \left\{ 1 - \exp[-\underline{2\alpha t}] \right\}$$

What happens for large times?

$$R_{xx}(t_1, t_2) = \frac{I_0}{2\alpha} \left\{ \exp[-\alpha(t_2 - t_1)] - \exp[-\alpha(t_1 + t_2)] \right\}$$

$$\lim_{\substack{t_1 \rightarrow \infty \\ t_2 \rightarrow \infty \\ (t_2 - t_1) = \tau}} R_{xx}(t_1, t_2) \rightarrow \frac{I_0}{2\alpha} \exp[-\alpha|\tau|] = \underline{\underline{R_{xx}(\tau)}}$$

$$\Rightarrow \lim_{\substack{t_1 \rightarrow \infty \\ t_2 \rightarrow \infty \\ (t_2 - t_1) = 0}} \sigma_x^2 \rightarrow \frac{I_0}{2\alpha} //$$



# Remarks

- For small times the response is a nonstationary random process and is dependent on initial conditions
- As time becomes large the response becomes a stationary random process.

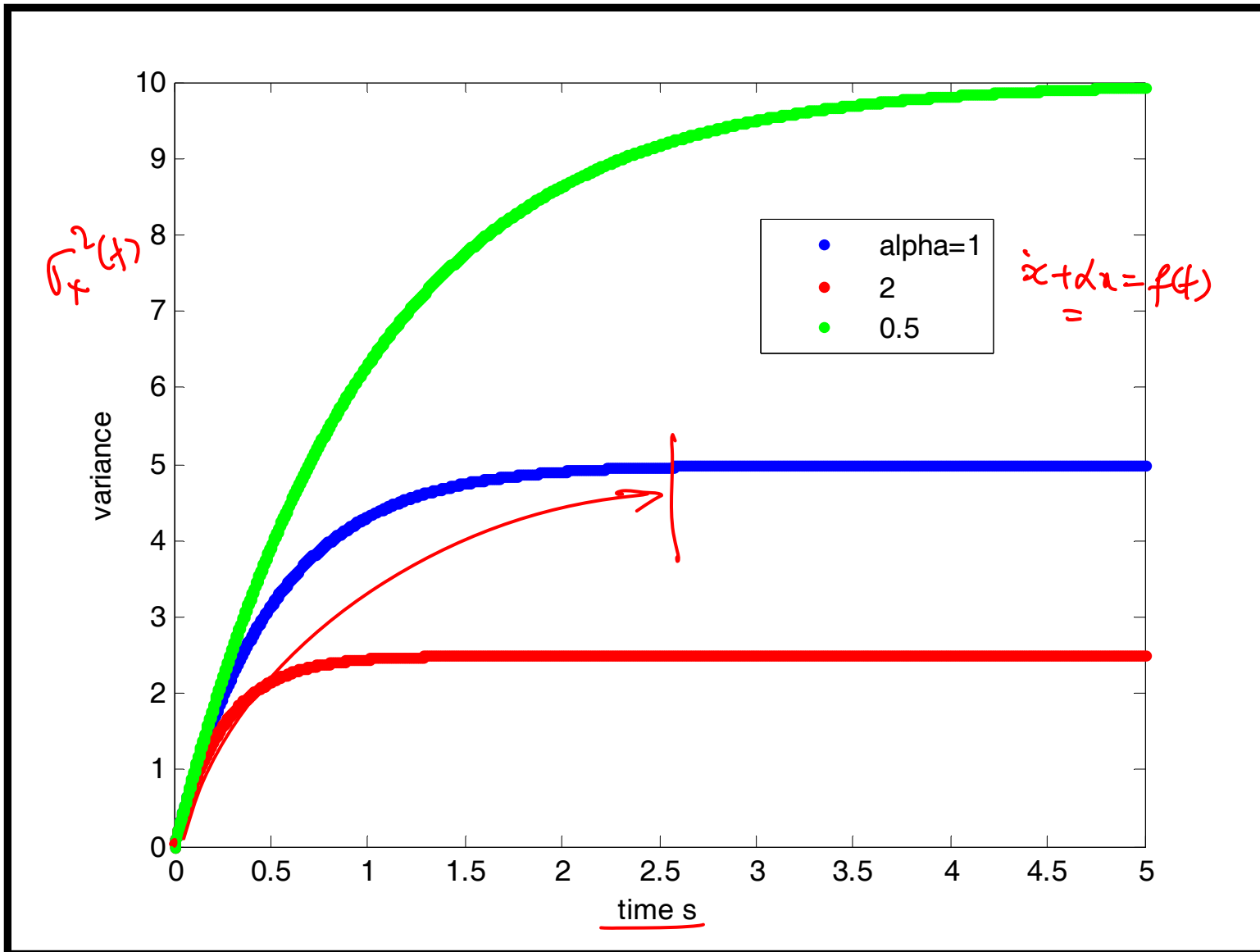
Stochastic transient state  $\equiv$  Nonstationary response

Stochastic steady state  $\equiv$  stationary response

Mean = 0 ✓

Autocovariance is a function of time lag ✓

Variance is time invariant ✓



# Deterministic steady state versus stochastic steady state

## Response under harmonic excitation

$$\dot{x} + \alpha x = \cos(\lambda t)$$

$$x(0) = x_0$$

$$\underline{x(t)} = \left( x_0 - \frac{\alpha}{\alpha^2 + \lambda^2} \right) \exp(-\alpha t) + \frac{\alpha \cos \lambda t + \lambda \sin \lambda t}{\alpha^2 + \lambda^2}$$

For small times, response is aperiodic and depends on initial conditions.

For large times, response becomes periodic -harmonic at the driving frequency.

