



Validation of Random Vibration Environments

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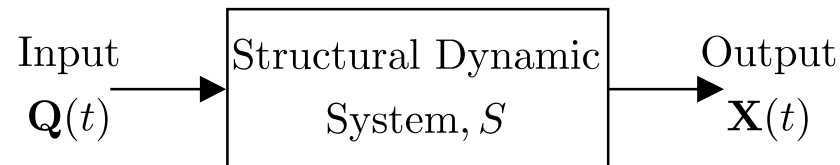
Outline

- **Motivation**
- **Introduction**
- **A Linear Structure**
- **Linear Random Vibrations**
- **A Stationary Random Excitation**
- **Identification of Random Excitation Parameters**
- **Validation of Excitation Model**



Motivation

- Many types of structures are subjected to random environments
 - Wind loads on buildings, sea loads on off-shore structures, aerodynamic forces on flight vehicles, etc.
- Accurate prediction of structural dynamic response requires:
 - **Validated** models for structure (S) AND input (Q)



- Most work in model validation is focused on S
- Our work is focused on validation of Q
 - Many of these environments cannot be measured directly
 - Data is always limited



Introduction

- Many structures subjected to random vibration environments can be modeled as linear
- Some of those environments are approximately stationary
- We may know something about the general form of the model for random excitation
- We can use this knowledge and the theory of linear random vibrations to identify the parameters of an excitation model
- Validate the environment model following the procedures used for the validation of the structural model



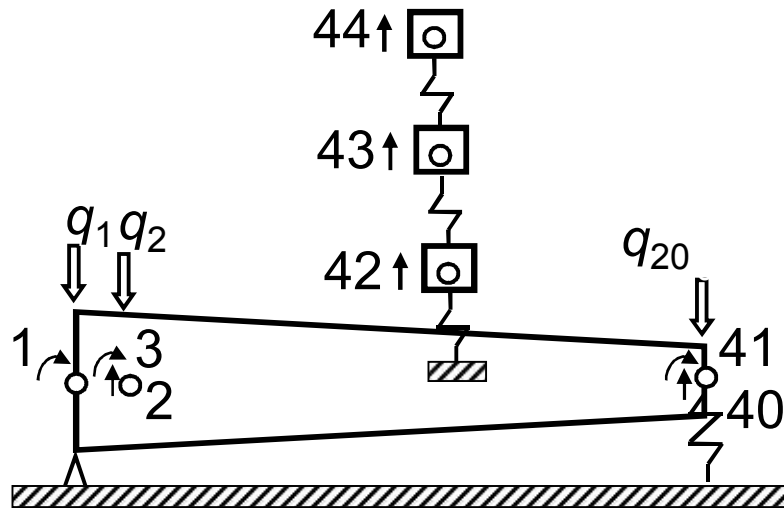
Assumptions

1. Structure is linear and model is accurate
 - Allows us to focus on validation of the environment model; this can be relaxed later
2. Structure is excited by a zero mean, stationary, Gaussian, stochastic process input that cannot be measured directly
 - Because excitation is Gaussian, response is Gaussian, and both can be fully characterized by second-moment properties
3. We have measured structural responses
 - They are free of measurement error
 - They have finite duration

A Linear Structure

For the sake of clarity we consider the random vibration and excitation identification of a specific structure:

- Tapered-beam part is modeled with beam elements in FE code
- Three DOF substructure is modeled with springs / masses / dashpots
- Loads applied at transverse beam DOF



$$m \ddot{\mathbf{X}}(t) + c \dot{\mathbf{X}}(t) + k \mathbf{X}(t) = \mathbf{Q}(t), \quad -\infty < t < \infty$$

\mathbf{Q} represents (random) turbulent flow over the beam



Linear Random Vibrations

- **Stationary, Gaussian stochastic process can be fully specified by its spectral density matrix**
 - **Auto-spectral density characterizes distribution of MS signal content in the frequency domain**
 - **Cross-spectral density characterizes degree of linear relation and average phase between two processes**
- **Two-sided spectral density matrix of excitation is:**

$$\mathbf{S}_{\mathbf{Q}\mathbf{Q}}(\omega) = \begin{bmatrix} S_{Q_1 Q_1}(\omega) & S_{Q_1 Q_2}(\omega) & \cdots & S_{Q_1 Q_N}(\omega) \\ S_{Q_2 Q_1}(\omega) & S_{Q_2 Q_2}(\omega) & \cdots & S_{Q_2 Q_N}(\omega) \\ \vdots & \vdots & \ddots & \vdots \\ S_{Q_N Q_1}(\omega) & S_{Q_N Q_2}(\omega) & \cdots & S_{Q_N Q_N}(\omega) \end{bmatrix}, \quad -\infty < \omega < \infty$$



Linear Random Vibrations

- Theory of linear random vibration relates spectral density matrix of inputs to spectral density matrix of outputs/responses:

$$\mathbf{S}_{\ddot{\mathbf{X}}\ddot{\mathbf{X}}}(\omega) = \mathbf{H}_{\ddot{\mathbf{X}}\mathbf{Q}}(\omega) \mathbf{S}_{\mathbf{Q}\mathbf{Q}}(\omega) \left[\mathbf{H}_{\ddot{\mathbf{X}}\mathbf{Q}}^*(\omega) \right]^T$$

where

$$\mathbf{H}_{\ddot{\mathbf{X}}\mathbf{Q}}(\omega) = -\omega^2 \left[-\omega^2 \mathbf{m} + i \omega \mathbf{c} + \mathbf{k} \right]^{-1}$$

is a matrix of FRFs



A Stationary Random Excitation

- Consider a stationary, Gaussian excitation with zero mean and one-sided spectral density matrix of the form

$$\mathbf{G}_{\mathbf{Q}\mathbf{Q}}(f_k) = G_0(f_k) \mathbf{\Lambda}(f_k), \quad k = 0, \dots, n_f - 1$$

where $G_0(f_k)$ is the scalar ASD at each input location, and $\mathbf{\Lambda}(f_k)$ is a Hermitian matrix with elements

$$\Lambda_{i,j} = \exp \left(-\alpha |u_i - u_j| + 2\pi \sqrt{-1} \frac{\Delta u f_k}{v_0} \right), \quad i, j = 1, \dots, N$$

Meanings ...? What is known and what is unknown?



Two examples follow

- **Example #1**

- One output signal available at midpoint of beam
- Can identify input ASD
- Identification of environment model only

- **Example #2**

- Two output signals available (DOFs 10 and 30)
- Can identify input ASD and correlation length (α)
- Identification and validation addressed

Example #1: Identification

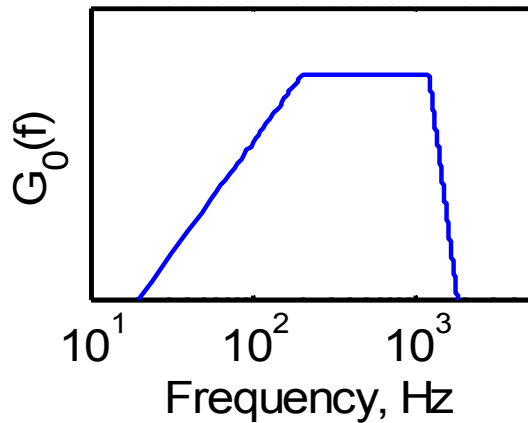
- One output signal available (mid-point of beam)
 - When response is measured at one location and parameter α is known, we can identify ASD of excitation at each input location

$$G_{\ddot{X}_i \ddot{X}_i}(f_k) = G_0(f_k) \mathbf{H}_{\ddot{X}_i \mathbf{Q}}(f_k) \mathbf{\Lambda}(f_k) \left[\mathbf{H}_{\ddot{X}_i \mathbf{Q}}^*(f_k) \right]^T, \\ i = 1, \dots, N; \quad k = 0, \dots, n_f - 1$$

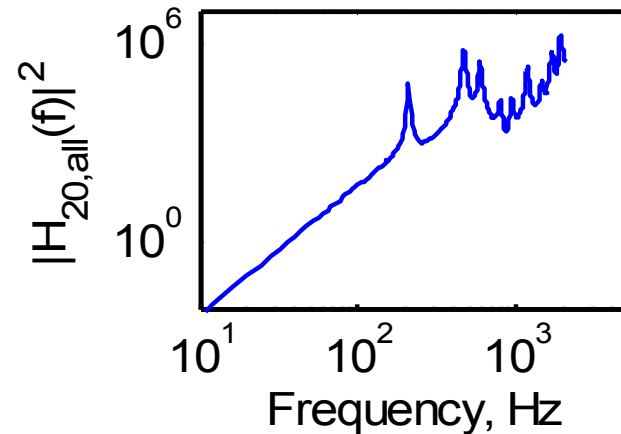
- Estimate noise due to finite-length output records

Example #1: Identification results

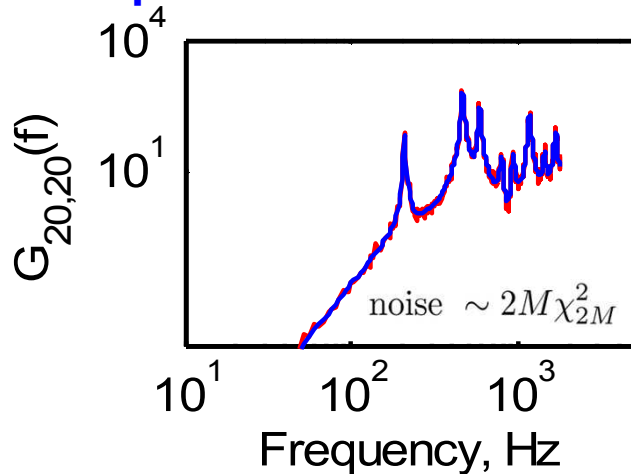
ASD of theoretical input



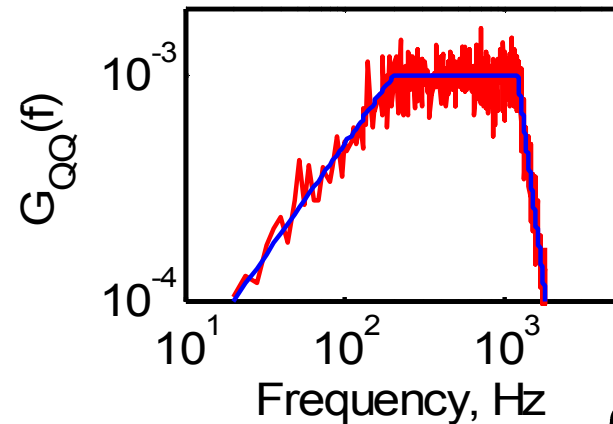
Effective FRF modulus squared



Response ASD w/ and w/o noise



Estimated input ASD



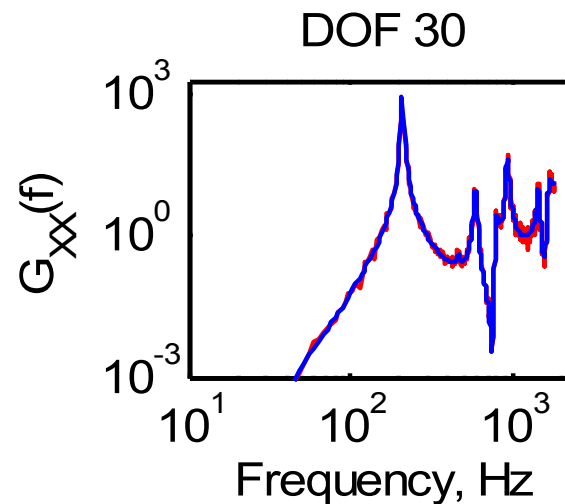
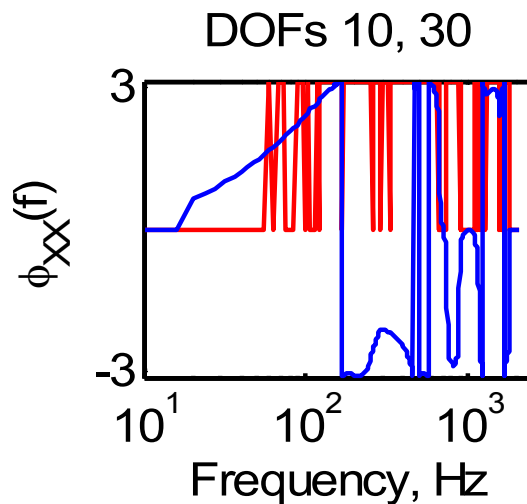
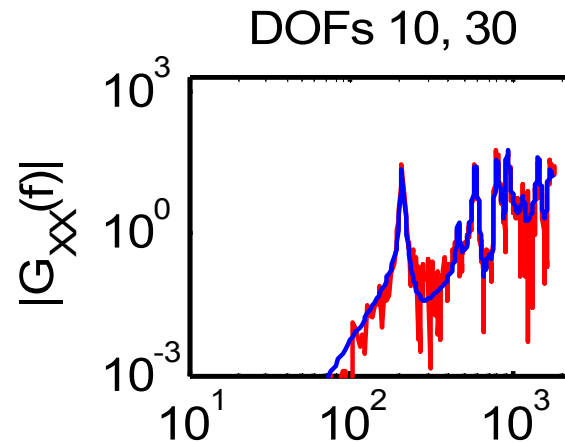
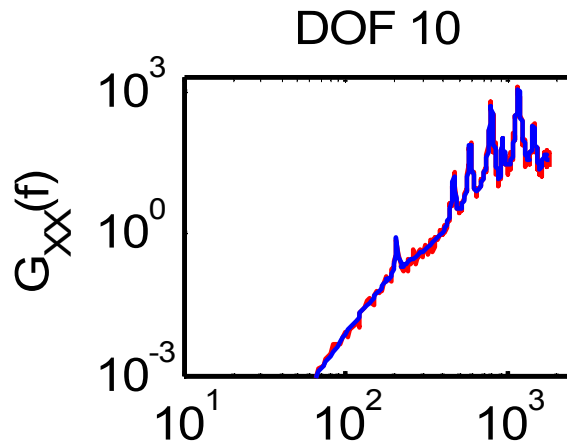
Example #2: Identification

- Two output signals available (DOFs 10 and 30)
 - When response is measured at two locations and α is unknown, we can identify:
 1. ASD of excitation at each input location, and
 2. The value for α (correlation length)

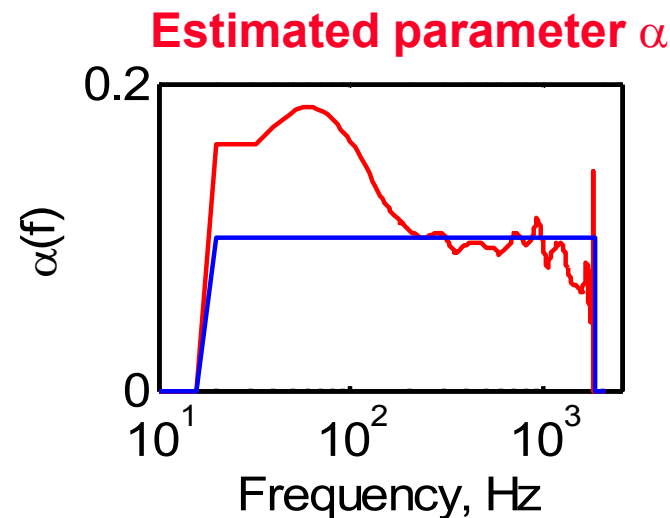
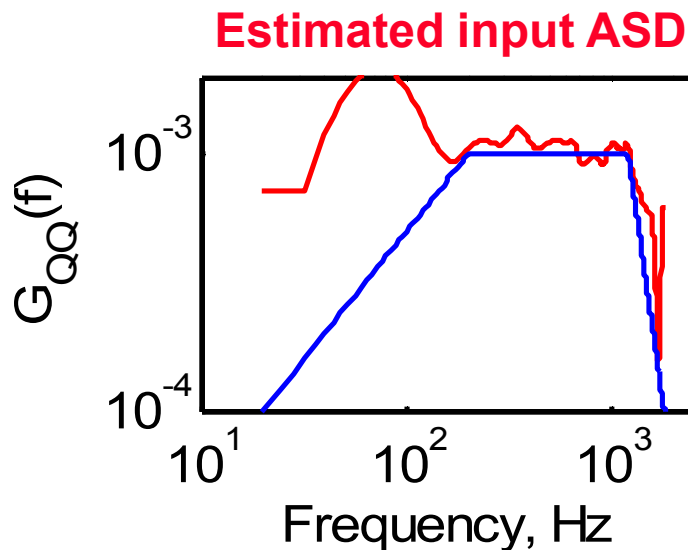
$$\mathbf{G}_{\ddot{\mathbf{X}}_{(i,j)} \ddot{\mathbf{X}}_{(i,j)}}(f_k) = G_0(f_k) \mathbf{H}_{\ddot{\mathbf{X}}_{(i,j)} \mathbf{Q}}(f_k) \Lambda(f_k) \left[\mathbf{H}_{\ddot{\mathbf{X}}_{(i,j)} \mathbf{Q}}^*(f_k) \right]^T, \\ i = 1, \dots, N; \quad k = 0, \dots, n_f - 1$$

- We do this by minimizing error between estimated response spectral density matrix and spectral density matrix of response excited by input with arbitrary parameters

Example #2: Identification results

 $\alpha = 0.1 \text{ in}^{-1}$

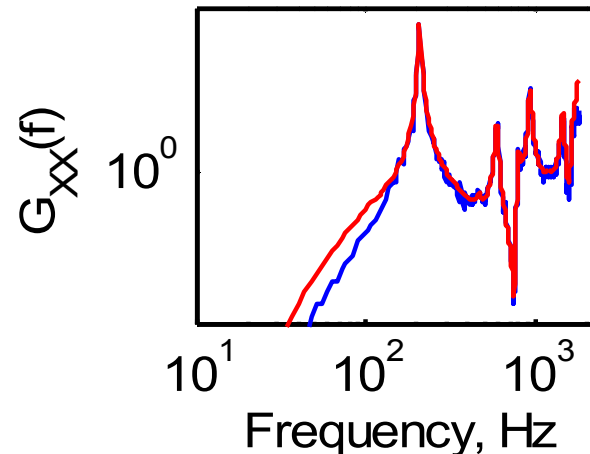
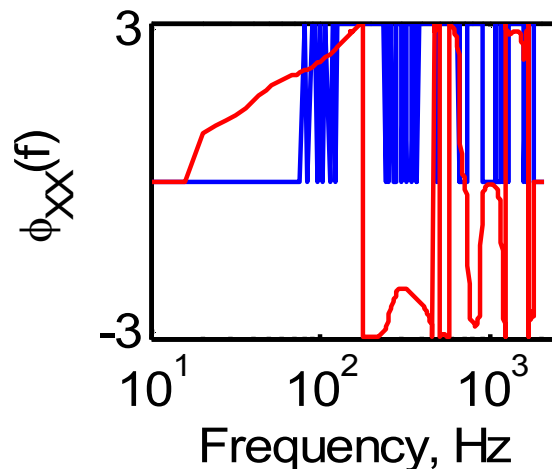
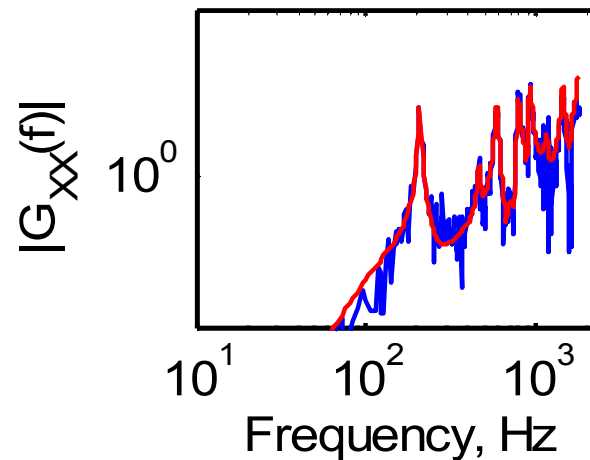
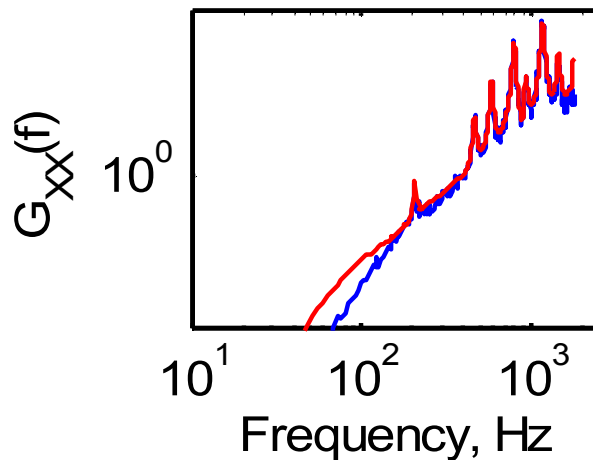
Example #2: Identification results



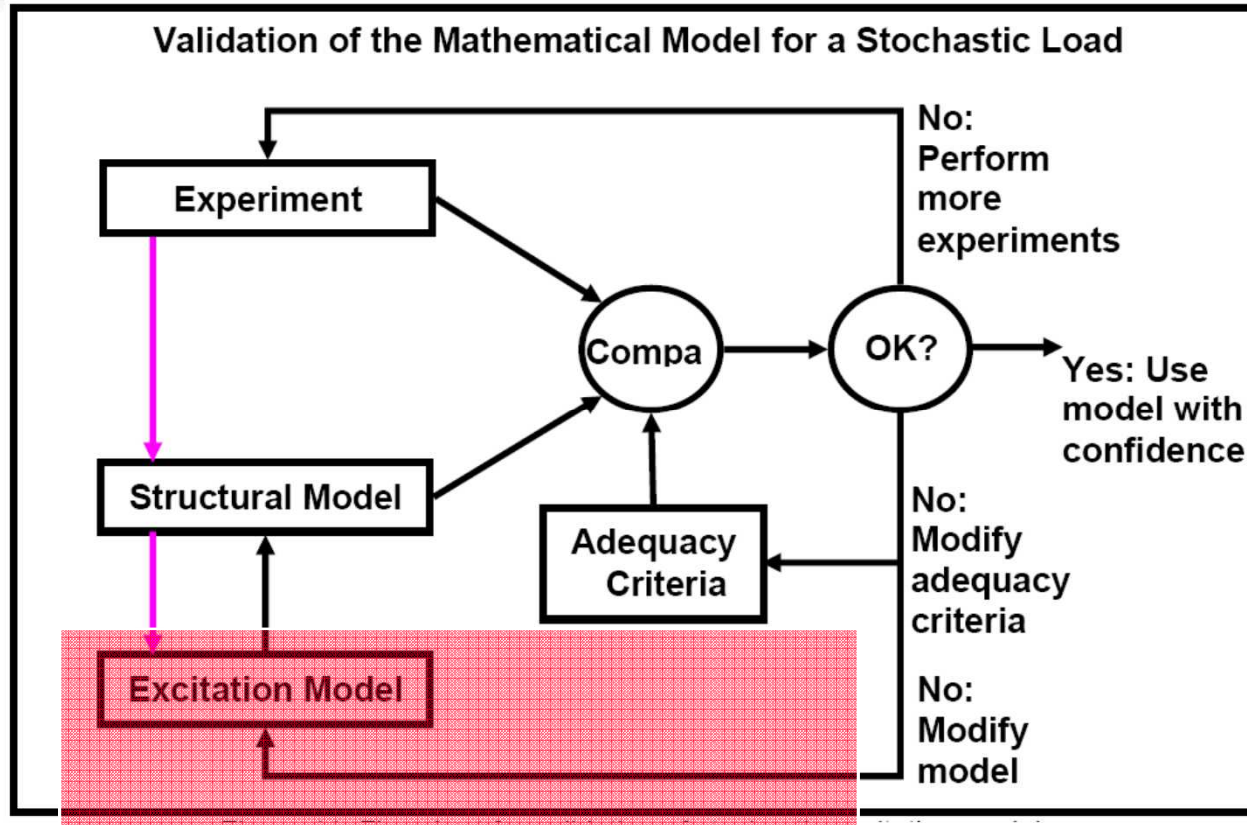
- Accurate estimates for $f > 100$ Hz; inaccurate for $f < 100$ Hz
- System does not respond below 100 Hz (first mode is 315 Hz) so irrelevant (see next slide)

Example #2: Identification results

- Response spectral densities – estimated from measurements vs. computed from identified input



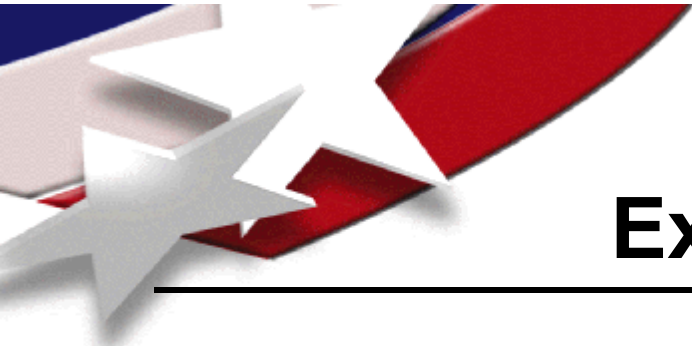
Validation procedure



3 Key Elements

1. Output of interest
2. Metric for comparison
3. Adequacy Criteria

Data for validation cannot be used for identification.

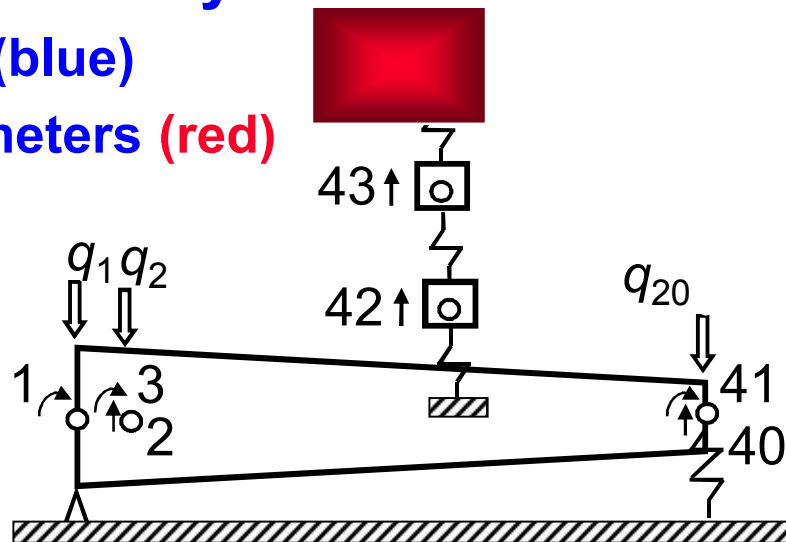
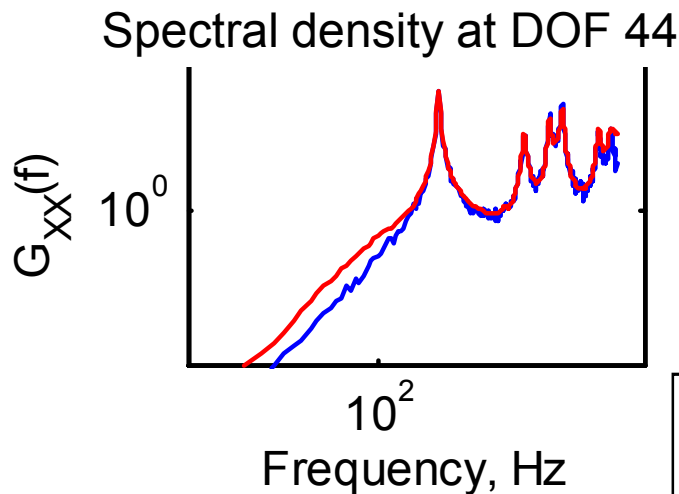


Example #2: Validation

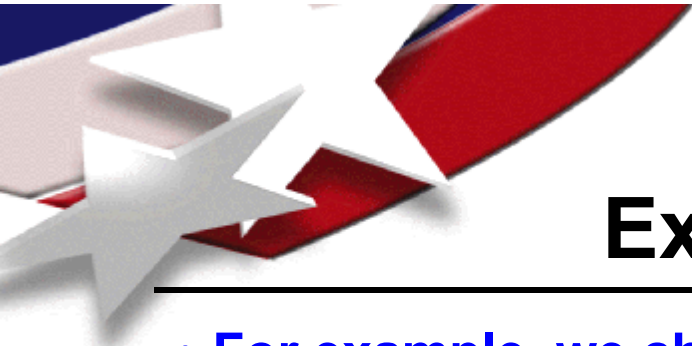
- **For Example #2, the following were estimated:**
 - **Excitation spectral density, $G_0(f_k)$, $k = 0, \dots, n_f - 1$**
 - **Decay rate parameter, α , from the off-diagonal terms in the excitation spectral density**
- **Given these quantities, other spectral measures of structural response can be estimated. For example:**
 - **Spectral density of response at any location**
 - **Cross-spectral densities**
 - **Measures that are functions of auto- and cross-spectral densities**

Example #2: Validation

- Assume that response at DOF 44 is critical
- Estimate its spectral density from
 - Finite measured data (blue)
 - Estimated input parameters (red)



An environment validation might seek to infer validity of the input model by comparing these two curves, or a *measure* of the curves.



Example #2: Validation

- For example, we choose to compare the peak displacement response PDF, a function of the spectral density
- Validation requirement: *Mean and standard deviation of peak response PDF based on identified input parameters must be within ten percent of mean and standard deviation based on measured data*
- Let Z denote peaks in random response; its PDF is

$$f_Z(z) = (1 - \beta^2) \frac{1}{\sigma_X \sqrt{2\pi(1 - \beta^2)}} \exp\left(\frac{-z^2}{2\sigma_X^2(1 - \beta^2)}\right) + \frac{\beta z}{\sigma_X^2} \Phi\left(\frac{\beta z}{\sigma_X(1 - \beta^2)}\right) \exp\left(\frac{-z^2}{2\sigma_X^2}\right)$$

where Φ is the standard normal CDF and $0 < \beta < 1$ is the “irregularity factor”

$$\beta = \frac{\sigma_{\ddot{X}}^2}{\sigma_X \sigma_{\ddot{X}}} = \begin{cases} 0 & \text{for “broad-band” process} \\ 1 & \text{for “narrow-band” process} \end{cases}$$

Example #2: Validation results

- The moments that form β are functions of the spectral density:

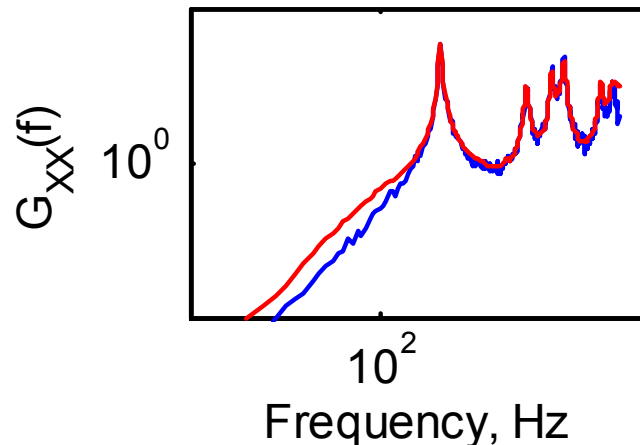
$$\sigma_X = \left[\int_0^\infty G_{XX}(f) df \right]^{1/2}, \quad \sigma_{\dot{X}} = \left[(2\pi)^2 \int_0^\infty f^2 G_{XX}(f) df \right]^{1/2}, \quad \sigma_{\ddot{X}} = \left[(2\pi)^4 \int_0^\infty f^4 G_{XX}(f) df \right]^{1/2}$$

- From direct estimates (measured data, blue)

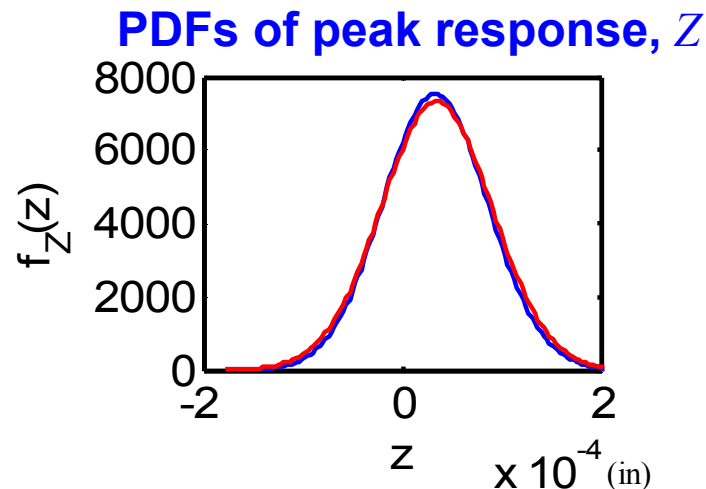
$$\sigma_X = 6.675 \times 10^{-5} \text{ in}, \quad \sigma_{\dot{X}} = 8.273 \times 10^{-2} \text{ in/sec}, \quad \sigma_{\ddot{X}} = 254.6 \text{ in/sec}^2 \quad \Rightarrow \quad \beta = 0.4739$$

- From the identified input model parameters (red)

$$\sigma_X = 5.938 \times 10^{-5} \text{ in}, \quad \sigma_{\dot{X}} = 8.565 \times 10^{-2} \text{ in/sec}, \quad \sigma_{\ddot{X}} = 281.2 \text{ in/sec}^2 \quad \Rightarrow \quad \beta = 0.4394$$



Example #2: Validation results



- Mean and standard deviation based on direct estimates (measured data)

$$\mu_Z = 3.369 \times 10^{-5} \text{ in}, \quad \sigma_Z = 5.294 \times 10^{-5} \text{ in}$$

- Mean and standard deviation based on identified input model parameters

$$\mu_Z = 3.525 \times 10^{-5} \text{ in}, \quad \sigma_Z = 5.695 \times 10^{-5} \text{ in}$$

- Latter moments within ten percent of former; therefore excitation model is valid



Conclusions

- **Developed techniques for estimating model parameters of excitation spectral density**
 - **Guidelines sought**
- **Extended current validation procedures to consider models for random vibration environments**
- **Assumptions**
 - **Structure is linear with known parameters**
 - **Functional form of input spectral density known**
 - **If assumptions are inaccurate – estimate of input spectral density inaccurate**
- **Future work**
 - **Nonlinear system with non-Gaussian input**
 - **Joint validation of system AND excitation models**