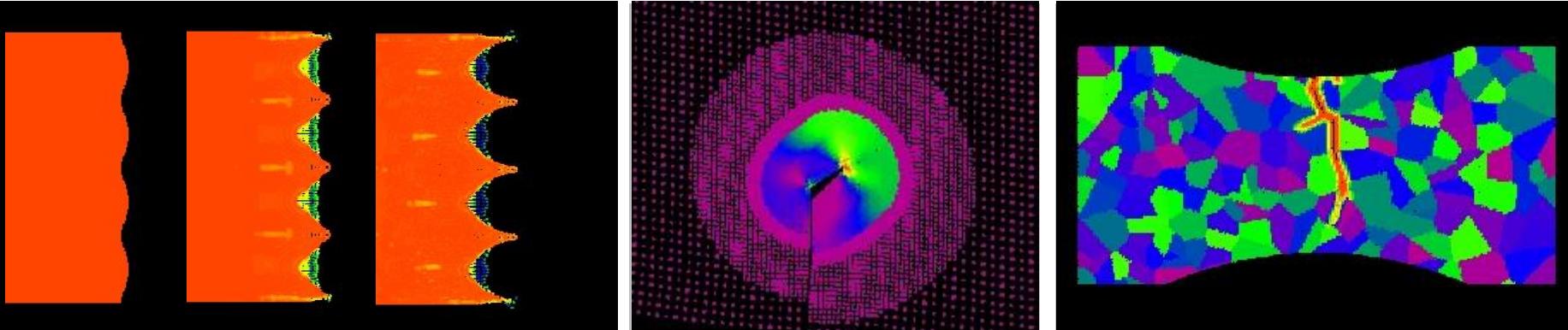


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# Nonlocal Waves in Continuous Media

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UNL Mathematics Department Seminar, March 1, 2018



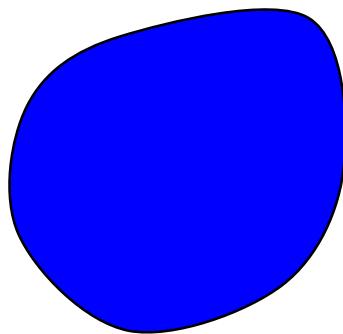
Sandia National Laboratories is a multi-program laboratory managed and operated by Sandia Corporation, a wholly owned subsidiary of Lockheed Martin Corporation, for the U.S. Department of Energy's National Nuclear Security Administration under contract DE-AC04-94AL85000. SAND NO. 2011-XXXX

# Outline

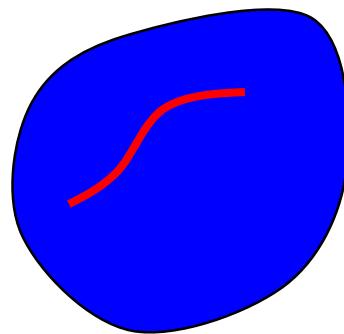
- Peridynamics background
- Static waves: Weird is good.
- Linear waves
  - Dispersion
  - Attenuation
- Nonlinear waves
  - Solitons
  - Shocks

# Peridynamics: \* What it is

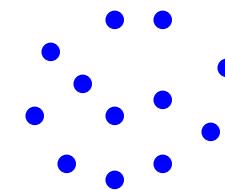
- It's an extension of continuum mechanics to media with cracks and long-range forces.
- It unifies the mechanics of continuous and discontinuous media within a single, consistent set of equations.



Continuous body



Continuous body  
with a defect



Discrete particles

- Our goals
  - Nucleate cracks and seamlessly transition to growth.
  - Model complex fracture patterns.
  - Communicate across length scales.

\* Peri (near) + dyn (force)

# Peridynamics concepts:

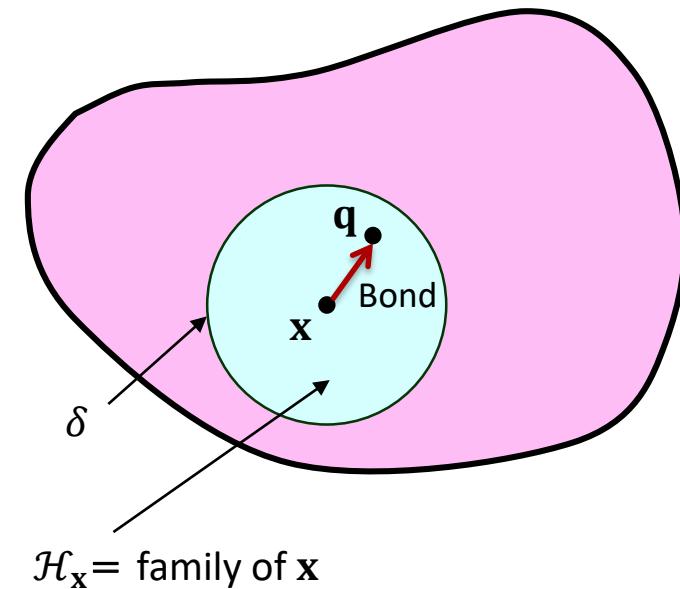
## Horizon and family

- Any point  $\mathbf{x}$  interacts directly with other points within a distance  $\delta$  called the “horizon.”
- The material within a distance  $\delta$  of  $\mathbf{x}$  is called the “family” of  $\mathbf{x}$ ,  $\mathcal{H}_x$ .

Peridynamic equilibrium equation

$$\int_{\mathcal{H}_x} \mathbf{f}(\mathbf{q}, \mathbf{x}) dV_{\mathbf{q}} + \mathbf{b}(\mathbf{x}) = 0$$

$\mathbf{f}$  = bond force density



- The peridynamic field equations don't use spatial derivatives
  - so they are compatible with cracks.

General references

- SS, Journal of the Mechanics and Physics of Solids (2000)
- SS and R. Lehoucq, Advances in Applied Mechanics (2010)

# Simplification: Bond-based peridynamics

- General peridynamic equation of motion:

$$\rho(x)\ddot{u}(x, t) = \int_{\mathcal{H}} f(q, x, t) dq + b(x, t).$$

- Bond-based: Each bond responds independently of the others, replace

$$f(q, x, t) = f(\eta, \xi), \quad \xi = q - x, \quad \eta = u(q) - u(x).$$

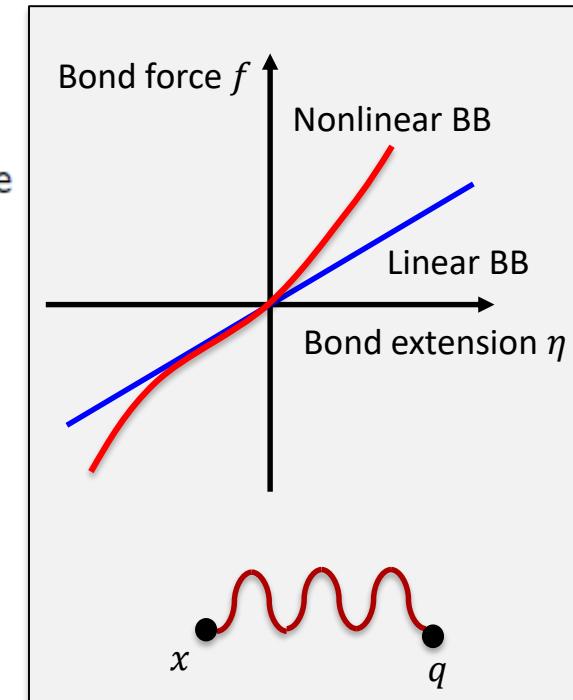
- Microelastic: Each bond is an elastic spring.

$$f(\eta, \xi) = \frac{\partial w}{\partial \eta}(\eta, \xi).$$

- Linear microelastic material:

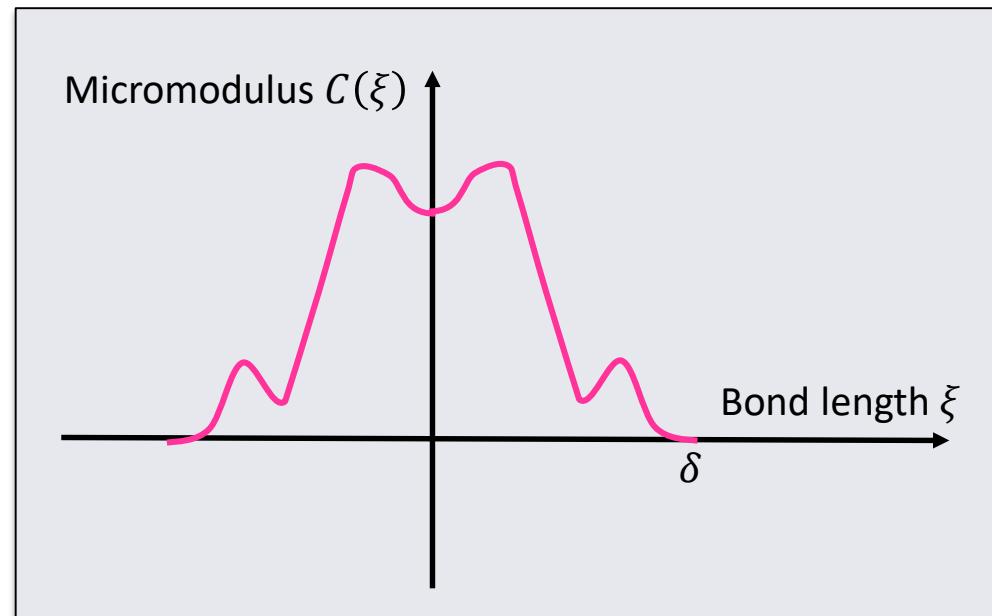
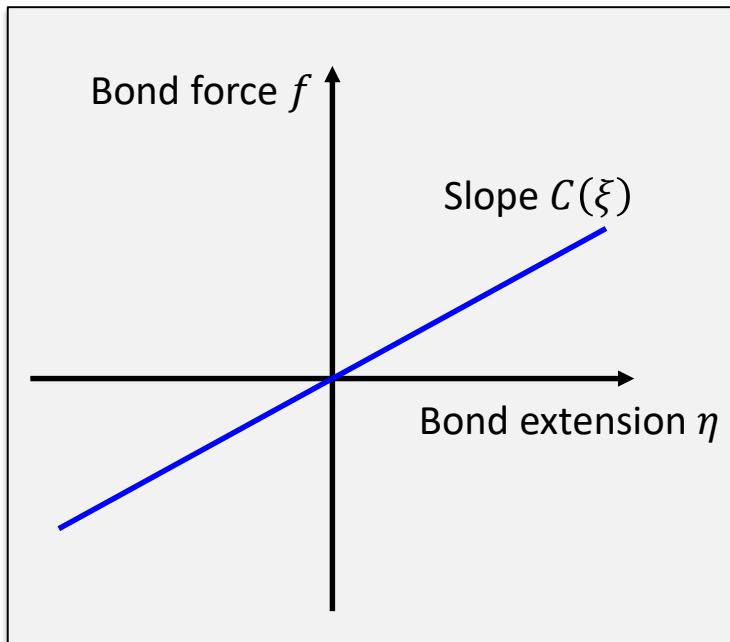
$$f(\eta, \xi) = C(\xi)\eta$$

where  $C$ =micromodulus. Similar to Kunin's nonlocal theory (1983).



# Micromodulus can depend on bond length

Physics requires  $C(-\xi) = C(\xi)$ .



# Fourier transform and convolution

- Fourier transform and inverse:

$$\bar{v}(k) = \mathcal{F}\{v\}(k) = \int_{-\infty}^{\infty} v(x) e^{-ikx} dx$$

$$v(x) = \mathcal{F}^{-1}\{\bar{v}\}(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \bar{v}(k) e^{ikx} dk.$$

- Convolution:

$$\mathcal{F} \left\{ \int_{-\infty}^{\infty} g(x-p) h(p) dp \right\} = \bar{g}(k) \bar{h}(k).$$

# Static waves

- Equilibrium equation:

$$\int_{-\delta}^{\delta} C(\xi)(u(x + \xi) - u(x)) d\xi + b(x) = 0.$$

- Take FT:

$$(\bar{C}(k) - P)\bar{u}(k) + \bar{b}(k) = 0, \quad P = \bar{C}(0).$$

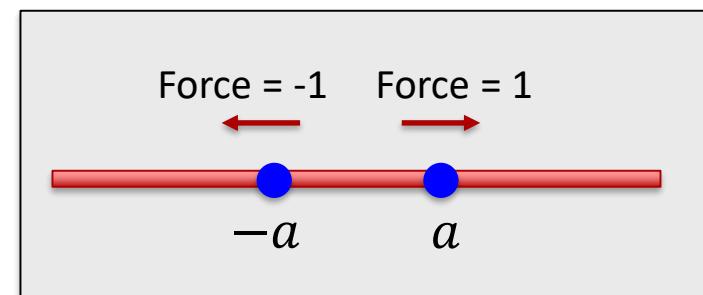
- Example: Two oppositely directed point loads.

$$b(x) = \Delta(x - a) - \Delta(x + a), \quad a = 0.1$$

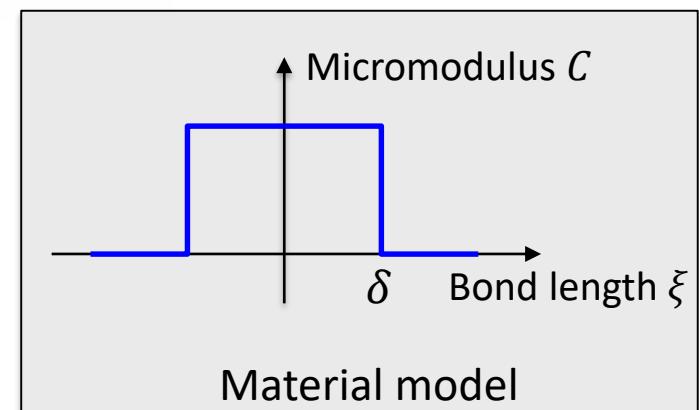
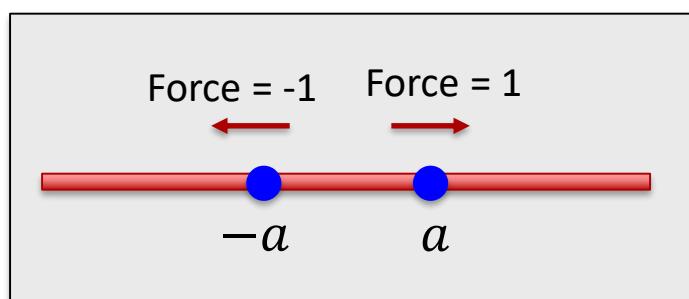
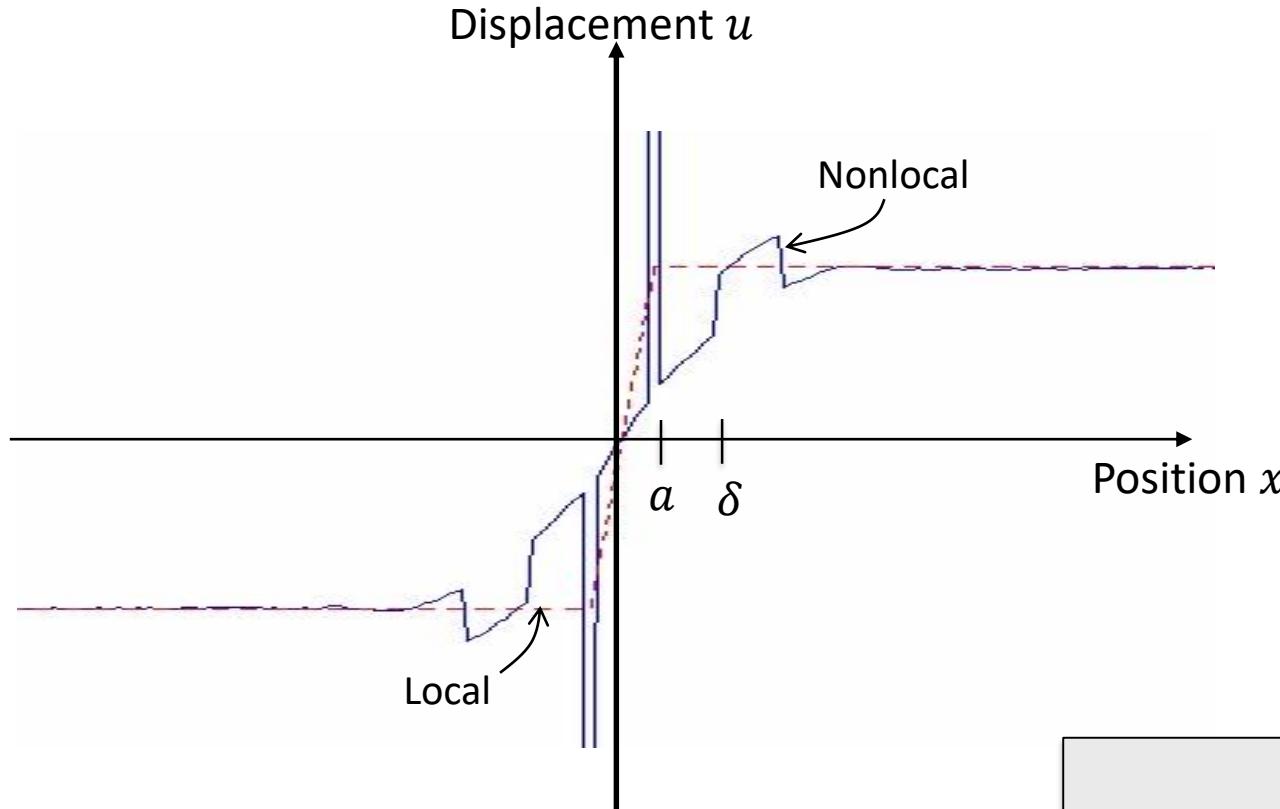
where  $\Delta$  is the Dirac delta function.

- Solution is

$$u(x) = \mathcal{F}^{-1} \left\{ \frac{\bar{b}}{P - \bar{C}} \right\}.$$

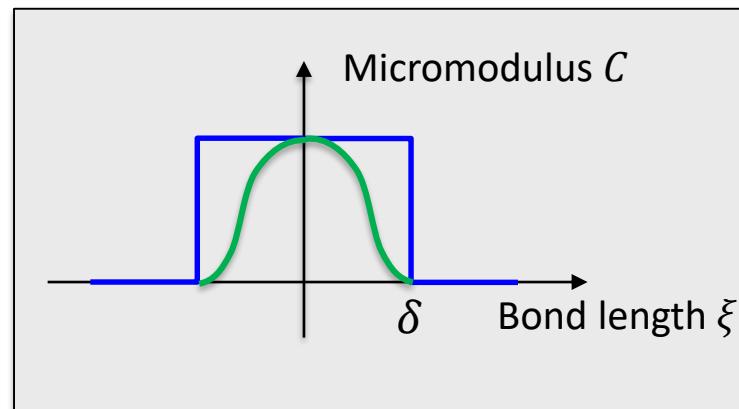


# Nonlocality creates strange features



# Observations about nonlocal static waves

- The displacement field has the same smoothness as the applied loads.
  - In the last example, this was a delta function.
  - But  $u$  gets smoother the farther away from the loading points you get.
- Smoother choices of the micromodulus function  $C(\xi)$  would result in a smoother remote displacement field.
  - But there would still be delta functions in the displacement field.



SS, M. Zimmermann, R. Abeyaratne. "Deformation of a peridynamic bar." Journal of Elasticity 73 (2003): 173-190.

# Dynamic linear waves: Dispersion

- Equation of motion with  $b = 0$ :

$$\rho \ddot{u}(x, t) = \int_{-\infty}^{\infty} C(\xi) (u(x + \xi, t) - u(x, t)) d\xi$$

- Assume a wave in an infinite homogeneous bar of the form

$$u(x, t) = e^{i(kx - \omega t)}.$$

- Then

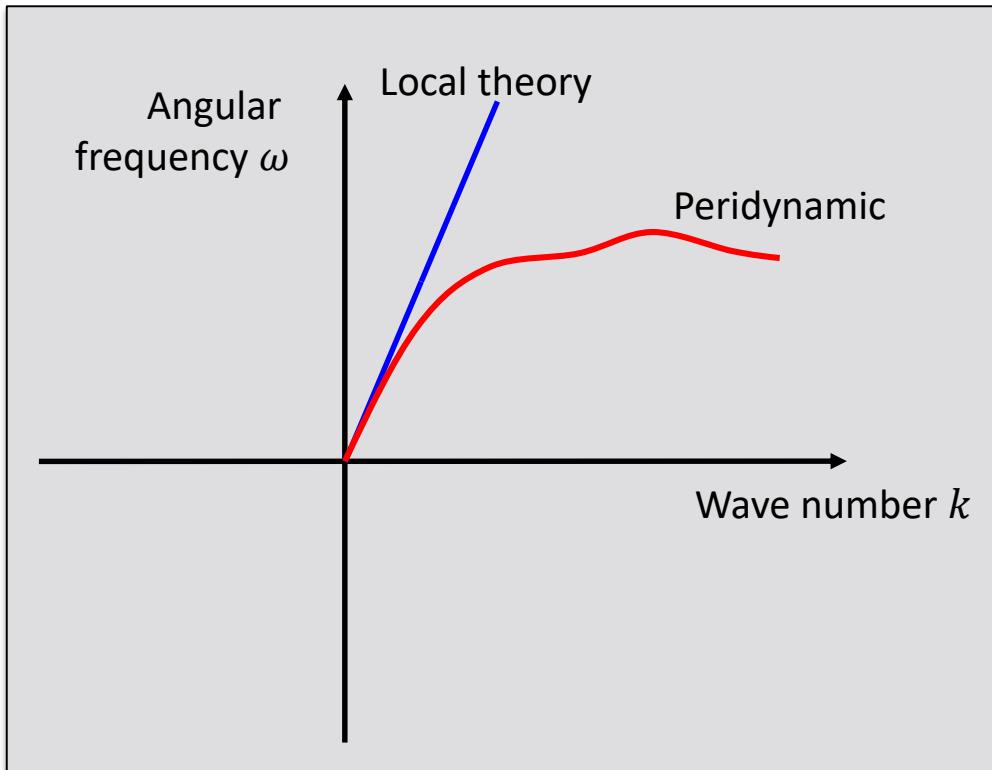
$$-\rho \omega^2 = \int_{-\infty}^{\infty} C(\xi) (e^{ik\xi} - 1) d\xi.$$

- Therefore the dispersion relation is

$$\omega(k) = \sqrt{\frac{P - \bar{C}(k)}{\rho}}, \quad P = \bar{C}(0).$$

# Dispersion curve

- PD coincides with the local theory for long wavelengths (small  $k$ ).
- Phase velocity  $\omega/k$  is not constant in PD.
- Group velocity  $d\omega/dk$  can be nonpositive.

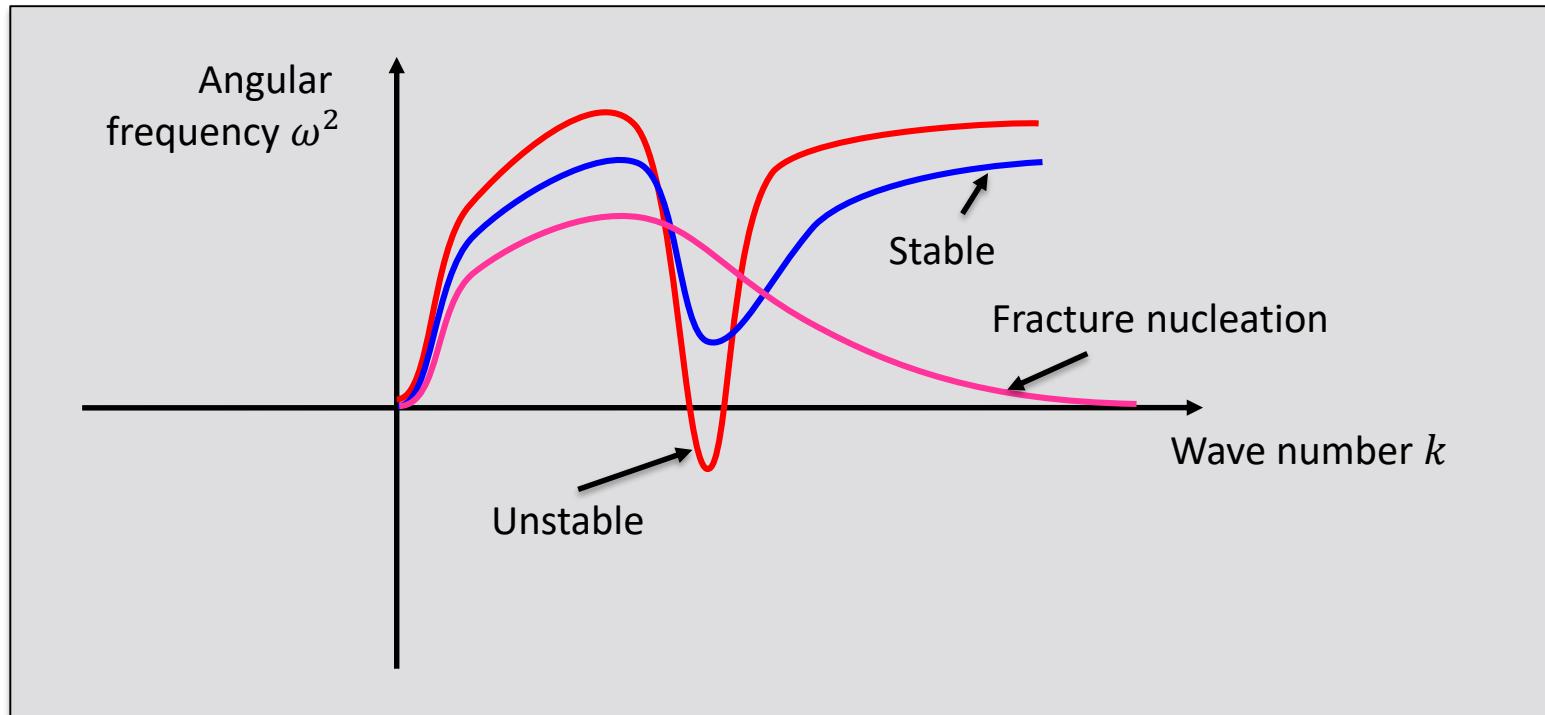


## Wave dispersion in (undamped) peridynamics

- SS, *JMPS* (2000).
- Seleson, Parks, Gunzburger & Lehoucq, *Multiscale Modeling & Simulation* (2009).
- Weckner & SS, *Multiscale Computational Engineering* (2011).
- Gu, Zhang, Huang & Yv, *Engineering Fracture Mechanics* (2016).
- Butt, Timothy, & Meschke *Computational Mechanics* (2017) .

# Dispersion curve and stability

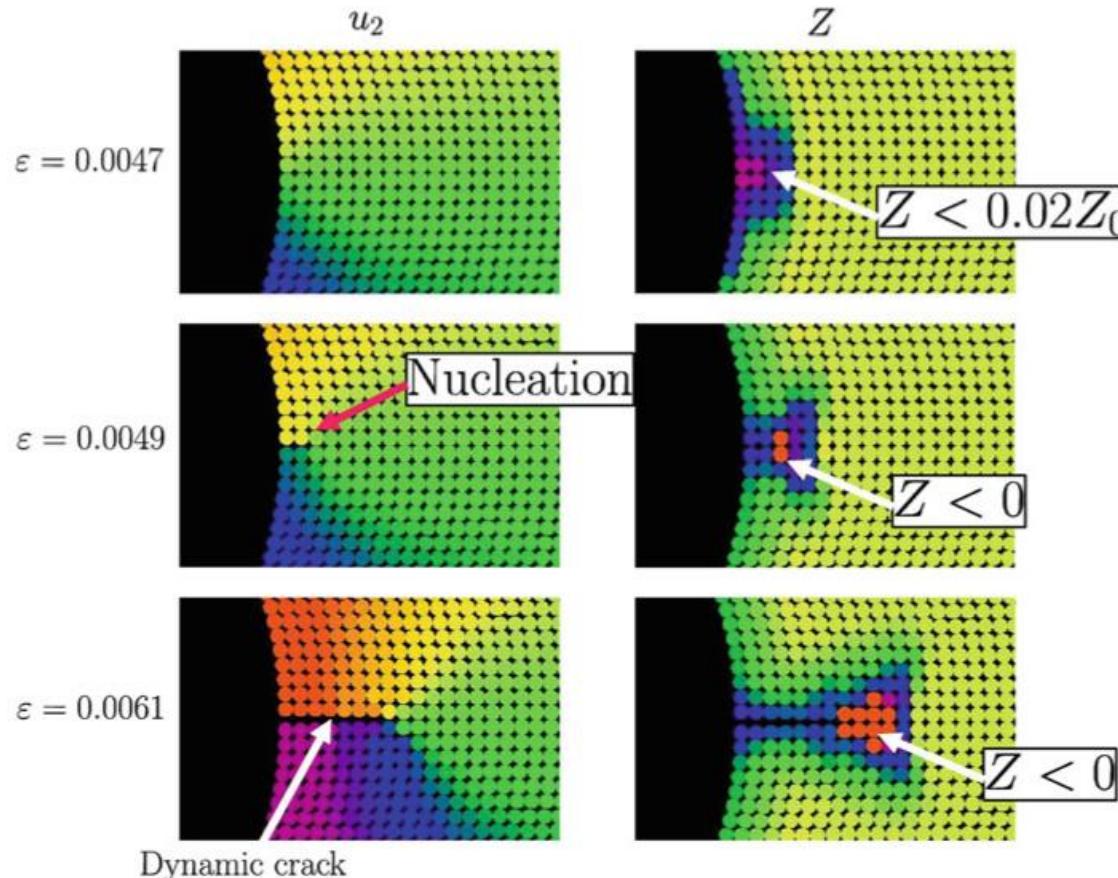
- Nonpositive  $\omega(k)$  means waves can grow unboundedly over time.
- “Imaginary wave speed” since  $V = \omega(k)/k$ .
- If  $\omega(\infty) \rightarrow 0$ , a small discontinuity can grow: fracture nucleation\*.



- \*Silling, S. A., Weckner, O., Askari, E., & Bobaru, F. (2010) International Journal of Fracture, 162, 219-227.
- Lipton, R. (2014) Journal of Elasticity, 117, 21-50.

# Material instability can be a good thing

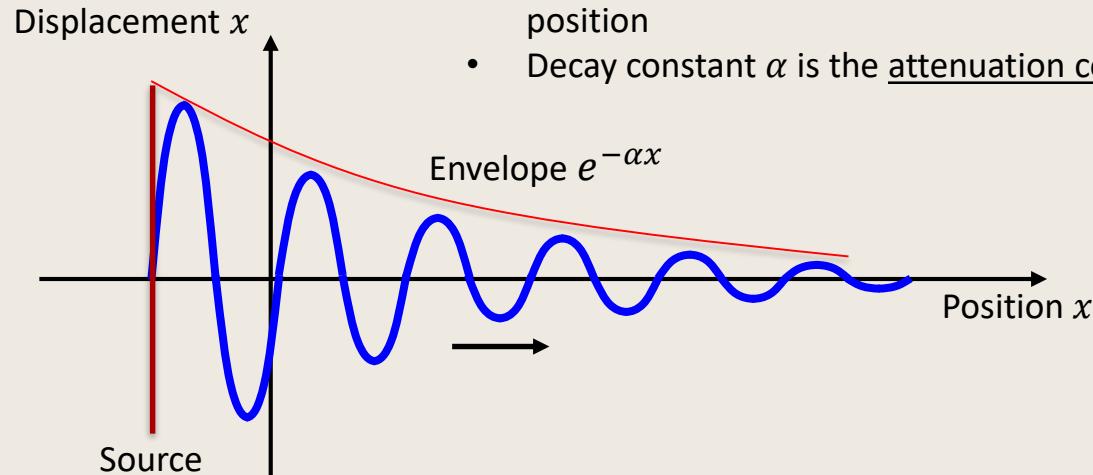
- There is a small elastically unstable region surrounding the tip of a growing crack.



- \*Silling, S. A., Weckner, O., Askari, E., & Bobaru, F. (2010) International Journal of Fracture, 162, 219-227.
- Lipton, R. (2014) Journal of Elasticity, 117, 21-50.

# Wave attenuation limits the usefulness of ultrasonic imaging

- Long wavelengths have low attenuation.
  - Can see deeply but with low resolution.
- Short wavelengths have higher attenuation.
  - High resolution but small depth.



# Microviscoelastic material

- General peridynamic equation of motion:

$$\rho(x)\ddot{u}(x, t) = \int_{\mathcal{H}} f(q, x, t) dq + b(x, t).$$

- Bond-based linear microviscoelastic material:

$$f(\eta, \dot{\eta}, \xi) = C(\xi)\eta + D(\xi)\dot{\eta}$$

where  $C$ =micromodulus,  $D$ =damping modulus.

- Requirement for linear momentum conservation:

$$C(-\xi) = C(\xi) \quad D(-\xi) = D(\xi).$$

- $C$  and  $D$  can have different horizons (cutoff distances).
- Second law of thermodynamics implies

$$D(\xi) \geq 0.$$

## Viscoelasticity in peridynamics

- Weckner & Mohamed, *Applied Mathematics and Computation* (2013).
- Mitchell, SAND2011-8064 (2011).
- Madenci & S. Oterkus. *Engineering Fracture Mechanics* (2017).
- Nadimi, Masicovic & McLennan, *Journal of Petroleum Science and Engineering* (2016).

# Transformed equation of motion

- Transformed equation of motion leads to the following condition on  $\omega(k)$ :

$$\omega^2(k) + 2ir(k)\omega(k) - \omega_0^2(k) = 0,$$

$$r(k) := \frac{Q - \bar{D}(k)}{2\rho}, \quad \omega_0(k) := \sqrt{\frac{P - \bar{C}(k)}{\rho}}.$$

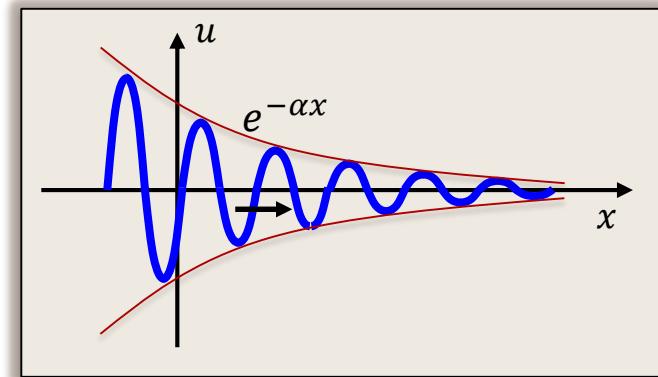
- $r$  and  $\omega_0^2$  depend only on the material properties.
- For an undamped wave,  $D \equiv 0 \implies \omega(k) = \pm\omega_0(k)$ .
- Otherwise,  $\omega(k)$  is in general complex (for real  $k$ ).

# Attenuated steady waves

- Seek an attenuated wave solution of the form

$$u(x, t) = e^{-\alpha(k_0)x} e^{i(k_0 x - \omega(k_0)t)}, \quad k_0, \omega \text{ real}$$

where  $\alpha(k_0)$  is the *attenuation coefficient* (real).

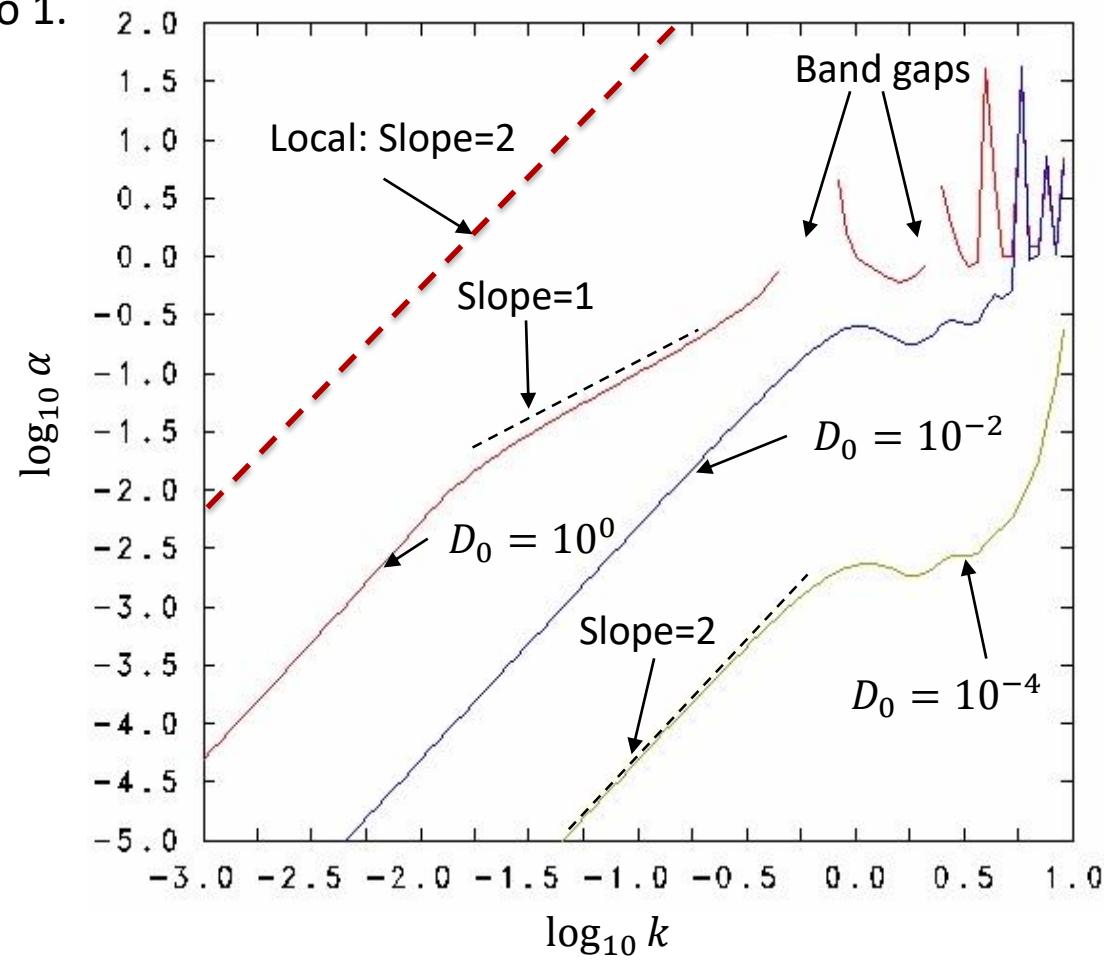
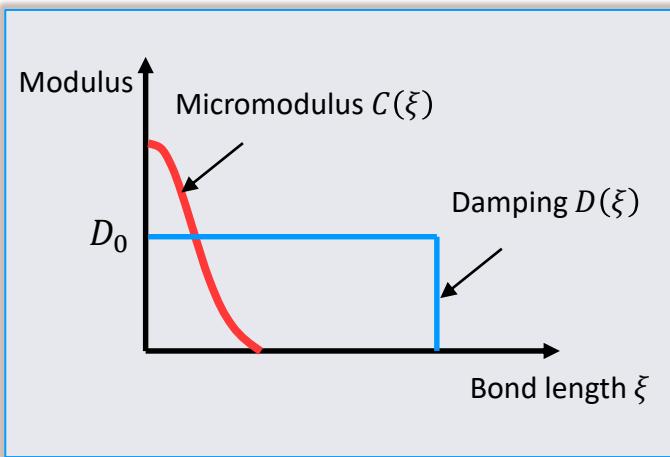


- Condition on  $\alpha$  turns out to be

$$\operatorname{Im} \left\{ -ir(k + i\alpha) + \sqrt{\omega_0^2(k + i\alpha) - r^2(k + i\alpha)} \right\}$$

# Example of a nonlocal attenuation curve

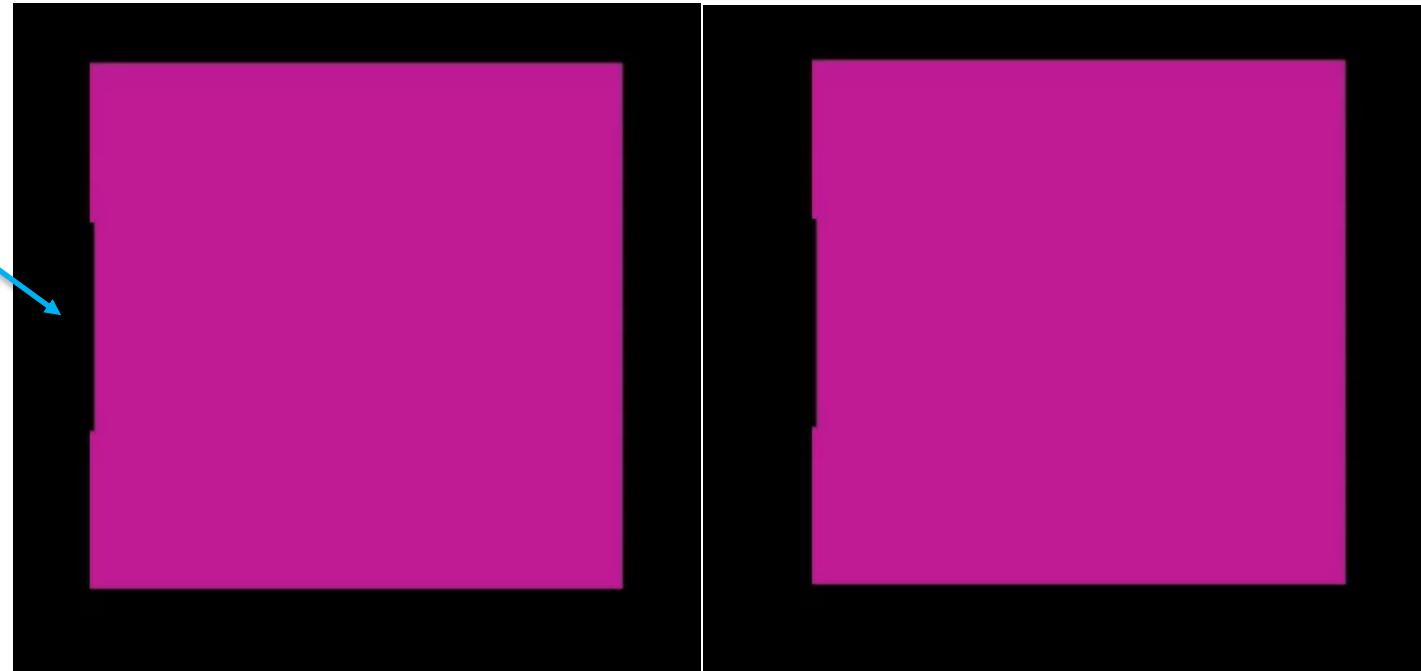
- Solve numerically the equation for  $\alpha(k)$ .
- Interesting features:
  - Transition in exponent from 2 to 1.
  - Band gaps.



# Linear vs. nonlinear waves: Example

VIDEOS

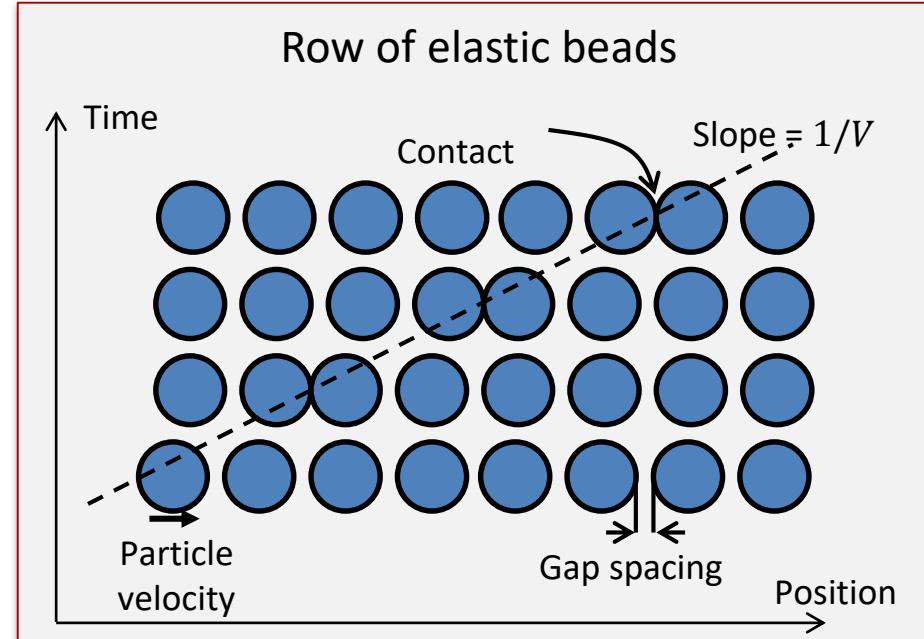
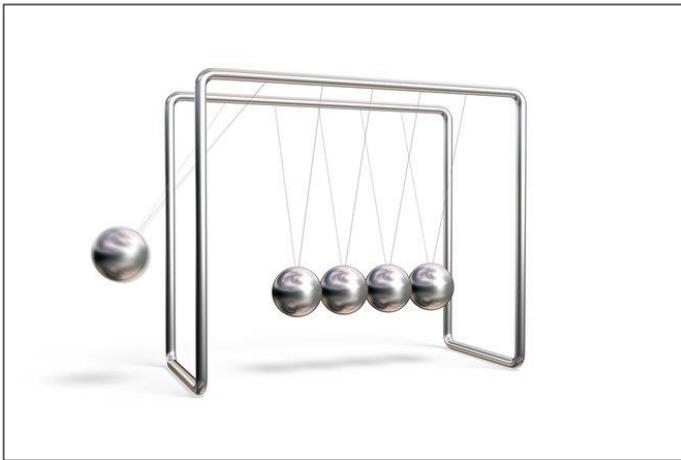
Step function for  
displacement at  
boundary



Linear

Nonlinear

# What are solitary waves?



A solitary wave is a nonlinear wave that moves

- without dispersion
- without changing shape
- without dissipation
- without changing the state of the material it passes through.

# Peridynamic soliton model

- Peridynamic 1D equation of motion:

$$\rho u_{tt}(x, t) = \int_{-\delta}^{\delta} f(u(x + \xi, t) - u(x, t), \xi) d\xi + b(x, t)$$

where  $u$  is the displacement,  $f$  is the bond force density,  $\delta$  is the horizon,  $b \equiv 0$  is the body force, and  $\xi$  is the bond.

- Material model:

$$f(\eta, \xi) = F(s) \operatorname{sgn}(\xi), \quad s = \frac{\eta}{\xi}, \quad 0 < |\xi| \leq \delta$$

$$\eta = u(x + \xi) - u(x).$$

where  $F$  is a function and  $s$  is the bond strain.

# Nonlinear bond force

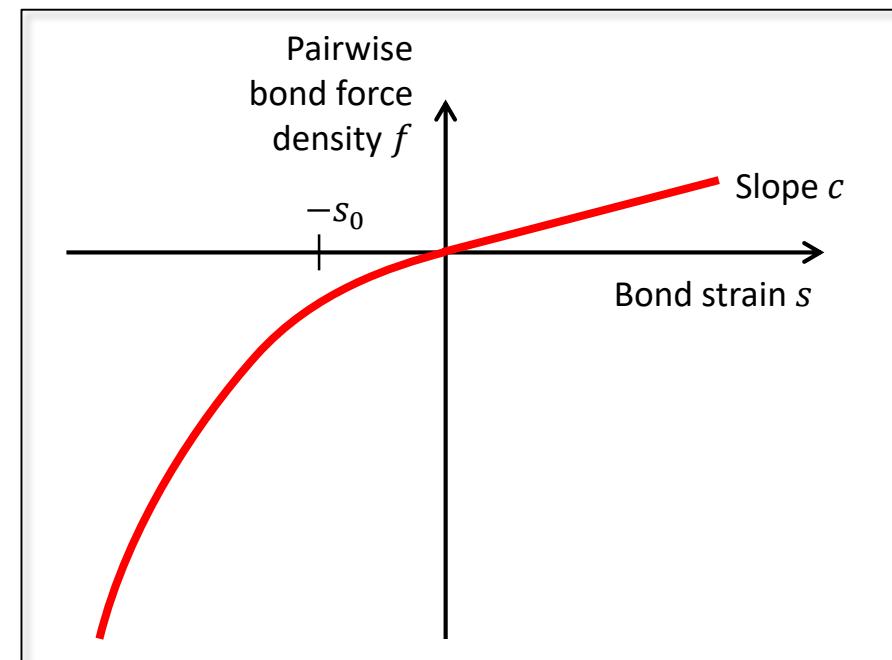
- Consider a material model that stiffens in compression (similar to Fermi-Pasta-Ulam lattice model):

$$F(s) = \begin{cases} c(1 - s/s_0)s & \text{if } s < 0, \\ cs & \text{otherwise} \end{cases}$$

where  $c$  and  $s_0$  are positive constants.

- $c$  is calibrated to the Young's modulus  $E$ :

$$c = \frac{2E}{\delta^2}.$$



# Steady wave assumption

- We seek steady-wave solutions of the form

$$u(x, t) = U(z), \quad z = x - Vt$$

where  $V$  is the wave velocity (to be determined).

- The equation of motion becomes

$$\rho V^2 U''(z) = \int_{-\delta}^{\delta} f(\eta(z, \xi), \xi) d\xi$$

- Taylor expansion

$$U(z + \xi) = U(z) + U'(z)\xi + \frac{U''(z)\xi^2}{2} + \frac{U'''(z)\xi^3}{6} + \frac{U''''(z)\xi^4}{24} + O(\delta^5).$$

# Our ODE resembles the KdV equation

- The Taylor expansion leads to

$$\left(\frac{\rho V^2}{E} - 1\right) \epsilon' = \left[-\frac{2\epsilon\epsilon'}{s_0}\right] + \left[\frac{\epsilon'''}{24} - \frac{\epsilon'\epsilon''}{6s_0} - \frac{\epsilon\epsilon'''}{12s_0}\right] \delta^2.$$

where the *local strain* field  $\epsilon$  is defined by

$$\epsilon(z) = U'(z).$$

- Compare KdV equation:

$$\phi_t + \alpha\phi_{xxx} + \beta\phi\phi_x = 0.$$

- Some terms are the same, others different.

# Exact solution to the 3<sup>rd</sup> order nonlinear ODE

- An exact solution to the ODE is

$$\epsilon(z) = \begin{cases} -\frac{\sqrt{8}\Delta U}{\pi\delta} \cos^2\left(\frac{\sqrt{2}}{\delta} z\right) & \text{if } |z| \leq w, \\ 0, & \text{otherwise} \end{cases}$$

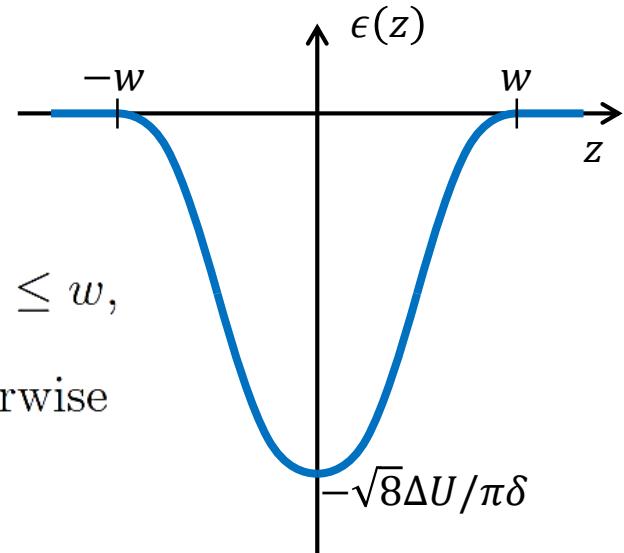
where the pulse half-width is

$$w = \frac{\pi\delta}{\sqrt{8}}$$

and  $\Delta U$  is the total displacement change through the pulse.

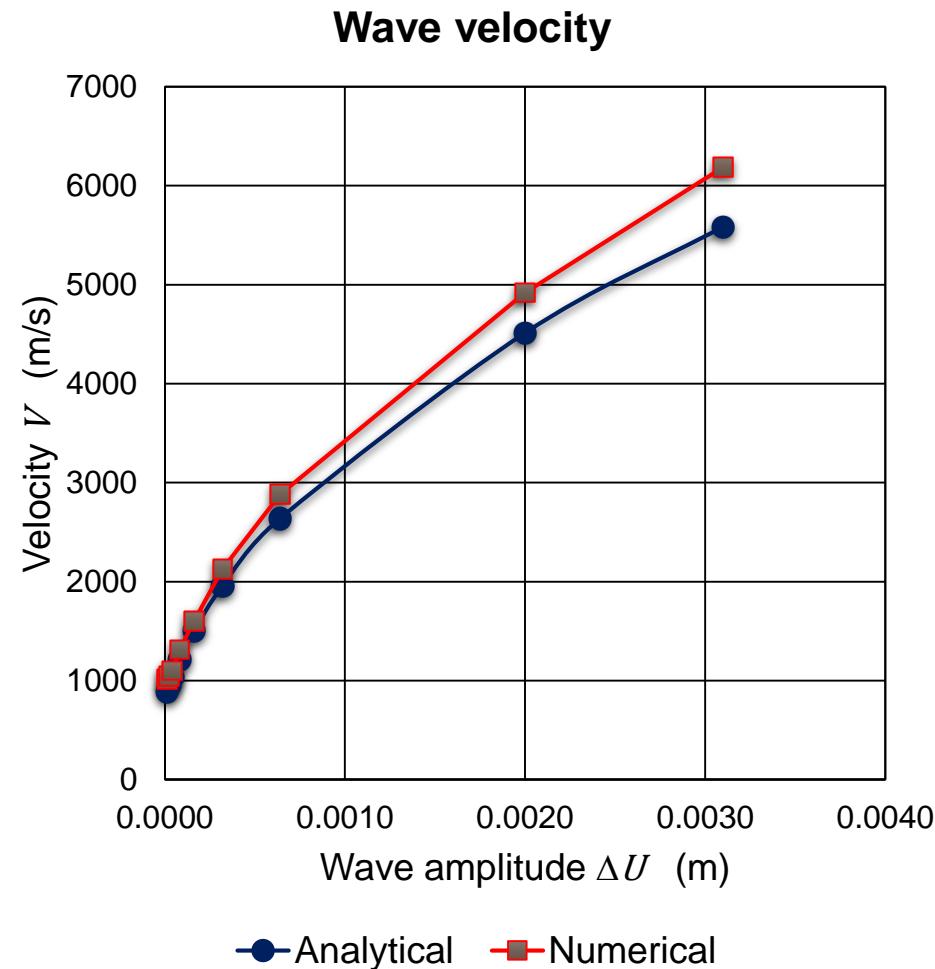
- The wave velocity depends on the total displacement:

$$V = \pm \sqrt{\frac{2E}{3\rho} \left(1 \pm \frac{\sqrt{8}\Delta U}{\pi\delta s_0}\right)}.$$

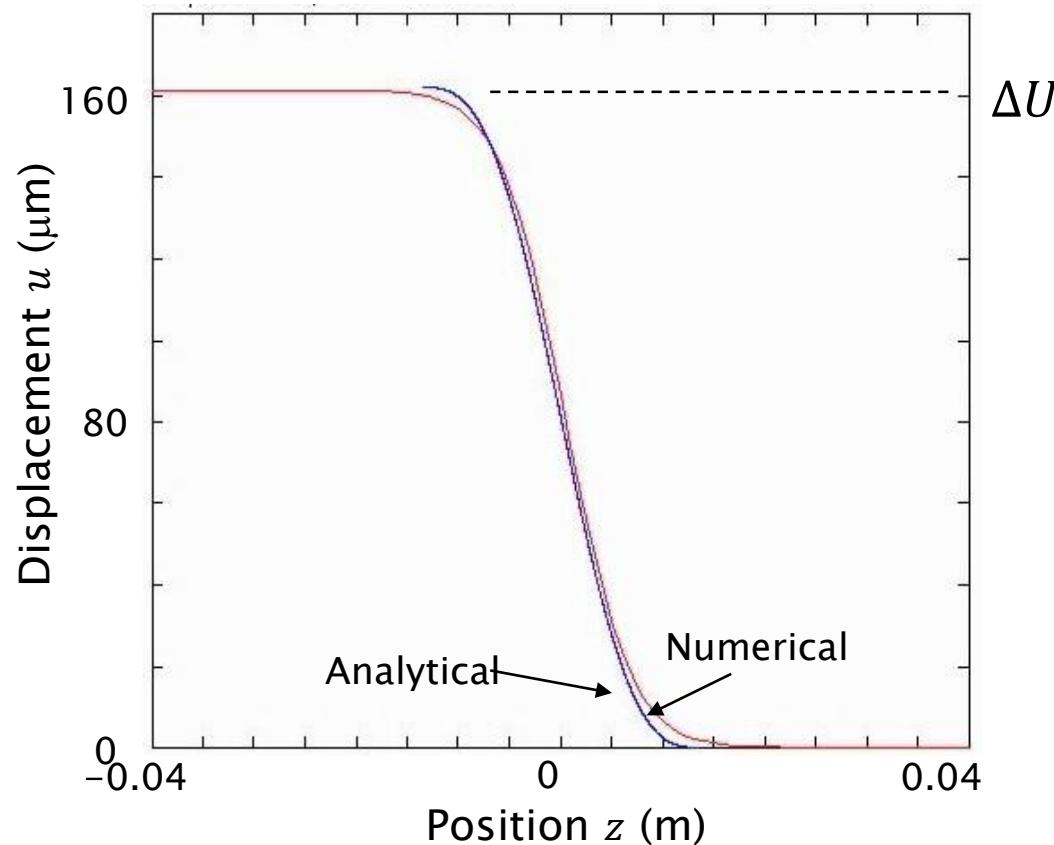


# Solitary wave velocity (ODE vs Emu)

$$V = \pm \sqrt{\frac{2E}{3\rho} \left( 1 + \frac{\sqrt{8\Delta U}}{\pi\delta s_0} \right)}$$



# Wave shape (ODE vs. Emu)



# Collisions between solitary waves

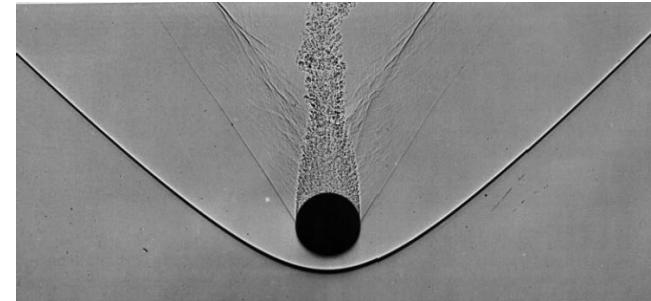
## VIDEOS



- SS, Solitary waves in a peridynamic elastic solid, JMPS 96 (2016) 121-132.
- Pego, Robert L., and Truong-Son Van. "Existence of solitary waves in one dimensional peridynamics." arXiv preprint arXiv:1802.00516 (2018).

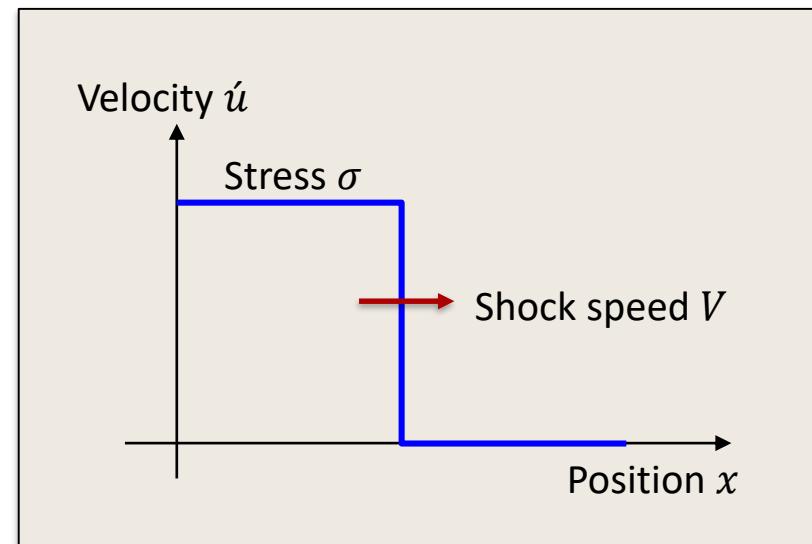
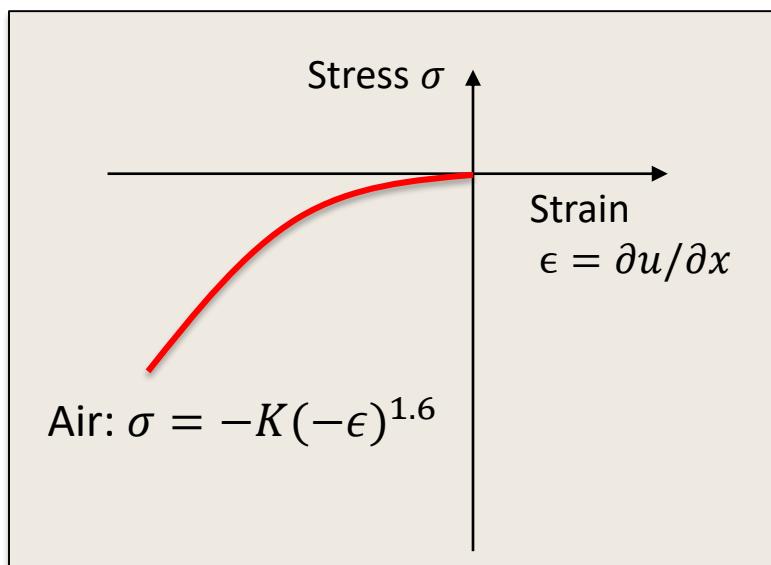
# Shock waves

- A shock is a wave that carries a large jump in velocity.
  - (A solitary wave carries a large jump in displacement.)
- Important applications:
  - Supersonic gas flow
  - Impact and detonation waves



Shock in air

Image: Milton Van Dyke, An Album of Fluid Motion (1982).



# Shock waves: Elastic model predicts wave velocity but is wrong physically

- Local theory: jump conditions allow weak solutions

$$\epsilon_0 = \dot{u}/V$$

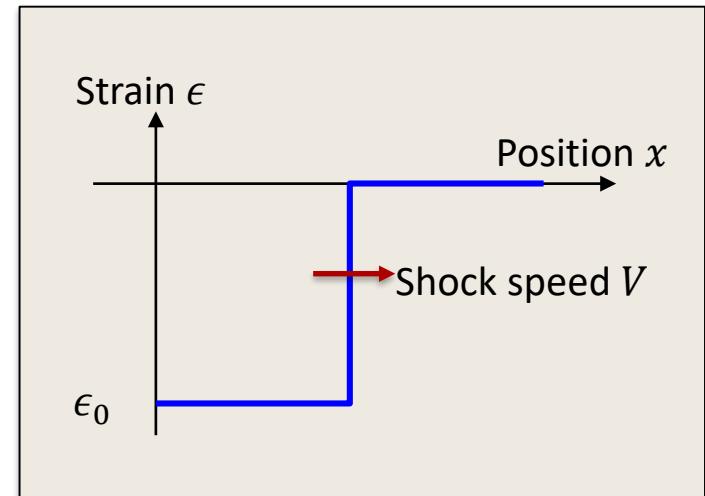
$$\sigma(\epsilon_0) = -\rho V \dot{u}.$$

- Given  $\dot{u}$  we can find  $V$  and  $\sigma$ .
- However the resulting  $W$  fails to satisfy the energy jump (Rankine-Hugoniot) condition:

$$e = -\frac{1}{2} \dot{u} \sigma \neq W$$

where  $e$  is the internal energy density behind the shock.

- So without some way of dissipating energy, this is not an admissible solution.



# Same material model as with solitons but with nonlinear bond damping

- 1D equation of motion:

$$\rho \ddot{u}(x, t) = \int_{-\delta}^{\delta} f(\eta, \dot{\eta}, \xi) d\xi + b(x, t)$$

- Material with nonlinear elastic and damping terms:

$$f(\eta, \dot{\eta}, \xi) = (F^e(s) + F^d(\dot{s})) \operatorname{sgn}(\xi), \quad s = \frac{\eta}{\xi}, \quad 0 < |\xi| \leq \delta$$

where  $s$ =bond strain,  $\xi$ =bond vector.

$$F^e(s) = \begin{cases} c(1 - s/s_0)s & \text{if } s < 0, \\ cs & \text{otherwise} \end{cases},$$

$$F^d(\dot{s}) = \begin{cases} -D\dot{s}^2 & \text{if } \dot{s} < 0, \\ 0 & \text{otherwise} \end{cases}$$

where  $c$  and  $D$  are constants.

New

# Dissipative material model leads to a stable shock wave

- Use the same trick again to get an ODE:

$$\left[ \frac{\rho V^2}{E} - 1 \right] \epsilon' = \left[ -\frac{2\epsilon\epsilon'}{s_0} - 2\beta\epsilon'\epsilon'' \right] + \left[ \frac{\epsilon'''}{24} - \frac{\epsilon'\epsilon''}{6s_0} - \frac{\epsilon\epsilon'''}{12s_0} - \frac{\beta\epsilon'\epsilon''''}{12} - \frac{\beta\epsilon''\epsilon'''}{6} \right] \delta^2.$$

- Ansatz:

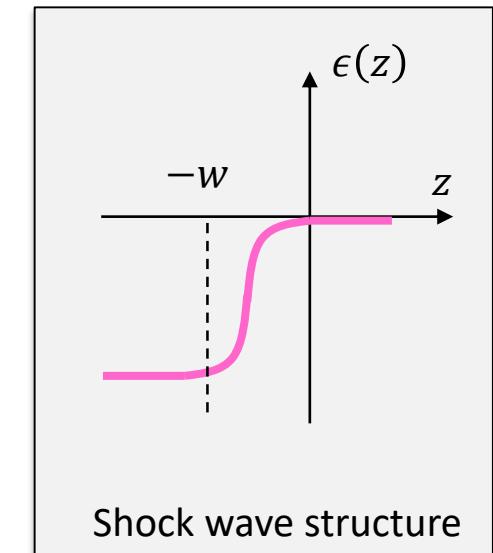
$$\epsilon(z) = \begin{cases} \frac{\epsilon_0}{2}(1 - \cos kz) & \text{if } -\pi \leq kz \leq 0, \\ 0 & \text{otherwise.} \end{cases}$$

- This  $\epsilon(z)$  satisfies the ODE with

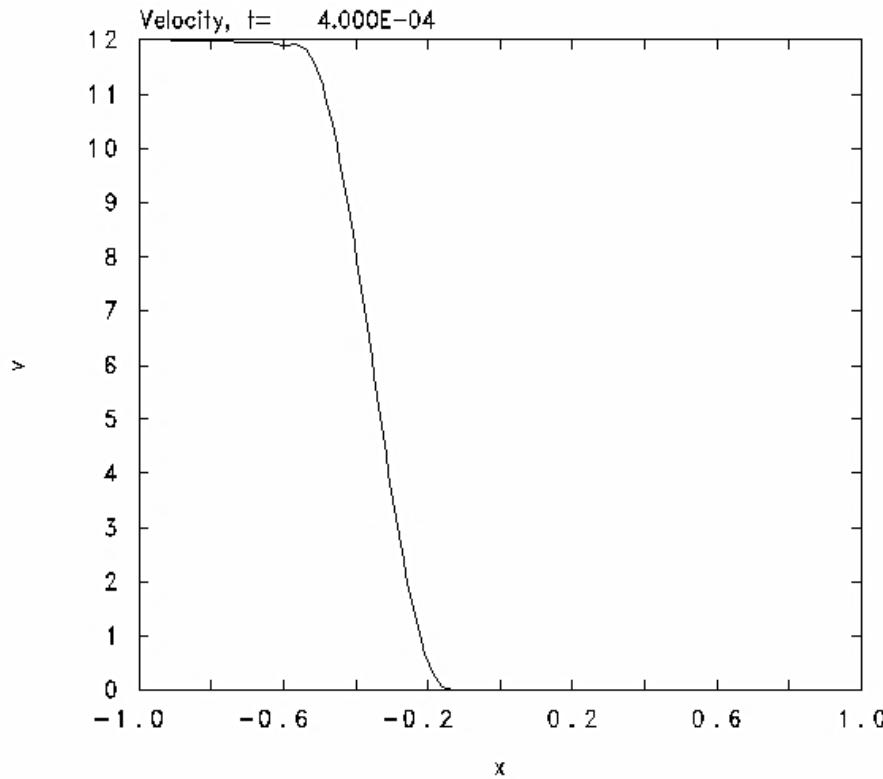
$$V = \sqrt{\frac{E}{2\rho} \left[ L + \sqrt{L \left( L - \frac{\delta^2 \rho}{3Ds_0} \right)} \right]}, \quad L = 1 - \frac{\epsilon_0}{s_0}$$

- Shock thickness is

$$w = \frac{\pi V}{2} \sqrt{\frac{D}{c}}.$$



# Numerical solution also shows a stable shock wave



# Nonlinear nonlocal waves: an almost completely unexplored area

- Just by choosing an appropriate material model, the basic equations without modification reproduce
  - Solitary waves
  - Phase boundaries
  - Fracture
  - Bending waves of beams and shells (O'Grady & Foster)
  - Unknown:
    - Periodic media
    - Metamaterials
    - Band gaps
    - Quantized energy levels
    - Monotonicity
    - Blow-up
    - Scattering



# Extra slides

# General solution for the attenuation coefficient

- Set  $p = k - i\alpha$ .

$$\omega^2(p) + 2ir(p + i\alpha)\omega(p) - \omega_0^2(p + i\alpha) = 0.$$

- Solve for  $\omega(p)$ :

$$\omega(p) = -ir(p + i\alpha) + \sqrt{\omega_0^2(p + i\alpha) - r^2(p + i\alpha)}.$$

- Our ansatz was that  $\omega(p)$  is real whenever  $p$  is real.
- For any real  $p$ , find  $\alpha$  such that

$$\operatorname{Im} \left\{ -ir(p + i\alpha) + \sqrt{\omega_0^2(p + i\alpha) - r^2(p + i\alpha)} \right\} = 0.$$

- This is a nonlinear algebraic equation that can be solved numerically for  $\alpha(p)$ . (Examples later.)

# Wave solution dissipates energy

- Rankine-Hugoniot condition:

$$e = \frac{\sigma}{2}\epsilon = \frac{E}{2} \left( \epsilon^2 - \frac{\epsilon^3}{s_0} \right)$$

- Define the dissipated energy  $\Phi$  by

$$\Phi = e - W.$$

- Compute

$$\Phi = \left[ \frac{E}{2} \left( \epsilon^2 - \frac{\epsilon^3}{s_0} \right) \right] - \left[ \frac{E}{2} \left( \epsilon^2 - \frac{2\epsilon^3}{3s_0} \right) \right] = \frac{-E\epsilon^3}{6s_0} > 0$$

- So our shock wave obeys the dissipation inequality  $\dot{\Phi} > 0$  which is consistent with the second law of thermodynamics.

# Waves interact weakly (Emu)

- Larger wave overtakes a smaller wave.

