



## Solution techniques for large non-linear vibration

Loïc Salles

10 January 2018





# Outline

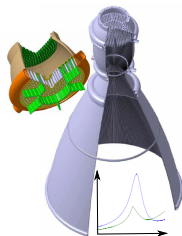
The lecture consists of three parts:

- 1 Presentation of our in-house software FORSE
- 2 Introduction to time spectral methods
- 3 Introduction to continuation techniques



# Some words about me

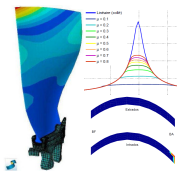
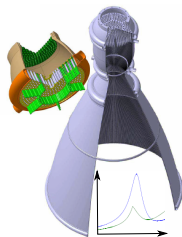
- 2002-2006 Engineering study at Ecole Centrale Lyon, France
- 2004-2006 Msc at BMSTU and Keldysh Research Center for Rocket engines:  
*High Frequency instability in combustion chamber of a liquid rocket engine*





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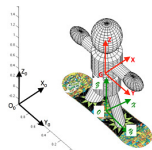
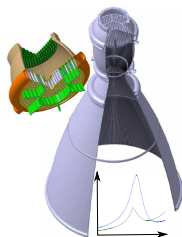
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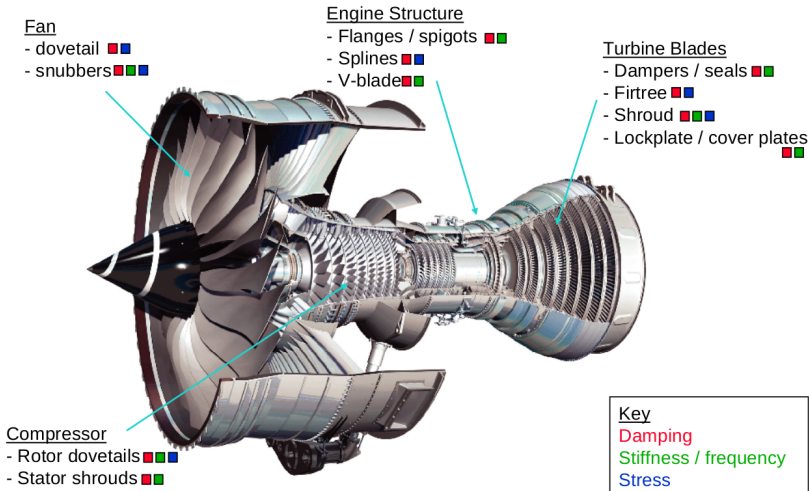
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- 2012-now: Researcher at Rolls-Royce VUTC Imperial College





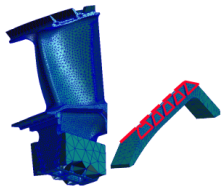
# Joints in aeroengine



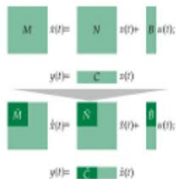


# Components of the analysis

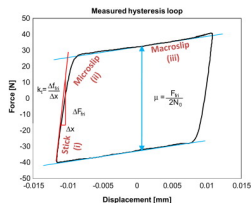
## Geometry



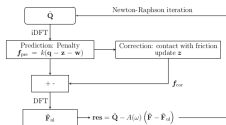
## ROM



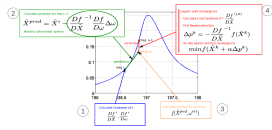
## Contact



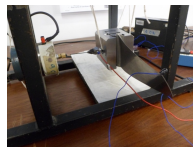
## HBM-AFT



## Continuation



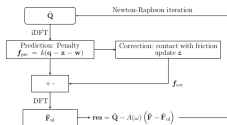
## Validation



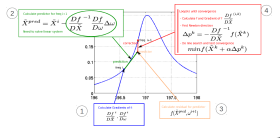


# Components of the analysis

## HBM-AFT



## Continuation







FORSE (which stands for FORced Response SuitE) is the program developed at the Imperial College Vibration UTC since 2000

- ① multi-Harmonic forced response of nonlinear (and linear, as a particular case) mechanical systems which are subjected to periodic excitation
- ② sensitivity of the forced response to variation of selected design parameters
- ③ dependency of the forced response levels and resonance frequencies on parameters of contact interfaces and some other design parameters



# Features FORSE

- Frequency domain analysis based on Fourier series
- Loading and Solution
  - Quasi-static
  - Periodic loading
  - Frequency dependant loading
  - Nonlinear Modal Analysis
  - Modal Analysis for Flutter
- Modelling
  - Inertia effect
  - Gyroscopic effect
  - Centrifugal force
  - Viscous and hysteresis damping
  - Modal forces
- Cyclic symmetry
  - Cyclic boundaries
  - Nonlinear Cyclic boundaries
  - Mistuning:
    - Linear analysis
    - Nonlinear analysis
- Non-linearities
  - Friction 1D,2D,3D
  - Gap element
  - Rubbing element
  - polynomial, piecewise polynomial
  - User defined (plugin)

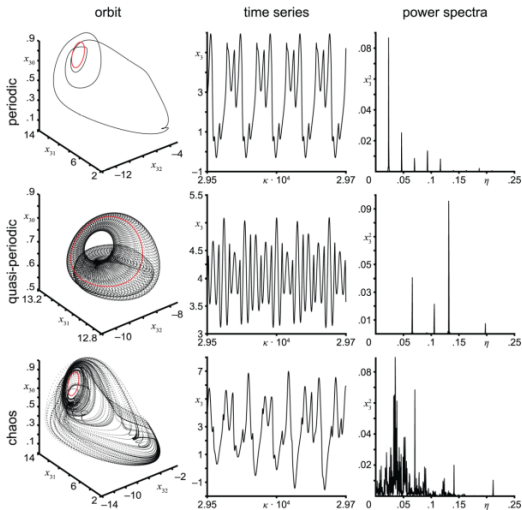


# Features of FORSE

- Type of analysis
  - Parameter continuation with fixed frequency
  - Frequency Forced response
  - Resonance versus parameter variation
  - Frequency displacement response
  - Limit cycle oscillation calculation
- Analysis of obtained solution
  - Sensitivity analysis 1st and 2nd order
  - Stability analysis
  - Bifurcation detection
  - Branch following



# Type of Response



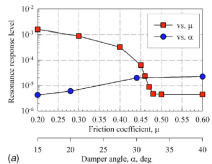
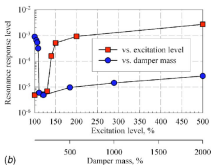
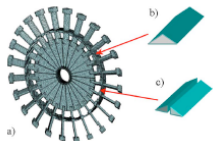




# Coding aspect

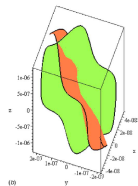
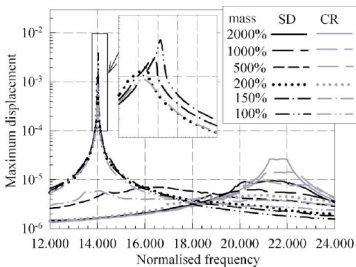
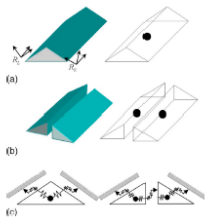
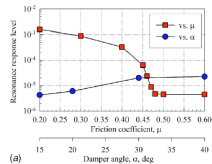
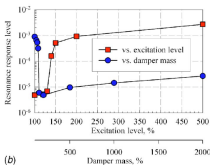
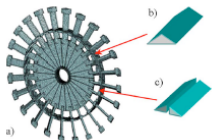
- FORTRAN 2008 OBJECT ORIENTED PROGRAMMING
- Orthogonalisation of the code
- Each nonlinear element is a class
- Parallel coding using OPENMP (MPI in progress)
- Possibility to use also the free Lapack library
- In-house nonlinear solver: Newton-Raphson and Free Jacobian method
- Direct and Iterative linear solvers
  - LU decomposition
  - GMRES solver
- Linked to (MKL) BLAS, LAPACK and PETSC
- Compiled with Intel, GNU and PGI compilers

# Friction damper





# Friction damper



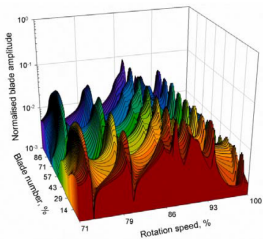
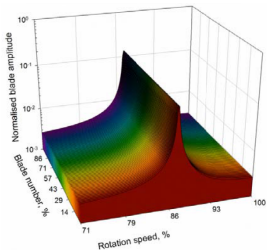
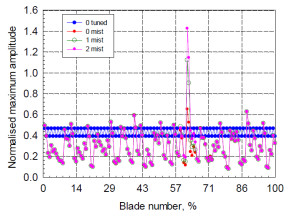
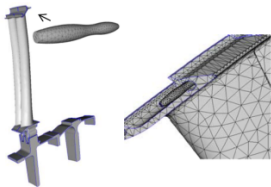






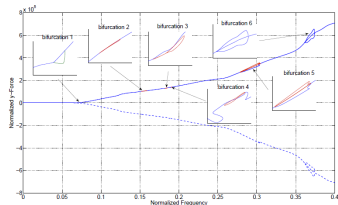
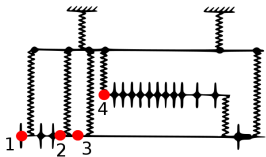
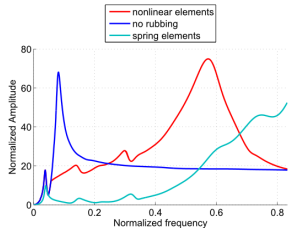
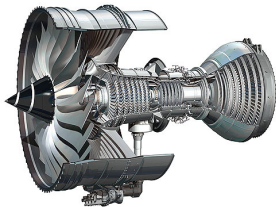


# Mistuning: loss of damper





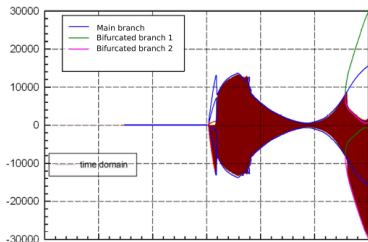
# Whole Engine Modelling



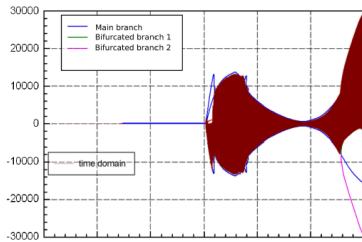


# Whole Engine Modelling

## acceleration



## deceleration



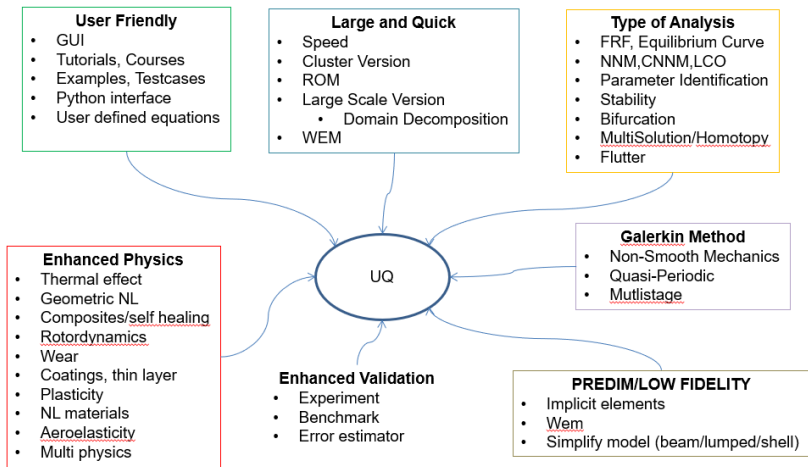
Good agreement between harmonic balance method and transient simulation

CPU time:

- HBM: 20 minutes
- Transient: 24 hours

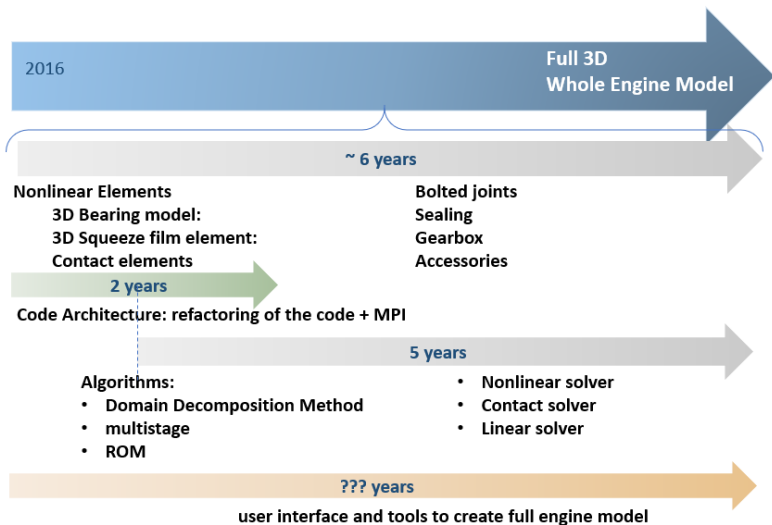


# Brainstorming





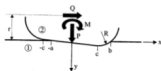
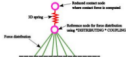
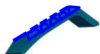
# Roadmap WEM



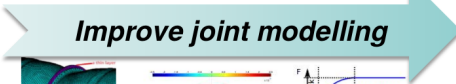
# Contact modelling

## Implicit element:

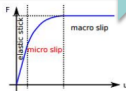
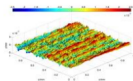
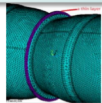
- 6 DOFs damper
- RBE3 Reduced Order Modelling
- Microslip model with normal force law
- Semi Analytical method



2016



Accurate modelling of joints



## Explicit element:

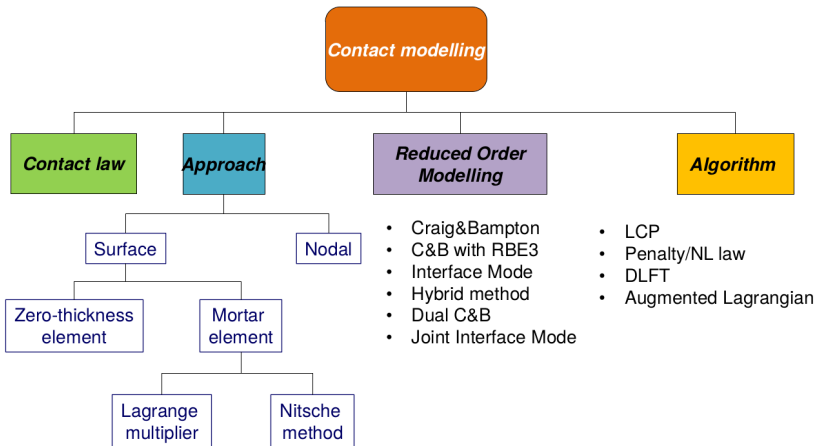
- FE formulation of the contact:
  - Zero thickness element
  - Mortar method
- Microscale effect
  - Roughness
  - Dry lubricant
  - Fretting-wear
- New reduced order modelling
- *A priori* and *a posteriori* error estimator

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# Contact modelling





# Introduction to Spectral Methods for Periodic Problems

Loïc Salles

Munich

January 2018





# Outline

## Context

- Equation of motion
- Strategy

## Fourier Series

- Galerkin method
- Collocation
- Time Spectral Method

## Finite Element in Time

- Time Finite Element Method

## Gibbs phenomenon

## Libraries



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# Equation of motion

Equation of motion

$$M\ddot{\mathbf{U}} + C\dot{\mathbf{U}} + \mathbf{K}(\mathbf{U}, \Omega) \mathbf{U} + \mathbf{F}_c(\mathbf{U}, \dot{\mathbf{U}}) = \mathbf{F}_{ex}(t) \quad (1)$$

with periodic condition

$$\mathbf{U}(0) = \mathbf{U}(T) \quad \dot{\mathbf{U}}(0) = \dot{\mathbf{U}}(T) \quad (2)$$



# List of methods

- Numerical integration with transient response



# List of methods

- Numerical integration with transient response
- Shooting method



# List of methods

- Numerical integration with transient response
- Shooting method
- (pseudo)-Spectral methods
  - Fourier Series
  - Polynomial series
  - Wavelet Galerkin method





# List of methods

- Numerical integration with transient response
- Shooting method
- (pseudo)-Spectral methods
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  - Wavelet Galerkin method
- Finite Element in Time



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# Fourier Galerkin Method

$\mathbf{U}$  can be written as a Fourier series:

$$\mathbf{U}(\tau) = \tilde{\mathbf{U}}_0 + \sum_{n=1}^{Nh} \tilde{\mathbf{U}}_{n,c} \cos(n\tau) + \tilde{\mathbf{U}}_{n,s} \sin(n\tau) \quad (3)$$

where  $Nh$  is the number of temporal harmonics retained and  $\tau = \omega t$  is the normalized time of the vibration period.

$$\mathbf{Z}\tilde{\mathbf{U}} + \tilde{\mathbf{F}}_c = \tilde{\mathbf{F}}_{ex} \quad (4)$$

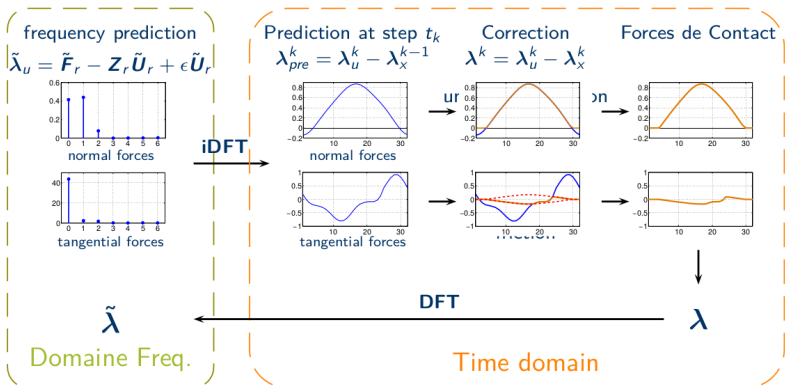
$\mathbf{Z}$  is the dynamical stiffness

$$\mathbf{Z} = \begin{bmatrix} \mathbf{K} & \dots & \mathbf{0} & \mathbf{0} \\ \vdots & \ddots & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{K} - (N_h\omega)^2\mathbf{M} & N_h\omega\mathbf{C} \\ \mathbf{0} & \mathbf{0} & -N_h\omega\mathbf{C} & \mathbf{K} - (N_h\omega)^2\mathbf{M} \end{bmatrix} \quad (5)$$



# AFT procedure with contact

## Alternate frequency time procedure - calculation of contact forces





# Discrete Fourier Transform

$$\mathbf{U}(\tau_k) = \bar{\mathbf{U}}_k = \tilde{\mathbf{U}}_0 + \sum_{n=1}^{Nh} \tilde{\mathbf{U}}_{n,c} \cos(n\tau_k) + \tilde{\mathbf{U}}_{n,s} \sin(n\tau_k). \text{ Definition}$$

of an operator

$$\bar{\mathbf{U}} = \mathbf{T}^{-1} \tilde{\mathbf{U}} \quad (6)$$

where  $\mathbf{T}$  is a matrix of the discrete Fourier transform whose size is equal to  $(2Nh + 1)Q$  by  $(2Nh + 1)Q$ .

$$\mathbf{T} = \frac{2}{2Nh + 1} \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & \dots & \frac{1}{2} \\ \cos \tau_0 & \cos \tau_1 & \dots & \cos \tau_{2*Nh+1} \\ \sin \tau_0 & \sin \tau_1 & \dots & \sin \tau_{2*Nh+1} \\ \dots & \dots & \dots & \dots \\ \cos Nh\tau_0 & \cos Nh\tau_1 & \dots & \cos Nh\tau_{2*Nh+1} \\ \sin Nh\tau_0 & \sin Nh\tau_1 & \dots & \sin Nh\tau_{2*Nh+1} \end{bmatrix} \otimes \mathbf{I}_N \quad (7)$$



# Trigonometric collocation

Equation of motion at each collocation point (time step  $\tau_k$ )

$$f(\tilde{\mathbf{U}}) = \begin{cases} \mathbf{M}\ddot{\mathbf{U}}(\tau_1) + \mathbf{C}\dot{\mathbf{U}}(\tau_1) + \mathbf{K}\mathbf{U}(\tau_1) + \mathbf{F}_c(\tau_1) - \mathbf{F}_{ex}(\tau_1) \\ \dots \\ \mathbf{M}\ddot{\mathbf{U}}(\tau_k) + \mathbf{C}\dot{\mathbf{U}}(\tau_k) + \mathbf{K}\mathbf{U}(\tau_k) + \mathbf{F}_c(\tau_k) - \mathbf{F}_{ex}(\tau_k) \\ \dots \\ \mathbf{M}\ddot{\mathbf{U}}(\tau_{2Nh+1}) + \mathbf{C}\dot{\mathbf{U}}(\tau_{2Nh+1}) + \mathbf{K}\mathbf{U}(\tau_{2Nh+1}) + \\ \mathbf{F}_c(\tau_{2Nh+1}) - \mathbf{F}_{ex}(\tau_{2Nh+1}) \end{cases} \quad (8)$$

Let use the dynamic stiffness matrix of the HBM, the system is equivalent to:

$$f(\tilde{\mathbf{U}}) = \mathbf{T}^{-1} \mathbf{Z}_r \tilde{\mathbf{U}} + \bar{\mathbf{F}}_c - \bar{\mathbf{F}}_r \quad (9)$$



# Time Spectral Method

The Fourier coefficients and time variables retained are linked by:

$$\tilde{\mathbf{U}} = \mathbf{T}\bar{\mathbf{U}} \quad \text{and} \quad \bar{\mathbf{U}} = \mathbf{T}^{-1}\tilde{\mathbf{U}} \quad (10)$$

By introducing expressions of Eq. (10) in Eq. (4) the following non-linear system is obtained:

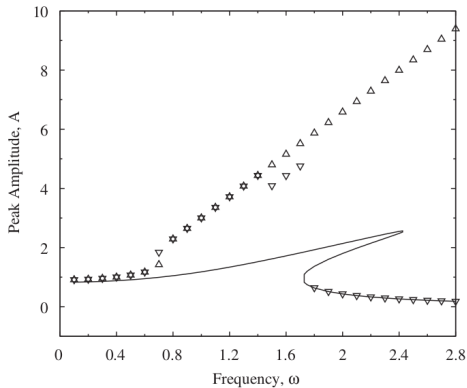
$$\mathbf{H}_r\bar{\mathbf{U}} + \bar{\mathbf{F}}_c = \bar{\mathbf{F}}_r \quad (11)$$

where  $\mathbf{H}_r = \mathbf{T}\mathbf{Z}_r\mathbf{T}^{-1}$ , this matrix is full.



# Aliasing

Duffing example  $\ddot{x} + c\dot{x} + kx + \gamma x^3 = f \sin(\omega t)$

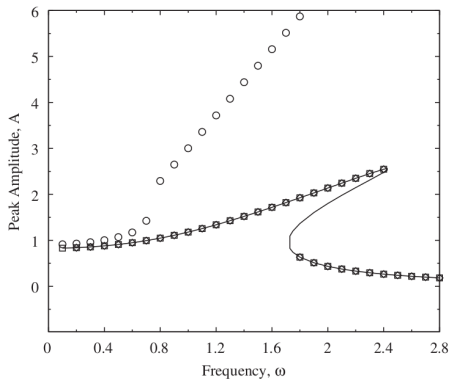






# Aliasing

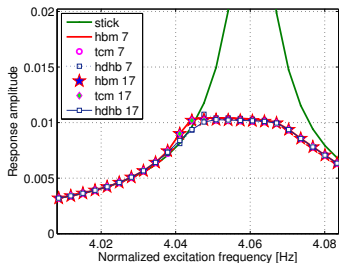
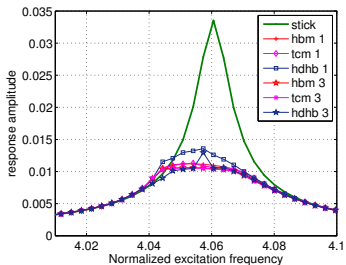
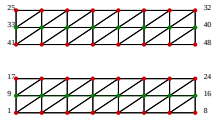
Duffing example  $\ddot{x} + c\dot{x} + kx + \gamma x^3 = f \sin(\omega t)$



with filtering high frequencies

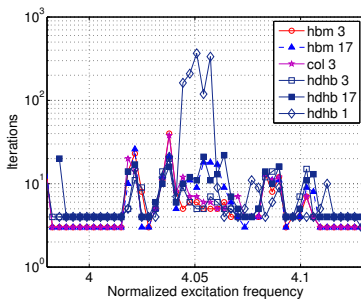


# Examples





# Comparison



Nh	HBM		TCM		HDHB
	$nit = 105$	$nit = 2Nh + 1$	$nit = 105$	$nit = 2Nh + 1$	$nit = 2Nh + 1$
1	1	0.17	1.43	0.18	0.17
3	3.71	0.51	2.70	0.45	0.71
7	14.59	6.41	7.10	3.24	3.71
17	521	88.44	44.62	46.60	46.70

Table: CPU time necessary for calculating 50 frequencies



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# Time Finite Element Method

Hamilton's Weak Principle:

$$\int_{t_0}^{t_F} (\delta \mathcal{L} + \delta \mathcal{W}) dt = \left[ \delta q \frac{\delta \mathcal{L}}{\delta \dot{q}} \right]_{t_0}^{t_F}$$



# Time Finite Element Method

Hamilton's Weak Principle:

$$\int_{t_0}^{t_F} (\delta \mathcal{L} + \delta \mathcal{W}) dt = \left[ \delta q \frac{\delta \mathcal{L}}{\delta \dot{q}} \right]_{t_0}^{t_F}$$

Generic Dynamical System:

$$\int_{t_0}^{t_F} (\delta \dot{x} M \dot{x} + \delta x (-C \dot{x} - Kx + F_{NL}(x, \dot{x}, t))) dt = [\delta x \cdot M \dot{x}]_{t_0}^{t_F}$$



# Time Finite Element Method

Hamilton's Weak Principle:

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Time Discretisation:

$$x(t) = \sum X_i N_i(t)$$

$$\dot{x}(t) = \sum X_i \dot{N}_i(t)$$



# Time Finite Element Method

Hamilton's Weak Principle:

$$\int_{t_0}^{t_F} (\delta \mathcal{L} + \delta \mathcal{W}) dt = \left[ \delta q \frac{\delta \mathcal{L}}{\delta \dot{q}} \right]_{t_0}^{t_F}$$

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$$\int_{t_0}^{t_F} (\delta \dot{x} M \dot{x} + \delta x (-C \dot{x} - Kx + F_{NL}(x, \dot{x}, t))) dt = [\delta x \cdot M \dot{x}]_{t_0}^{t_F}$$

Time Discretisation:

$$x(t) = \sum X_i N_i(t) \quad \dot{x}(t) = \sum X_i \dot{N}_i(t)$$

Assembled System:

$$\mathbf{A} \hat{\mathbf{X}} = \hat{\mathbf{F}}_{NL}(\mathbf{X}) + \hat{\mathbf{B}}$$

with:

$$\mathbf{A} = \mathbf{M} \otimes \mathbf{L}_{2,t} + \mathbf{C} \otimes \mathbf{L}_{1,t} + \mathbf{K} \otimes \mathbf{L}_{0,t}$$

Same Form as

HBM:

**Galerkin Methods**

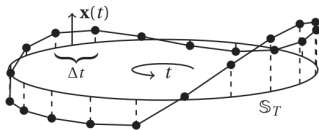
$\hat{\mathbf{F}}_{NL}(\mathbf{X}, t)$  already discretised in time





# Time Finite Element Method

Enforcing the **periodicity conditions**:



$$\mathbf{L}_{0,t} = \frac{1}{6} \begin{bmatrix} 4 & 1 & \cdots & 0 & 1 \\ 1 & 4 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 4 & 1 \\ 1 & 0 & \cdots & 4 & 1 \end{bmatrix}$$

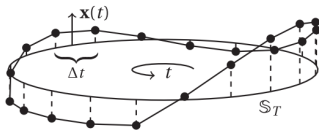
$$\mathbf{L}_{1,t} = \frac{1}{\Delta t} \begin{bmatrix} 1 & 0 & \cdots & 0 & -1 \\ -1 & 1 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 1 & 0 \\ 0 & 0 & \cdots & -1 & 1 \end{bmatrix}$$

$$\mathbf{L}_{2,t} = \frac{1}{2\Delta t^2} \begin{bmatrix} 0 & -1 & \cdots & 0 & 1 \\ 1 & 0 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 0 & -1 \\ -1 & 0 & \cdots & 1 & 0 \end{bmatrix}$$



# Time Finite Element Method

Enforcing the **periodicity conditions**:



$$\mathbf{L}_{0,t} = \frac{1}{6} \begin{bmatrix} 4 & 1 & \cdots & 0 & 1 \\ 1 & 4 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 4 & 1 \\ 1 & 0 & \cdots & 4 & 1 \end{bmatrix}$$

$$\mathbf{L}_{1,t} = \frac{1}{\Delta t} \begin{bmatrix} 1 & 0 & \cdots & 0 & -1 \\ -1 & 1 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 1 & 0 \\ 0 & 0 & \cdots & -1 & 1 \end{bmatrix}$$

$$\mathbf{L}_{2,t} = \frac{1}{2\Delta t^2} \begin{bmatrix} 0 & -1 & \cdots & 0 & 1 \\ 1 & 0 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 0 & -1 \\ -1 & 0 & \cdots & 1 & 0 \end{bmatrix}$$

The **flux term** becomes:

$$\hat{\mathbf{B}} = \{\mathbf{B}_0 + \mathbf{B}_F, 0, \dots, 0, 0\} = \{0, \dots, 0\}$$

And the algebraic system:



# Outline

## Context

- Equation of motion
- Strategy

## Fourier Series

- Galerkin method
- Collocation
- Time Spectral Method

## Finite Element in Time

- Time Finite Element Method

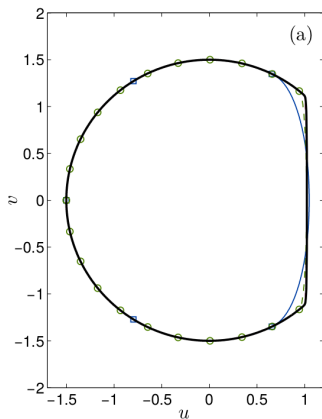
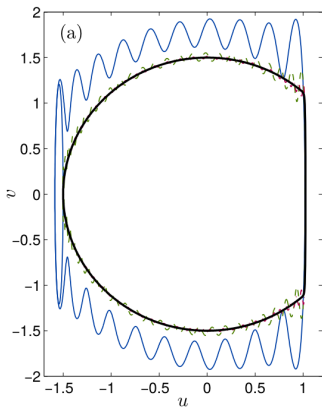
## Gibbs phenomenon

## Libraries



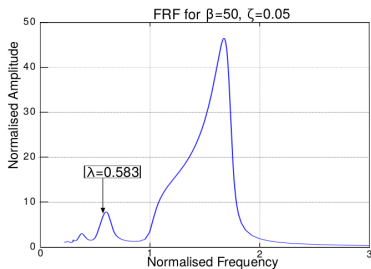
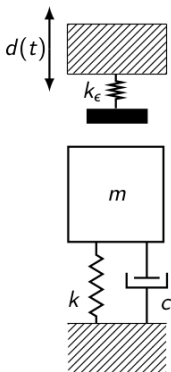
# Gibbs phenomenon

$$\ddot{u} + u + e^{\alpha(u-1)} = 0$$

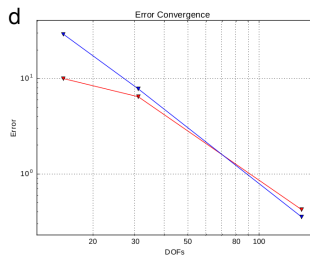
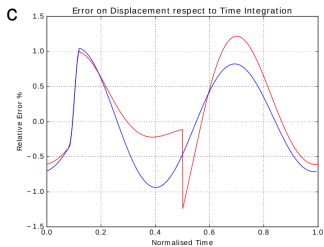
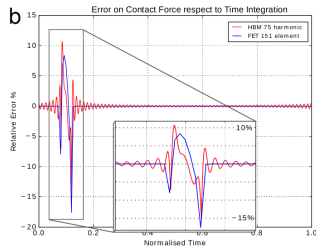
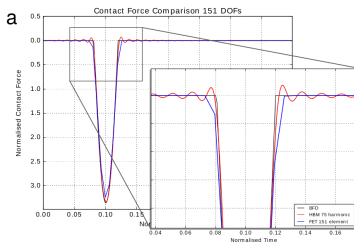




# Gibbs phenomenon



## Gibbs phenomenon





# Outline

## Context

- Equation of motion
- Strategy

## Fourier Series

- Galerkin method
- Collocation
- Time Spectral Method

## Finite Element in Time

- Time Finite Element Method

## Gibbs phenomenon

## Libraries



# Available code

- MANLAB <http://manlab.lma.cnrs-mrs.fr/>
- PyMAN <https://bitbucket.org/vinus23/pyman>
- Xyce <https://xyce.sandia.gov/>
- AUTO <http://indy.cs.concordia.ca/auto/>
- FE package
  - MSC Nastran 2016 (rotorsynamics and very basic)
  - cast3m <http://www-cast3m.cea.fr/>
  - Code Aster (only for Nonlinear Normal Modes)

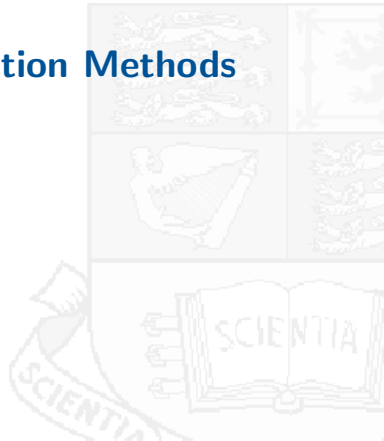




## Introduction to Continuation Methods

Loïc Salles

10 January 2018





# Outline

Context

Predictor-Corrector methods

Non-Linear solver

Stability Analysis

Bifurcation

High Performance Spectral Continuation Code



# Outline

## Context

Predictor-Corrector methods

Non-Linear solver

Stability Analysis

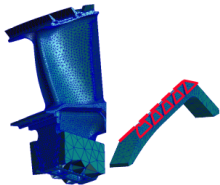
Bifurcation

High Performance Spectral Continuation Code

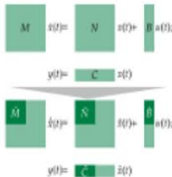


# Components of the analysis

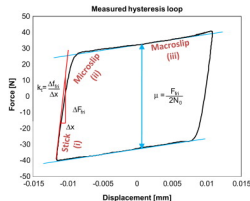
## Geometry



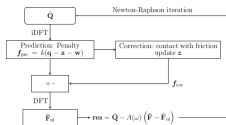
## ROM



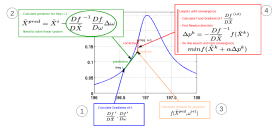
## Contact



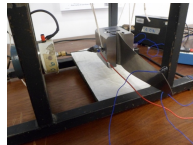
## HBM-AFT



## Continuation



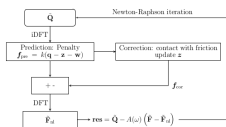
## Validation



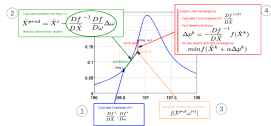


# Components of the analysis

## HBM-AFT



## Continuation





# Residual

Nonlinear system depending on one parameter

$$\mathbf{R}(\mathbf{X}, \lambda) = \mathbf{0} \quad (1)$$

- Newtons method for solving a nonlinear equation (1) may not converge if the " initial guess " is not close to a solution.
- The Implicit Function Theorem insure that the path can be followed w.r.t the parameter  $\lambda$ .

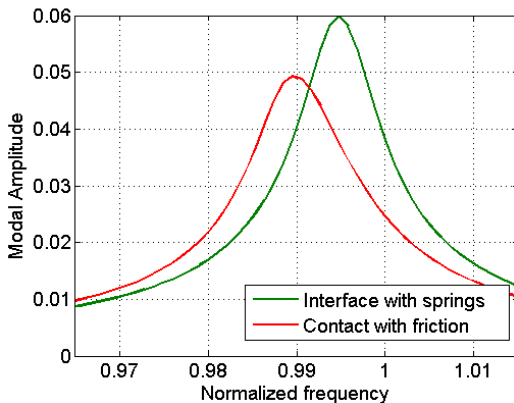


# List of methods

- Predictor-Corrector Method
- Asymptotic Numerical Method (MAN)
- Homotopy Method
- Cell mapping
- ...



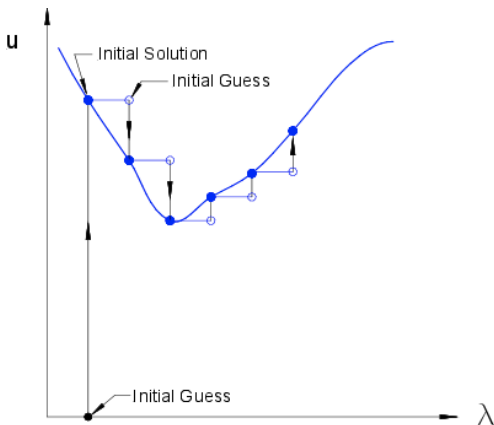
# Building a FRF







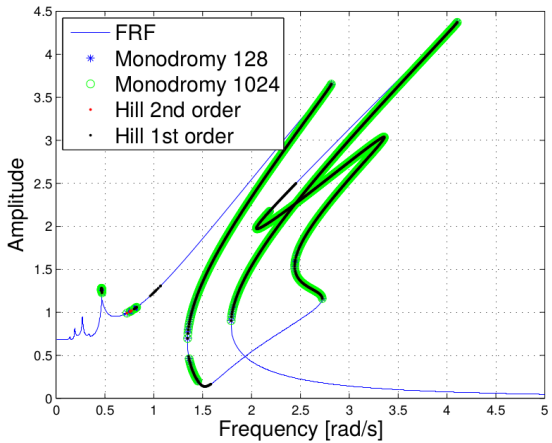
# Natural Continuation



[https://en.wikipedia.org/wiki/Numerical\\_continuation](https://en.wikipedia.org/wiki/Numerical_continuation)



# Building non-linear FRF





# Outline

Context

**Predictor-Corrector methods**

Non-Linear solver

Stability Analysis

Bifurcation

High Performance Spectral Continuation Code



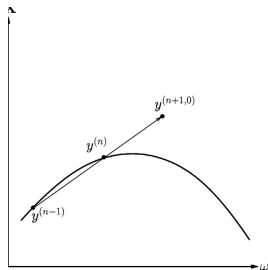
# Predictors

- Constant predictor



# Predictors

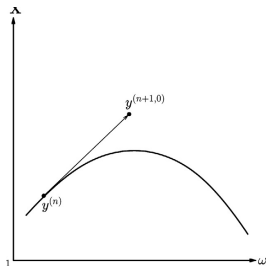
- Constant predictor
- Secant predictor





# Predictors

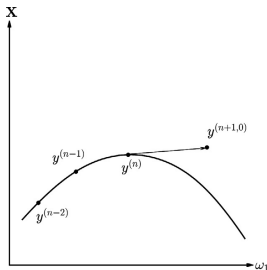
- Constant predictor
- Secant predictor
- Tangent predictor





# Predictors

- Constant predictor
- Secant predictor
- Tangent predictor
- High-order predictor: Lagrange interpolation, spline, ...

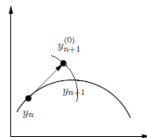




# Correctors

arc-length method (Crisfield)

$$G(y, \Delta s) = \begin{cases} R(\mathbf{X}, \lambda) = 0 \\ \|\Delta \mathbf{X}\|^2 + \Delta \lambda^2 - \Delta s^2 = 0 \end{cases}$$



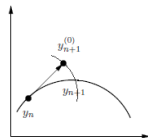




# Correctors

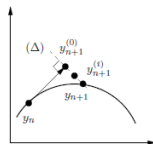
arc-length method (Crisfield)

$$G(y, \Delta s) = \begin{cases} R(\mathbf{X}, \lambda) = 0 \\ \|\Delta \mathbf{X}\|^2 + \Delta \lambda^2 - \Delta s^2 = 0 \end{cases}$$



pseudo-arc-length (Riks)

$$G(y, \Delta s) = \begin{cases} R(\mathbf{X}, \lambda) = 0 \\ D_y R \Delta \mathbf{y} - \Delta s = 0 \end{cases}$$

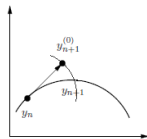




# Correctors

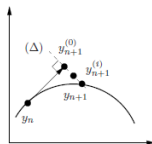
arc-length method (Crisfield)

$$G(y, \Delta s) = \begin{cases} R(\mathbf{X}, \lambda) = 0 \\ \|\Delta \mathbf{X}\|^2 + \Delta \lambda^2 - \Delta s^2 = 0 \end{cases}$$



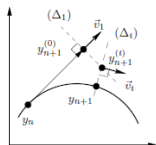
pseudo-arc-length (Riks)

$$G(y, \Delta s) = \begin{cases} R(\mathbf{X}, \lambda) = 0 \\ D_y R \Delta \mathbf{y} - \Delta s = 0 \end{cases}$$



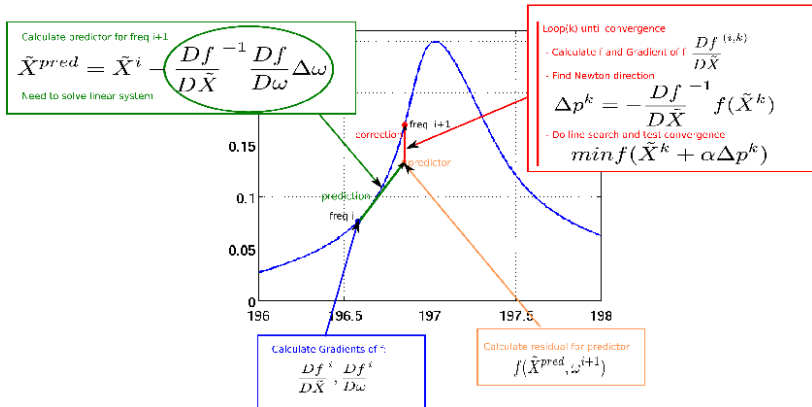
Gauss-Newton (pseudo-inverse, Moore-Penrose, Fried)

$$y_{n+1}^{j+1} = y_{n+1}^j - D_y R(y_{n+1}^j)^+ R(y_{n+1}^j)$$





# Building a FRF





# Outline

Context

Predictor-Corrector methods

**Non-Linear solver**

Stability Analysis

Bifurcation

High Performance Spectral Continuation Code



# Non-Linear solver

## Newton family

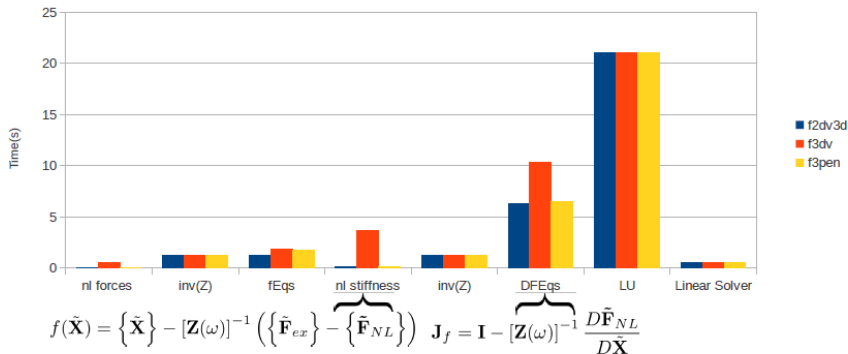
- 1 Newton-Raphson or Newton-Gauss
- 2 Jacobian Free Krylov-Newton
- 3 Quasi-Newton methods

## fixed point methods

- 1 Over-relaxation method
- 2 fixed-point/newton technique
- 3 Latin Method
- 4 pseudo-time methods



# CPU Time





# Linear Solver GMRES

- GMRES is used to find Newton direction:

$$D_X f \Delta p^k = -f(\tilde{X}^k) \rightarrow Au = b$$

- GMRES is based on building of Krylov subspace defined by

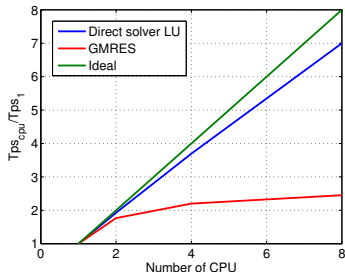
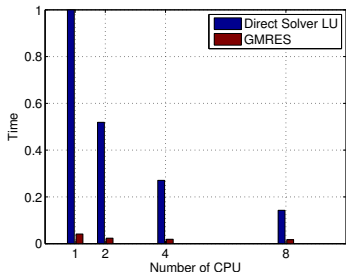
$$\mathcal{K}_n = span \{A, Ab, A^2b, \dots, A^{n-1}b\}$$

- At each iteration of Newton's solver of each frequency GMRES is initialized by the solution of GMRES solver at the previous iteration of Newton solver
- GMRES(m) with restart each m iteration is chosen to limit memory use



# Comparison of Linear Solver

- 16686 non-linear equations
- Parallel coding with OPENMP
- Use of the Intel MKL Library

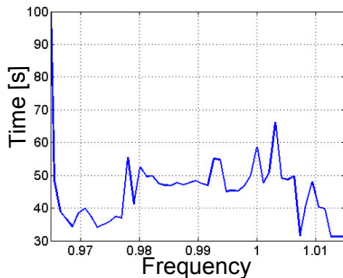
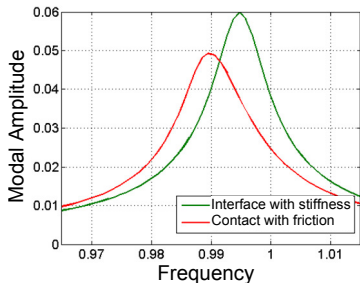
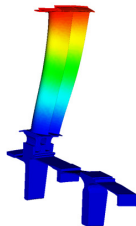






# Forced Response of bladed-disk

- First mode of bending 1F
- harmonic order: 0, 1, 3
- 27810 NL equations
- time: 88 min with 8 cores
- ratio CPU time/wall clock 5.358





# Outline

Context

Predictor-Corrector methods

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High Performance Spectral Continuation Code



# Floquet Theory

## Floquet Theorem

Floquet proved that the stability of periodic solutions of a dynamical system defined by

$$\dot{x} = A(t)x$$

can be verified, studying the eigenvalues of the monodromy matrix of this system related to the solution  $x_s$ , with  $A(t)$  a piecewise continuous periodic function with period  $T$  and defines the state of the stability of solutions.



# Floquet Theory

## Definition of a Monodromy Matrix

- $y(t)$  is a small perturbation of the solution  $x_s(t)$ :  $\dot{y} = D_x Fy$
- Monodromy matrix  $\Phi$ :  $y(t + T) = \Phi y(t)$

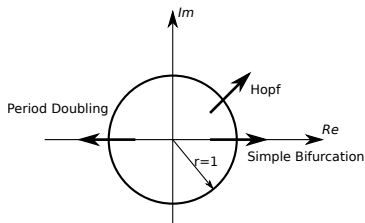


Figure: Bifurcation of unstable periodic solutions



# Calculation of Monodromy Matrix

## Available methods in time domain

- 2n-pass numerical integration
- Approximation of the matrix exponential
- Runge-Kutta single pass
- Chebyshev polynomials
- Wavelet Galerkin procedure
- Single pass Newmark integration

## Available methods in frequency domain

- Hill's method (Fourier series)
- Hill's method with a check of eigenvectors



# Comparison of different methods 1/2

Peletan *et al.* - A comparison of stability computational methods for periodic solution of nonlinear problems with application to rotordynamics // *Nonlinear Dyn* (2013) 72:671682

Rotor model	$n_{\text{ele}}$	$n$	$N$	$n_{\text{HBM}}$
Jeffcott v.1	N/A	2	24	98
Jeffcott v.2	N/A	4	32	260
FE rotor v.1	4	24	12	600
FE rotor v.2	6	34	12	850
FE rotor v.3	9	49	12	1225
FE rotor v.4	13	69	12	1725
FE rotor v.5	17	89	12	2225



# Comparison of different methods 2/2

Rotor model	$n_{\text{ele}}$	$n$	$N$	$n_{\text{HBM}}$
Jeffcott v.1	N/A	2	24	98
Jeffcott v.2	N/A	4	32	260
FE rotor v.1	4	24	12	600
FE rotor v.2	6	34	12	850
FE rotor v.3	9	49	12	1225
FE rotor v.4	13	69	12	1725
FE rotor v.5	17	89	12	2225

Rotor model	No stab.	Frequency domain	Time domain			
		Hill2	2n-pass	Exponentials	RK 1-pass	Nm 1-pass
Jeffcott v.1	1	9.5*	23	1.7	1.3	1.4
Jeffcott v.2	1	151*	45	2.0	1.6	1.5
FE rotor v.1	1	$2.4 \times 10^3$ *	$1.4 \times 10^3$	10	7.9	1.8
FE rotor v.2	1	$4.6 \times 10^3$ *	$5.3 \times 10^3$	22	16	2.3
FE rotor v.3	1	$1.1 \times 10^4$ *	$1.3 \times 10^4$	51	34	3.5
FE rotor v.4	1	$5.9 \times 10^4$ *	$3.7 \times 10^4$	170	81	5.7
FE rotor v.5	1	$1.2 \times 10^5$ *	$9.9 \times 10^4$	260	300	10



# Single pass Newmark method

Equation of motion of the perturbed system

$$M\ddot{y} + C(t)\dot{y} + K(t)y = 0$$

Transition between time steps

$$Y_{k+1} = D_k Y_k \quad \text{and} \quad \Phi = \prod_k D_k$$

Transition matrix

$$D_k = H_1^{-1} H_0$$

with

$$H_1 = \begin{bmatrix} M + \beta h^2 K_{k+1} & \beta h^2 C_{k+1} \\ \gamma h K_{k+1} & M + \gamma h C_{k+1} \end{bmatrix}$$

and

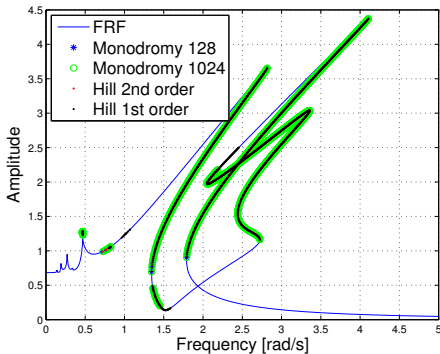
$$H_0 = \begin{bmatrix} M - (\frac{1}{2} - \beta)h^2 K_k & hM - (\frac{1}{2} - \beta)h^2 C_k \\ -(1 - \gamma)h K_k & M - (1 - \gamma)h C_k \end{bmatrix}$$





# Duffing model

## Duffing with gyroscopic element





# Elements available in FORSE

## Available nonlinear elements

- piecewise linear element
- gap element
- gyroscopic elements
- power law elements
- snubber elements
- viscous damper



# Outline

Context

Predictor-Corrector methods

Non-Linear solver

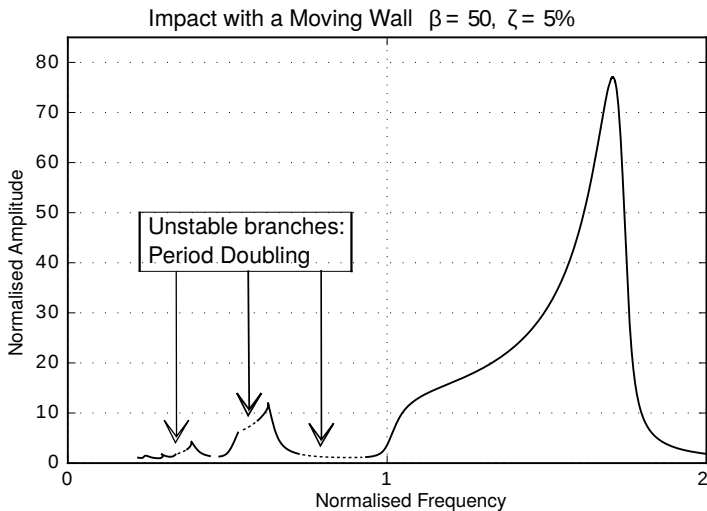
Stability Analysis

**Bifurcation**

High Performance Spectral Continuation Code



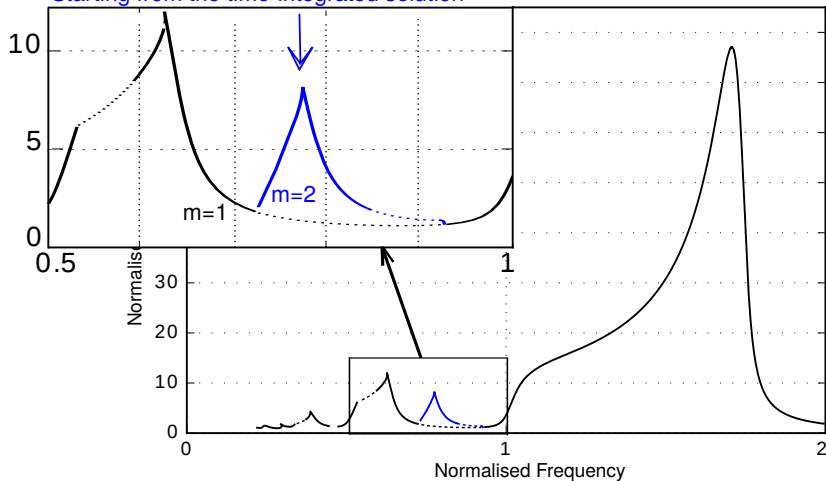
# Period Doubling Bifurcation





# Period Doubling Bifurcation

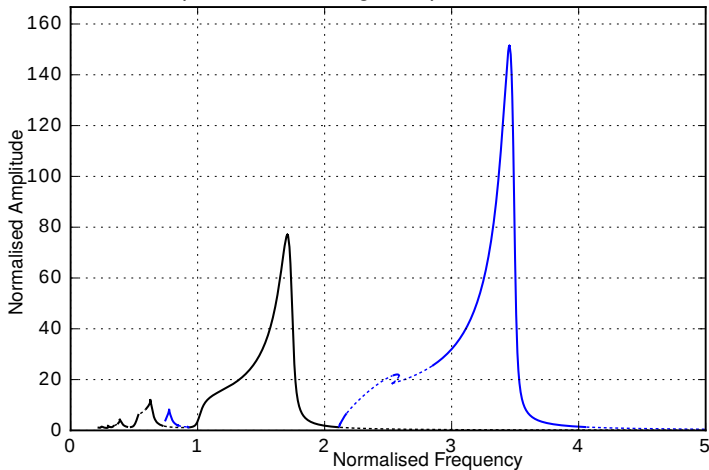
Evaluation of the double-period branch ( $m=2$ )  
Starting from the time-integrated solution





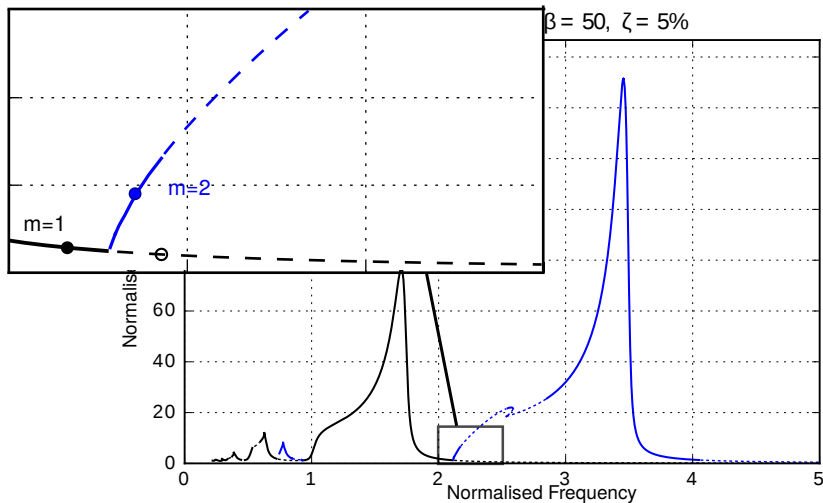
# Period Doubling Bifurcation

Impact with a Moving Wall  $\beta = 50$ ,  $\zeta = 5\%$



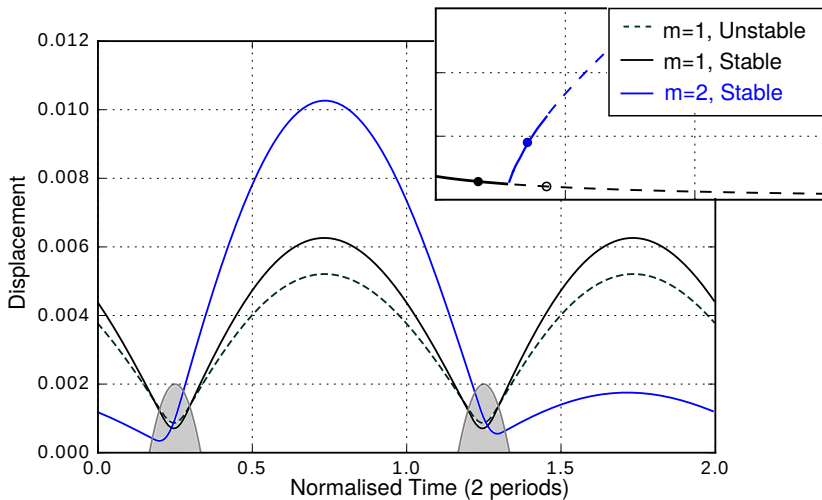


# Period Doubling Bifurcation





# Period Doubling Bifurcation

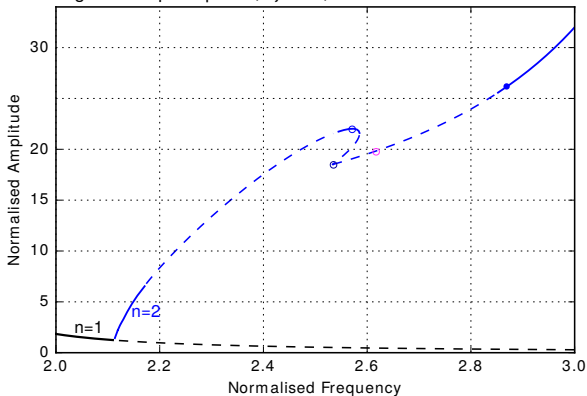






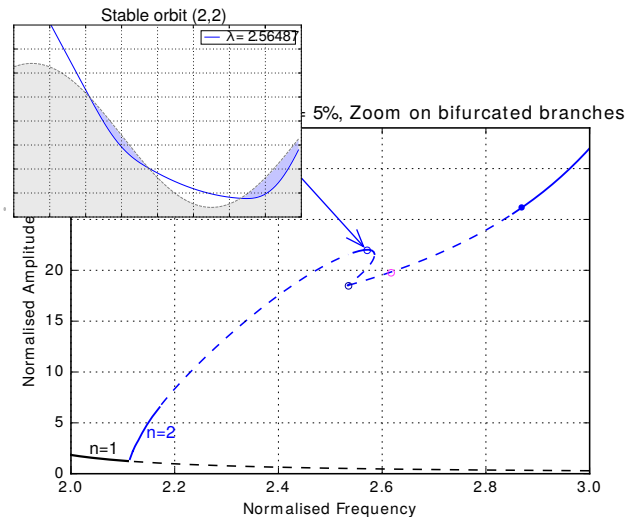
# Stability and Bifurcations

Moving wall impact  $\beta = 50$ ,  $\zeta = 5\%$ , Zoom on bifurcated branches



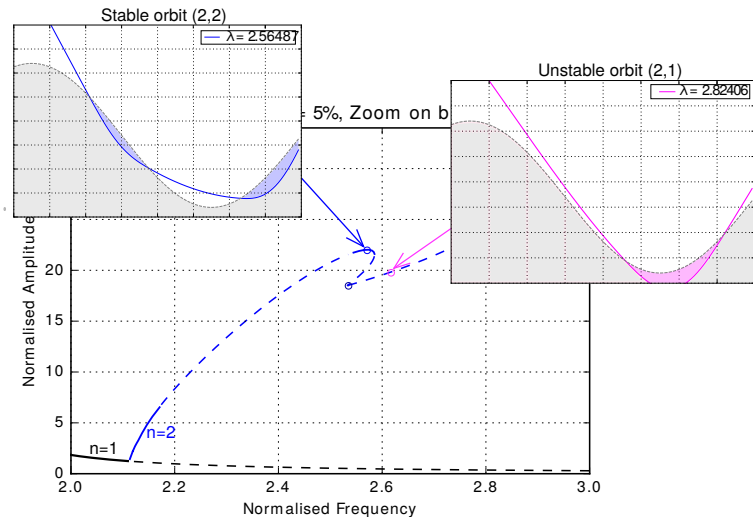


# Stability and Bifurcations



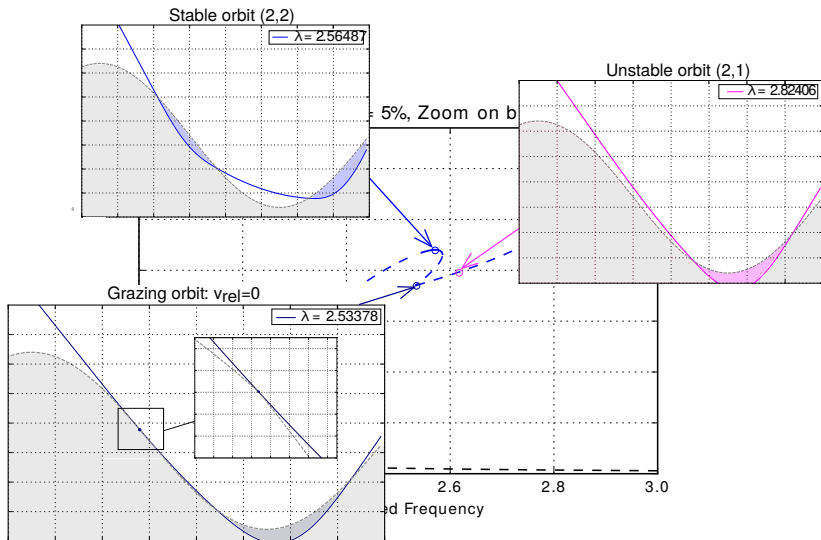


# Stability and Bifurcations



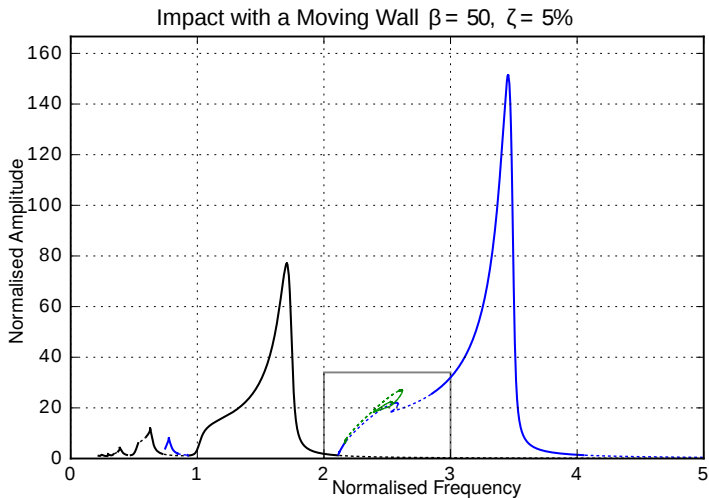


# Stability and Bifurcations



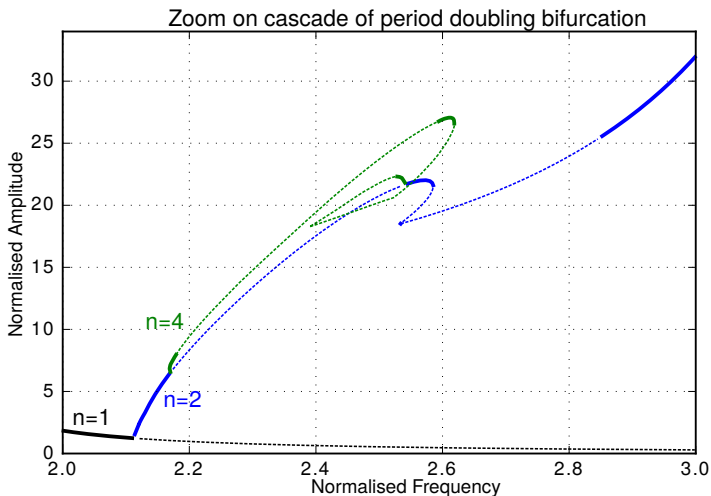


# Stability and Bifurcation of the Impacting System



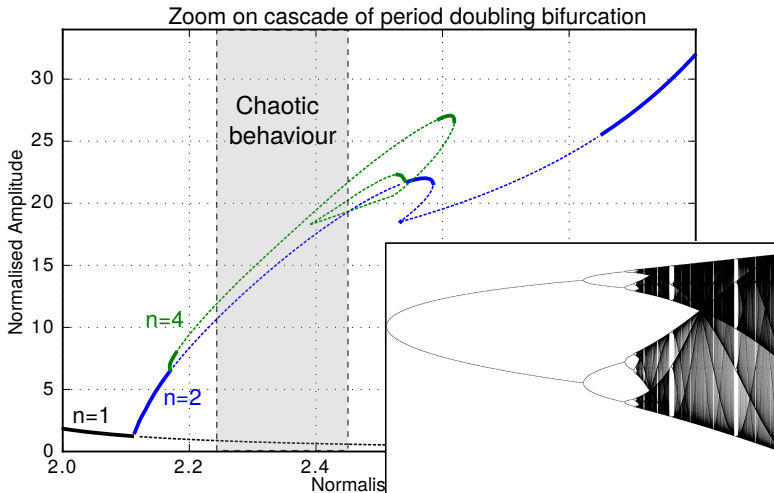


# Stability and Bifurcations





# Stability and Bifurcations





# Outline

Context

Predictor-Corrector methods

Non-Linear solver

Stability Analysis

Bifurcation

High Performance Spectral Continuation Code





# Main direction

- Parallel Linear Solver
- Parallelization of HBM/AFT
- Domain Decomposition Methods with ROM
- Non-linear localization technique with Schur complement technique
- Parallel Preconditioners
- Optimization of the Code
- New architecture: GPU, Vectorization...



# Reference

## References

-  Malte, K. Salles, L. and Thouverez F. "Vibration prediction of bladed disks coupled by friction joints." Archives of Computational Methods in Engineering. 2017 24(3)
-  **Cardona A.L., Lerusse A.L., Gradin M.I. Fast Fourier nonlinear vibration analysis. Computational Mechanics. 1998 22(2)**
-  <http://www.scholarpedia.org/article/Bifurcation>
-  Seydel, R. Practical Bifurcation and Stability Analysis, 2009
-  Kuznetsov, Y. Elements of Applied Bifurcation Theory, 2002



# Reference

## References

-  Malte, K. Salles, L. and Thouverez F. "Vibration prediction of bladed disks coupled by friction joints." Archives of Computational Methods in Engineering. 2017 24(3)
-  **Cardona A.L., Lerusse A.L., Gradin M.I. Fast Fourier nonlinear vibration analysis. Computational Mechanics. 1998 22(2)**
-  <http://www.scholarpedia.org/article/Bifurcation>
-  Seydel, R. Practical Bifurcation and Stability Analysis, 2009
-  Kuznetsov, Y. Elements of Applied Bifurcation Theory, 2002

## Libraries

- **LOCA** <https://trilinos.org/packages/nox-and-loc/>
- **Multifario** <http://multifario.sourceforge.net/>
- **Matcont** <https://sourceforge.net/projects/matcont/>
- **PyDSTool** <http://www2.gsu.edu/~matrhc/PyDSTool.htm>



## Introduction to Continuation Methods

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10 January 2018

