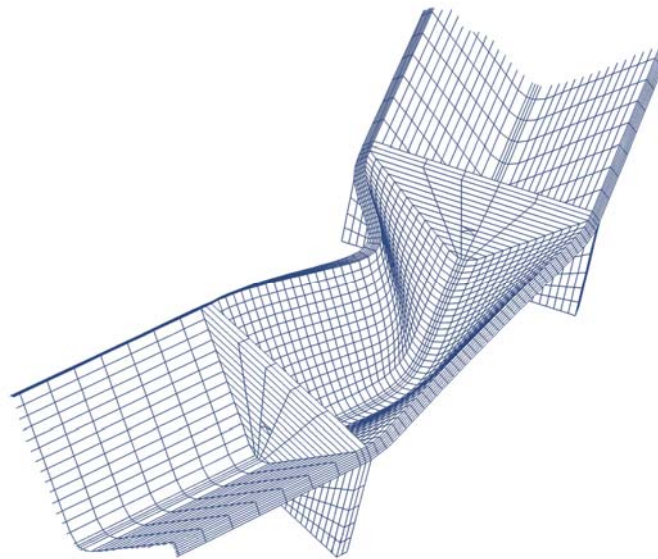


The Finite Element Method for the Analysis of Non-Linear and Dynamic Systems



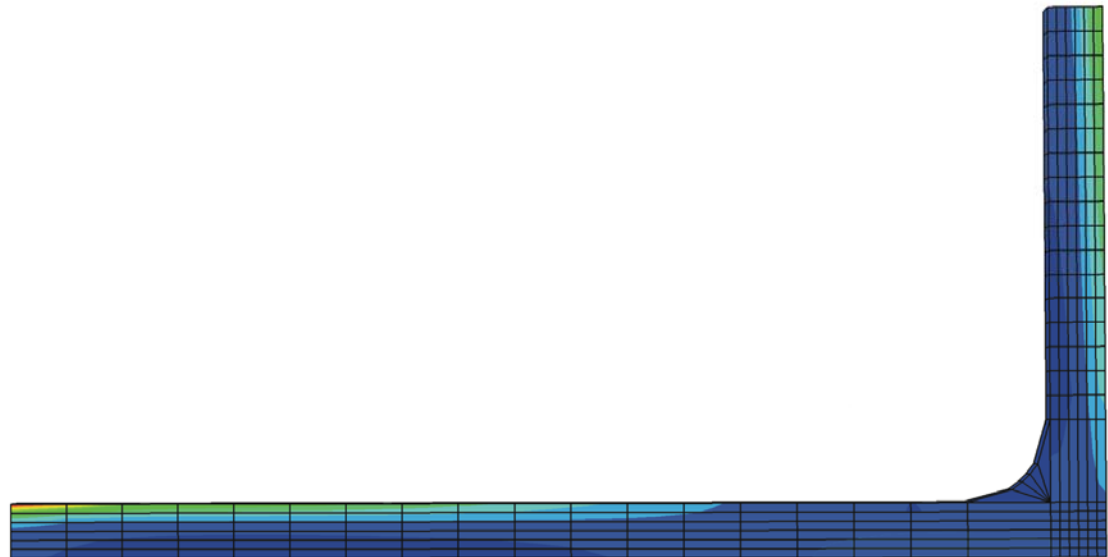
Prof. Dr. Michael Havbro Faber

*Swiss Federal Institute of Technology
ETH Zurich, Switzerland*



Contents of Today's Lecture

- Motivation, overview and organization of the course
- Introduction to non-linear analysis
- Formulation of the continuum mechanics incremental equations of motion



Motivation, overview and organization of the course

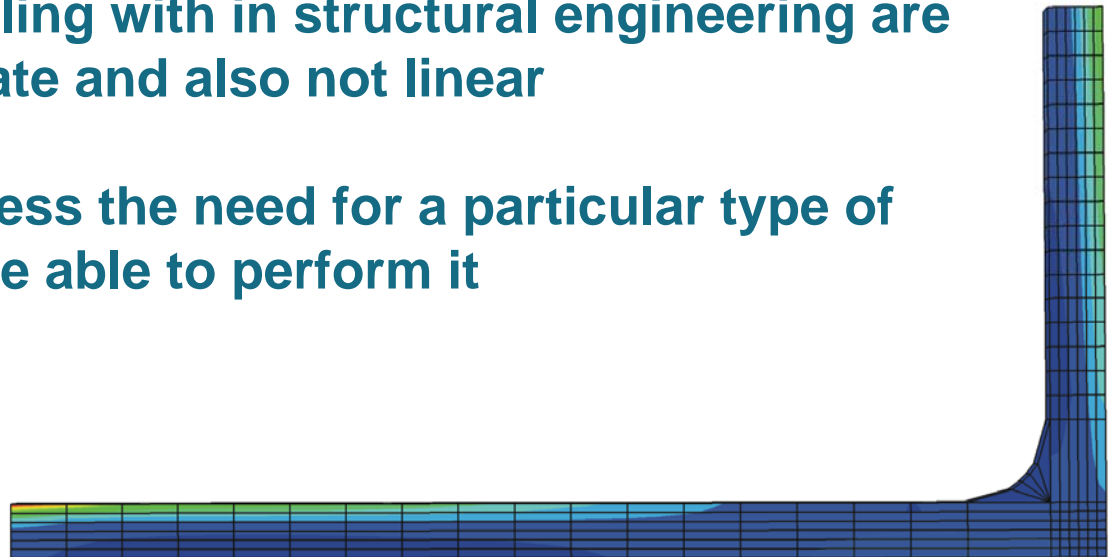
- **Motivation**

In FEM 1 we learned about the **steady state analysis** of linear systems

however,

the systems we are dealing with in structural engineering are generally not steady state and also not linear

We must be able to assess the need for a particular type of analysis and we must be able to perform it



Motivation, overview and organization of the course

- Motivation

What kind of problems are not steady state and linear?

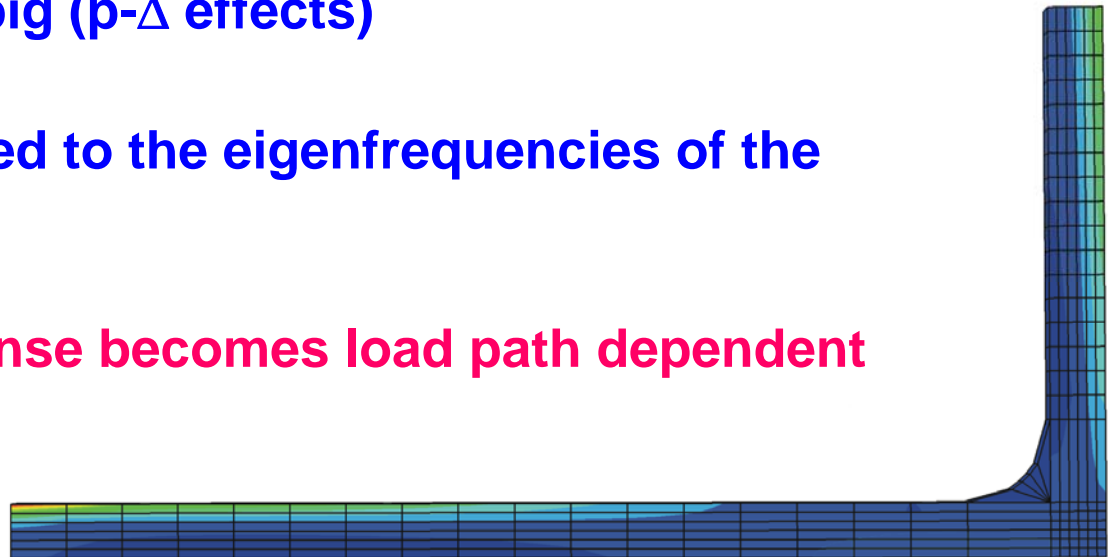
E.g. when the:

material behaves non-linearly

deformations become big (p- Δ effects)

loads vary fast compared to the eigenfrequencies of the structure

General feature: Response becomes load path dependent



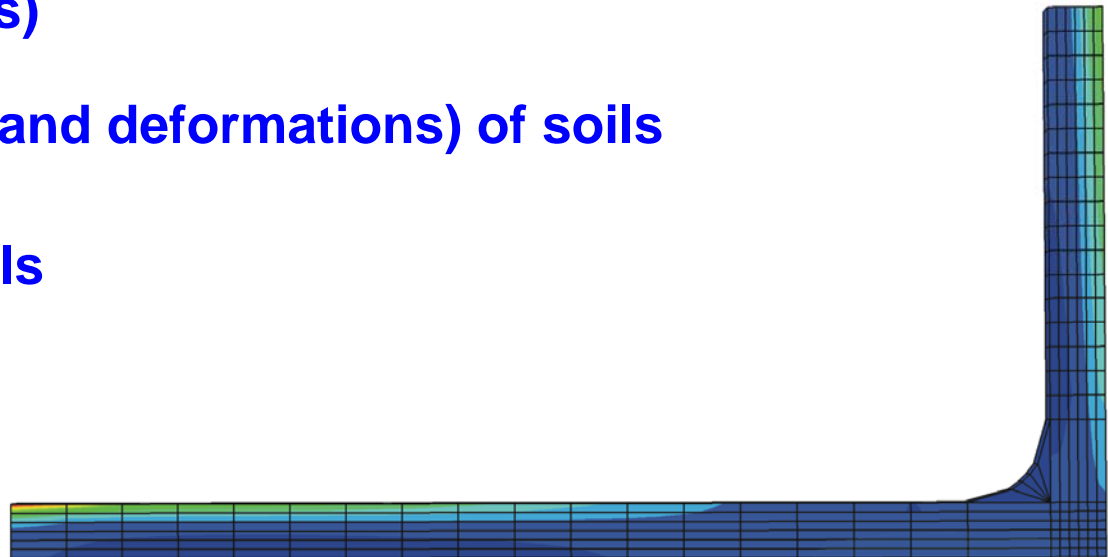
Motivation, overview and organization of the course

- **Motivation**

What is the “added value” of being able to assess the non-linear non-steady state response of structures ?

E.g. assessing the:

- structural response of structures to extreme events (rock-fall, earthquake, hurricanes)
- performance (failures and deformations) of soils
- verifying simple models



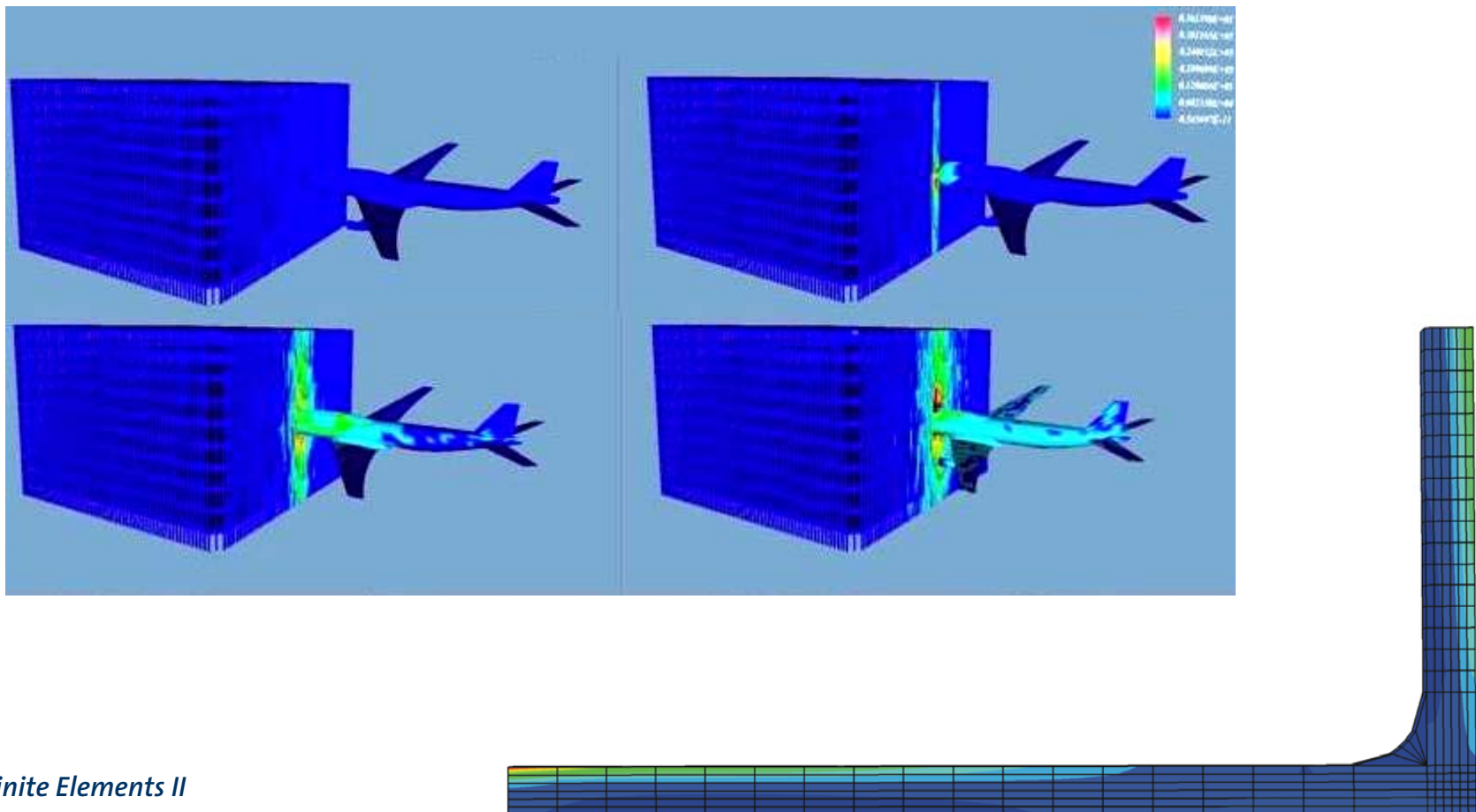
Motivation, overview and organization of the course

- Collapse Analysis of the World Trade Center



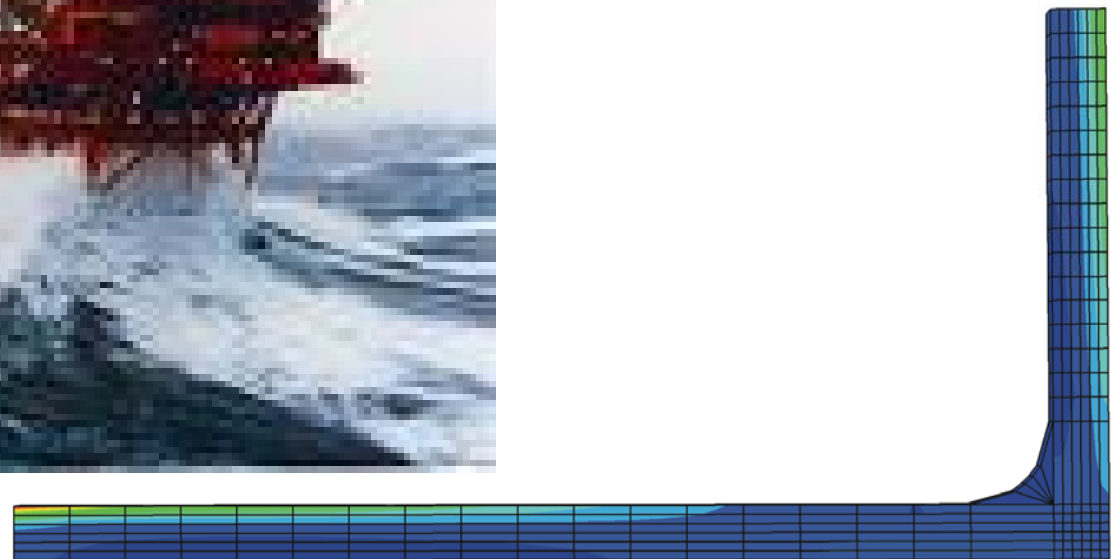
Motivation, overview and organization of the course

- Collapse Analysis of the World Trade Center



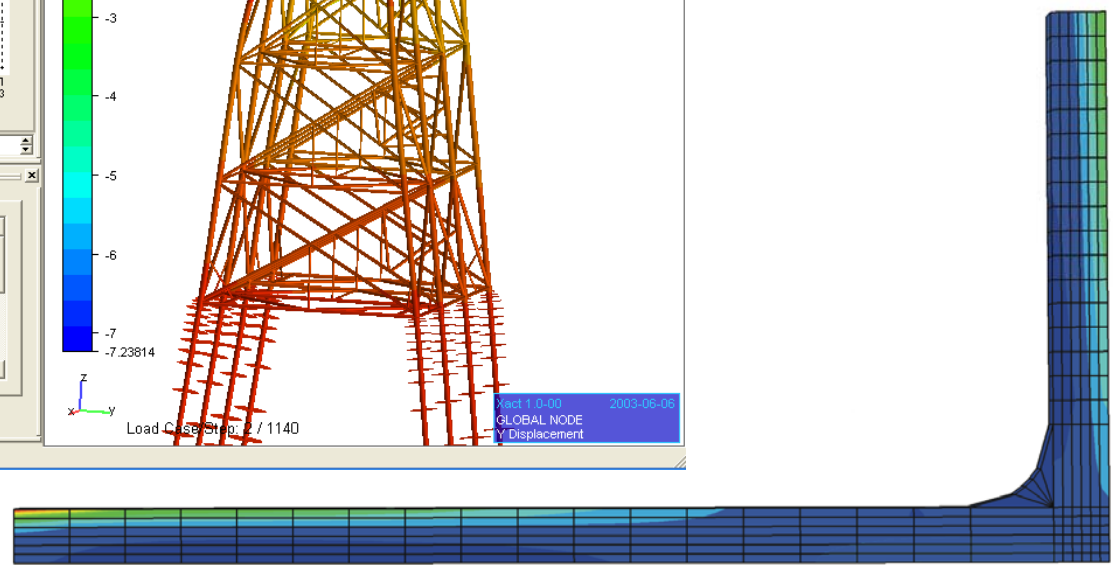
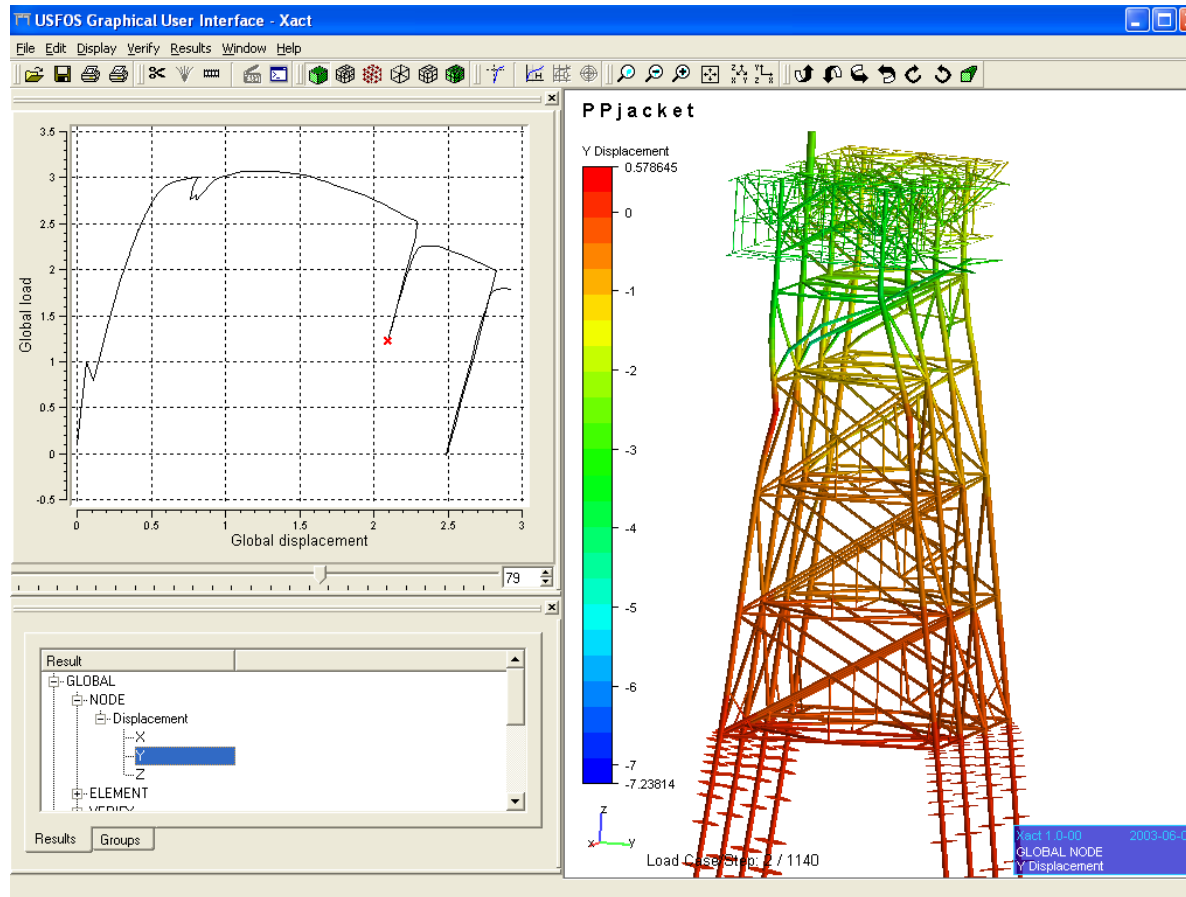
Motivation, overview and organization of the course

- Analysis of ultimate collapse capacity of jacket structure



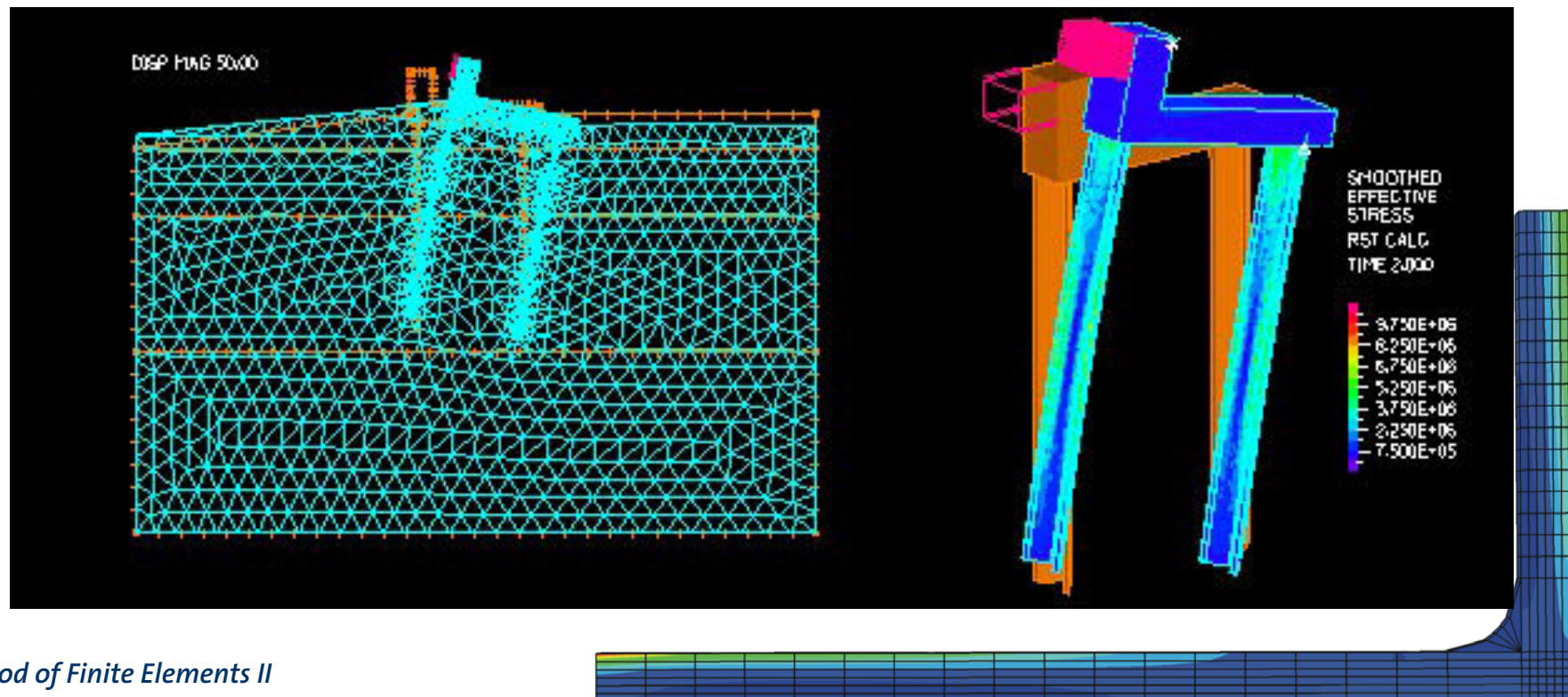
Motivation, overview and organization of the course

- Analysis of ultimate collapse capacity of jacket structure



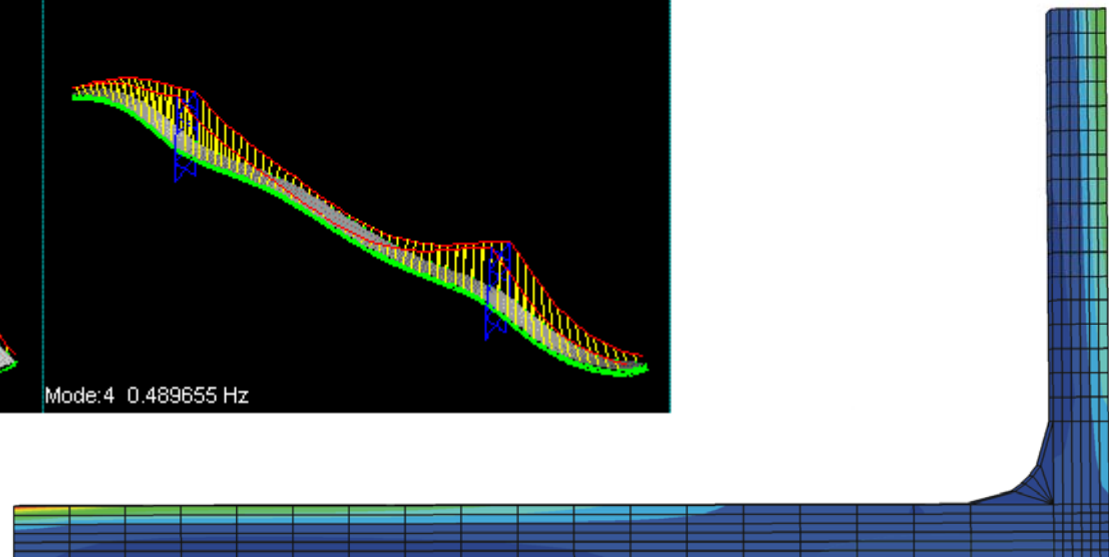
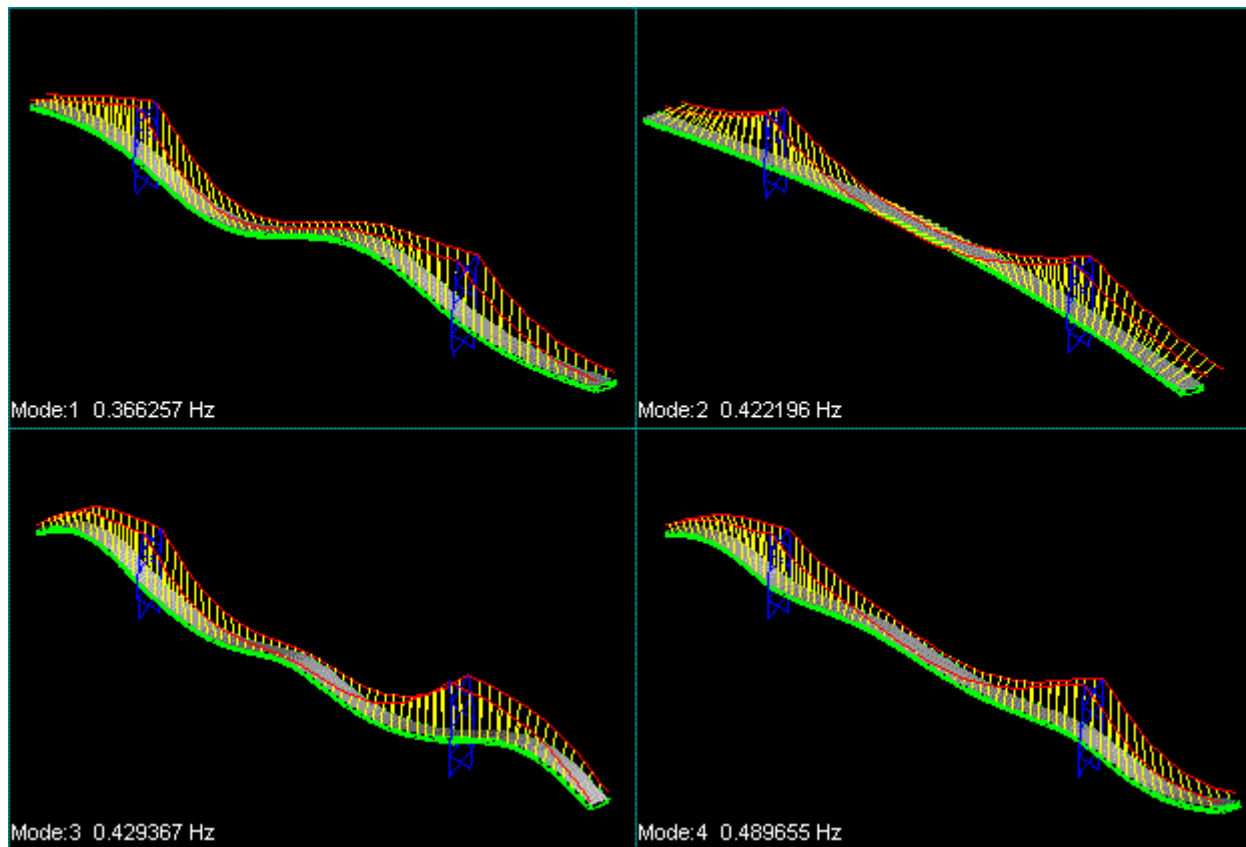
Motivation, overview and organization of the course

- Analysis of soil performance



Motivation, overview and organization of the course

- Analysis of bridge response



Motivation, overview and organization of the course

Steady state problems (Linear/Non-linear):

The response of the system does not change over time

$$\mathbf{K}\mathbf{U} = \mathbf{R}$$

Propagation problems (Linear/Non-linear):

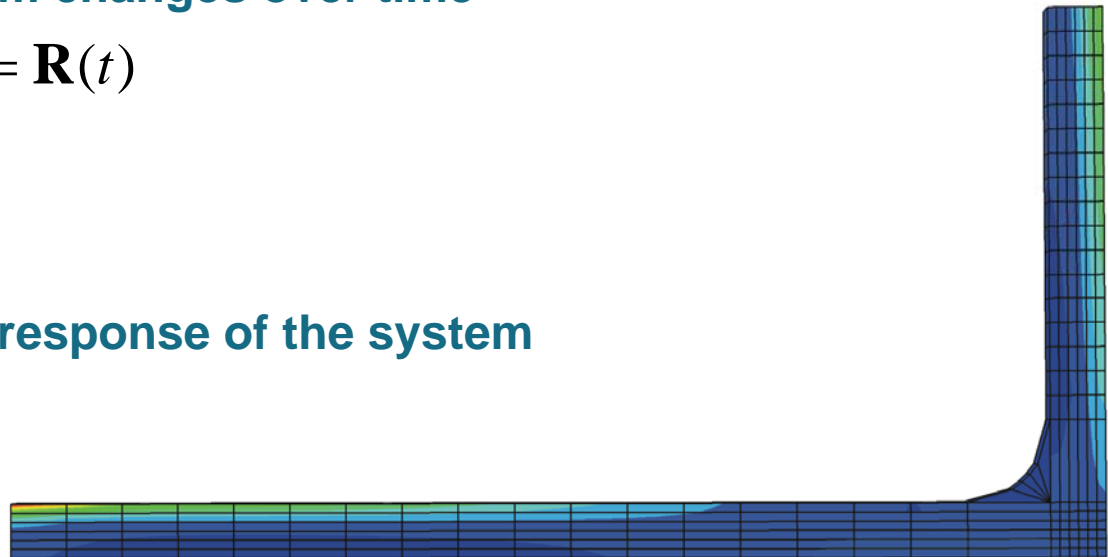
The response of the system changes over time

$$\mathbf{M}\ddot{\mathbf{U}}(t) + \mathbf{C}\dot{\mathbf{U}}(t) + \mathbf{K}\mathbf{U}(t) = \mathbf{R}(t)$$

Eigenvalue problems:

No unique solution to the response of the system

$$\mathbf{A}\mathbf{v} = \lambda\mathbf{B}\mathbf{v}$$



Motivation, overview and organization of the course

- Organization

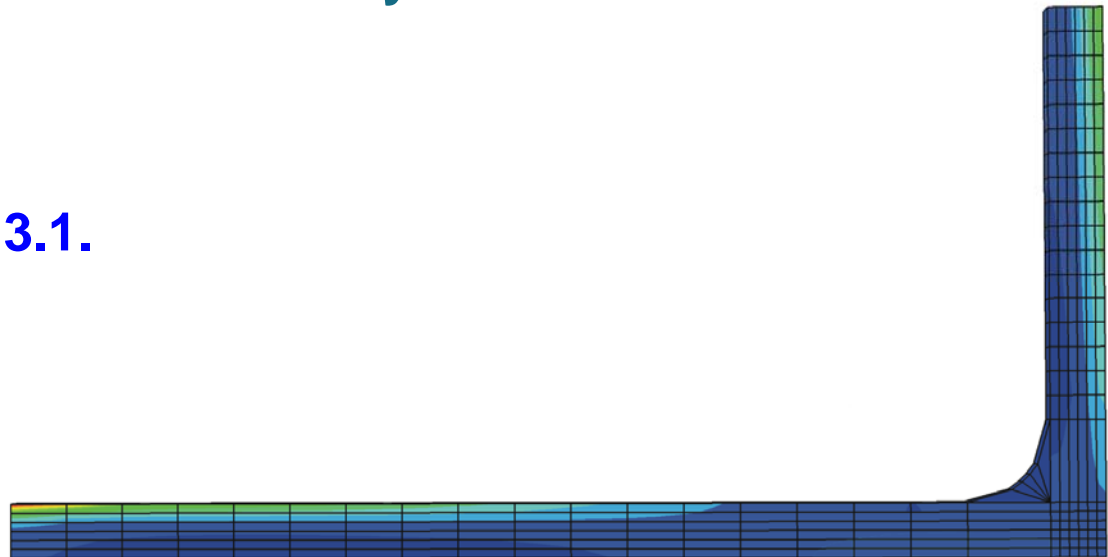
The lectures will be given by:

M. H. Faber

Exercises will be organized/attended by:

Jianjun Qin

By appointment, HIL E13.1.



Motivation, overview and organization of the course

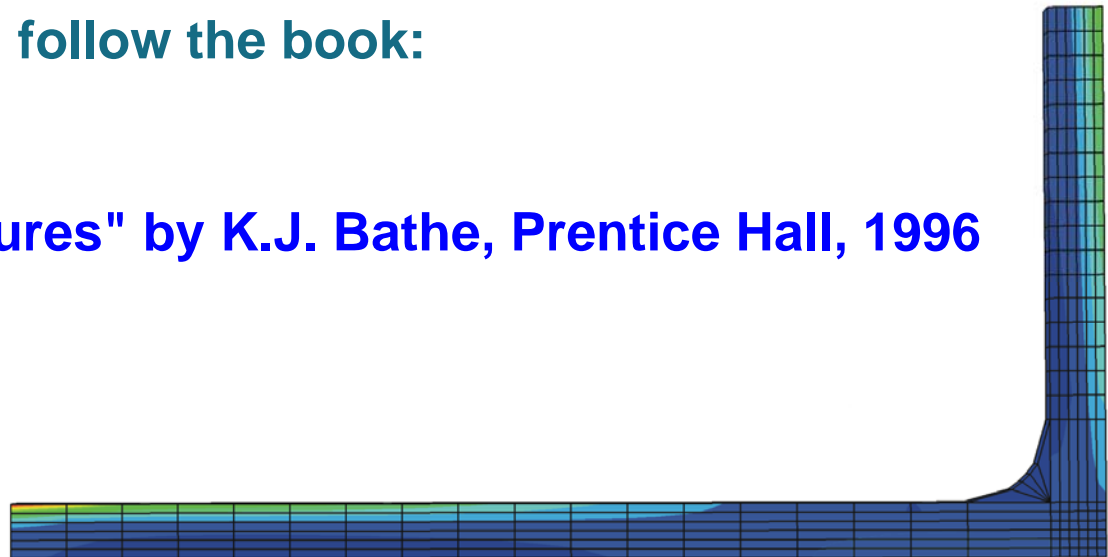
- Organization

PowerPoint files with the presentations will be uploaded on our homepage one day in advance of the lectures

http://www.ibk.ethz.ch/fa/education/FE_II

The lecture as such will follow the book:

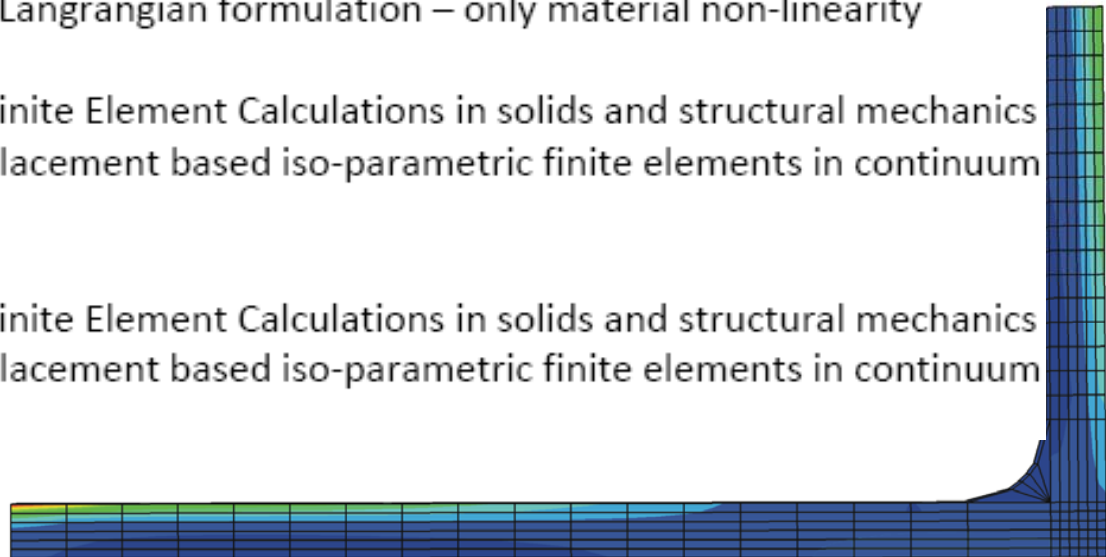
"Finite Element Procedures" by K.J. Bathe, Prentice Hall, 1996



Motivation, overview and organization of the course

• Overview

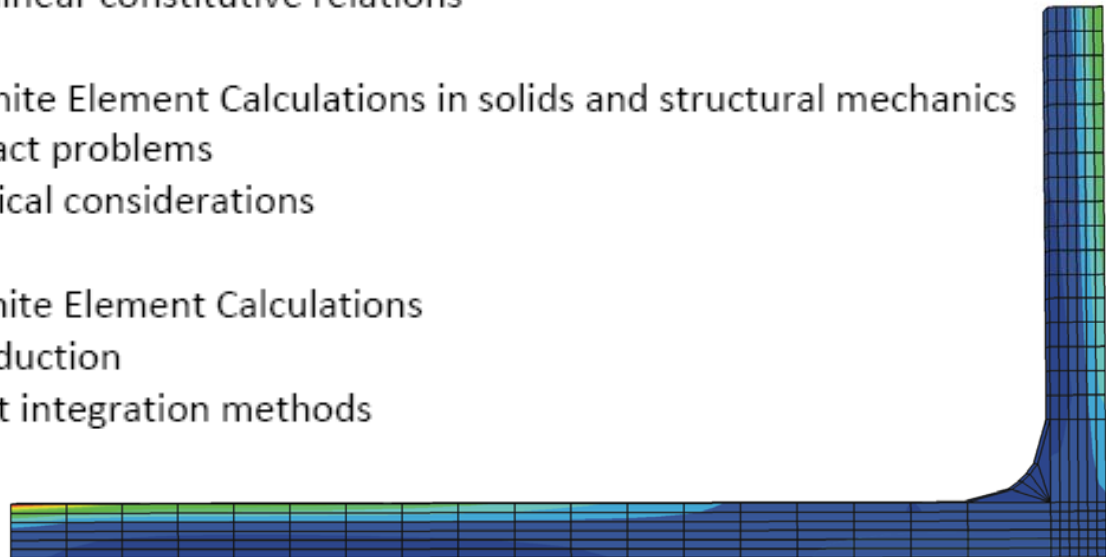
Date	Pages	Subject
18.09.2009	485-502	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Introduction to non-linear calculations- The incremental approach to continuum mechanics
25.09.2009	502-528	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Deformation gradients, strain and stress tensors- The Lagrangian formulation – only material non-linearity
02.10.2009	538-548	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Displacement based iso-parametric finite elements in continuum mechanics
09.10.2009	548-560	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Displacement based iso-parametric finite elements in continuum mechanics



Motivation, overview and organization of the course

• Overview

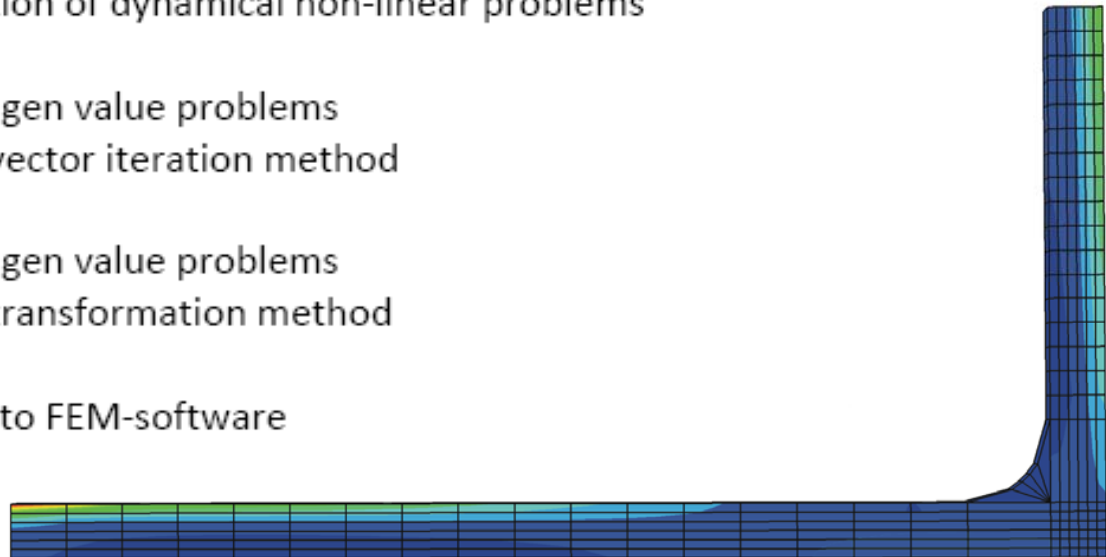
16.10.2009	561-578	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Total Lagrangian formulation- Extended Lagrangian formulation- Structural elements
23.10.2009	581-617	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Introduction to constitutive relations- Non-linear constitutive relations
30.10.2009	622-640	Non-linear Finite Element Calculations in solids and structural mechanics <ul style="list-style-type: none">- Contact problems- Practical considerations
06.11.2009	768-784	Dynamical Finite Element Calculations <ul style="list-style-type: none">- Introduction- Direct integration methods



Motivation, overview and organization of the course

• Overview

13.11.2009	785-800	Dynamical Finite Element Calculations - Mode superposition
20.11.2009	801-815	Dynamical Finite Element Calculations - Analysis of direct integration methods
27.11.2009	824-830	Dynamical Finite Element Calculations - Solution of dynamical non-linear problems
04.12.2009	887-910	Solution of Eigen value problems - The vector iteration method
11.12.2009	911-937	Solution of Eigen value problems - The transformation method
18.12.2009		Introduction to FEM-software



Introduction to non-linear analysis

- Previously we considered the solution of the following linear and static problem:

$$\mathbf{KU} = \mathbf{R}$$

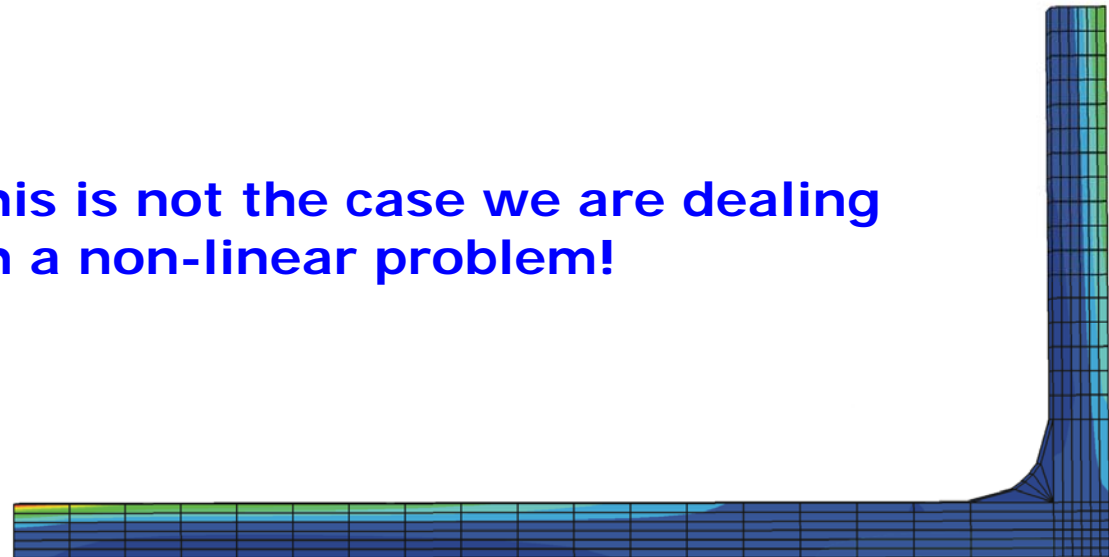
for these problems we have the convenient property of linearity, i.e:

$$\mathbf{KU} = \lambda \mathbf{R}, \quad \lambda = 1$$

⇓

$$\mathbf{U}^* = \lambda \mathbf{U}, \quad \lambda \neq 1$$

If this is not the case we are dealing with a non-linear problem!



Introduction to non-linear analysis

- Previously we considered the solution of the following linear and static problem:

$$\mathbf{KU} = \mathbf{R}$$

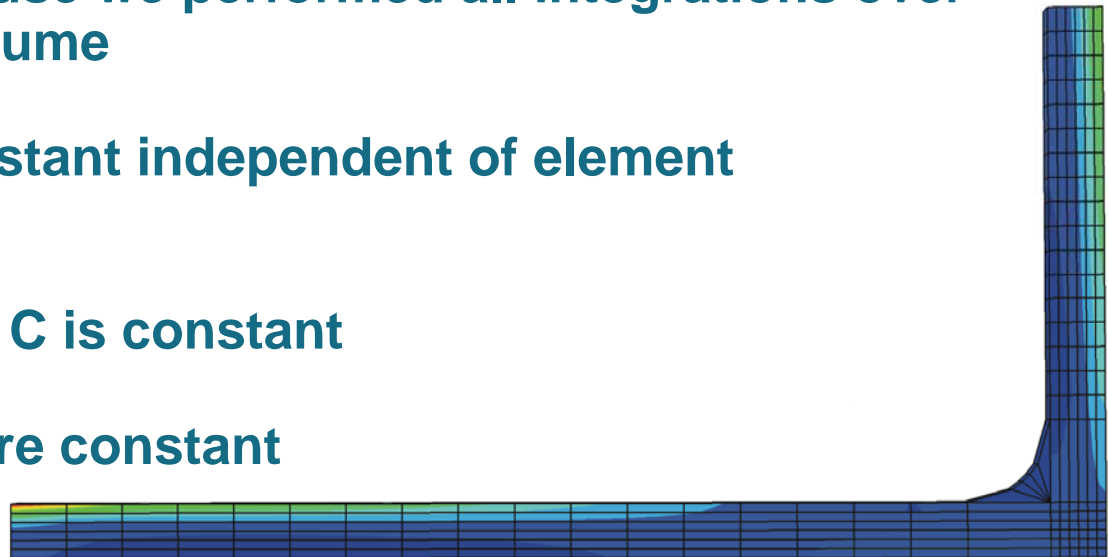
we assumed:

small displacements when developing the stiffness matrix \mathbf{K} and the load vector \mathbf{R} , because we performed all integrations over the original element volume

that the \mathbf{B} matrix is constant independent of element displacements

the stress-strain matrix \mathbf{C} is constant

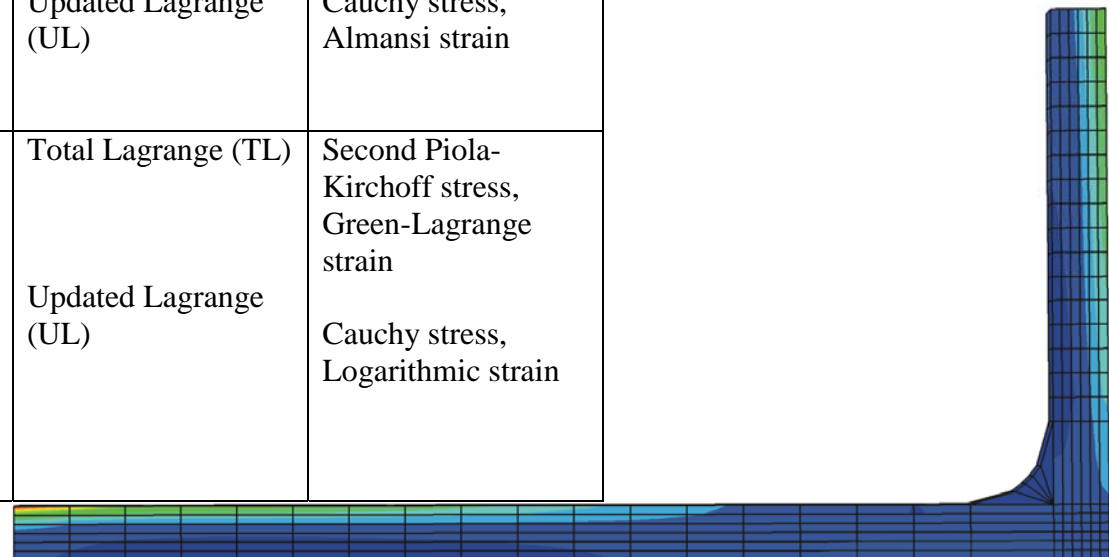
boundary constraints are constant



Introduction to non-linear analysis

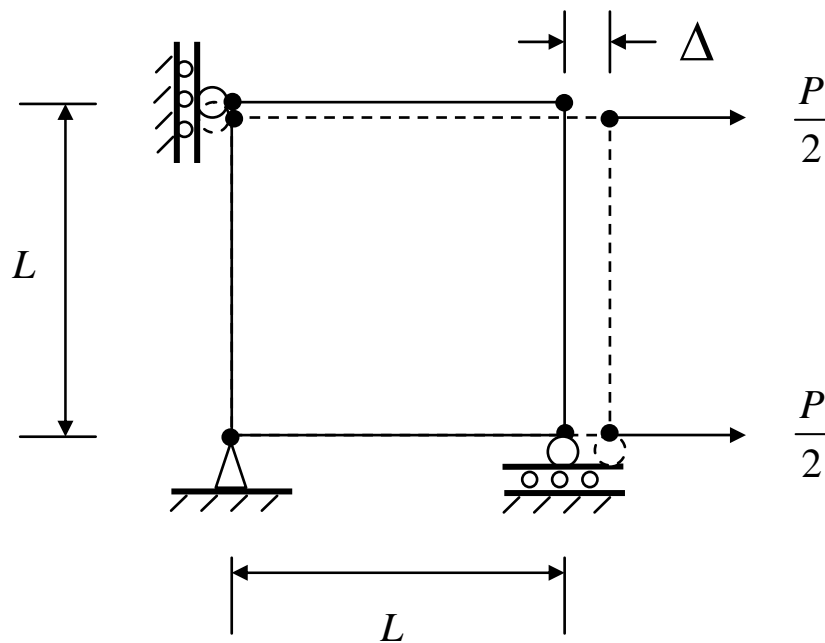
- **Classification of non-linear analyses**

Type of analysis	Description	Typical formulation used	Stress and strain measures used
Materially-nonlinear only	Infinitesimal displacements and strains; stress strain relation is non-linear	Materially-nonlinear-only (MNO)	Engineering strain and stress
Large displacements, large rotations but small strains	Displacements and rotations of fibers are large; but fiber extensions and angle changes between fibers are small; stress strain relationship may be linear or non-linear	Total Lagrange (TL)	Second Piola-Kirchoff stress, Green-Lagrange strain
		Updated Lagrange (UL)	Cauchy stress, Almansi strain
Large displacements, large rotations and large strains	Displacements and rotations of fibers are large; fiber extensions and angle changes between fibers may also be large; stress strain relationship may be linear or non-linear	Total Lagrange (TL) Updated Lagrange (UL)	Second Piola-Kirchoff stress, Green-Lagrange strain Cauchy stress, Logarithmic strain



Introduction to non-linear analysis

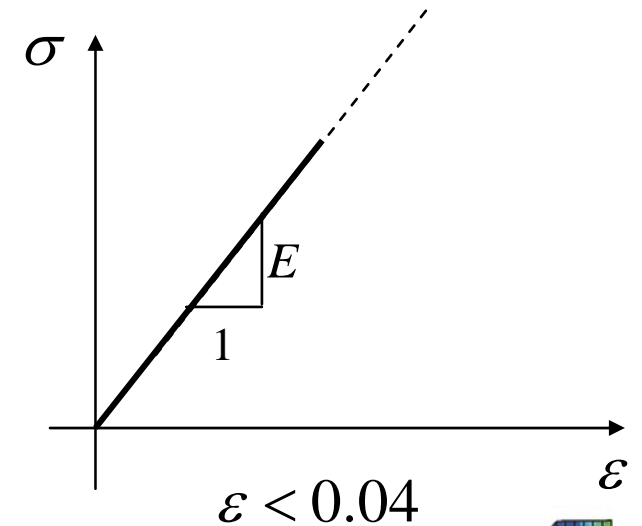
- Classification of non-linear analyses



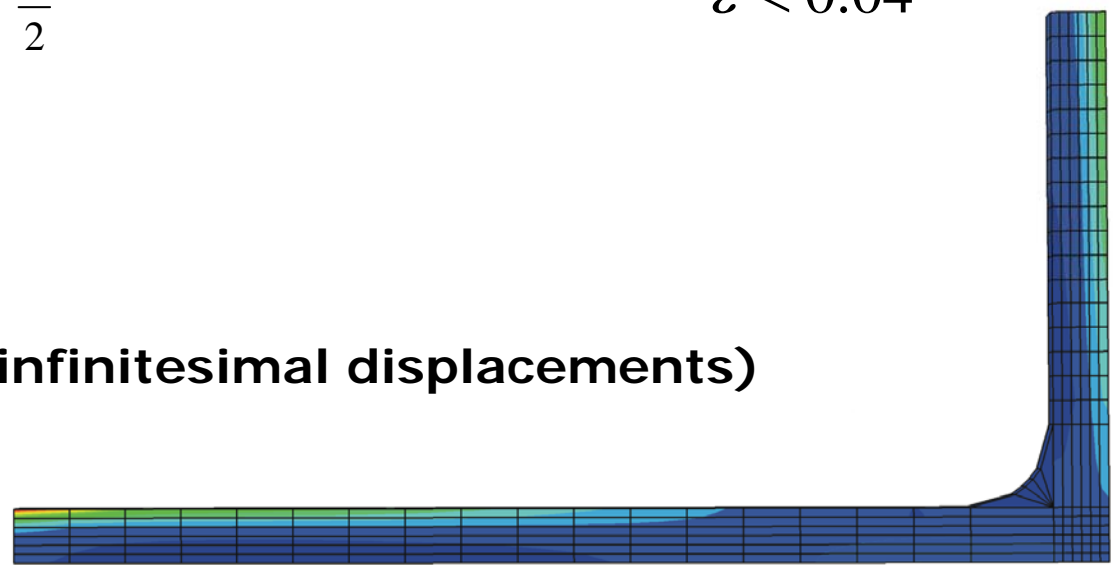
$$\sigma = P / A$$

$$\varepsilon = \sigma / E$$

$$\Delta = \varepsilon L$$

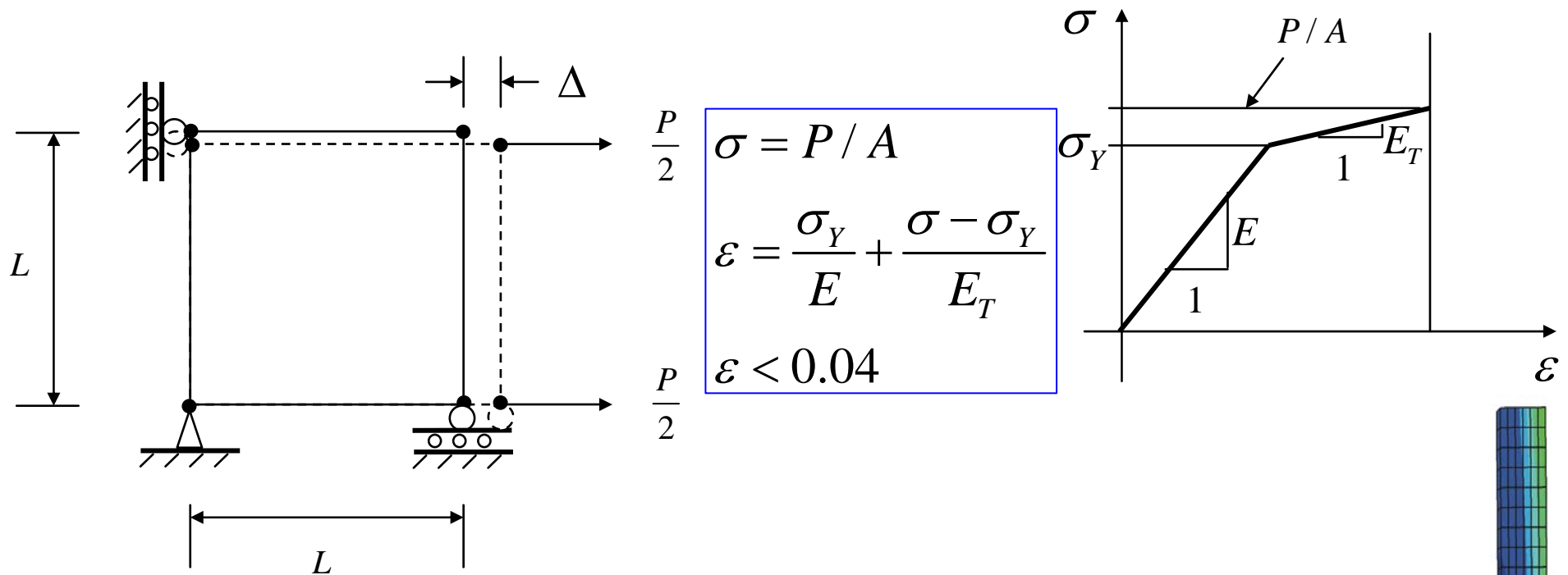


Linear elastic (infinitesimal displacements)

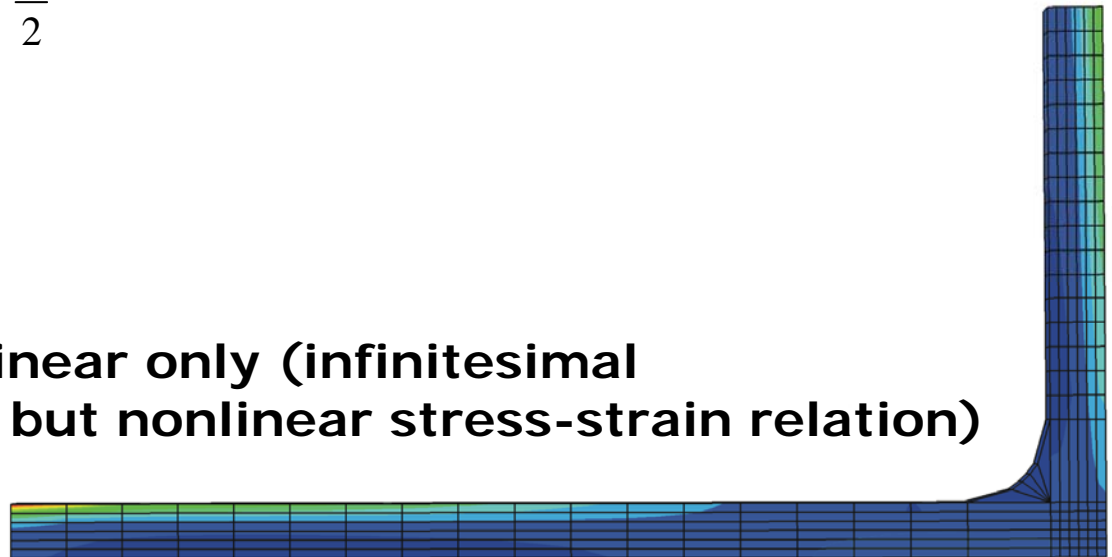


Introduction to non-linear analysis

- Classification of non-linear analyses

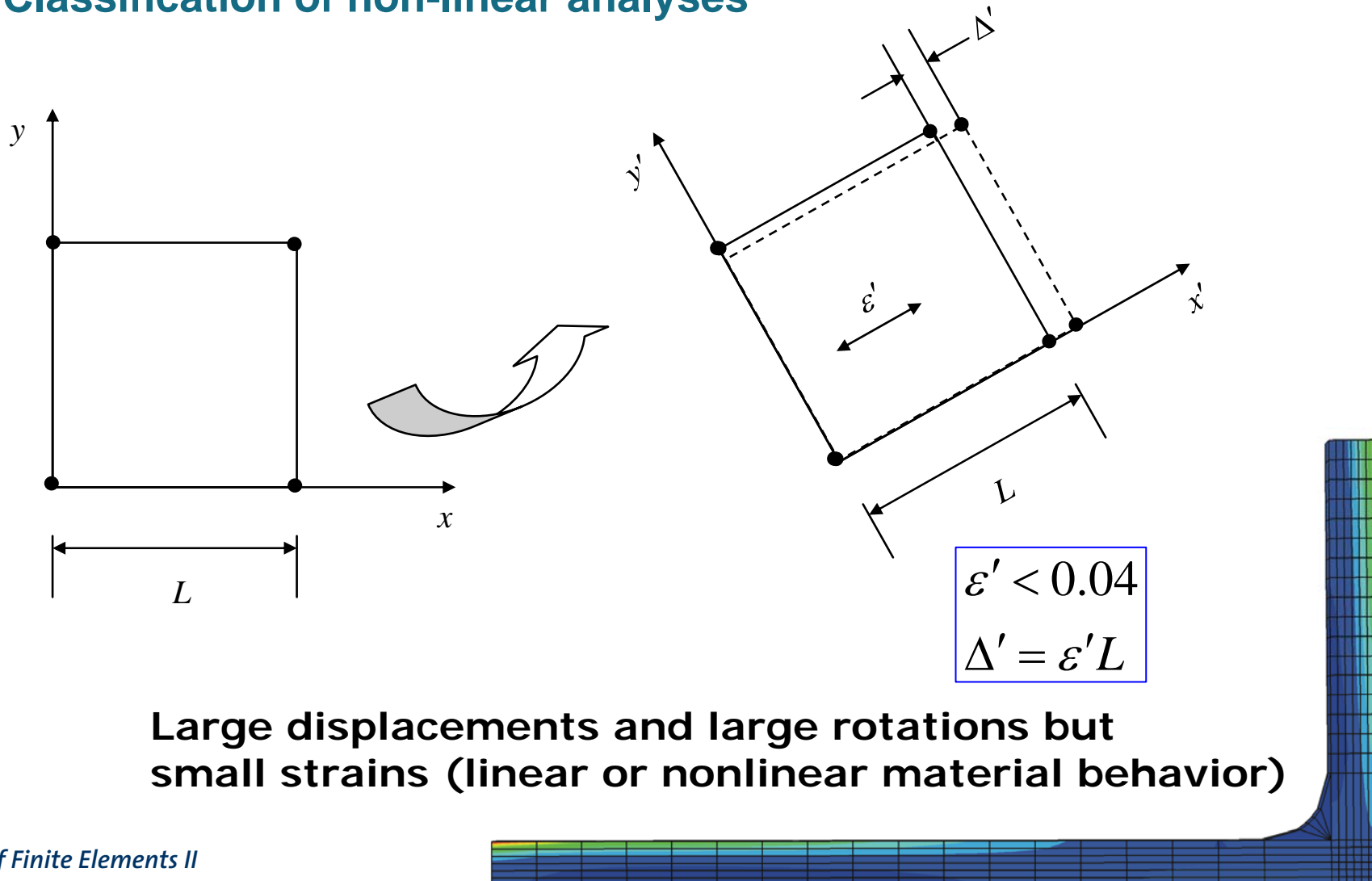


Materially nonlinear only (infinitesimal displacements, but nonlinear stress-strain relation)



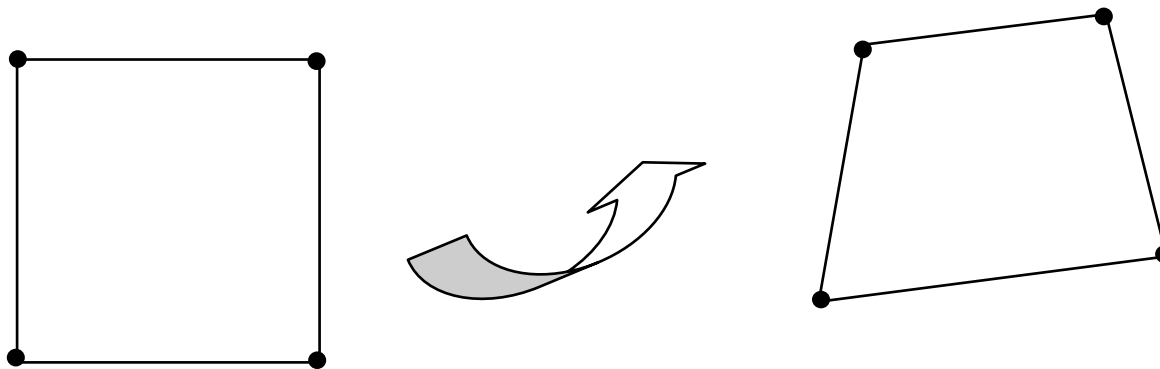
Introduction to non-linear analysis

- Classification of non-linear analyses

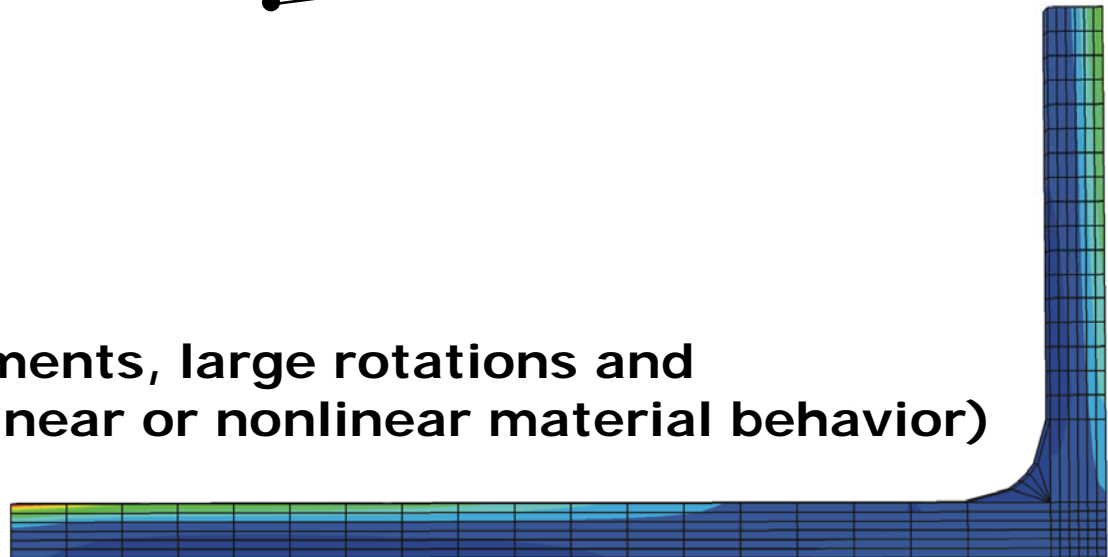


Introduction to non-linear analysis

- Classification of non-linear analyses

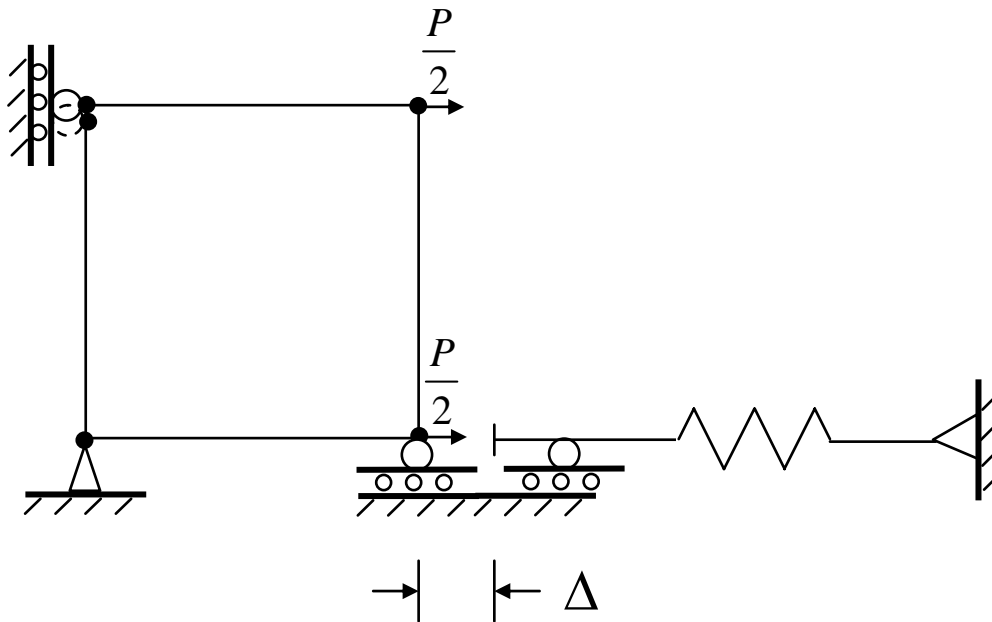


Large displacements, large rotations and large strains (linear or nonlinear material behavior)

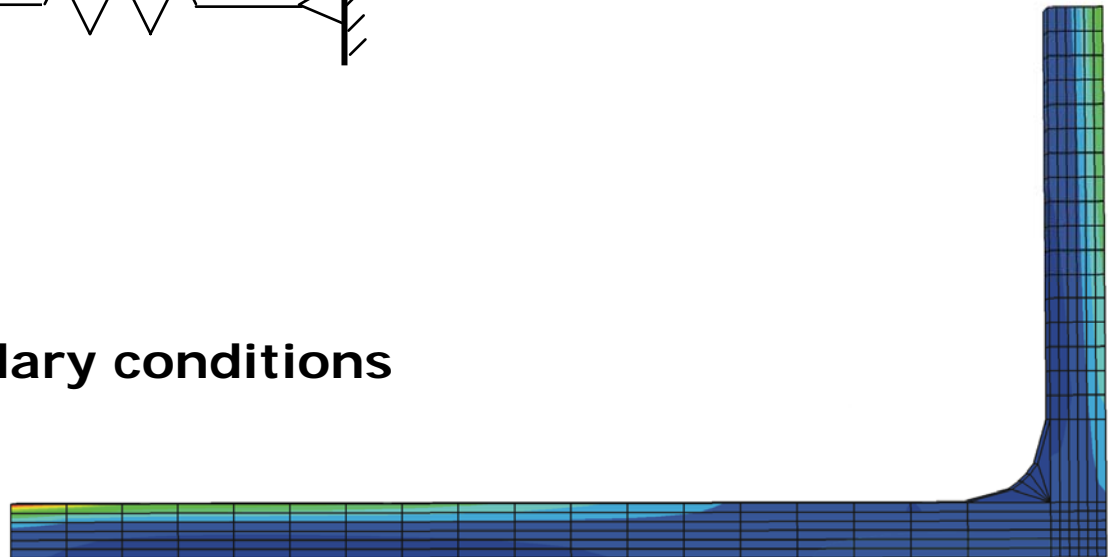


Introduction to non-linear analysis

- Classification of non-linear analyses

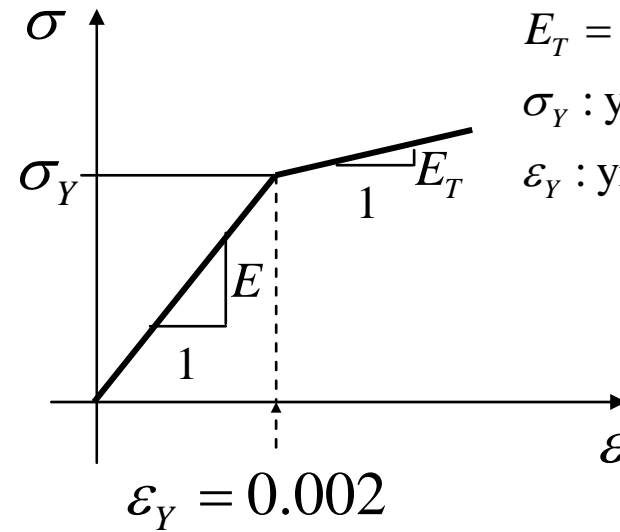
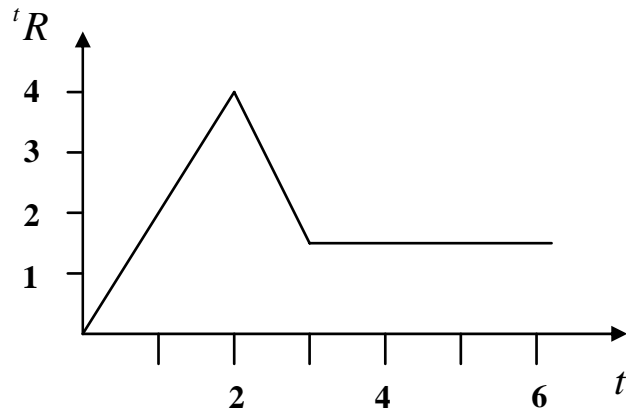
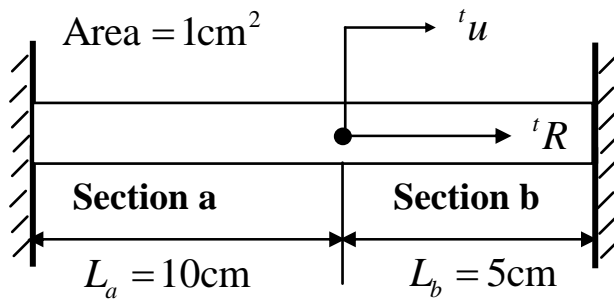


Chang in boundary conditions

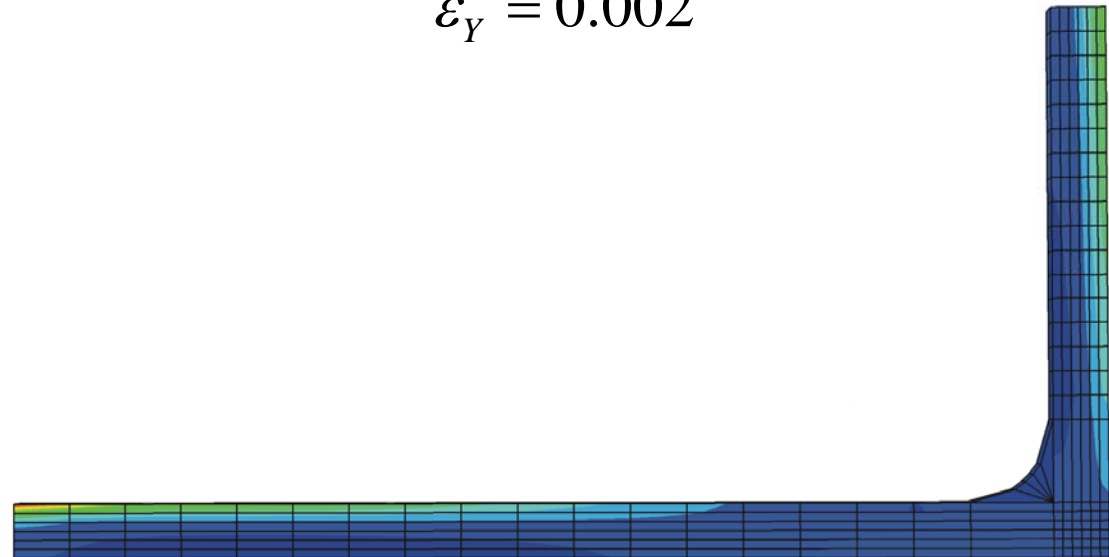


Introduction to non-linear analysis

- **Example: Simple bar structure**

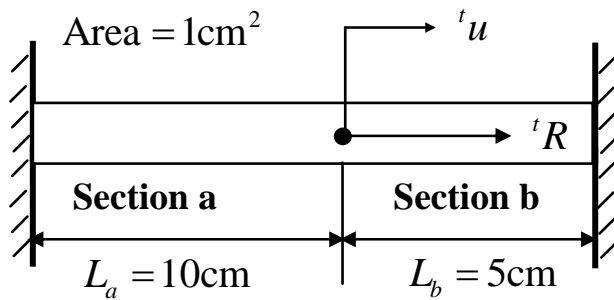


$E = 10^7 \text{ N/cm}^2$
 $E_T = 10^5 \text{ N/cm}^2$
 σ_Y : yield stress
 ε_Y : yield strain



Introduction to non-linear analysis

- **Example: Simple bar structure**



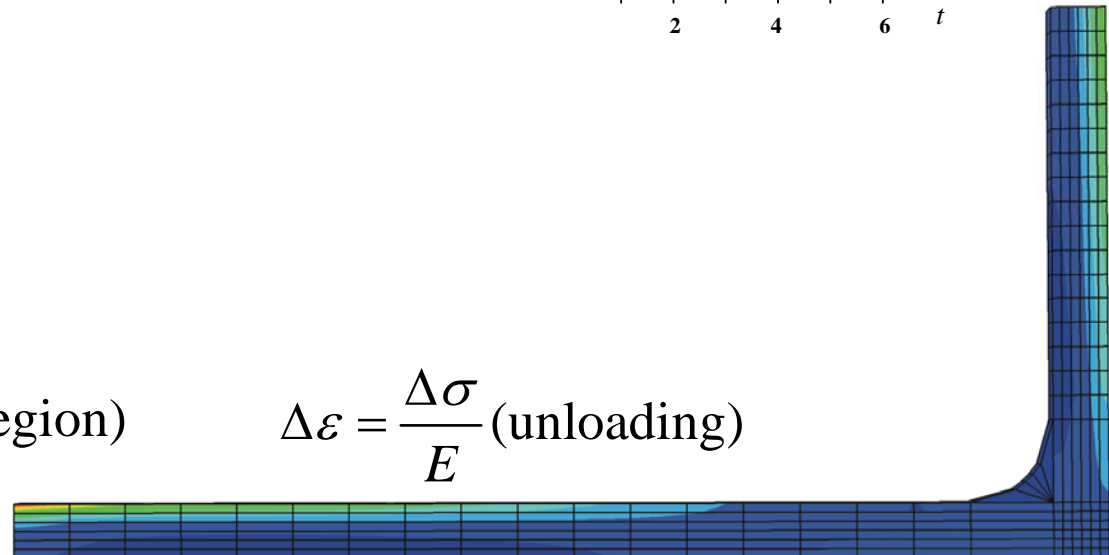
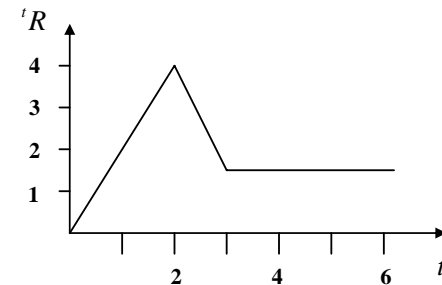
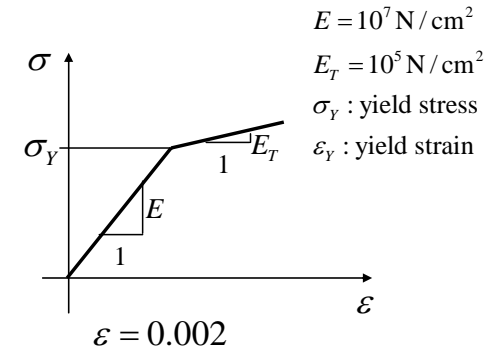
$${}^t\varepsilon_a = \frac{{}^t u}{L_a}, {}^t\varepsilon_b = -\frac{{}^t u}{L_b}$$

$${}^t R + {}^t\sigma_b A = {}^t\sigma_a A$$

$${}^t\varepsilon = \frac{{}^t\sigma}{E} \text{ (elastic region)}$$

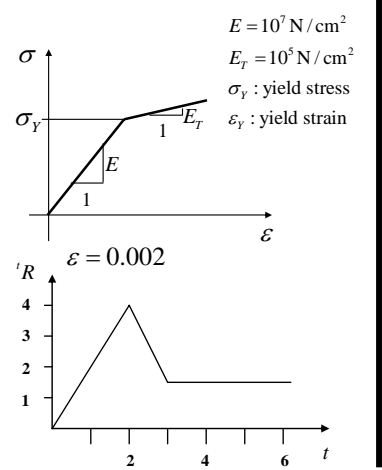
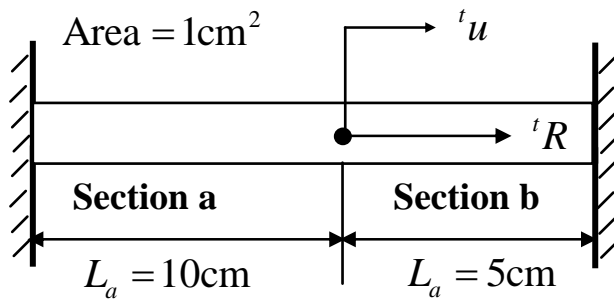
$${}^t\varepsilon = \varepsilon_Y + \frac{{}^t\sigma - \sigma_Y}{E_T} \text{ (plastic region)}$$

$$\Delta\varepsilon = \frac{\Delta\sigma}{E} \text{ (unloading)}$$



Introduction to non-linear analysis

- **Example: Simple bar structure**



$${}^t \epsilon_a = \frac{{}^t u}{L_a}, {}^t \epsilon_b = -\frac{{}^t u}{L_b}$$

$${}^t R + {}^t \sigma_b A = {}^t \sigma_a A$$

$${}^t \epsilon = \frac{{}^t \sigma}{E} \text{ (elastic region)}$$

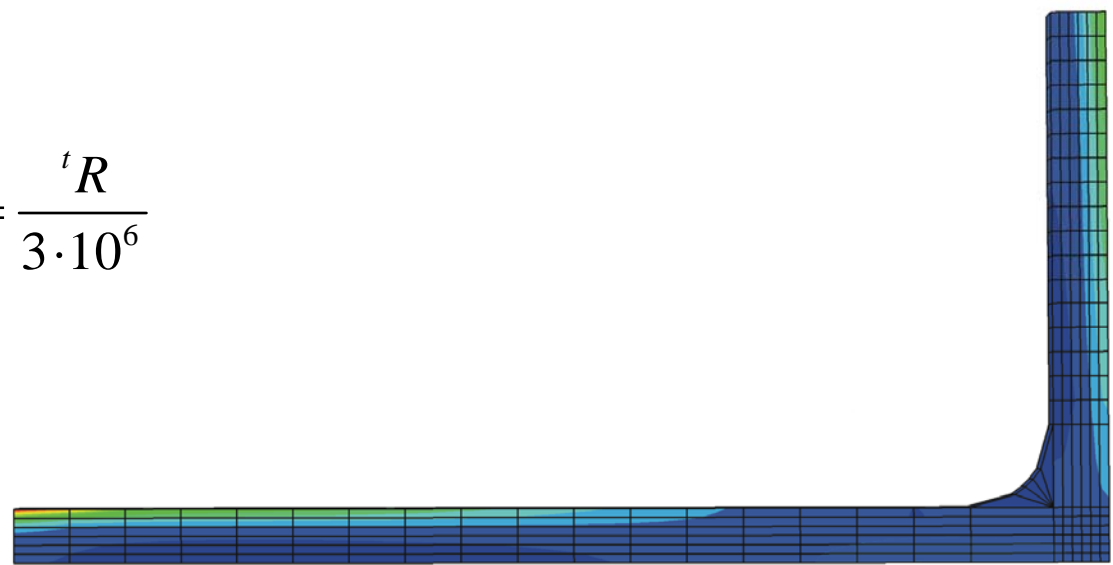
$${}^t \epsilon = \epsilon_Y + \frac{{}^t \sigma - \sigma_Y}{E_T} \text{ (plastic region)}$$

$$\Delta \epsilon = \frac{\Delta \sigma}{E} \text{ (unloading)}$$

Both sections elastic

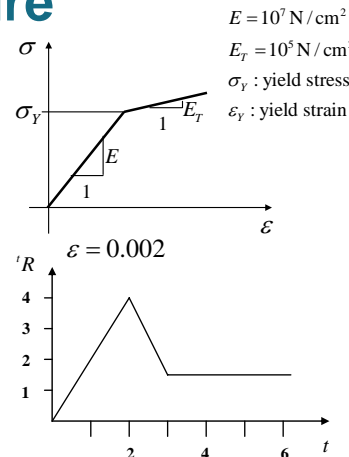
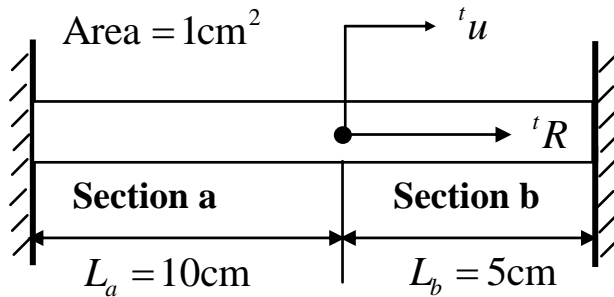
$${}^t R = EA {}^t u \left(\frac{1}{L_a} + \frac{1}{L_b} \right) \Rightarrow {}^t u = \frac{{}^t R}{3 \cdot 10^6}$$

$$\sigma_a = \frac{{}^t R}{3A}, \sigma_b = -\frac{2}{3} \frac{{}^t R}{A}$$



Introduction to non-linear analysis

- Example: Simple bar structure



$${}^t \varepsilon_a = \frac{{}^t u}{L_a}, {}^t \varepsilon_b = -\frac{{}^t u}{L_b}$$

$${}^t R + {}^t \sigma_b A = {}^t \sigma_a A$$

$${}^t \varepsilon = \frac{{}^t \sigma}{E} \text{ (elastic region)}$$

$${}^t \varepsilon = \varepsilon_Y + \frac{{}^t \sigma - \sigma_Y}{E_T} \text{ (plastic region)}$$

$$\Delta \varepsilon = \frac{\Delta \sigma}{E} \text{ (unloading)}$$

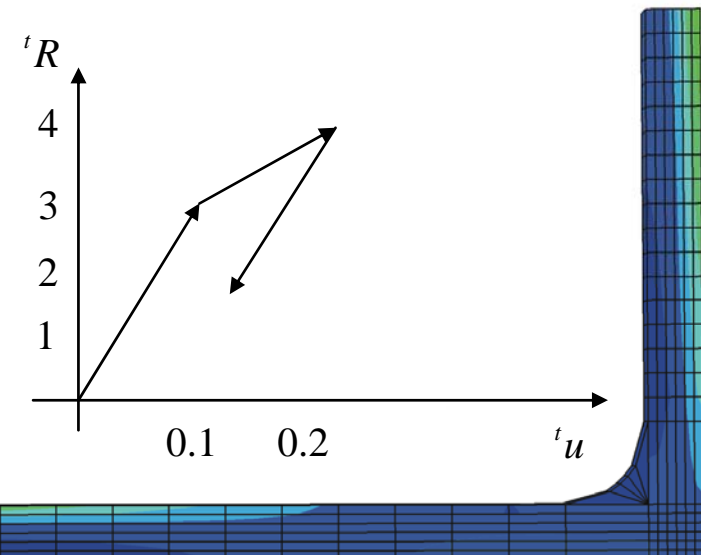
Section a is elastic while section b is plastic

section b will be plastic when ${}^t R = \frac{3}{2} \sigma_Y A$

$$\sigma_a = E \frac{{}^t u}{L_a}, \sigma_b = -E_T \left(\frac{{}^t u}{L_b} - \varepsilon_Y \right) - \sigma_Y$$

$${}^t R = \frac{EA {}^t u}{L_a} + \frac{E_T A {}^t u}{L_b} - E_T \varepsilon_Y A + \sigma_Y A \Rightarrow$$

$${}^t u = \frac{{}^t R / A + E_T \varepsilon_Y - \sigma_Y}{E / L_a + E / L_b} = \frac{{}^t R}{1.02 \cdot 10^6} - 1.9412 \cdot 10^{-2}$$



Introduction to non-linear analysis

- What did we learn from the example?

The basic problem in general nonlinear analysis is to find a state of equilibrium between externally applied loads and element nodal forces

$${}^t\mathbf{R} - {}^t\mathbf{F} = 0$$

$${}^t\mathbf{R} = {}^t\mathbf{R}_B + {}^t\mathbf{R}_S + {}^t\mathbf{R}_C$$

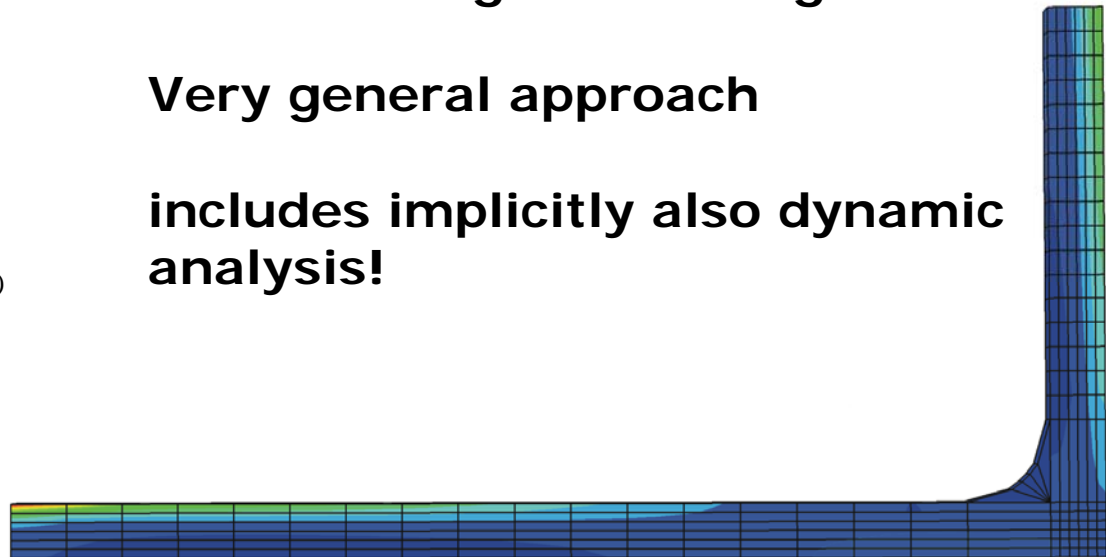
$${}^t\mathbf{F} = {}^t\mathbf{R}_I$$

$${}^t\mathbf{F} = \sum_m \int_{{}^tV^{(m)}} {}^t\mathbf{B}^{(m)T} {}^t\boldsymbol{\tau}^{(m)} {}^t dV^{(m)}$$

We must achieve equilibrium for all time steps when incrementing the loading

Very general approach

includes implicitly also dynamic analysis!



Introduction to non-linear analysis

- The basic approach in incremental analysis is

$${}^{t+\Delta t}\mathbf{R} - {}^{t+\Delta t}\mathbf{F} = 0$$

assuming that ${}^{t+\Delta t}\mathbf{R}$ is independent of the deformations we have

$${}^{t+\Delta t}\mathbf{F} = {}^t\mathbf{F} + \mathbf{F}$$

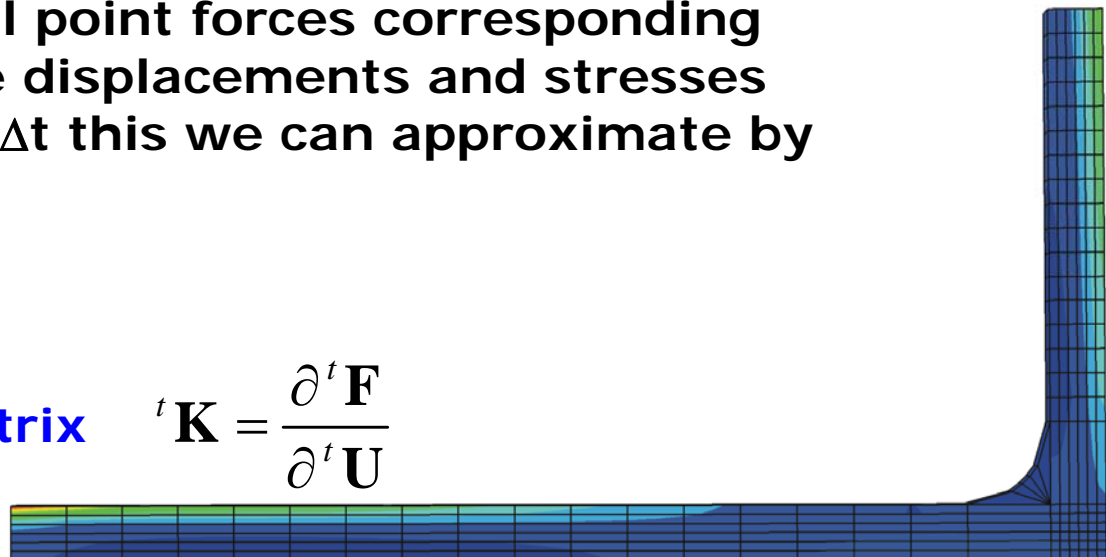
We know the solution ${}^t\mathbf{F}$ at time t and \mathbf{F} is the increment in the nodal point forces corresponding to an increment in the displacements and stresses from time t to time $t+\Delta t$ this we can approximate by

$$\mathbf{F} = {}^t\mathbf{K}\mathbf{U}$$



Tangent stiffness matrix

$${}^t\mathbf{K} = \frac{\partial {}^t\mathbf{F}}{\partial {}^t\mathbf{U}}$$



Introduction to non-linear analysis

- The basic approach in incremental analysis is

We may now substitute the tangent stiffness matrix into the equilibrium relation

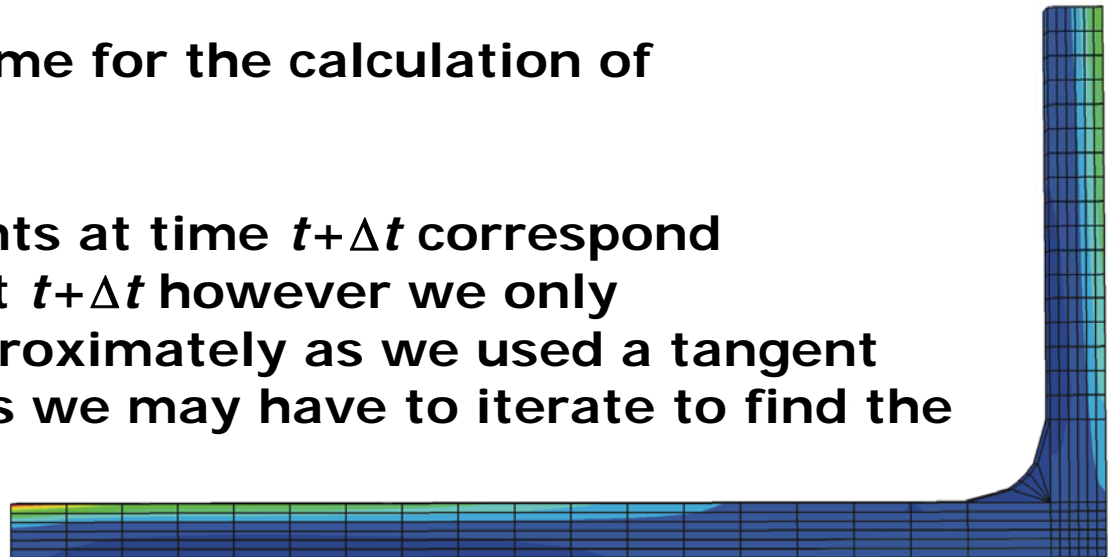
$${}^t\mathbf{K}\mathbf{U} = {}^{t+\Delta t}\mathbf{R} - {}^t\mathbf{F}$$

⇓

$${}^{t+\Delta t}\mathbf{U} = {}^t\mathbf{U} + \mathbf{U}$$

which gives us a scheme for the calculation of the displacements

the exact displacements at time $t+\Delta t$ correspond to the applied loads at $t+\Delta t$ however we only determined these approximately as we used a tangent stiffness matrix – thus we may have to iterate to find the solution



Introduction to non-linear analysis

- The basic approach in incremental analysis is

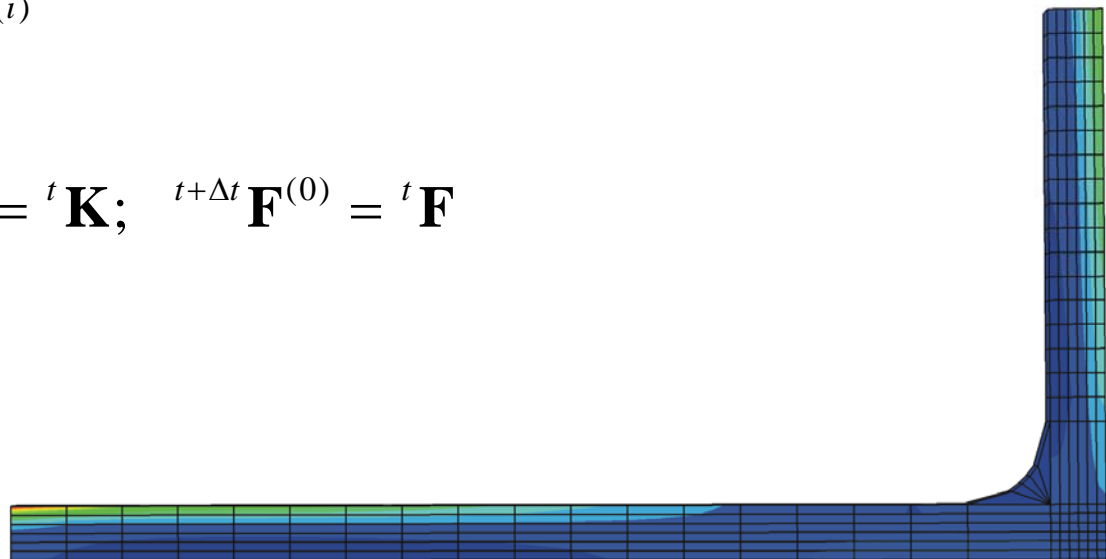
We may use the **Newton-Raphson** iteration scheme to find the equilibrium within each load increment

$${}^{t+\Delta t}\mathbf{K}^{(i-1)}\Delta\mathbf{U}^{(i)} = {}^{t+\Delta t}\mathbf{R} - {}^{t+\Delta t}\mathbf{F}^{(i-1)} \quad (\text{out of balance load vector})$$

$${}^{t+\Delta t}\mathbf{U}^{(i)} = {}^{t+\Delta t}\mathbf{U}^{(i-1)} + \Delta\mathbf{U}^{(i)}$$

with initial conditions

$${}^{t+\Delta t}\mathbf{U}^{(0)} = {}^t\mathbf{U}; \quad {}^{t+\Delta t}\mathbf{K}^{(0)} = {}^t\mathbf{K}; \quad {}^{t+\Delta t}\mathbf{F}^{(0)} = {}^t\mathbf{F}$$



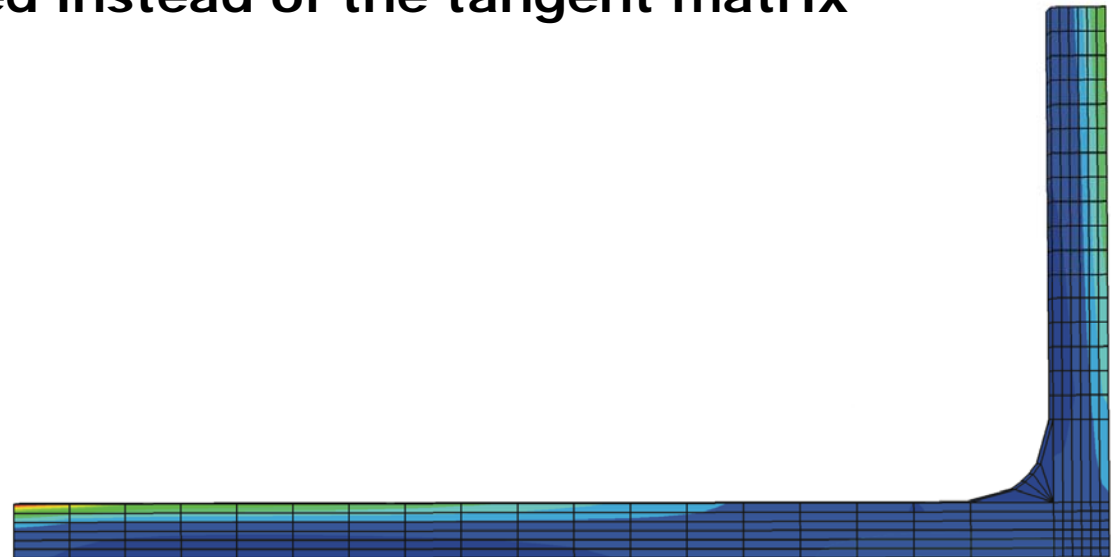
Introduction to non-linear analysis

- The basic approach in incremental analysis is

It may be expensive to calculate the tangent stiffness matrix and,

in the **Modified Newton-Raphson** iteration scheme it is thus only calculated in the beginning of each new load step

in the **quasi-Newton** iteration schemes the secant stiffness matrix is used instead of the tangent matrix



Introduction to non-linear analysis

- We look at the example again – simple bar (two load steps)

$$({}^tK_a + {}^tK_b)\Delta u^{(i)} = {}^{t+\Delta t}R - ({}^{t+\Delta t}F_a^{(i-1)} - {}^{t+\Delta t}F_b^{(i-1)})$$

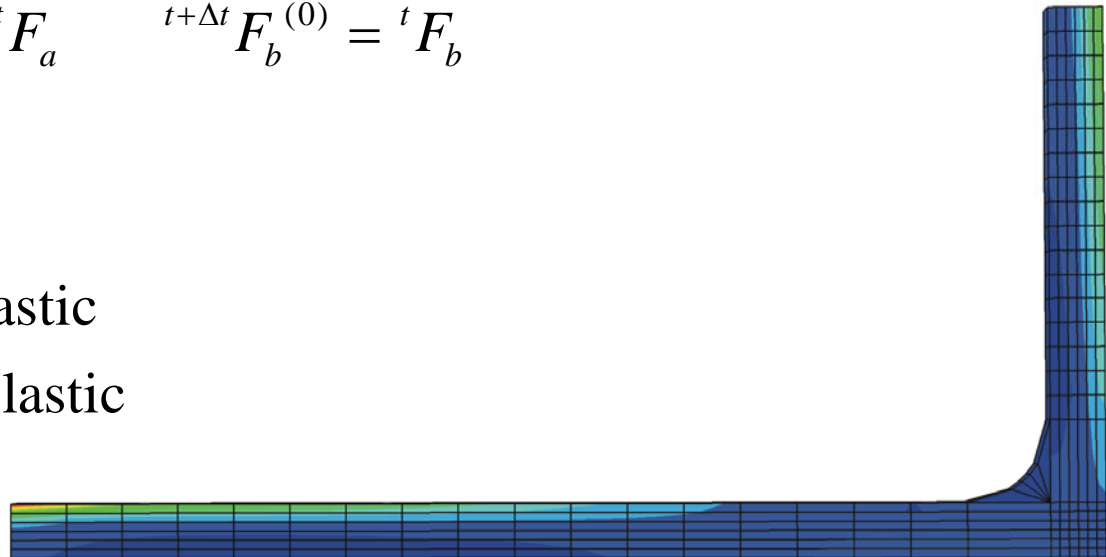
$${}^{t+\Delta t}u^{(i)} = {}^{t+\Delta t}u^{(i-1)} + \Delta u^{(i)}$$

with initial conditions

$${}^{t+\Delta t}u^{(0)} = {}^t u; \quad {}^{t+\Delta t}F_a^{(0)} = {}^t F_a \quad {}^{t+\Delta t}F_b^{(0)} = {}^t F_b$$

$${}^tK_a = \frac{{}^tCA}{L_a}; \quad {}^tK_b = \frac{{}^tCA}{L_b}$$

$${}^tC \begin{cases} = E & \text{if section is elastic} \\ = E_T & \text{if section is plastic} \end{cases}$$



Introduction to non-linear analysis

- We look at the example again – simple bar

Load step 1: $t = 1$:

$$({}^0K_a + {}^0K_b)\Delta u^{(1)} = {}^1R - {}^1F_a^{(0)} - {}^1F_b^{(0)}$$

⇓

$$\Delta u^{(1)} = \frac{2 \times 10^4}{10^7 \left(\frac{1}{10} + \frac{1}{5} \right)} = 6.6667 \times 10^{-3}$$

Iteration 1: ($i = 1$)

$${}^1u^{(1)} = {}^1u^{(0)} + \Delta u^{(1)} = 6.6667 \times 10^{-3}$$

$${}^1\varepsilon_a^{(1)} = \frac{{}^1u^{(1)}}{L_a} = 6.6667 \times 10^{-4} < \varepsilon_Y \text{ (elastic section!)}$$

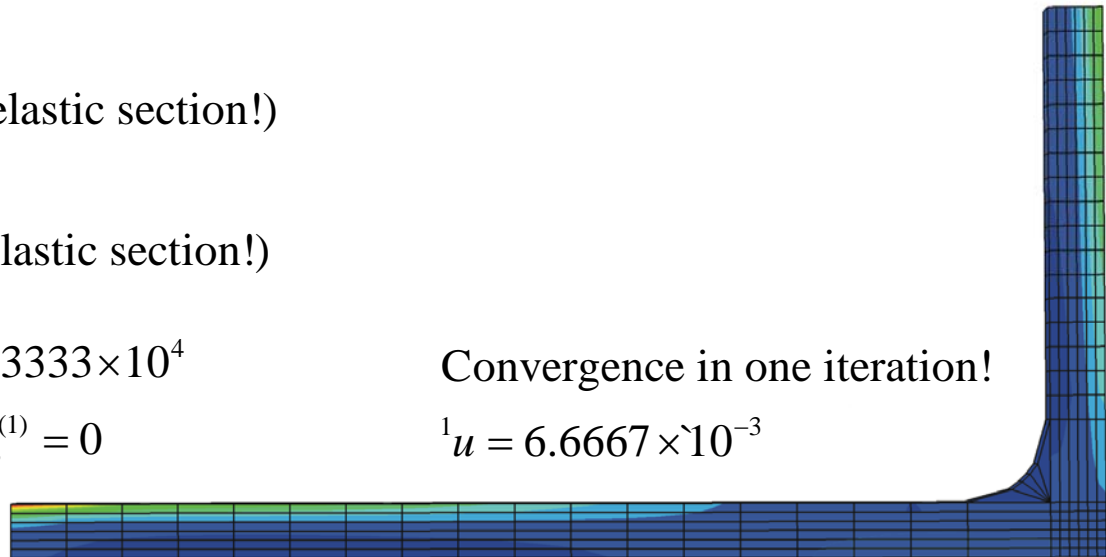
$${}^1\varepsilon_b^{(1)} = \frac{{}^1u^{(1)}}{L_b} = 1.3333 \times 10^{-3} < \varepsilon_Y \text{ (elastic section!)}$$

$${}^1F_a^{(1)} = 6.6667 \times 10^3; \quad {}^1F_b^{(1)} = 1.3333 \times 10^4$$

$$({}^0K_a + {}^0K_b)\Delta u^{(2)} = {}^1R - {}^1F_a^{(1)} - {}^1F_b^{(1)} = 0$$

Convergence in one iteration!

$${}^1u = 6.6667 \times 10^{-3}$$



Introduction to non-linear analysis

- We look at the example again – simple bar

Load step 2: $t = 2$:

$$({}^1K_a + {}^1K_b)\Delta u^{(1)} = {}^2R - {}^2F_a^{(0)} - {}^2F_b^{(0)}$$

⇓

$$\Delta u^{(1)} = \frac{(4 \times 10^4) - (6.6667 \times 10^3) - (1.333 \times 10^4)}{10^7 \left(\frac{1}{10} + \frac{1}{5} \right)} = 6.6667 \times 10^{-3}$$

Iteration 1: ($i = 1$)

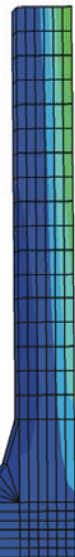
$${}^2u^{(1)} = {}^2u^{(0)} + \Delta u^{(1)} = 1.3333 \times 10^{-2}$$

$${}^2\varepsilon_a^{(1)} = 1.3333 \times 10^{-3} < \varepsilon_Y \text{ (elastic section!)}$$

$${}^2\varepsilon_b^{(1)} = 2.6667 \times 10^{-3} > \varepsilon_Y \text{ (plastic section!)}$$

$${}^1F_a^{(1)} = 1.3333 \times 10^4; \quad {}^1F_b^{(1)} = (E^T ({}^2\varepsilon_b^{(1)} - \varepsilon_Y) + \sigma_Y)A = 2.0067 \times 10^4$$

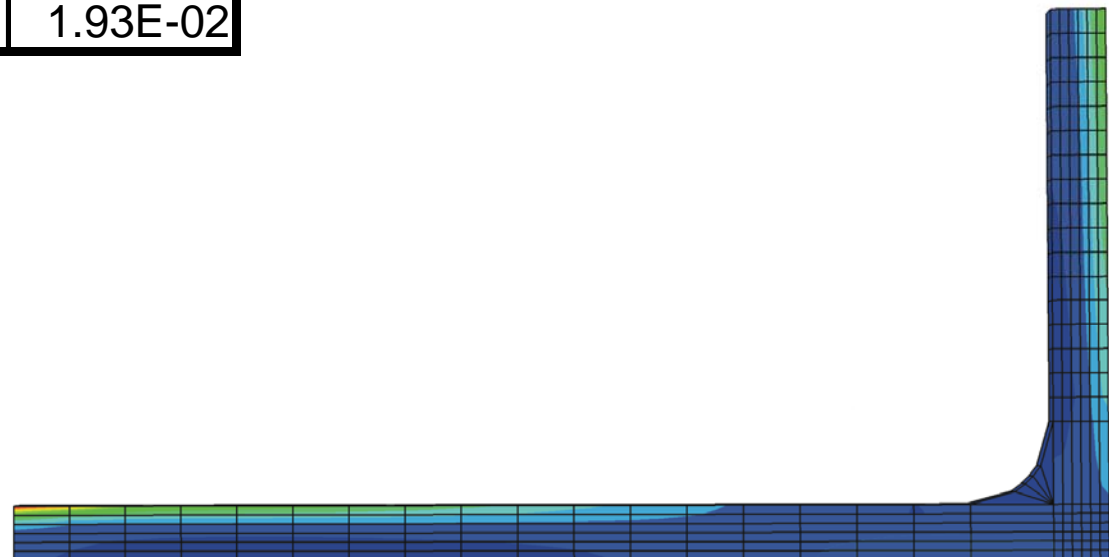
$$({}^1K_a + {}^1K_b)\Delta u^{(2)} = {}^2R - {}^2F_a^{(1)} - {}^2F_b^{(1)} \Rightarrow \Delta u^{(2)} = 2.2 \times 10^{-3}$$



Introduction to non-linear analysis

- We look at the example again – simple bar

i	$\Delta u^{(i)}$	${}^2 u^{(i)}$
2	1.45E-03	1.55E-02
3	1.45E-03	1.70E-02
4	9.58E-04	1.79E-02
5	6.32E-04	1.86E-02
6	4.17E-04	1.90E-02
7	2.76E-04	1.93E-02



The continuum mechanics incremental equations

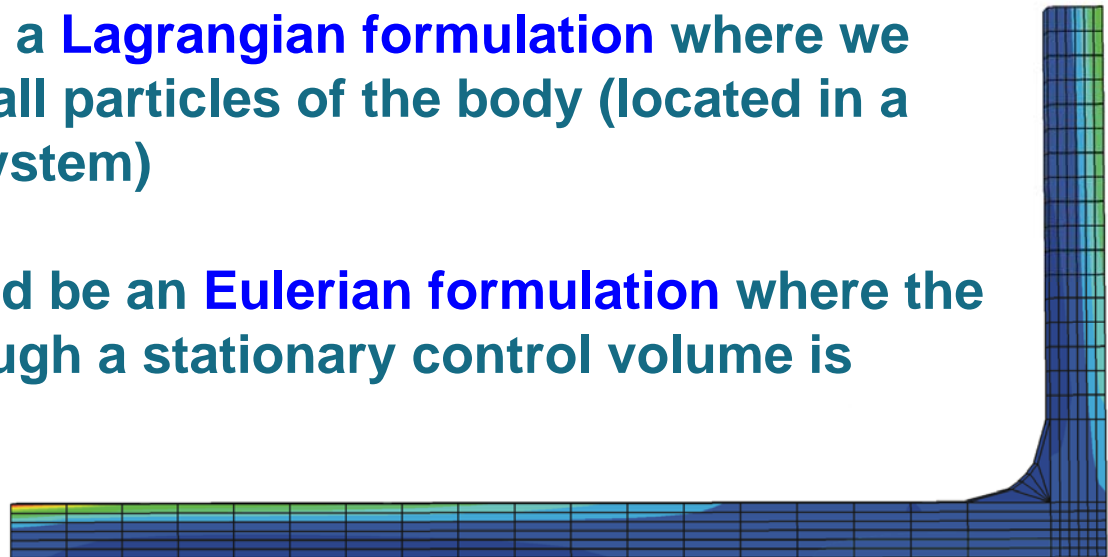
- The basic problem:

We want to establish the solution using an incremental formulation

The equilibrium must be established for the considered body in its current configuration

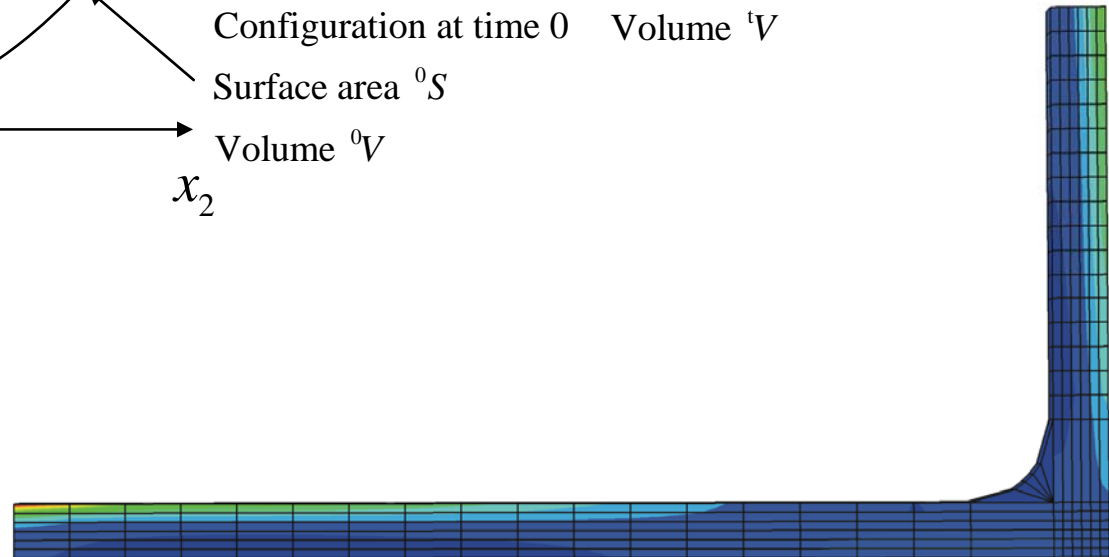
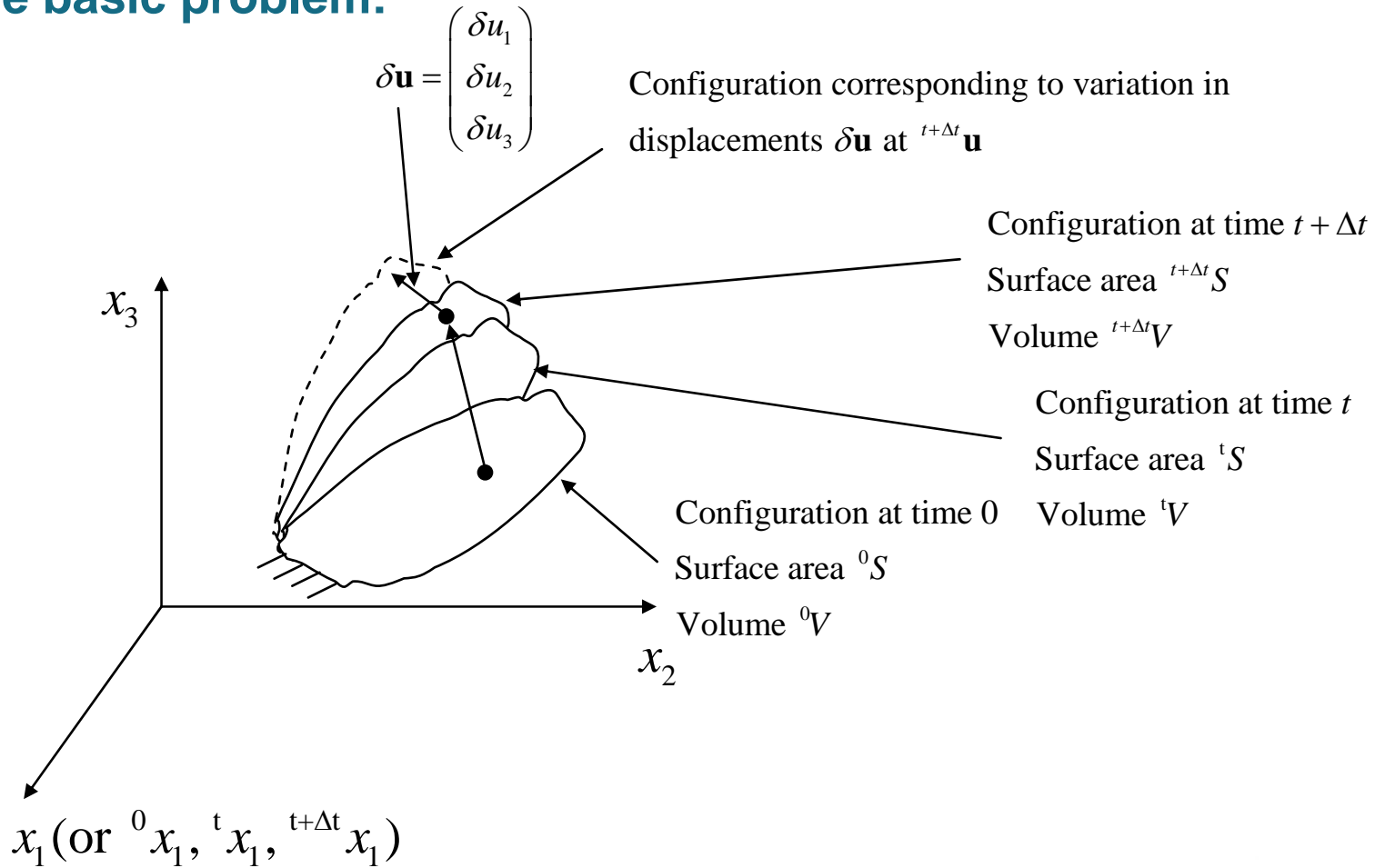
In proceeding we adopt a **Lagrangian formulation** where we track the movement of all particles of the body (located in a Cartesian coordinate system)

Another approach would be an **Eulerian formulation** where the motion of material through a stationary control volume is considered



The continuum mechanics incremental equations

- The basic problem:



The continuum mechanics incremental equations

- The Lagrangian formulation

We express equilibrium of the body at time $t+\Delta t$ using the principle of virtual displacements

$$\int_{t+\Delta t V} \tau \delta_{t+\Delta t} e_{ij} d^{t+\Delta t} V = {}^{t+\Delta t} R$$

τ : Cartesian components of the Cauchy stress tensor

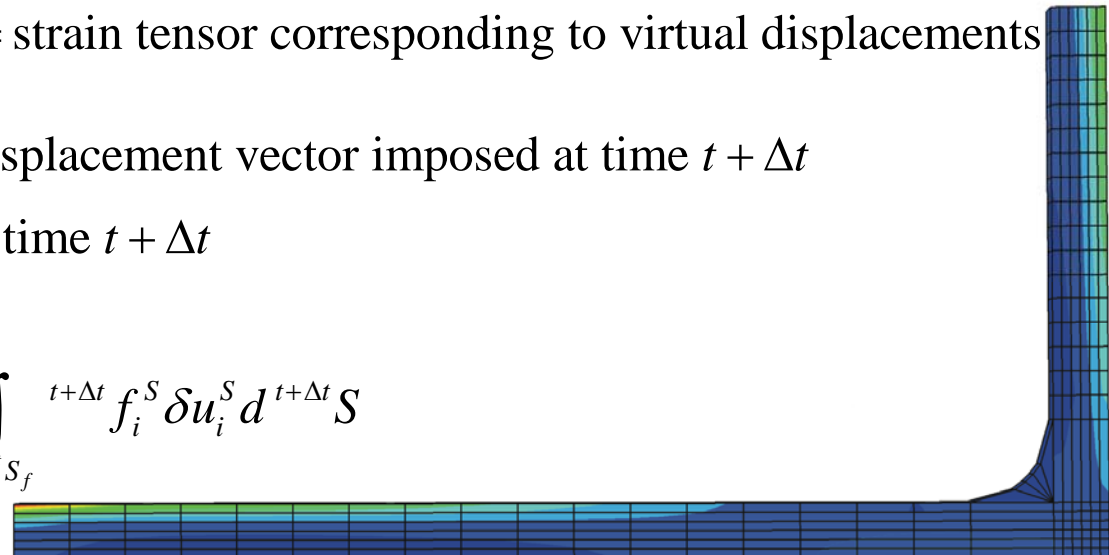
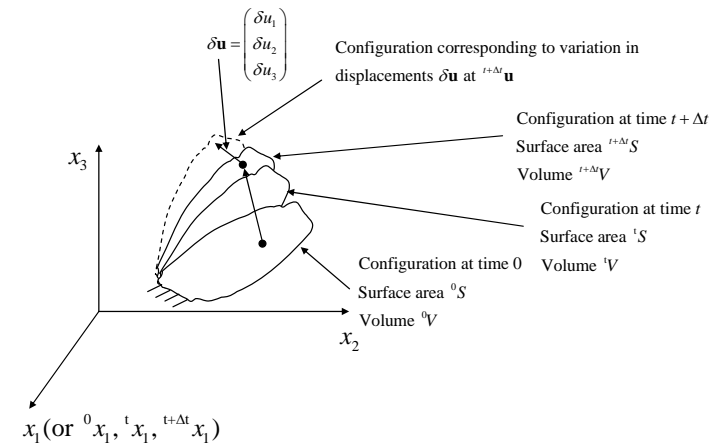
$$\delta_{t+\Delta t} e_{ij} = \frac{1}{2} \left(\frac{\partial \delta u_i}{\partial {}^{t+\Delta t} x_j} + \frac{\partial \delta u_j}{\partial {}^{t+\Delta t} x_i} \right) = \text{strain tensor corresponding to virtual displacements}$$

δu_i : Components of virtual displacement vector imposed at time $t + \Delta t$

${}^{t+\Delta t} x_i$: Cartesian coordinate at time $t + \Delta t$

${}^{t+\Delta t} V$: Volume at time $t + \Delta t$

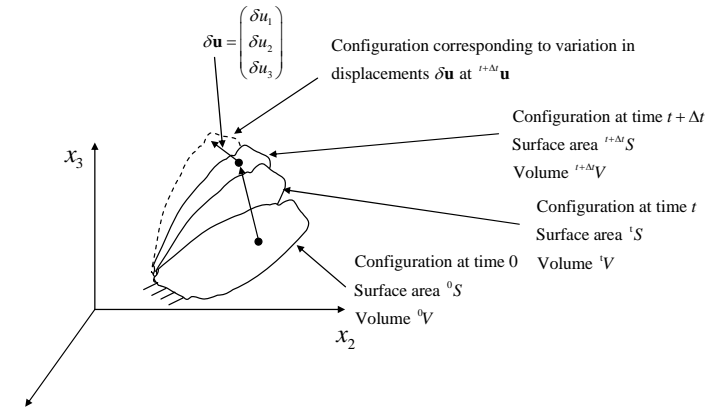
$${}^{t+\Delta t} R = \int_{t+\Delta t V} {}^{t+\Delta t} f_i^B \delta u_i d^{t+\Delta t} V + \int_{t+\Delta t S_f} {}^{t+\Delta t} f_i^S \delta u_i^S d^{t+\Delta t} S$$



The continuum mechanics incremental equations

- The Lagrangian formulation

We express equilibrium of the body at time $t+\Delta t$ using the principle of virtual displacements



$${}^{t+\Delta t}R = \int_{{}^{t+\Delta t}V} {}^{t+\Delta t}f_i^B \delta u_i d {}^{t+\Delta t}V + \int_{{}^{t+\Delta t}S_f} {}^{t+\Delta t}f_i^S \delta u_i^S d {}^{t+\Delta t}S$$

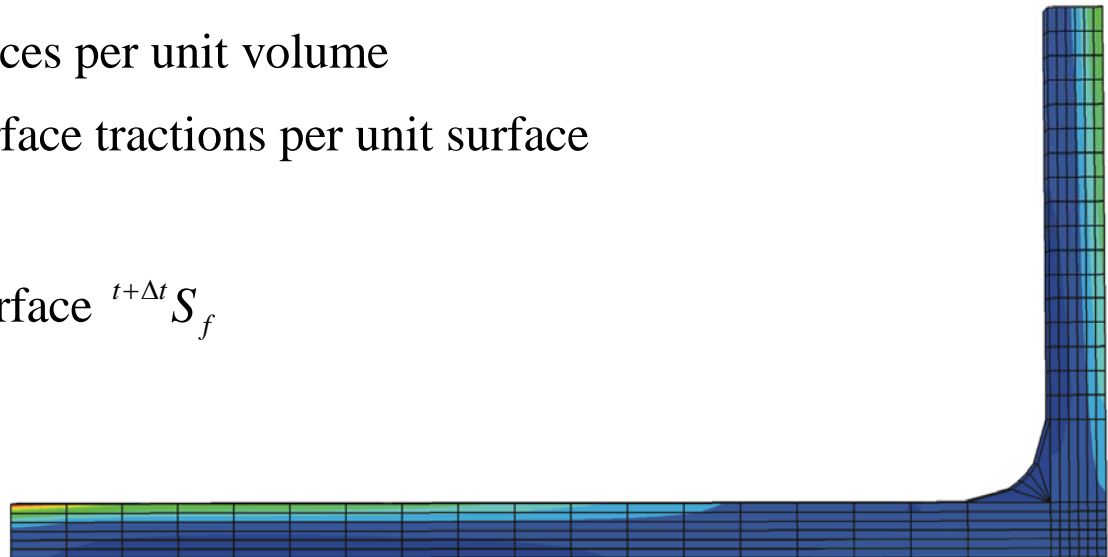
where

${}^{t+\Delta t}f_i^B$: externally applied forces per unit volume

${}^{t+\Delta t}f_i^S$: externally applied surface tractions per unit surface

${}^{t+\Delta t}S_f$: surface at time $t + \Delta t$

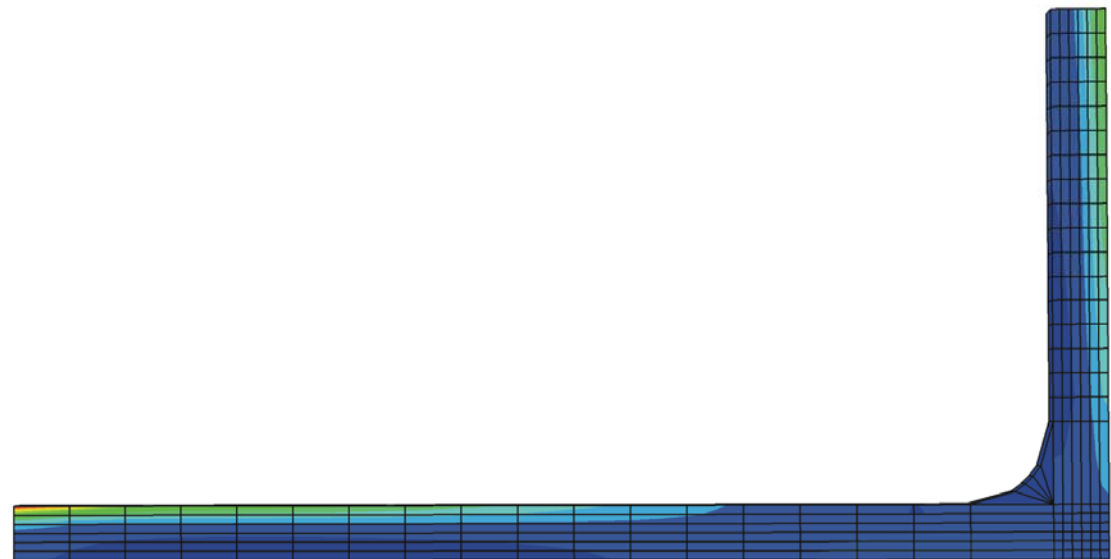
δu_i^S : δu_i evaluated at the surface ${}^{t+\Delta t}S_f$



The continuum mechanics incremental equations

- The Lagrangian formulation

We recognize that our derivations from linear finite element theory are unchanged – but applied to the body in the configuration at time $t+\Delta t$



The continuum mechanics incremental equations

- In the further we introduce an appropriate notation:

Coordinates and displacements are related as:

$${}^t x_i = {}^0 x_i + {}^t u_i$$

$${}^{t+\Delta t} x_i = {}^0 x_i + {}^{t+\Delta t} u_i$$

Increments in displacements are related as:

$${}_t u_i = {}^{t+\Delta t} u_i - {}^t u_i$$

Reference configurations are indexed as e.g.:

${}^{t+\Delta t} {}_0 f_i^S$ where the lower left index indicates the reference configuration

$${}^{t+\Delta t} \tau_{ij} = {}_{t+\Delta t} \tau_{ij}$$

Differentiation is indexed as:

$${}^{t+\Delta t} {}_0 u_{i,j} = \frac{\partial {}^{t+\Delta t} u_i}{\partial {}^0 x_j}, \quad {}_{t+\Delta t} {}^0 x_{m,n} = \frac{\partial {}^0 x_m}{\partial {}^{t+\Delta t} x_n}$$

