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Probabilistic Finite Element Model Updating Using Random Variable Theory

Loukas Papadopoulos* and Ephrahim Garcia† Vanderbilt University, Nashville, Tennessee 37235

Introduction

THE finite element (FE) method is a popular technique used to determine structural responses of complex structures. However, modal surveys performed on actual hardware do not always agree with analytically predicted natural frequencies and mode shapes. The goal of model updating/refinement, therefore, is to correct the deficiencies found within the analytical FE model. There are several classes of model updating schemes. The simplest ones are direct updating in which mass and/or stiffness matrices are updated in a single iteration, such as in Ref. 1. Another class of schemes utilize sensitivity methods.² A detailed overview/survey of model updating techniques in structural dynamics is provided by Imregun and Visser³ and Mottershead and Friswell.⁴

In the past, dynamic systems have been assumed to have welldefined structural properties or to have small variations in them. A deterministic analysis is then usually performed to obtain the desired result, that is, static or dynamic analysis. However, systems may not always be well defined, and a stochastic analysis must be performed. Modal parameter uncertainty, for example, may arise from randomness in the structural properties (due to manufacturing variability), from measurement errors (e.g., noisy sensors), statistical variations in the measurement process (e.g., inaccurate data acquisition system), and/or variations with all of the myriad of system identification algorithms. Repeated experimentation will also exhibit modal parameter variations.

These modal parameter variations will be explored to improve the robustness characteristics of current model updating methodologies. As a result, all uncertainty will be quantified by treating the stiffness (or, in this case, flexural rigidity EI) as random with an associated probability density function. Because of the mathematics involved, a

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*Graduate Research Assistant, Smart Structures Laboratory, Department of Mechanical Engineering.

†Professor, Center for Intelligent Mechatronics, Department of Mechanical Engineering; currently Program Manager, Defense Sciences Office, Defense Advanced Research Projects Agency, Arlington, VA (on leave from Vanderbilt University). Member AIAA.

caveat that should be stated is that the number of experimental modes measured is required to be the same as the number of unknowns in the problem, thus allowing for a unique solution. Note that this assumption is very limiting when relating to any realistic problem, but the intent of the Note is to show the method. Finally, note that Papadopoulos and Garcia⁵ applied this technique using noise-free simulated data on a cantilever Euler-Bernoulli beam and found that the method is able to correct the errors in the initial FE model. This Note adds to the previous work by evaluating the technique using actual experimental data from a similar cantilever beam. In addition, the underlying methodology for this technique is a modification of the damage detection theory formulated by Papadopoulos and

Theoretical Development

The main development of this technique may be found in Ref. 5 and in related reference materials.^{6,7} On considering the free vibration eigenvalue problem for an Nth-order undamped dynamic system and assuming that the initial analytical uncorrected model is related to the experimental model by an amount Δ , we arrive at

$$\Delta \lambda_i \{\phi^a\}_i^T [M^a] \{\phi^{\text{ex}}\}_i = \sum_{j=1}^L \alpha_j \{\phi^a\}_i^T [K_j^e]^a \{\phi^{\text{ex}}\}_i$$
 (1)

for i = 1, 2, 3, ..., N, where quantities with a superscript a denote initial analytical data and ex denotes experimental data. $[M^a]$ represents the $(N \times N)$ symmetric analytical mass matrix, $[K_i^e]$ denotes the sparse analytical jth element stiffness submatrix, λ is the ith mode scalar eigenvalue, $\{\phi\}_i$ is the *i*th mode eigenvector or mode shape of size $(N \times 1)$, and α_j represents the jth element stiffness reduction factor (SRF). The SRFs indicate the amount of stiffness correction required for each jth element to accommodate the nonagreement between the analytical and experimental modal parameters. For example, a value of -0.5 indicates that the elemental stiffness needs to be reduced by 50%, and a value of +0.5 indicates that it needs to be increased by 50%. L denotes the total number of structural elements comprising the system, and T denotes a matrix transpose.

Equation (1) represents a set of N simultaneous linear equations with L unknowns that can be written in the form of

$$[A]_{(N \times L)} \{q\}_{(L \times 1)} = \{b\}_{(N \times 1)} \tag{2}$$

whose elements are given as

$$A_{ij} = \{\phi^a\}_i^T \left[K_j^e\right]^a \{\phi^{\text{ex}}\}_i$$

 $q_i = \alpha_i$

$$b_i = \Delta \lambda_i \{ \phi^a \}_i^T [M^a] \{ \phi^{ex} \}_i$$

= $(\lambda_i^{ex} - \lambda_i^a) \{ \phi^a \}_i^T [M^a] \{ \phi^{ex} \}_i$ (3)

for i = 1, 2, ..., N and j = 1, 2, ..., L. The vector $\{q\}$ in Eq. (2) represents the SRFs for each structural element. In general, the number of experimentally measured modes N will be less than the total number of individual structural elements L of the system. Therefore, the matrix [A] will be rectangular and noninvertible, that is, a set of underdetermined systems of equations. For the special case when N = L, there will be a unique solution because [A] will be square and invertible. This Note will focus on the ideal case when N = L (although this will not be the case for any realistic problems), thereby permitting a unique solution. Note that this assumption is very limiting when relating to any realistic problem, but the intent of the Note is to show the method. The quantities in Eq. (2) will be treated as random variables assumed to have normal distributions, where the expected value and covariance matrix of the unknowns $\{q\}$ are found in Ref. 5.

Results

To illustrate the proposed method, the theory will be applied to the model correction of an aluminum cantilever Euler-Bernoulli beam using experimental data. The beam used in the experimental

Table 1 Mean SRFs from Eq. (2) and Monte Carlo simulation

	Mean beam superelement SRFs					
Scheme	α_1	α_2	α_3	α_4	α_5	
		Case	A			
Eq. (2)	0.0652	0.0386	0.0410	0.0525	0.0326	
Monte Carlo simulation	0.0600	0.0557	0.0538	0.0604	0.0536	
		Case	B			
Eq. (2)	-0.0362	-0.0603	-0.0581	-0.0478	-0.0657	
Monte Carlo simulation	-0.0410	-0.0449	-0.0466	-0.0406	-0.0467	

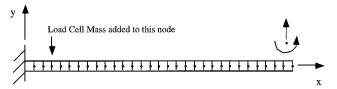


Fig. 1 Cantilevered beam discretized by a uniform mesh of 30 elements.

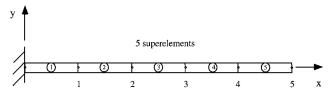


Fig. 2 Cantilevered beam showing the five 6-in.-long superelements.

study was securely clamped to an approximately 2000-lb monolith structure. The uniform rectangular cross section of the beam had a width of 0.0381 m (1.5 in.), a thickness of 0.00635 m (0.25 in.), and a length of 0.7620 m (30 in.). Hence, the cross-sectional area and inertia are 2.4191e-04 m² and 8.1279e-10 m⁴, respectively. The total mass is 0.531 kg with a calculated mean density of 2757.09 kg/m³.

The beam was excited with a voice-coilactuator, where a load cell (mass of 0.01624 kg and attached 3 in. to the left of the clamping mechanism) measured the applied transverse force transmitted to the beam during testing. There were 22 Y axis translational acceleration time-history data measured at 5 equidistant locations (6-in. intervals) along the beam with a piezoelectric accelerometer (mass of 0.00086 kg). These data were processed into frequencies and mode shapes using the eigensystem realization algorithm (ERA) method. The arbitrarily chosen limited number of measurement locations were used to represent an actual test where information on the structure is available at certain locations because, in general practice, limited numbers of sensors exist on a structure to gather data. To handle the degree-of-freedom mismatch between the analytic model and experiment, the present formulation utilized the system equivalent reduction expansion process (SEREP) reduction scheme to reduce the size of the FE model (FEM) matrices to that of the test degrees of freedom. The initial FEM consisted of 30 beam elements, shown in Fig. 1, whose global mass and stiffness matrices were reduced to the five translational test degrees of freedom using the SEREP reduction. Hence, the reduced global finite element mass and stiffness matrices were of size (5×5) . Figure 2 shows the reduced FEM with the five superelements and five sensor locations.

Modal data processed from the experiment led to an approximate mean modulus of elasticity E for the beam of 68.5 GPa. To verify this mean modulus of elasticity, two scenarios were investigated (cases A and B). The first case underpredicted E by 5% (case A) for an initial value of 65.075 GPa, and the second case overpredicted E by 5% (case B) for an initial value of 71.925 GPa. All other parameters were kept the same. The mean SRFs from Eq. (2) and from the Monte Carlo simulation are listed in Table 1 for cases A and B. Note that, for case A, all SRFs are positive, indicating that the flexural rigidity needs to be increased by approximately 5%, and good agreement exists between Eq. (2) and the 22 experimental Monte Carlo simulations. Likewise, case B shows all negative SRFs, indicating that the flexural rigidity needs to be decreased by approximately 5%, and good agreement also exists between Eq. (2) and the 22

Table 2 SRFs obtained from the Monte Carlo simulation using case A FEM

Data	Beam superelement SRFs					
	$\alpha_{ m l}$	α_2	α_3	α_4	α_5	
Mean	0.0600	0.0557	0.0538	0.0604	0.0536	
Standard deviation	0.0092	0.0064	0.0053	0.0043	0.0109	
COV, %	15.32	11.49	9.78	7.05	20.28	

Table 3 SRFs obtained from the Monte Carlo simulation using case B FEM

	Beam superelement SRFs					
Data	$lpha_1$	α_2	α_3	α_4	α_5	
Mean Standard deviation	-0.0410 0.0083	-0.0449 0.0058	-0.0466 0.0048	-0.0406 0.0039	-0.0467 0.0098	
COV, %	20.29	12.90	10.22	9.50	21.06	

Table 4 Estimated updated stiffness distributions for the model update/refinement problem for cases A and B

	Beam superelement distribution parameters, $N \cdot m^2$				
Type	EI_1	EI_2	EI_3	EI_4	EI_5
		Case A	1		
Mean initial best-guess FEM	52.8925	52.8925	52.8925	52.8925	52.8925
Monte Carlo simulation	56.0651	55.8380	55.7374	56.0895	55.7284
Eq. (2)	56.3436	54.9324	55.0634	55.6678	54.6193
Standard deviation	0.4307	1.9946	0.3234	1.2775	0.8245
COV, %	0.76	3.63	0.59	2.29	1.51
		Case E	3		
Mean initial best-guess FEM	58.4602	58.4602	58.4602	58.4602	58.4602
Monte Carlo simulation	56.0651	55.8380	55.7374	56.0895	55.7284
Eq. (2)	56.3436	54.9324	55.0634	55.6678	54.6193
Standard deviation	0.4300	2.0219	0.3270	1.2980	0.8354
COV, %	0.76	3.68	0.59	2.33	1.53

Monte Carlo simulations. Tables 2 and 3 list the SRF statistics, that is, standard deviations from the Monte Carlo simulation for cases A and B, respectively.

The correlation coefficient matrix for case A is

$$[\rho_{\text{SRF}}] = \begin{bmatrix} 1 & 0.1087 & 0.4400 & -0.3072 & -0.5413 \\ 0.1087 & 1 & -0.0318 & -0.5175 & -0.2855 \\ 0.4400 & -0.0318 & 1 & -0.0763 & -0.4104 \\ -0.3072 & -0.5175 & -0.0763 & 1 & 0.6023 \\ -0.5413 & -0.2855 & -0.4104 & 0.6023 & 1 \end{bmatrix}$$

The correlation coefficient matrix for case B is

$$[\rho_{\text{SRF}}] = \begin{bmatrix} 1 & 0.1087 & 0.4400 & -0.3072 & -0.5413 \\ 0.1087 & 1 & -0.0318 & -0.5175 & -0.2855 \\ 0.4400 & -0.0318 & 1 & -0.0763 & -0.4104 \\ -0.3072 & -0.5175 & -0.0763 & 1 & 0.6023 \\ -0.5413 & -0.2855 & -0.4104 & 0.6023 & 1 \end{bmatrix}$$

Finally, Table 4 lists the statistical data for the estimated model updated stiffnesses for cases A and B. It is shown that both cases produce similar mean values, standard deviations, and coefficients of variation (COVs).

The correlation matrix for the beam's flexural rigidity EI for case A is

$$[\rho_{\rm EI}] = \begin{bmatrix} 1 & -0.1361 & -0.4930 & 0.0316 & -0.1551 \\ -0.1361 & 1 & 0.8678 & -0.9931 & -0.9532 \\ -0.4930 & 0.8678 & 1 & -0.8331 & -0.7422 \\ 0.0316 & -0.9931 & -0.8331 & 1 & 0.9768 \\ -0.1551 & -0.9532 & -0.7422 & 0.9768 & 1 \end{bmatrix}$$

The correlation matrix for the beam's flexural rigidity EI for case B is

$$[\rho_{\text{EI}}] = \begin{bmatrix} 1 & -0.1311 & -0.4844 & 0.0283 & -0.1559 \\ -0.1311 & 1 & 0.8712 & -0.9933 & -0.9545 \\ -0.4844 & 0.8712 & 1 & -0.8376 & -0.7489 \\ 0.0283 & -0.9933 & -0.8376 & 1 & 0.9774 \\ -0.1559 & -0.9545 & -0.7489 & 0.9774 & 1 \end{bmatrix}$$

The present method has been shown to solve successfully the probabilistic model update/refinement problem using experimentally measured modal data on a cantilever aluminum beam.

Conclusions

A method has been presented to improve the robustness characteristics of current FEM updating methodologies by introducing the concept of probability theory. Measured statistical changes in natural frequencies and mode shapes, along with an initial analytic deterministic FEM are used to assess the integrity of the original model. Only the stiffness matrix was updated during the procedure and the mass matrix was assumed unchanged. The structural parameters of the system were modeled as correlated normal random variables. Stochastic expressions for SRFs were obtained that led to determination of estimated updated stiffness statistics. The method was applied using experimental data from a cantilever aluminum beam. The method was successfully able to adjust the stiffness parameters of an initial best-guess deterministic FEM to correct it using statistical data of experimentally measured modal properties. Two test cases were investigated where the initial model underpredicted (65.075 GPa) and overpredicted (71.925 GPa) the actual mean modulus of elasticity by 5.0%. For both scenarios, the method aptly corrected the under- and overpredictions. Overall, the method was successful in probabilistically updating the stiffness matrix of the experimental beam data.

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A. Berman Associate Editor

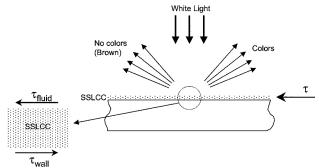
Shear-Sensitive Liquid Crystal Coating Method Applied Through Transparent Test Surfaces

Daniel C. Reda* and Michael C. Wilder[†] *NASA Ames Research Center, Moffett Field, California 94035-1000*

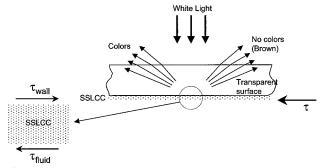
I. Introduction

THE objective of the present experiment was to explore application of the shear-sensitive liquid crystal coating (SSLCC) flow-visualization method through a transparent test surface. In this previously untested back-light/back-view mode, the exposed surface of the SSLCC was subjected to aerodynamic shear stress while the contact surface between the SSLCC and the solid, transparent surface was illuminated and viewed through the transparent surface. Figure 1a shows schematically the geometrical arrangement utilized in the conventional top-light/top-view mode, 1-3 and the new back-light/back-view mode is shown in Fig. 1b.

The optical properties of the liquid crystal molecular arrangement are reviewed in Refs. 4–6. Shear-sensitive cholesteric (chiral nematic) liquid crystal coatings are composed of helical aggregates of long, planar molecules arranged in layers parallel to the coated surface. Each layer of molecules is rotated, relative to the layer above and below it, about an axis perpendicular to the coated surface. The longitudinal dimension along the helical axis (the pitch) is on the order of the wavelengths of visible light. This layered, helical structure causes such materials to be extremely optically active. White light



a) Top-light/top-view mode



b) Back-light/back-view mode

Fig. 1 $\,$ Two SSLCC operational modes and the macroscopic view of the forces applied to the coating.

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*Senior Staff Scientist, Space Technology Division. Fellow AIAA.

† Senior Research Scientist, ELORET. Member AIAA.