G.I. Schuëller and M. Shinozuka, editors

Stochastic Methods in Structural Dynamics

Stochastic Methods In Structural Dynamics

Franz Ziegler,Gerhard I. Schueller

Stochastic Methods In Structural Dynamics:

Stochastic Methods in Structural Dynamics G.I. Schuëller,Masanobu Shinozuka,2012-12-06 This book is based on a number of lectures presented at CISM Course on Stochastic Methods in Structural Mechanics August 28 30 1985 in Udine Italy The chapters presented here are either expanded and or updated versions of these lectures The purpose is to introduce readers to basic principles of stochastic methods of structural mechanics particularly to those of dynamics For those readers who wish to pursue the study further the references provided in each chapter will serve as a useful source of information Nevertheless the readers find some of the advanced topics presented by the authors immediately useful for their own application The first section of Chapter 1 introduces the reader to the basic principles of probability theory followed by the discussion of methods to calculate time invariant structural reliability estimates where the exact methods are particularly emphasized The Chapter continues with a first introduction to the theory of stochastic processes The properties of Gaussian and other type of processes are discussed In dealing with observed data tests of stationarity as well as methods to estimate power spectra are described in some detail The Chapter closes with a first treatice of excursions of stochastic processes in terms of number and duration of excursions extremes envelopes and time to first excursions In Chapter 2 linear structures under stochastic loading are analyzed by applying the concepts as outlined in Chapter 1 The analyses are carried out in the time and frequency range respectively **Variational Mechanics and Stochastic Methods Applied to Structural Design** Rabindranath Andújar,2014 This thesis explores a very well understood area of physics computational structural dynamics The aim is to stretch its boundaries by merging it with another very well established discipline such as structural design and optimization In the recent past both of them have made significant advances often unaware one of each other for different reasons It is the aim of this thesis to serve as a bridging tool between the realms of physics and engineering The work in divided in three parts variational mechanics structural optimization and implementation The initial part deals with deterministic variational mechanics Two chapters are dedicated to probe the applicability of energy functionals in the structural analysis First by mapping the state of the art regarding the vast field of numerical methods forstructural dynamics second by using those functionals as a tool to compare the methods It is shown how once the methods are grouped according to the kind of differential equations they integrate it is easy to establish a framework for benchmarking Moreover if this comparison is made using balance of energy the only parameter needed to observe is a relatively easy toobtain scalar value The second part where structural optimization is treated has also two chapters In the first one the nondeterministic tools employed by structural designers are presented and examined An important distinction between tools for optimization and tools for analysis is highlighted In the following chapter a framework for the objective characterization of structural systems is developed This characterization is made on the basis of the thermodynamics and energetic characteristics of the system Finally it is successfully applied to drive a sample simulated annealing algorithm In the third part the resulting code

employed in the numerical experiments is shown and explained This code was developed by meansof a visual programming environment and allows for the fast Implementation of programs within a consolidated CAD application It was used to interconnect simultaneously with other applications to seamlessly share simulation data and process it Those applications were respectively a spreadsheet and a general purpose finite element   **Nondeterministic Mechanics** Isaac Elishakoff,Christian Soize,2013-07-30 Table of contents Stochastic methods in nonlinear structural dynamics Stochastic models of uncertainties in computational structural dynamics and structural acoustics The tale of stochastic linearization techniques over half a century of progress Comprehensive modeling of uncertain systems using fuzzy set theory Bounding uncertainty in civil engineering theoretical background and applications Combined methods in nondeterministic mechanics In this book the current state of the art of nondeterministic mechanics in its various forms is presented The topics range from stochastic problems to fuzzy sets from linear to nonlinear problems from specific methodologies to combinations of various techniques from theoretical considerations to practical applications It is specially designed to illuminate the various aspects of the three methodologies probabilistic or stochastic modelling fuzzy sets based analysis antioptimization of structures to deal with various uncertainties and deepen the discussion of their pros and cons   Variational Mechanics and Stochastic Methods Applied to Structural Design Rabindranath Andújar,2014 This thesis explores a very well understood area of physics computational structural dynamics The aim is to stretch its boundaries by merging it with another very well established discipline such as structural design and optimization In the recent past both of them have made significant advances often unaware one of each other for different reasons It is the aim of this thesis to serve as a bridging tool between the realms of physics and engineering The work in divided in three parts variational mechanics structural optimization and implementation The initial part deals with deterministic variational mechanics Two chapters are dedicated to probe the applicability of energy functionals in the structural analysis First by mapping the state of the art regarding the vast field of numerical methods forstructural dynamics second by using those functionals as a tool to compare the methods It is shown how once the methods are grouped according to the kind of differential equations they integrate it is easy to establish a framework for benchmarking Moreover if this comparison is made using balance of energy the only parameter needed to observe is a relatively easy toobtain scalar value The second part where structural optimization is treated has also two chapters In the first one the nondeterministic tools employed by structural designers are presented and examined An important distinction between tools for optimization and tools for analysis is highlighted In the following chapter a framework for the objective characterization of structural systems is developed This characterization is made on the basis of the thermodynamics and energetic characteristics of the system Finally it is successfully applied to drive a sample simulated annealing algorithm In the third part the resulting code employed in the numerical experiments is shown and explained This code was developed by meansof a visual programming environment and allows for the fast Implementation of programs within a consolidated CAD

application It was used to interconnect simultaneously with other applications to seamlessly share simulation data and process it Those applications were respectively a spreadsheet and a general purpose finite element **Probabilistic Structural Dynamics** Yu-Kweng Lin,Guo-Qiang Cai,1995 This book offers readers a balanced exposition of both the mathematical theory of stochastic processes and the principle of structural mechanics It begins with a comprehensive discussion of linear structures under additive random excitations within the frameworks of spectral analysis evolutionary spectral analysis and the theory of random pulse train This is then followed by a thorough treatment of Markov processes including the justification of the Markov idealization from a physical point of view and the solution techniques when applied to model a nonlinear dynamical system under additive random excitations multiplicative random excitations or both Approximately on half of the book deals with such advanced topics as motion stability of dynamical systems due to multiplicative excitations failures due to the excursion of the system response into unsafe regions and random uncertainties of system parameters and initial conditions The authors have taken special care to keep the development of mathematical principles challenging and yet comprehensive to any reader with a sound background in mechanics The inclusion of many examples in earthquake and wind engineering also makes the book a desirable reference for interested researchers in these areas **Stochastic Structural Dynamics** Cho W. S. To,2013-11-08 One of the first books to provide in depth and systematic application of finite element methods to the field of stochastic structural dynamics The parallel developments of the Finite Element Methods in the 1950 s and the engineering applications of stochastic processes in the 1940 s provided a combined numerical analysis tool for the studies of dynamics of structures and structural systems under random loadings In the open literature there are books on statistical dynamics of structures and books on structural dynamics with chapters dealing with random response analysis However a systematic treatment of stochastic structural dynamics applying the finite element methods seems to be lacking Aimed at advanced and specialist levels the author presents and illustrates analytical and direct integration methods for analyzing the statistics of the response of structures to stochastic loads The analysis methods are based on structural models represented via the Finite Element Method In addition to linear problems the text also addresses nonlinear problems and non stationary random excitation with systems having large spatially stochastic property variations A systematic treatment of stochastic structural dynamics applying the finite element methods Highly illustrated throughout and aimed at advanced and specialist levels it focuses on computational aspects instead of theory Emphasizes results mainly in the time domain with limited contents in the time frequency domain Presents and illustrates direction integration methods for analyzing the statistics of the response of linear and nonlinear structures to stochastic loads Under Author Information one change of word to existing text He is a Fellow of the American Society of Mechanical Engineers ASME **Spatial Variation of Seismic Ground Motions** Aspasia Zerva,2016-04-19 The spatial variation of seismic ground motions denotes the differences in the seismic time histories at various locations on the ground surface This

text focuses on the spatial variability of the motions that is caused by the propagation of the waveforms from the earthquake source through the earth strata to the ground surface and it brings toge   Computational Methods in Stochastic Dynamics Manolis Papadrakakis,George Stefanou,Vissarion Papadopoulos,2011-02-01 At the dawn of the 21st century computational stochastic dynamics is an emerging research frontier This book focuses on advanced computational methods and software tools which can highly assist in tackling complex problems in stochastic dynamic seismic analysis and design of structures The book is primarily intended for researchers and post graduate students in the fields of computational mechanics and stochastic structural dynamics Nevertheless practice engineers as well could benefit from it as most code provisions tend to incorporate probabilistic concepts in the analysis and design of structures The book addresses mathematical and numerical issues in stochastic structural dynamics and connects them to real world applications It consists of 16 chapters dealing with recent advances in a wide range of related topics dynamic response variability and reliability of stochastic systems risk assessment stochastic simulation of earthquake ground motions efficient solvers for the analysis of stochastic systems dynamic stability stochastic modelling of heterogeneous materials Numerical examples demonstrating the significance of the proposed methods are presented in each chapter   Stochastic Dynamics of Structures Jie Li,Jianbing Chen,2009-09-28 In Stochastic Dynamics of Structures Li and Chen present a unified view of the theory and techniques for stochastic dynamics analysis prediction of reliability and system control of structures within the innovative theoretical framework of physical stochastic systems The authors outline the fundamental concepts of random variables stochastic process and random field and orthogonal expansion of random functions Readers will gain insight into core concepts such as stochastic process models for typical dynamic excitations of structures stochastic finite element and random vibration analysis Li and Chen also cover advanced topics including the theory of and elaborate numerical methods for probability density evolution analysis of stochastic dynamical systems reliability based design and performance control of structures Stochastic Dynamics of Structures presents techniques for researchers and graduate students in a wide variety of engineering fields civil engineering mechanical engineering aerospace and aeronautics marine and offshore engineering ship engineering and applied mechanics Practicing engineers will benefit from the concise review of random vibration theory and the new methods introduced in the later chapters The book is a valuable contribution to the continuing development of the field of stochastic structural dynamics including the recent discoveries and developments by the authors of the probability density evolution method PDEM and its applications to the assessment of the dynamic reliability and control of complex structures through the equivalent extreme value distribution A H S Ang NAE Hon Mem ASCE Research Professor University of California Irvine USA The authors have made a concerted effort to present a responsible and even holistic account of modern stochastic dynamics Beyond the traditional concepts they also discuss theoretical tools of recent currency such as the Karhunen Loeve expansion evolutionary power spectra etc The theoretical developments are properly supplemented by examples from earthquake wind

and ocean engineering The book is integrated by also comprising several useful appendices and an exhaustive list of references it will be an indispensable tool for students researchers and practitioners endeavoring in its thematic field Pol Spanos NAE Ryon Chair in Engineering Rice University Houston USA   Stochastic Structural Dynamics 1 Y.K. Lin,I. Elishakoff,2012-12-06 This volume contains eighteen selected papers presented at the Second International Conference on Stochastic Structural Dynamics which are related to new theoretical developments in the field This and a companion volume related to new practical applications constitute the proceedings of the conference and reflect the state of the art of the rapidly developing subject The conference was held in Boca Raton Florida during May 9 11 1990 hosted by the Center for Applied Stochastics Research of Florida Atlantic University A total of 20 technical sessions were organized and attended by eighty participants from 12 countries Special emphases of the conference were placed on two areas applications to earthquake engineering and stochastic stability of nonlinear systems Two sessions were dedicated to the memory of late Professor Frank Kozin one of the founders and most active contributors to the stochastic stability theory We are indebted to the National Center for Earthquake Engineering Research NCEER for financial support Most credit belongs to each of the authors whose contributions were the very basis for the undoubted success of the conference We are grateful to the reviewers who carefully refereed the contributions for these two volumes Our special thanks are due to Mrs Christine Mikulski who carried out all the necessary secretarial tasks associated with the conference with dedication   Applied Mechanics Reviews ,1991   Stochastic Structural Dynamics 2 I. Elishakoff,Y.K. Lin,2012-12-06 This volume contains eighteen selected papers presented at the Second International Conference on Stochastic Structural Dynamics which are related to new practical applications in the field This and a companion volume related to new theoretical developments constitute the proceedings of the conference and reflect the state of the art of the rapidly developing subject The conference was held in Boca Raton Florida during May 9 11 1990 hosted by the Center for Applied Stochastic Research of Florida Atlantic University A total of 20 technical sessions were organized and attended by eighty participants from 12 countries Special emphases of the conference were placed on two areas applications to earthquake engineering and stochastic stability of nonlinear systems Two sessions were dedicated to the memory of late Professor Frank Kozin one of the founders and most active contributors to the stochastic stability theory We are indebted to the National Center for Earthquake Engineering Research NCEER for financial support Most credit belongs to each of the authors whose contributions were the very basis for the undoubted success of the conference We are grateful to the reviewers who carefully refereed the contributions for these two volumes Our special thanks are due to Mrs Christine Mikulski who carried out all the necessary secretarial tasks associated with the conference with dedication   Computational Methods in Stochastic Dynamics Manolis Papadrakakis,George Stefanou,Vissarion Papadopoulos,2012-09-26 The considerable influence of inherent uncertainties on structural behavior has led the engineering community to recognize the importance of a stochastic approach to structural

problems Issues related to uncertainty quantification and its influence on the reliability of the computational models are continuously gaining in significance In particular the problems of dynamic response analysis and reliability assessment of structures with uncertain system and excitation parameters have been the subject of continuous research over the last two decades as a result of the increasing availability of powerful computing resources and technology This book is a follow up of a previous book with the same subject ISBN 978 90 481 9986 0 and focuses on advanced computational methods and software tools which can highly assist in tackling complex problems in stochastic dynamic seismic analysis and design of structures The selected chapters are authored by some of the most active scholars in their respective areas and represent some of the most recent developments in this field The book consists of 21 chapters which can be grouped into several thematic topics including dynamic analysis of stochastic systems reliability based design structural control and health monitoring model updating system identification wave propagation in random media seismic fragility analysis and damage assessment This edited book is primarily intended for researchers and post graduate students who are familiar with the fundamentals and wish to study or to advance the state of the art on a particular topic in the field of computational stochastic structural dynamics Nevertheless practicing engineers could benefit as well from it as most code provisions tend to incorporate probabilistic concepts in the analysis and design of structures   **Methods for Non-linear Stochastic Structural Dynamics** G. I. Schuëller,1996   Stochastic Dynamics of Marine Structures Arvid Naess,Torgeir Moan,2012-10-15 Stochastic Dynamics of Marine Structures is a text for students and a reference for professionals on the basic theory and methods used for stochastic modelling and analysis of marine structures subjected to environmental loads The first part of the book provides a detailed introduction to the basic dynamic analysis of structures serving as a foundation for later chapters on stochastic response analysis This includes an extensive chapter on the finite element method A careful introduction to stochastic modelling is provided which includes such concepts as stochastic process variance spectrum random environmental processes response spectrum response statistics and short and long term extreme value models The second part of the book offers detailed discussion of limit state design approaches fatigue design methods the equations of motion for dynamic structures and numerical solution techniques The final chapter highlights methods for prediction of extreme values from measured data or data obtained by Monte Carlo simulation   **Structural Dynamics** M. Petyt,H. F. Wolfe,Chuh Mei,1990-12-31   *Methods of Stochastic Structural Dynamics* Yu-Kweng Lin,Armen Der Kiureghian,Università di Pavia. Dipartimento di Meccanica Strutturale,1986   Stochastic Structural Dynamics T. Ariaratnam,G.I. Schueller,2020-12-18 This book contains a series of original contributions in the area of Stochastic Dynamics which demonstrates the impact of Mike Lin s research and teaching in the area of random vibration and structural dynamics   *Vortex Processes and Solid Body Dynamics* B. Rabinovich,Valeriĭ Georgievich Lebedev,A.I. Mytarev,1994-10-31 Presents an original treatment of the influence of different types of vortex fields on the dynamics of solid bodies This is encountered in

many ways flight dynamics hydrofoil vehicle dynamics rockets and spacecraft dynamics and satellite dynamics The volume investigates not only dissipative effects but also the effect of liquid vortex motion kinetic energy The dynamics of objects for which vortex fields may play a dominant role is described based on a common phenomenological model of unsteady eddy currents and vortex motion of liquids Translated from the Russian Annotation copyright by Book News Inc Portland OR

Nonlinear Stochastic Dynamic Engineering Systems Franz Ziegler,Gerhard I. Schueller,2012-12-06 This symposium held at Innsbruck lgls on June 21 26 1987 is the fifth in a series of IUTAM Symposia on the application of stochastic methods in mechanics The flrst two meetings in Warwick 1972 and Southhampton 1976 concentrated on the stability of stochastic dynamical systems and stochastic methods in dynamics respectively The third meeting in Frankfurt Oder 1982 added aspects of reliability while the fourth symposium in Stockholm 1984 dealt mainly with fatigue and fracture problems The general theme of the present symposium is devoted to nonlinear stochastic dynamics of engineering systems which is believed of great importance for providing the tools for basic development and progress in various fields of mechanical structural and aeronautical engineering particularly in the areas of vehicle dynamics multi storey structural dynamics systems identiflcation offshore structural dynamics nuclear structures under various stochastic loading conditions i e wind earthquake parametric excitations etc The contributions collected in this volume cover a wide spectrum of topics ranging from more theoretical analytical and numerical treatment to practical application in various flelds The truly international character of the meeting is accomplished by 42 contributions and 86 participants from as many as 19 countries and hence contributed to the original idea of IUTAM which is to foster international cooperation It should be recalled that for getting this cooperation started again after the First World War Theodore von Kanmm and Tullio Levi Civita called the world s flrst international IUTAM conference on hydro and aerornechanics in 1922 in Innsbruck Austria

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