

1. a) $S_{zz}(\omega)$ is the Fourier transform of $R_{zz}(\tau)$. Now

$$R_{zz}(\tau) = E[z(t)z(t+\tau)]$$

$$= E[\{F(t) + \alpha a(t)\}\{F(t+\tau) + \alpha a(t+\tau)\}]$$

$$= E[F(t)F(t+\tau) + \alpha^2 a(t)a(t+\tau) + \alpha a(t)F(t+\tau) + \alpha a(t+\tau)F(t)]$$

$$= R_{FF}(\tau) + \alpha^2 R_{aa}(\tau)$$

each term has zero average

so $a(t)$ and $F(t)$ are independent

[10%]

$$\Rightarrow \underline{S_{zz}(\omega) = S_{FF}(\omega) + \alpha^2 S_{aa}(\omega)}$$

b) $M\ddot{x} + c(\dot{x} - \dot{u}) + k(x - u) = F$ where u = ground displacement

$$\text{Put } r = x - u \Rightarrow M\ddot{r} + c\dot{r} + kr = F - M\ddot{u} = \underline{F - Ma}$$

from vov, spectrum = $S_{FF} + M^2 S_{aa}$

$$\text{White noise result } \sigma_{\dot{r}}^2 = \frac{\pi}{2cM} [S_{FF}(\omega_n) + M^2 S_{aa}(\omega_n)]$$

↑

note white noise approximation, evaluated

at $\omega = \omega_n$

$$\underline{\sigma_{\dot{r}}^2 = \frac{\pi}{2c} \left[\frac{S_{FF}}{M} + M S_{aa} \right]}$$

[40%]

c) Follows from above that $P = c \sigma_{\dot{r}}^2 = \frac{\pi}{2} \left[\frac{S_{FF}}{M} + M S_{aa} \right]$

[20%]

d)

$$M\ddot{x} + c(\dot{x} - \dot{u}) + k(x - u) = F$$

$$M\ddot{x} + c\dot{x} + kx = F + c\dot{u} + ku$$

↓

Frequency domain $(\frac{c}{i\omega} + \frac{k}{\omega^2})x$

$$\text{Spectrum } |\frac{c}{i\omega} + \frac{k}{\omega^2}|^2 S_{aa}(\omega) = (\frac{c^2}{\omega^2} + \frac{k^2}{\omega^4}) S_{aa}(\omega)$$

$$\Rightarrow \sigma_x^2 = \frac{\pi}{2ck} \left[S_{FF}(\omega_n) + \left(\frac{c^2}{2} + \frac{k^2}{\omega_n^4} \right) S_{aa}(\omega_n) \right] \quad \omega^2 = k/M$$

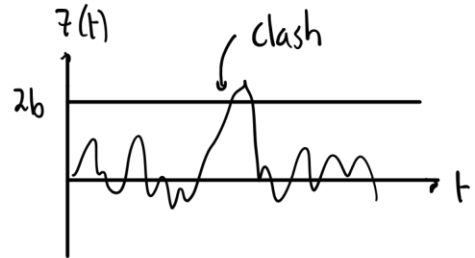
$$\sigma_x^2 = \frac{\pi}{2c} \left[\frac{S_{FF}(\omega_n)}{k} + \left(\frac{Mc^2}{k} + \frac{M^2}{k} \right) S_{aa}(\omega_n) \right]$$

Appears that $\sigma_x \rightarrow 0$ as $k \rightarrow \infty$ But this assumes white noise so response is always resonantIn reality for $k \rightarrow \infty$ $S_{aa}(\omega)$ will be zero (not ideal white noise) fora frequency ω with $\omega < \omega_n$. So response will be stiffness dominated, notresonant, and $\sigma_x \rightarrow \sigma_u$. [30%]

2. (a) $P = 10 = \frac{1 - e^{-\lambda_1 t}}{\lambda_1} ; \lambda_1 = \frac{1}{10} \ln 2$; $\lambda_2 = \frac{1}{10} \ln 2$ (b) $p = 10$

Put $z(t) = \lambda_1(t) - \lambda_2(t)$

$$z(t) = 10^{-3} - 1 - \exp\left\{-50 e^{-\frac{1}{2}(b/\sigma_2)^2}\right\}$$



$\Rightarrow 103_{st}$ up
sooo é blat

A clash will occur when $z(t) > 2b$

$$z^2(t) = \lambda^2 + \lambda_2^2 - 2\lambda_1\lambda_2 \Rightarrow \sigma_z^2 = \sigma_\lambda^2 + \sigma_{\lambda_2}^2 - 2\rho\sigma_\lambda^2 = \sigma_\lambda^2 2(1-\rho)$$

$$\hat{z}^2(t) = \hat{\lambda}_1^2 + \hat{\lambda}_2^2 - 2\hat{\lambda}_1\hat{\lambda}_2 \Rightarrow \sigma_z^2 = \sigma^2 2(1-\rho)$$

For $z(t)$, $v_{2b}^+ = \frac{1}{2\pi} \left(\frac{\sigma_z}{\sigma_z}\right) \exp\left\{-\frac{1}{2} \left(\frac{2b}{\sigma_z}\right)^2\right\}$

$$v_{2b}^+ = \frac{1}{2\pi} \left(\frac{\sigma_z}{\sigma_\lambda}\right) \exp\left\{-\frac{1}{2} \left(\frac{2b^2}{\sigma_\lambda^2(1-\rho)}\right)\right\}$$

$$p = 1 - e^{-v_{2b}^+ T}$$

Maximum when $\rho = -1 \Rightarrow v_{2b}^+ = \frac{1}{2\pi} \left(\frac{\sigma_z}{\sigma_\lambda}\right) \exp\left\{-b^2 \left(\frac{b}{\sigma_\lambda}\right)^2\right\} = (v_b^+)_for$

Obviously true since for $\rho = -1$, $\lambda_2(t) = -\lambda(t)$, and there is a clash

when $v(t) = b$ [35%]

[35%]

$$\Rightarrow -5000 e^{-\frac{1}{2}(b/\sigma_2)^2} = \ln(1-10^{-3})$$

$$\Rightarrow \frac{1}{2}(b/\sigma_2)^2 = -\ln\left[\frac{-\ln(1-10^{-3})}{5000}\right] \Rightarrow \underline{b/\sigma = 5.55}$$

[30%]

(c) For a single random stress $\sigma(t)$

$$E[D] = v_0^T E \left[\frac{1}{N(s)} \right] \quad \text{where } N(s) \text{ is the S-N law}$$

↑
evaluated using peak distribution

$$E[D] = F(\sigma_x, \sigma_x)$$

In this case for board 1: $E[D_1] = F(\sigma_1, \sigma_1)$

For board 2: $E[D_2] = F(\sigma_2, \sigma_2)$

Failure will occur when $\max \{ E[D_1], E[D_2] \} = 1 \Rightarrow$ Fatigue life

ie/ compute the Fatigue life of each board and take the minimum

(a) Conservative system of unit mass
Potential energy $V(x)$ such that

$$\frac{dV}{dx} = e^x - 1$$

$$\therefore V(x) = e^x - x + c$$

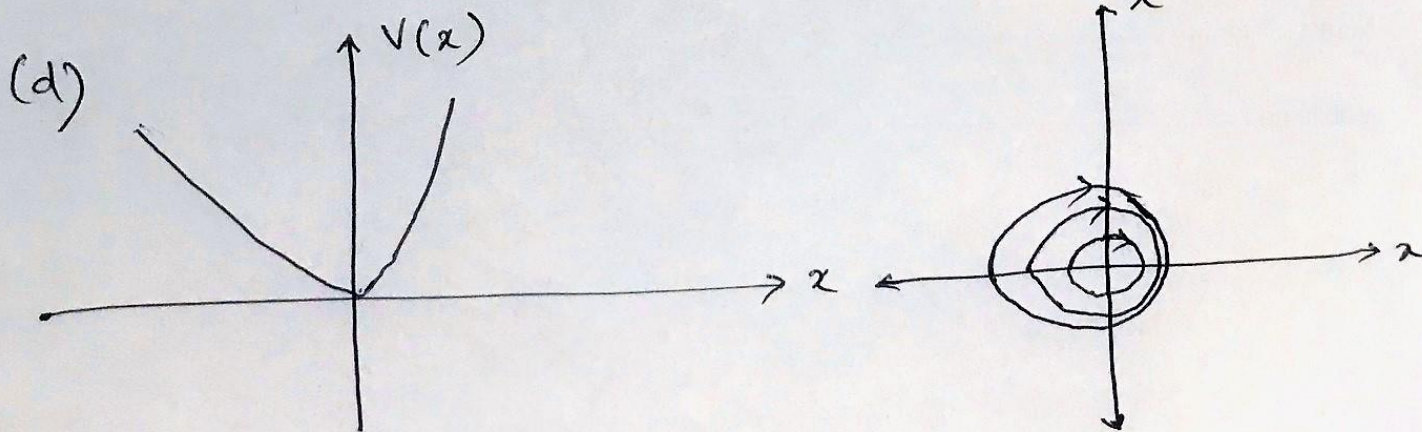
(b) For origin: $x = 0, \dot{x} = 0$

∴ singular point

Note also $\frac{dV}{dx} = 0$

(c) $\frac{d^2V}{dx^2} = 1 > 0$

∴ we have a centre.



(e) Equation for phase trajectories
for conservative system:

$$\frac{1}{2} \dot{x}^2 + e^x - x = E', \text{ where } E' = \text{constant}$$

(a) Assume $x = A \cos \Omega t$

Substitute into $\ddot{x} + (\alpha - \beta x^2 + \gamma x^4) \dot{x} + x + \mu x^3 = 0$.

$\ddot{x} = -\Omega^2 A \cos \Omega t$, $\dot{x} = -A \Omega \sin \Omega t$.

Truncating to $\cos \Omega t$, $\sin \Omega t$ terms we get:

$$\left(-\Omega^2 A + A + \frac{3}{4} \mu A^3\right) \cos \Omega t + \left(\alpha - \frac{\beta A^2}{2} + \frac{\beta A^2}{4} + \frac{3 \gamma A^4}{8} - \frac{\delta A^4}{4}\right) x - A \Omega \sin \Omega t = 0$$

Equating terms in $\cos \Omega t$ and $\sin \Omega t$ on LHS and RHS and assuming $A \neq 0$.

$$-\Omega^2 + 1 + \frac{3}{4} \mu A^2 = 0$$

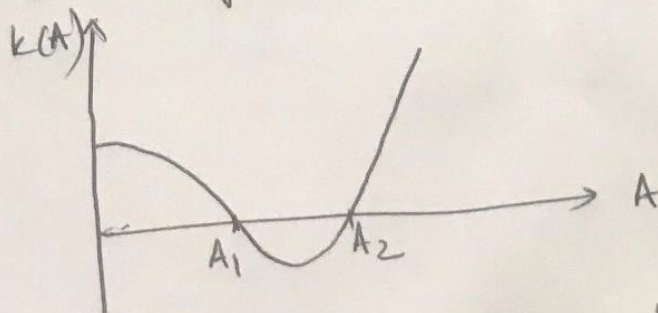
$$\text{or } \Omega^2 = 1 + \frac{3}{4} \mu A^2 \quad \text{--- (1)}$$

$$K(A) = \alpha - \frac{1}{4} \beta A^2 + \frac{1}{8} \gamma A^4 = 0$$

$$\Rightarrow A = \left[\frac{\beta}{\gamma} \pm \sqrt{\left(\frac{\beta}{\gamma}\right)^2 - \frac{8\alpha}{\gamma}} \right]^{1/2}$$

Two roots exist corresponding to the amplitudes of the two limit cycles.

(b) For $\beta^2 > 8\alpha\gamma$ $K(A)$ - the damping as a function of amplitude transitions from positive to negative damping, back to positive



limit cycles exist, one stable and the

(c) The origin is a singular point
 $\dot{x} = 0, \dot{y} = 0$ at the origin
and can be shown to be stable

