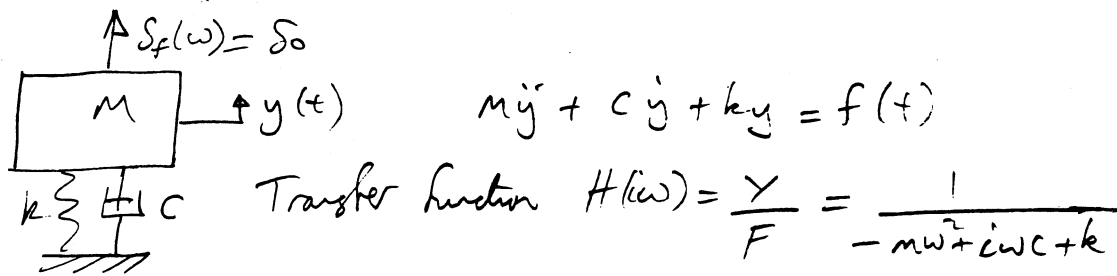


4C7 - 2005

Q1.

Output spectral density:  $S_y(\omega) = |H(\omega)|^2 S_x(\omega)$ 

$$\Rightarrow S_y(\omega) = \frac{S_0}{(k - \omega^2 m)^2 + \omega^2 c^2}$$

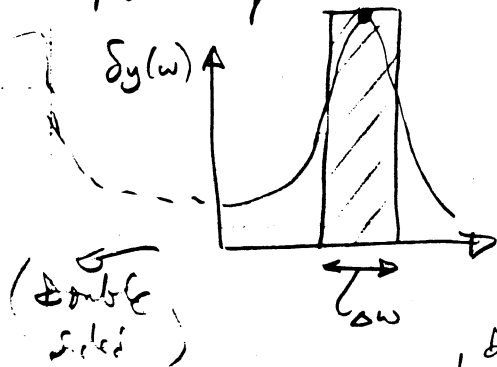
M.S. Response

$$E[y^2] = \int_{-\infty}^{\infty} S_y(\omega) d\omega = \int_{-\infty}^{\infty} \left| \frac{1}{-m\omega^2 + i\omega c + k} \right|^2 S_0 d\omega$$

Using the standard integrals on the data sheet

$$B_1 = 0, B_0 = \sqrt{S_0}, A_2 = m, A_1 = c, A_0 = k$$

$$E[y^2] = \frac{\pi A_0 B_1^2 + A_2 B_0^2}{A_0 A_1 A_2} = \frac{\pi m S_0}{m c k} = \frac{\pi S_0}{c k}$$

Mean Square Bandwidth  $\Delta\omega$ 

Area of rectangle = total area under spectral density

Peak of curve (for light damping)

$$\text{set } \omega = \omega_n \Rightarrow |4(\omega_n)| = \frac{1}{\omega_n c}$$

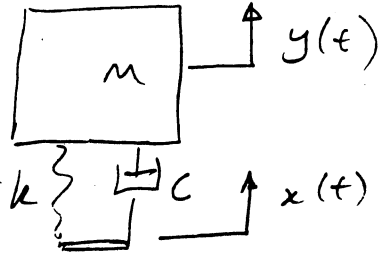
$$E[y^2] = 2 \cdot |H(\omega_n)|^2 S_0 \Delta\omega$$

$$\text{i.e. } \frac{\pi S_0}{c k} = 2 \left| \frac{1}{\omega_n c} \right|^2 S_0 \Delta\omega$$

$$\Rightarrow \Delta\omega = \frac{\pi}{c k} \frac{c^2}{2} \omega_n^2 = \frac{\pi c}{2 m} = \frac{\pi (S_0 / k m)}{2 m}$$

$$\text{i.e. } \Delta\omega = \frac{\pi \zeta \omega_n}{2}$$

(a)



$$m\ddot{y} + c\dot{y} + ky = c\dot{x} + kx$$

$$H(i\omega) = \frac{Y}{X} = \frac{k + i\omega c}{m(i\omega)^2 + c i\omega + k}$$

$$\sigma_y^2 = E[y^2] = \int_{-\infty}^{\infty} \omega^2 S_{yy}(\omega) d\omega$$

At  $\omega = \omega_n$ ,  $H(i\omega_n) \approx \frac{k}{i\omega_n c}$  &  $S_{xx}(\omega_n) = \frac{S_1}{1 + (\omega_n/\omega_0)^2}$

So  $\sigma_y^2 \approx 2 \omega_n^2 |H(i\omega_n)|^2 S_{xx}(\omega_n) \Delta\omega$

$$= 2 \frac{k}{m} \left| \frac{k}{i\omega_n c} \right|^2 \frac{S_1}{1 + (\omega_n/\omega_0)^2} \pi \delta \omega_n$$

$$= 2 \frac{k}{m} \left( \frac{mk}{c^2} \right) \frac{S_1}{1 + \frac{k}{m\omega_0^2}} \frac{\pi \delta}{2m}$$

$$= \frac{2k^2 \pi S_1}{cm \left( 1 + \frac{k}{m\omega_0^2} \right)} \quad \text{--- (1)}$$

swap

(b)

The probability distribution of peaks for a narrow band process is  $p_p(a) = \frac{a}{\sigma_y^2} e^{-a^2/2\sigma_y^2}$  (data sheet)

So the probability that a peak exceeds  $a$  is

$$\int_a^{\infty} p_p(a) da = \int_a^{\infty} \frac{a}{\sigma_y^2} e^{-a^2/2\sigma_y^2} da$$

$$= \left[ e^{-a^2/2\sigma_y^2} \right]_a^{\infty} = e^{-a^2/2\sigma_y^2}$$

(d) put  $P = e^{-\sigma^2/2\sigma_y^2} \Rightarrow \sigma_y^2 = \frac{\sigma^2}{2 \ln_e(1/P)}$

$$\textcircled{1} \Rightarrow \frac{2k^2 \pi S_1}{cm \left( 1 + \frac{k}{m\omega_0^2} \right)} = \frac{\sigma^2}{2 \ln_e(1/P)} \quad \therefore c = \frac{2\pi k^2 S_1 \ln_e(1/P)}{m\omega^2 \left( 1 + \frac{k}{m\omega_0^2} \right)}$$

2. (a) The time taken for the vehicle to travel distance  $x$  is  $\tau = \frac{x}{V}$  ——— (1)

A cycle of wavelength  $\lambda = 2\pi/\gamma$  is covered in period  $T$ , where

$$T = \lambda/V = 2\pi/\omega$$

$$\text{So } \omega = V\gamma \quad \text{————— (2)}$$

Now, the temporal spectral density and autocorrelation functions are related by the usual F.T.

$$S_{yy}(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} R_{yy}(\tau) e^{-i\omega\tau} d\tau$$

So from (1) & (2)

$$\begin{aligned} S_{yy}(\omega = V\gamma) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} R_{yy}(\tau = \frac{x}{V}) e^{-iV\gamma(\frac{x}{V})} \frac{1}{V} dx \\ &= \frac{1}{V} \left\{ \frac{1}{2\pi} \int R_{yy}(x) e^{-i\gamma x} dx \right\} \end{aligned}$$

$$\text{So } \underline{\underline{S_{yy}(\omega) = \frac{1}{V} S_{yy}(\gamma = \omega/V) S_{yy}(i)}} \quad \text{from question} \quad \text{————— (3)}$$

$$(b) \quad R_{yy}(x) = Ae^{-b|x|} \quad -\infty < x < \infty$$

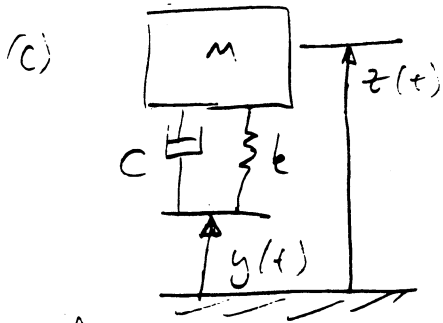
Using F.T. relationship from question

$$\begin{aligned} S_{yy}(\gamma) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} (Ae^{-b|x|}) e^{-i\gamma x} dx \\ &= \frac{A}{2\pi} \int_{-\infty}^0 e^{(b-i\gamma)x} dx + \frac{A}{2\pi} \int_0^{\infty} e^{-(b+i\gamma)x} dx \end{aligned}$$

$$= \frac{A(1-0)}{2\pi(b-i\gamma)} - \frac{A(0-1)}{2\pi(b+i\gamma)} = \frac{Ab/\pi}{b^2 + \gamma^2} \quad \text{————— (4)}$$

So the spectral density observed by the moving vehicle is (from (3) & (4)) :

$$S_{yy}(\omega) = \frac{1}{V} \frac{A b / \pi}{b^2 + (\omega/V)^2} = \frac{A}{bV\pi} \left( \frac{1}{1 + (\omega/bV)^2} \right) \quad (5)$$



$$m\ddot{z} + c\dot{z} + kz = cy + ky$$

$$\frac{z}{y} = \frac{1 + i2g\omega/\omega_n}{1 - (\omega/\omega_n)^2 + i2g\omega/\omega_n}$$

Dynamic type force =  $m\ddot{z}$

$$g = \frac{c}{2\sqrt{km}}, \quad \omega_n^2 = \frac{k}{m}$$

$$\therefore \frac{F}{y} = m \frac{\ddot{z}}{y} = -\omega^2 m \left( \frac{z}{y} \right) = \frac{-\omega^2 m (1 + i2g\omega/\omega_n)}{1 - \omega^2/\omega_n^2 + i2g\omega/\omega_n}$$

$$S_{FF}(\omega) = |H_{F/y}|^2 S_{yy}(\omega)$$

$$= \left| \frac{-\omega^2 m (1 + i2g\omega/\omega_n)}{1 - \omega^2/\omega_n^2 + i2g\omega/\omega_n} \right|^2 \left[ \frac{A}{bV\pi} \frac{1}{1 + (\omega/bV)^2} \right]$$

$$= \frac{k^2 A}{bV\pi} \left[ \frac{(\omega/\omega_n)^4 (1 + 4g^2 \omega^2/\omega_n^2)}{(1 - \omega^2/\omega_n^2)^2 + 4g^2 \omega^2/\omega_n^2} \right] \left[ \frac{1}{1 + (\omega/bV)^2} \right]$$

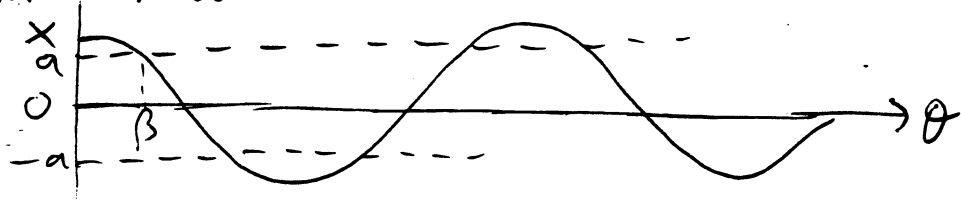
Using the m.s. bandwidth approximation (assuming narrow band)

$$E[F^2] = \int_{-\infty}^{\infty} S_{FF}(\omega) d\omega \approx 2 S_{FF}(\omega_n) \pi g \omega_n$$

$$\approx 2 \frac{k^2 A}{bV\pi} \left[ \frac{1}{4g^2} \right] \left[ \frac{1}{1 + (\omega_n/bV)^2} \right] \pi g \omega_n$$

$$= \frac{k^3 A}{c b V} \left[ \frac{1}{1 + \left( \frac{k}{m b^2 V^2} \right)} \right] \quad [N^2]$$

3 (a) Input:  $X \cos \theta$



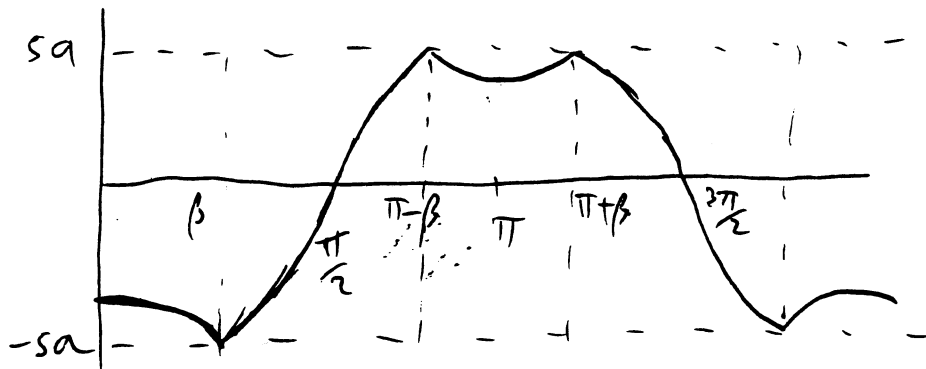
If  $X < a$ , output is simply  $-s \times$  input, and DF =  $-s$

If  $X > a$ , introduce  $\beta$  as above, where  $X \cos \beta = a$ .

For  $0 \leq t \leq \beta$ , output is shifted down by  $2a$ , and scaled by  $s$

For  $\beta \leq t \leq \frac{\pi}{2}$ , output is scaled by  $-s$ .

This completes  $\frac{1}{4}$  cycle, and rest of output waveform follows.



(b) So for  $X > a$ , output  $y(\theta) = \begin{cases} s(X \cos \theta - 2a) & 0 \leq t \leq \beta \\ -sX \cos \theta & \beta \leq t \leq \frac{\pi}{2} \end{cases}$

$$\text{So DF } D = \frac{4}{X\pi} \left\{ \int_0^{\beta} s(X \cos \theta - 2a) \cos \theta d\theta - \int_{\beta}^{\frac{\pi}{2}} sX \cos^2 \theta d\theta \right\}$$

$$= \frac{4s}{X\pi} \left\{ \int_0^{\beta} \left[ \frac{X}{2}(1 + \cos 2\theta) - 2a \cos \theta \right] d\theta - \int_{\beta}^{\frac{\pi}{2}} \frac{X}{2}(1 + \cos 2\theta) d\theta \right\}$$

$$= \frac{4s}{X\pi} \left\{ \left[ \frac{X}{2} \left( \theta + \frac{\sin 2\theta}{2} \right) - 2a \sin \theta \right]_0^{\beta} - \frac{X}{2} \left[ \theta + \frac{\sin 2\theta}{2} \right]_{\beta}^{\frac{\pi}{2}} \right\}$$

$$= \frac{2s}{\pi} \left( \beta + \frac{\sin 2\beta}{2} \right) - \frac{8as \sin \beta}{X\pi} - \frac{2s}{\pi} \left( \frac{\pi}{2} - \beta - \frac{\sin 2\beta}{2} \right)$$

$$= \frac{2s}{\pi} \left( 2\beta + 2\sin \beta \cos \beta - \frac{\pi}{2} \right) - \frac{8as \sin \beta}{X\pi} = \frac{2s}{\pi} \left[ 2\beta - \frac{\pi}{2} - \frac{2a \sin \beta}{X} \right]$$

$$\text{where } \beta = \cos^{-1} \left( \frac{a}{X} \right)$$

3 cont.

(c) As  $X \rightarrow \infty$ ,  $\beta \rightarrow \frac{\pi}{2}$  so  $\sin \beta \rightarrow 0$ 

$$\text{So } D \rightarrow \frac{2s}{\pi} \left[ \pi - \frac{\pi}{2} \right] = s$$

This is as expected: for very large amplitude, the negative-stiffness "kink" in  $k(x)$  becomes negligible, and the system behaves like a linear stiffness  $s$ .

(d) In the describing function approximation, the equation is

$$m\ddot{x} + Dx \cong f \cos \omega t$$

For  $x = X \cos \omega t$ ;

$$X < a \rightarrow -m\omega^2 X - sX \cong f$$

$$\therefore X \cong \frac{-f}{s + m\omega^2}$$

$$\text{For } X > a, \quad -m\omega^2 X + \frac{2s}{\pi} \left[ 2\beta - \frac{\pi}{2} - \frac{2a}{X} \sin \beta \right] X \cong f$$

No explicit expression for  $X$  here, because of the  $X$  hidden inside  $\beta$ . Response curve would have to be computed.

4(a)  $\ddot{x} + kx - x^2 = 0$

$\rightarrow \begin{cases} \dot{x} = y \\ \dot{y} = -kx + x^2 \end{cases}$

Stationary points  $y=0, kx = x^2 \rightarrow x=0$  or  $k$

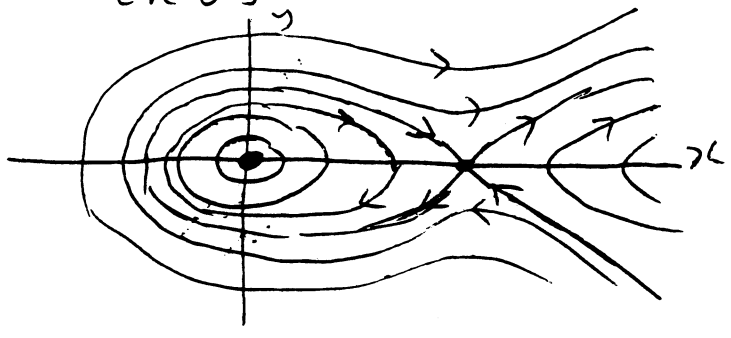
Near  $(0,0)$   $\begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} \approx \begin{bmatrix} 0 & 1 \\ -k & 0 \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$

Eigenvalues:  $\lambda^2 + k = 0 \rightarrow \lambda = \pm i\sqrt{k} \rightarrow$  centre (stable)

Near  $(k,0)$ : set  $x = k + \epsilon$

Then  $\begin{cases} \dot{\epsilon} = y \\ \dot{y} = -k^2 - k\epsilon + k^2 + 2k\epsilon + \epsilon^2 \approx k\epsilon \end{cases}$

So matrix is  $\begin{bmatrix} 0 & 1 \\ k & 0 \end{bmatrix}$ , eigenvalues  $\lambda^2 - k = 0 \rightarrow$  saddle (unstable)



For potential  $V(x)$ , need  $\frac{dV}{dx} = kx - x^2$

$\therefore V = \frac{1}{2}kx^2 - \frac{x^3}{3} (+V_0)$

This has a minimum at  $x=0$  and a maximum at  $x=k$ .

(b) If  $k < 0$ , the analysis is unchanged, except that for  $(0,0)$ ,  $\lambda^2 + k = 0 \rightarrow$  real roots, so this becomes a saddle (unstable), while for  $(k,0)$ ,  $\lambda^2 - k = 0$  gives imaginary roots so this becomes a centre

(c)  $\ddot{x} + b\dot{x} + kx - x^2 = 0, k < 0$

$\therefore \begin{cases} \dot{x} = y \\ \dot{y} = -by - kx + x^2 \end{cases}$

4 cont. Singular points are still the same:  $y=0, x=0, k$ .

Near  $(0,0)$   $\begin{cases} \dot{x} = y \\ \dot{y} \approx -by - kx \end{cases} \rightarrow \text{matrix } \begin{bmatrix} 0 & 1 \\ -k & -b \end{bmatrix}$

So eigenvalues  $\lambda$  satisfy  $\lambda(b+\lambda) + k = 0$   
 $\therefore \lambda \approx \frac{1}{2}(-b \pm \sqrt{b^2 - 4k})$

But  $k < 0$ , so  $b^2 - 4k$  is always positive,  $> b^2$

$\therefore$  Roots are always real, one positive, one negative.

$\therefore$  saddle point (unstable)

Near  $(k,0)$ , set  $x = k + \epsilon$

Then  $\begin{cases} \dot{\epsilon} = y \\ \dot{y} = -by - k(k+\epsilon) + (k+\epsilon)^2 \approx -by + k\epsilon \end{cases}$

$\therefore$  Matrix is  $\begin{bmatrix} 0 & 1 \\ k & -b \end{bmatrix}$ , so eigenvalues satisfy  $-\lambda(\lambda+b) - k = 0$

$\therefore \lambda = \frac{1}{2}(-b \pm \sqrt{b^2 + 4k})$

If  $b^2 < |4k|$ ,  $\lambda$ 's are complex with  $\text{Re}(\lambda) < 0$

$\therefore$  stable spiral

If  $b^2 > |4k|$ , two real roots both negative

$\therefore$  stable node.

