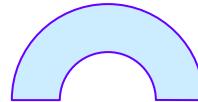




國立台灣海洋大學
National Taiwan Ocean University



交通大学

National Chiao Tung University

National Taiwan Ocean University

MSVLAB

Department of Harbor and River Engineering

C 交大土木
Civil Engineering

Dual BEM since 1986

J T Chen (陳正宗)

Department of Harbor and River Engineering

National Taiwan Ocean University, Keelung, Taiwan

Oct. 18, 2006

Presentation for Dept. Civil Engrg, NCTU

Outlines

- Overview of BEM and dual BEM
- Mathematical formulation
 - Hypersingular BIE
- Nonuniqueness and its treatments
 - Degenerate scale
 - True and spurious eigensolution (interior prob.)
 - Fictitious frequency (exterior acoustics)
- Conclusions

Top ten countries of BEM and dual BEM

- BEM
 - USA, China, UK, Japan, Germany, France,
Taiwan (547), Canada, South Korea, Italy (No.7)
 - Dual BEM (Made in Taiwan)
 - UK, USA, Taiwan (69), China, Germany,
France, Japan, Australia, Brazil, Slovenia (No.3)
- (ISI information Oct.17, 2006)

台灣加油 FEM Taiwan (No.9/1311)

Top three scholars on BEM and dual BEM

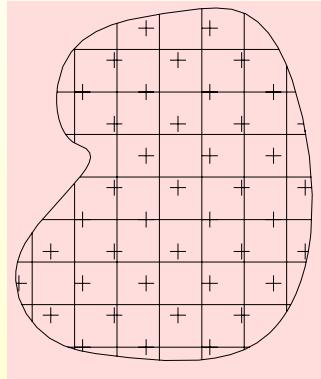
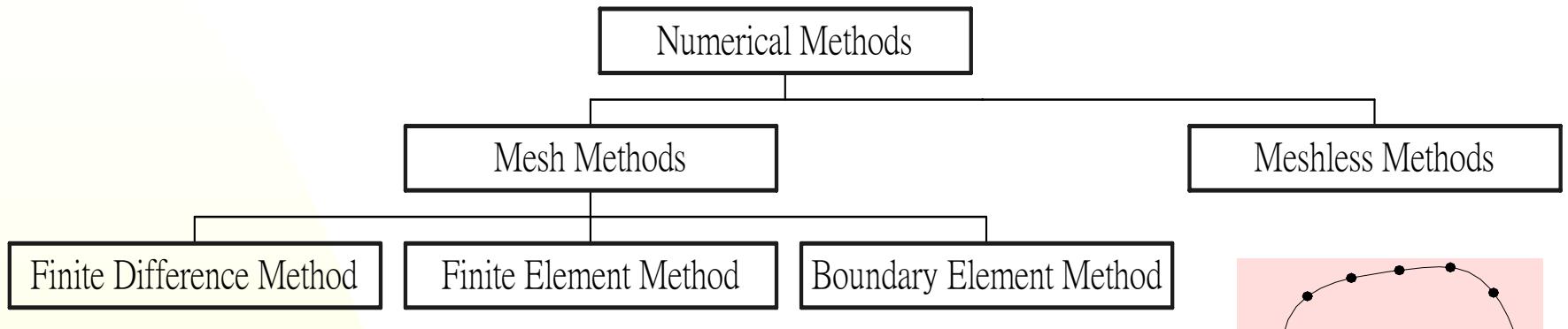
- BEM
 - Aliabadi M H (UK, Queen Mary College)
 - Mukherjee S (USA, Cornell Univ.)
 - Chen J T (Taiwan, Ocean Univ.) 54 篇
 - Tanaka M (Japan, Shinshu Univ.)

- Dual BEM (Made in Taiwan)
 - Aliabadi M H (UK, Queen Mary Univ. London)
 - Chen J T (Taiwan, Ocean Univ.) 43 篇
 - Power H (UK, Univ Nottingham)

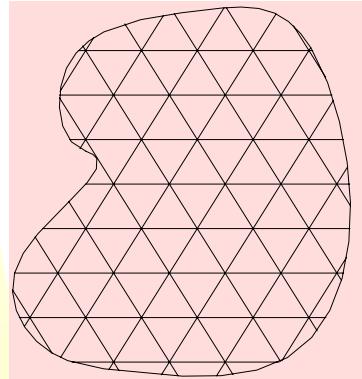
(ISI information Oct.17, 2006)

NTOU/MSV 加油

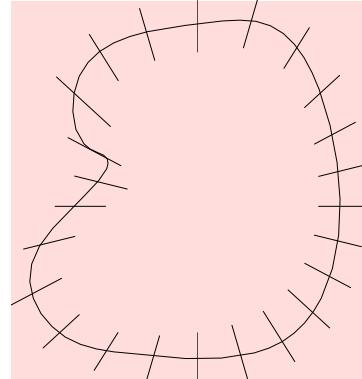
Overview of numerical methods



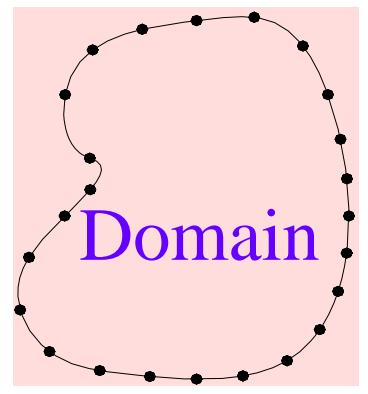
DE



PDE-
variational



IE



Domain
Boundary

MFS
Trefftz method
MLS, EFG

Number of Papers of FEM, BEM and FDM

Table 1

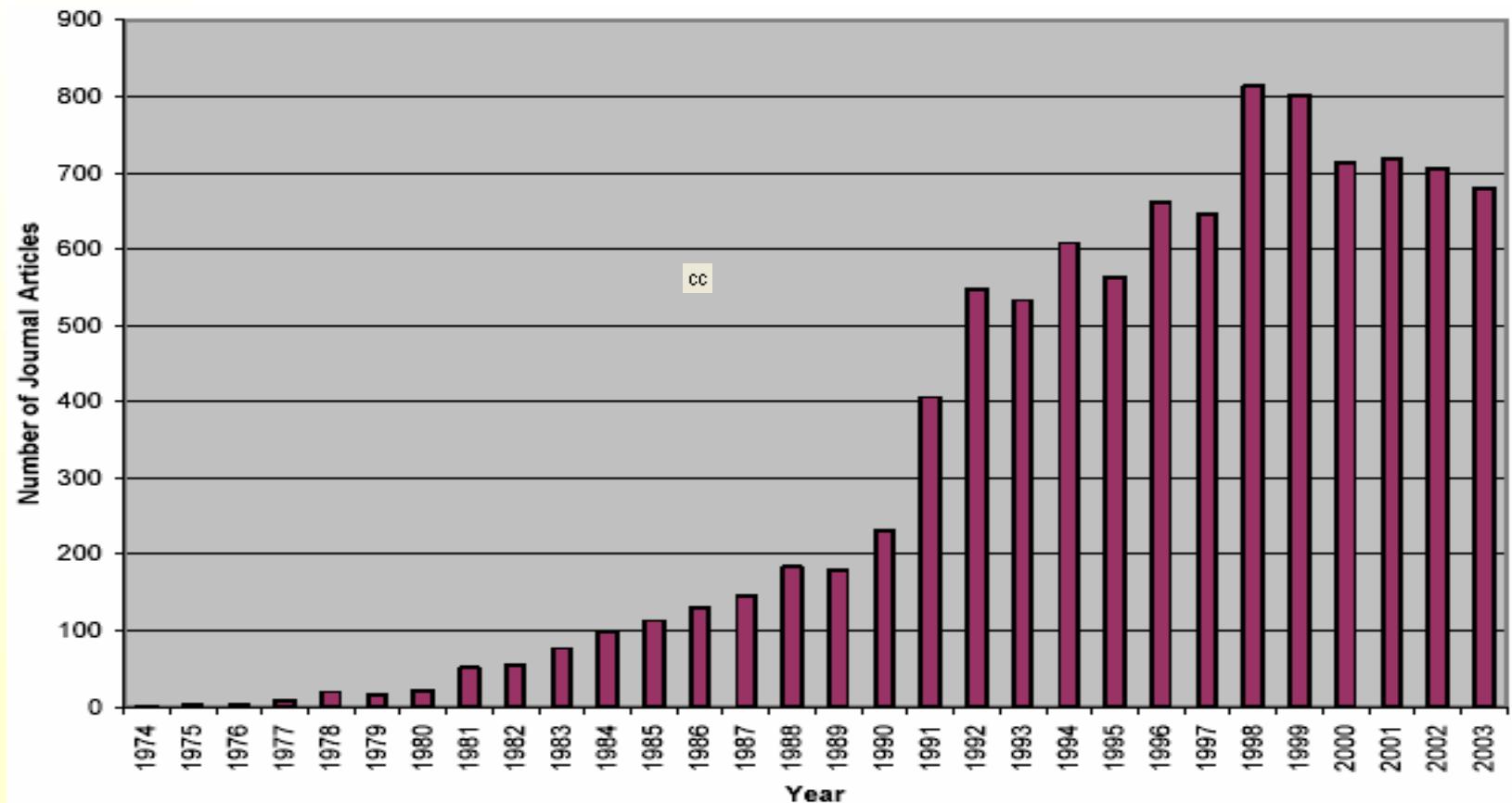
Bibliographic database search based on the Web of Science

Numerical method	Search phrase in topic field	No. of entries	
FEM	'Finite element' or 'finite elements'	66,237	6
FDM	'Finite difference' or 'finite differences'	19,531	2
BEM	'Boundary element' or 'boundary elements' or 'boundary integral'	10,126	1
FVM	'Finite volume method' or 'finite volume methods'	1695	
CM	'Collocation method' or 'collocation methods'	1615	

Refer to Appendix A for search criteria. (Search date: May 3, 2004).

(Data form Prof. Cheng A. H. D.)

Growth of BEM/BIEM papers



(data from Prof. Cheng A.H.D.)

Advantages of BEM

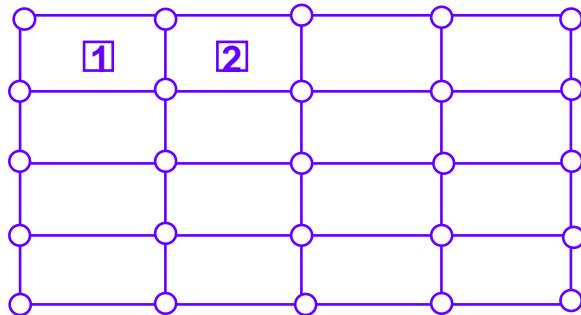
- Discretization dimension reduction
- Infinite domain (half plane)
- Interaction problem
- Local concentration

Disadvantages of BEM

- Integral equations with singularity 北京清華
- Full matrix (nonsymmetric)

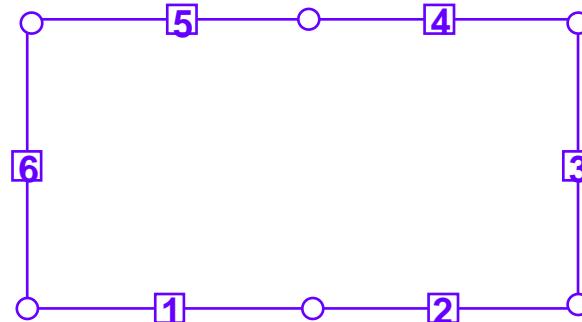
What Is Boundary Element Method ?

- Finite element method



- geometry node

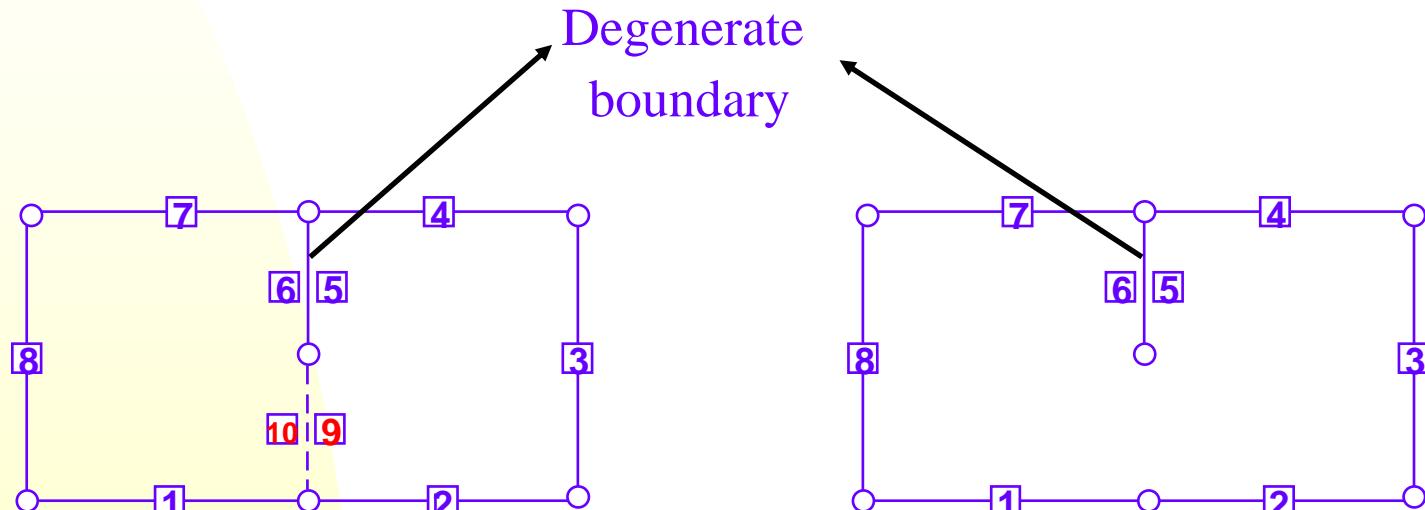
- Boundary element method



- the Nth constant or linear element

Dual BEM

Why hypersingular BIE is required (potential theory)



Artifical boundary introduced !

BEM

Dual integral equations needed !

Dual BEM

Dual Integral Equations by Hong and Chen(1984-1986)

Singular integral equation

→ Hypersingular integral equation

Cauchy principal value

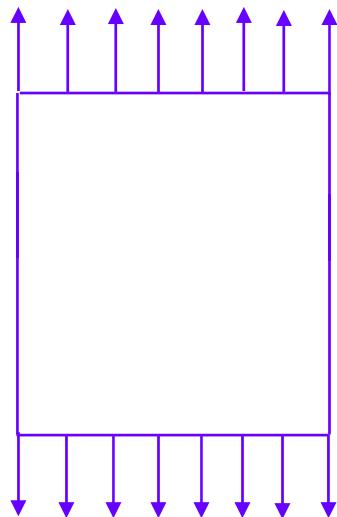
→ Hadamard principal value

Boundary element method

→ Dual boundary element method

1969

normal
boundary

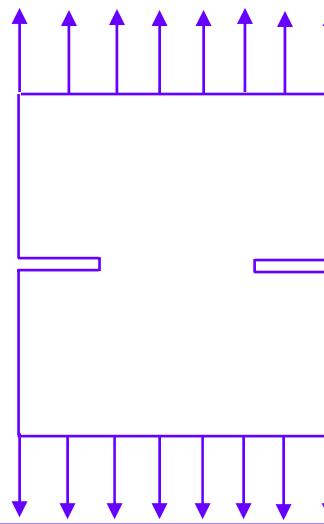


1986

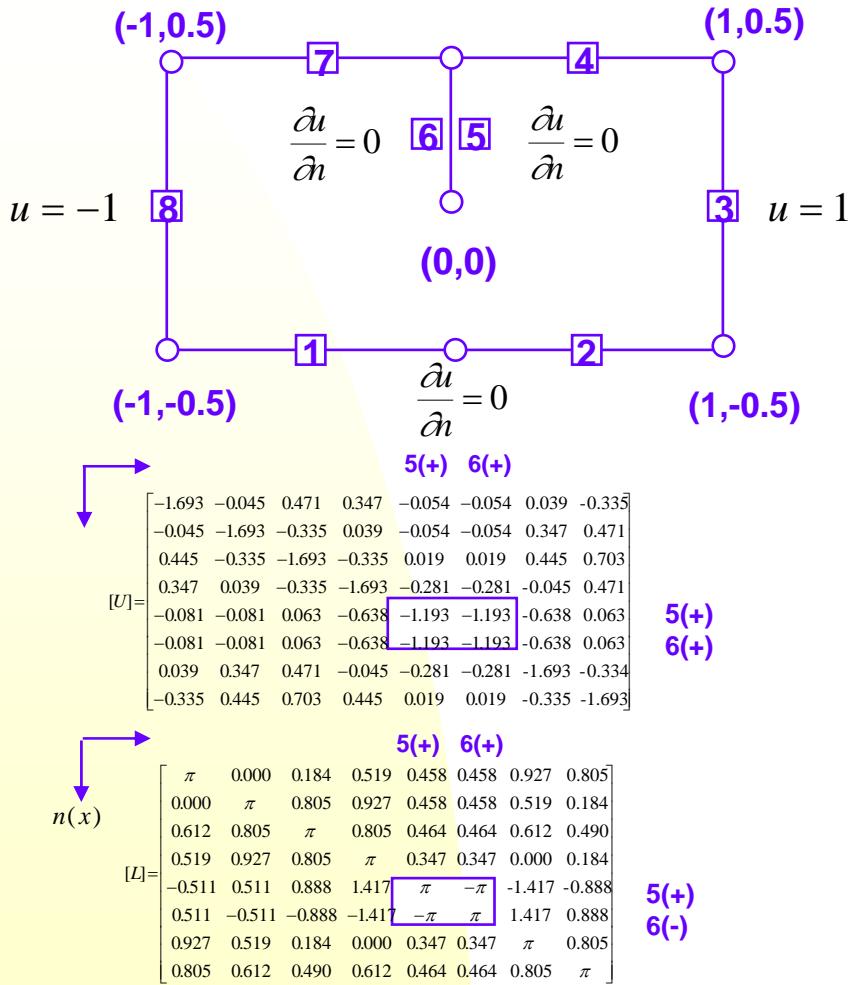


2006

degenerate
boundary



Degenerate boundary



○ geometry node

■ the Nth constant or linear element

$$[U]\{t\} = [T]\{u\}$$

$$[L]\{t\} = [M]\{u\}$$

$n(s)$

5(+)	6(-)
$-\pi$	0.000 0.588 0.519 -0.321 0.321 0.927 1.107
0.000	$-\pi$ 1.107 0.927 0.321 -0.321 0.519 0.588
0.219	1.107 $-\pi$ 1.107 0.464 -0.464 0.219 0.490
0.519	0.927 1.107 $-\pi$ 0.785 -0.785 0.000 0.588
0.927	0.927 0.927 0.888 1.326 $-\pi$ $-\pi$ 1.326 0.888
0.927	0.927 0.927 0.888 1.326 $-\pi$ $-\pi$ 1.326 0.888
0.927	0.519 0.588 0.000 -0.7854 0.785 $-\pi$ 1.107
1.107	0.219 0.490 0.219 -0.464 0.464 1.107 $-\pi$

5(+)
6(+)

$n(s)$

5(+)	6(-)
4.000	-1.333 -0.205 -0.061 0.600 -0.600 -0.800 -1.600
-1.333	4.000 -1.600 -0.800 -0.600 0.600 -0.061 -0.205
-0.282	-1.600 4.000 -1.600 -0.400 0.400 -0.282 -0.236
-0.061	-0.800 -1.600 4.000 -1.000 1.000 -1.333 -0.205
0.853	-0.853 -0.715 -3.765 8.000 -8.000 3.765 0.715
-0.853	0.853 0.715 3.765 -8.000 8.000 3.765 -0.715
-0.800	-0.062 -0.205 -1.333 1.000 -1.000 4.000 -1.600
-1.600	-0.282 -0.235 -0.282 0.400 -0.400 -1.600 4.000

5(+)
6(-)

How to get additional constraints

$$f(x) = (x-a)^2 Q(x) + px + q$$

$$f(a) = pa + q, \quad \text{when } x = a$$

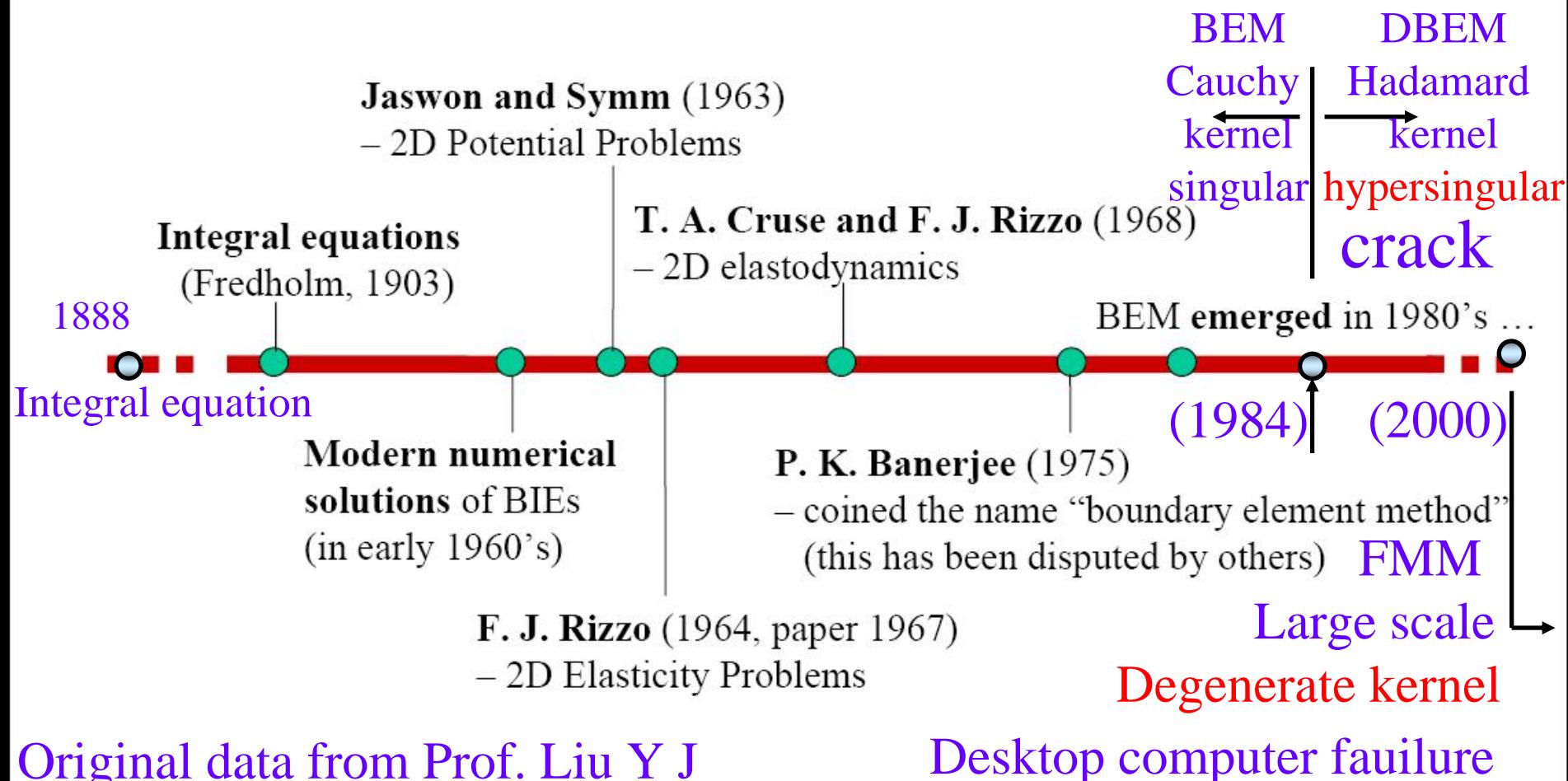
The constraint equation is not enough to determine coefficients of p and q ,

Another constraint equation is required

$$f'(x) = 2(x-a)Q(x) + (x-a)^2 Q'(x) + p$$

$$f'(a) = p, \quad \text{when } x = a$$

A Brief History of the BEM

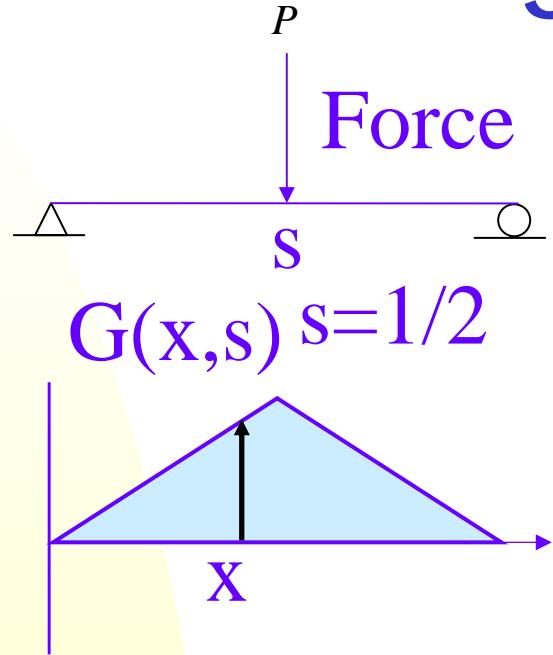


Fundamental solution

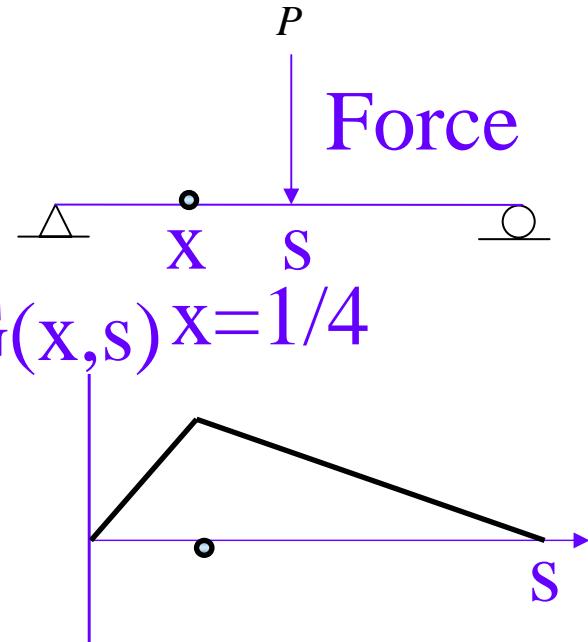
- Field response due to source (space)
- Green's function
- Casual effect (time)

$$K(x,s;t, \tau)$$

Green's function, influence line and moment diagram

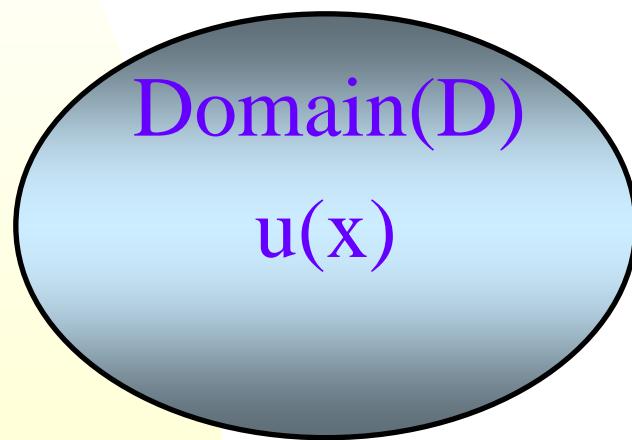


Moment diagram
s:fixed
x:observer



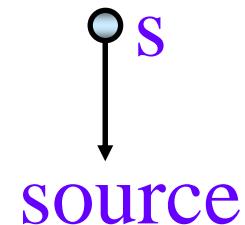
Influence line
s:moving
x:observer(instrument)

Two systems u and U



Boundary (B)

$U(x,s)$



Infinite domain

Dual integral equations for a domain point (Green's third identity for two systems, \mathbf{u} and \mathbf{U})

Primary field

$$2\pi \quad u(x) = \int_B T(s, x) \quad u(s) \quad dB(s) - \int_B U(s, x) \quad t(s) \quad dB(s), \quad x \in D$$

Secondary field

$$2\pi \quad t(x) = \int_B M(s, x) \quad u(s) \quad dB(s) - \int_B L(s, x) \quad t(s) \quad dB(s), \quad x \in D$$

where $U(s, x) = \ln(r)$ is the fundamental solution.

$$T(s, x) \equiv \frac{\partial U}{\partial n_s}$$

$$L(s, x) \equiv \frac{\partial U}{\partial n_x}$$

$$M(s, x) \equiv \frac{\partial^2 U}{\partial n_s \partial n_x}$$

$$t = \frac{\partial u}{\partial n}$$

Dual integral equations for a boundary point (x push to boundary)

Singular integral equation

$$\pi u(x) = C.P.V. \int_B T(s, x) u(s) dB(s) - R.P.V. \int_B U(s, x) t(s) dB(s), \quad x \in B$$

Hypersingular integral equation

$$\pi t(x) = H.P.V. \int_B M(s, x) u(s) dB(s) - C.P.V. \int_B L(s, x) t(s) dB(s), \quad x \in B$$

where $U(s, x)$ is the fundamental solution.

$$T(s, x) \equiv \frac{\partial U}{\partial n_s}$$

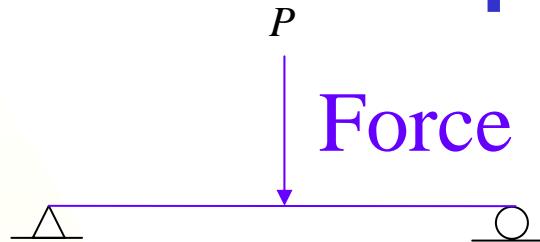
$$L(s, x) \equiv \frac{\partial U}{\partial n_x}$$

$$M(s, x) \equiv \frac{\partial^2 U}{\partial n_s \partial n_x}$$

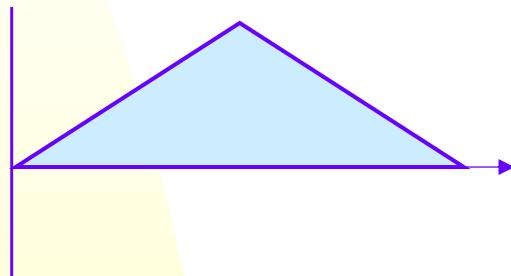
Potential theory

- Single layer potential (U)
- Double layer potential (T)
- Normal derivative of single layer potential (L)
- Normal derivative of double layer potential (M)

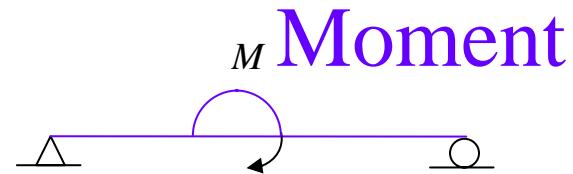
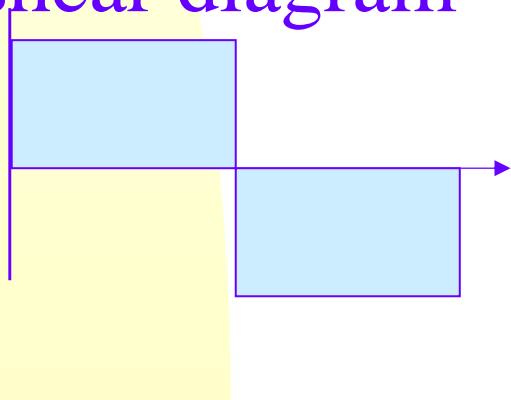
Physical examples for potentials



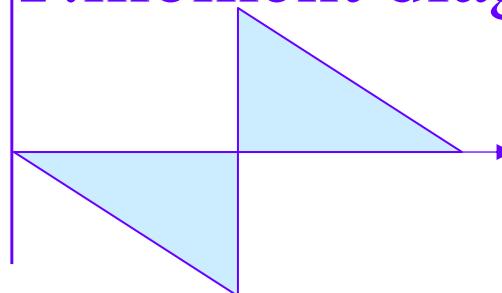
U:moment diagram



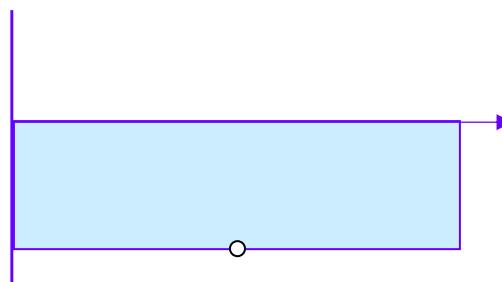
L:shear diagram



T:moment diagram

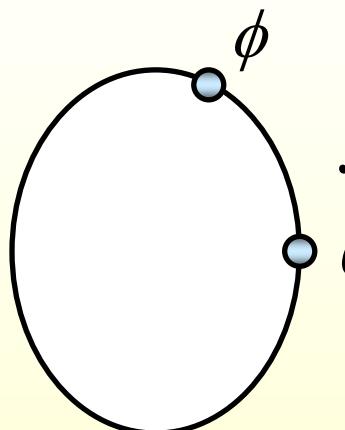


M:shear diagram



Order of pseudo-differential operators

- Single layer potential
(U) --- (-1)
- Double layer potential (T) --- (0)



$$\int_0^{2\pi} T(\phi, \theta) u(\theta) d\theta = \pi u(\phi) + \text{CPV} \int_0^{2\pi} T(\phi, \theta) u(\theta) d\theta$$

- Normal derivative of single layer potential
(L) --- (0)

$$\int_0^{2\pi} L(\phi, \theta) t(\theta) d\theta = -\pi t(\phi) + \text{CPV} \int_0^{2\pi} L(\phi, \theta) t(\theta) d\theta$$

- Normal derivative of double layer potential
(M) --- (1)

$$\int_0^{2\pi} M(\phi, \theta) u(\theta) d\theta = M(u)$$

$M(M(u)) = -u''$ Pseudo differential operator
 $D(D(u)) = u''$ Real differential operator

Calderon projector

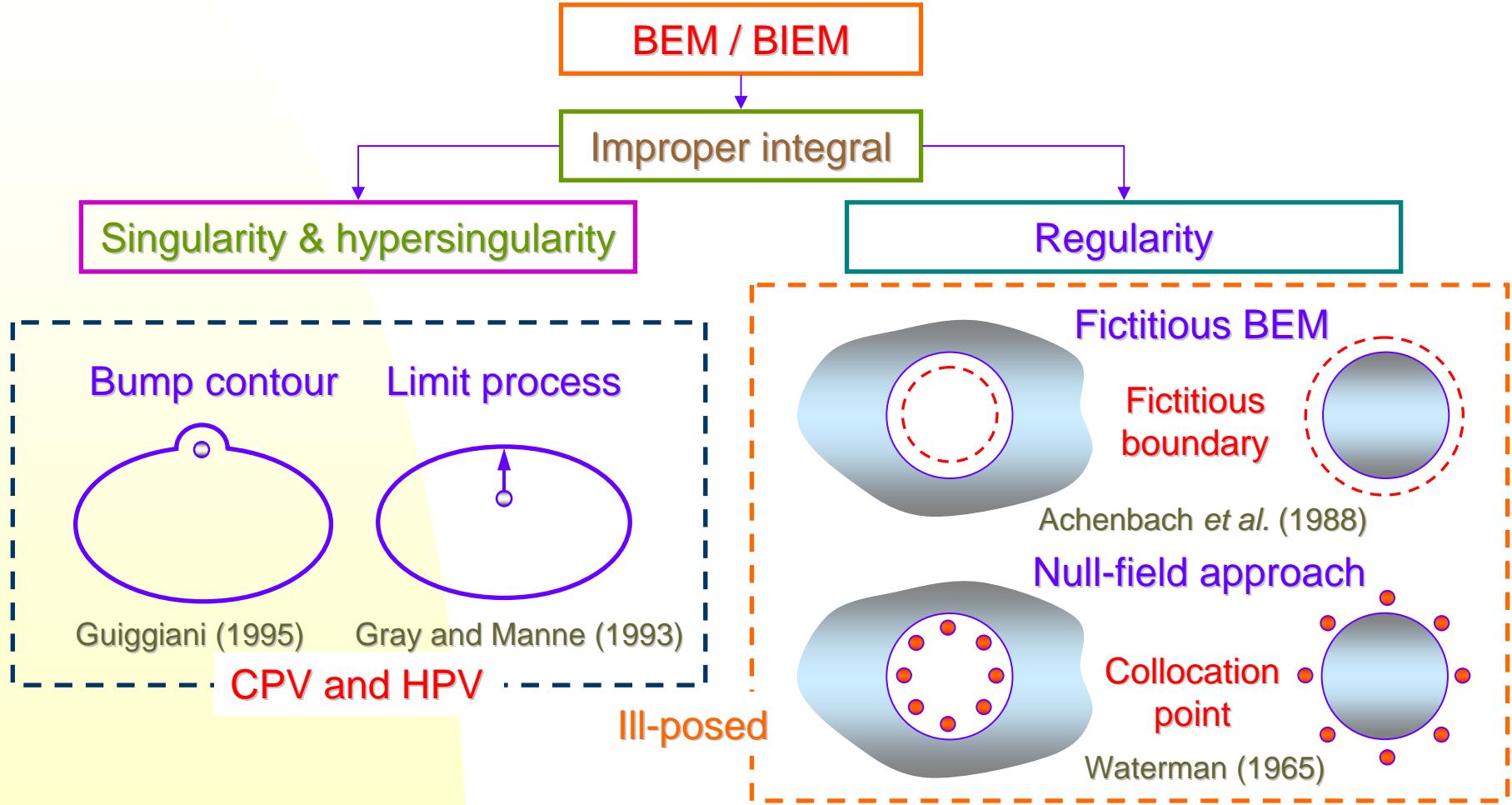
$$-\frac{1}{4}[I] + [T]^2 - [U][M] = [0]$$

$$[U][L] = [T][M]$$

$$[M][T] = [L][M]$$

$$-\frac{1}{4}[I] + [L]^2 - [M][U] = [0]$$

How engineers avoid singularity



Definitions of R.P.V., C.P.V. and H.P.V. using bump approach

- **R.P.V. (Riemann principal value)**

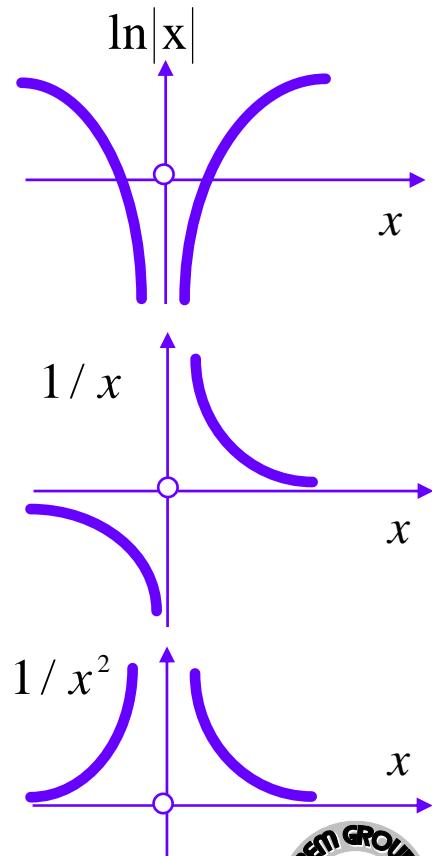
$$R.P.V. \int_{-1}^1 \ln|x| dx = (x \ln|x| - x) \Big|_{x=-1}^{x=1} = -2$$

- **C.P.V.(Cauchy principal value)**

$$C.P.V. \int_{-1}^1 \frac{1}{x} dx = \lim_{\varepsilon \rightarrow 0} \int_{-1}^{-\varepsilon} + \int_{\varepsilon}^1 \frac{1}{x} dx = 0$$

- **H.P.V.(Hadamard principal value)**

$$H.P.V. \int_{-1}^1 \frac{1}{x^2} dx = \lim_{\varepsilon \rightarrow 0} \int_{-1}^{-\varepsilon} + \int_{\varepsilon}^1 \frac{1}{x^2} dx - \frac{2}{\varepsilon} = -2$$



Principal value in who's sense

- Common sense
 - Riemann sense
 - Lebesgue sense
 - Cauchy sense
 - Hadamard sense (elasticity)
 - Mangler sense (aerodynamics)
 - Liggett and Liu's sense
- The singularity that occur when the base point and field point coincide are not integrable. (1983)*

Two approaches to understand HPV

$$H.P.V. \int_{-1}^1 \frac{1}{x^2} dx = \lim_{\varepsilon \rightarrow 0^-} \int_{-1}^{-\varepsilon} + \int_{\varepsilon}^1 \frac{1}{x^2} dx - \frac{2}{\varepsilon} = -2$$

Differential first and then trace operator

$$\lim_{y \rightarrow 0} \int_{-1}^1 \frac{1}{x^2 + y^2} dx = -2$$

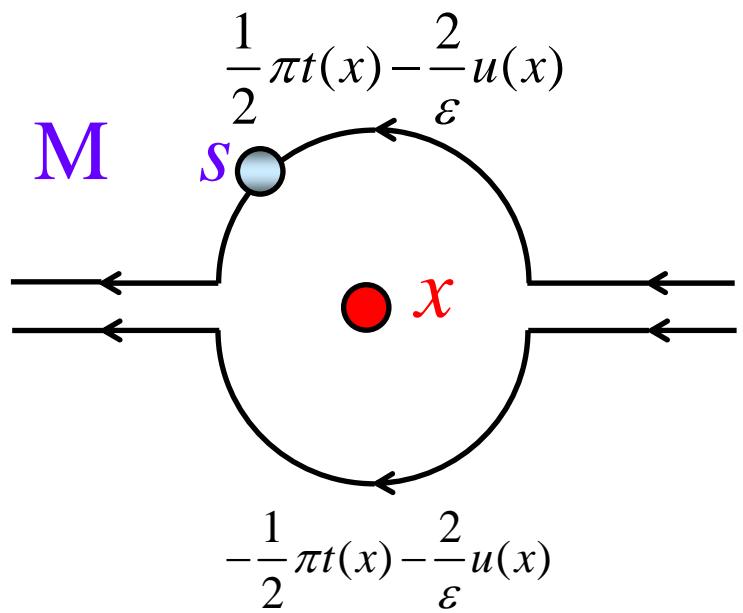
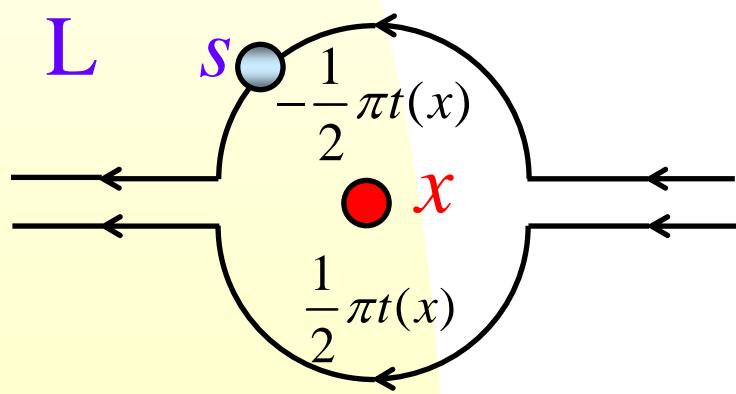
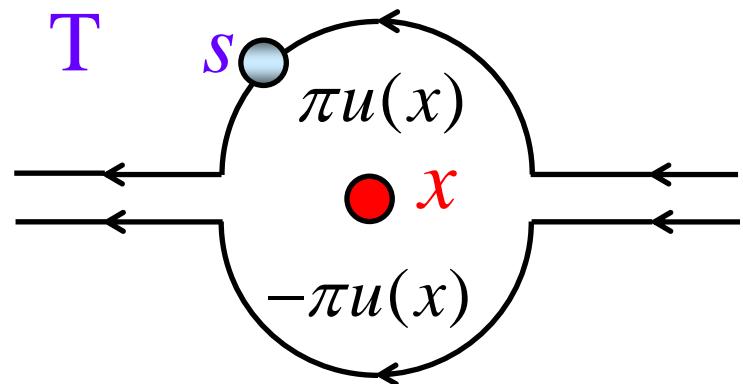
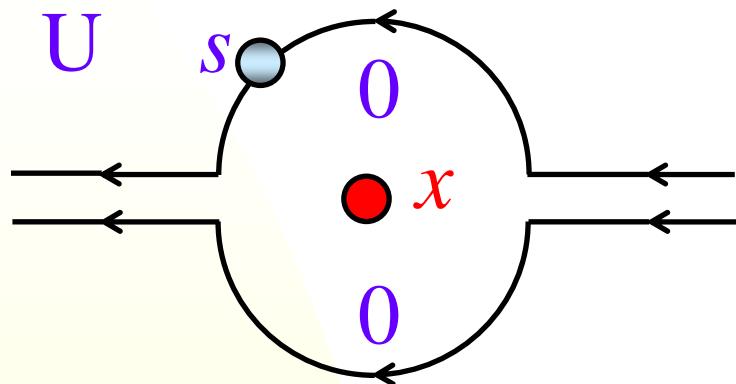
(Limit and integral operator can not be commuted)

Trace first and then differential operator

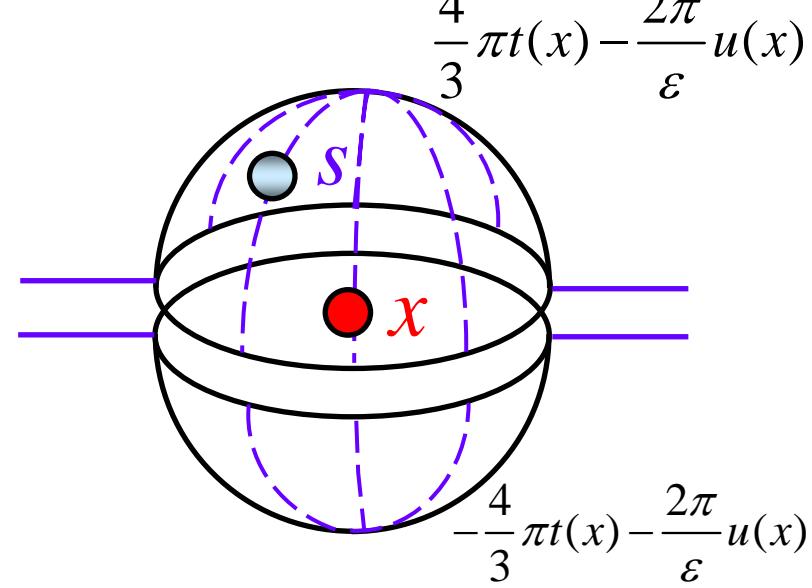
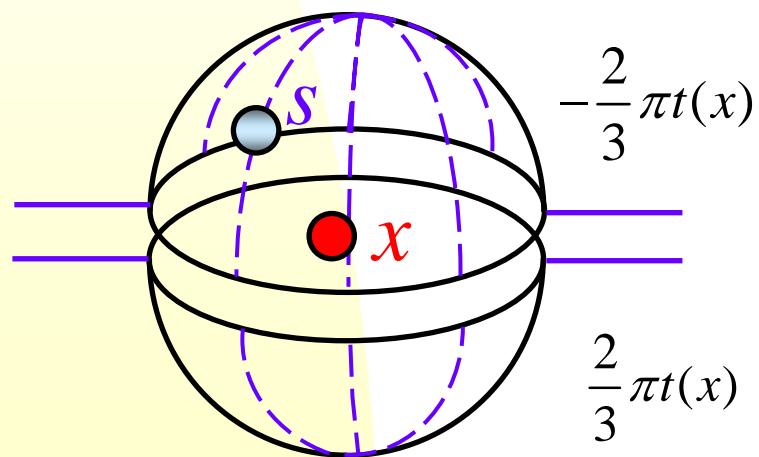
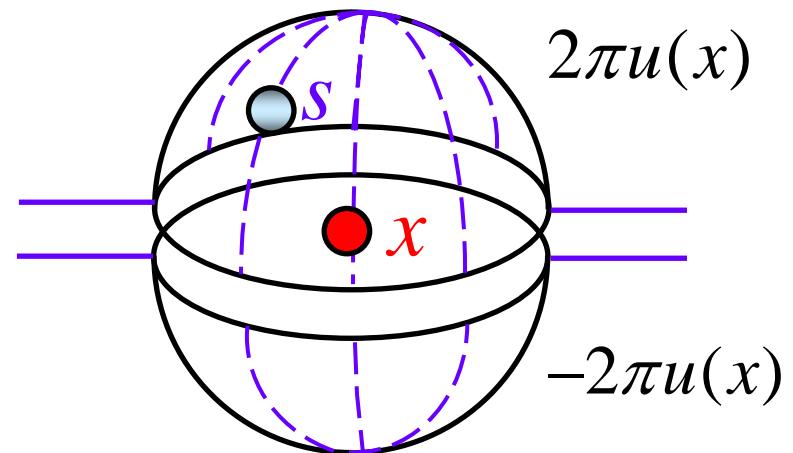
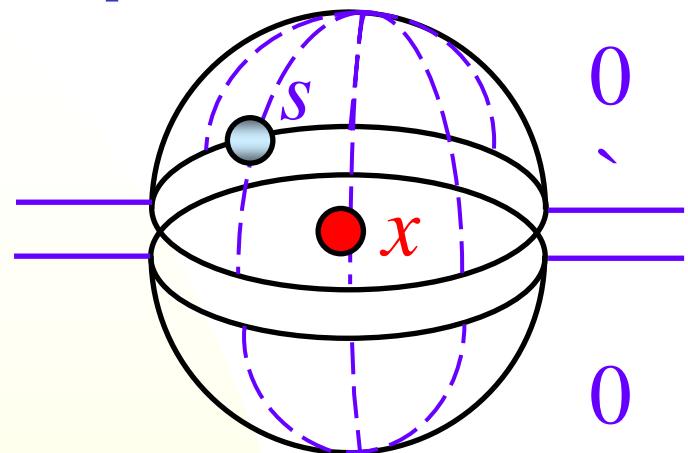
$$\frac{d}{dt} \{ CPV \int_{-1}^1 \frac{-1}{x-t} dx \} \Big|_{t=0} = -2$$

(Leibnitz rule should be considered)

Bump contribution (2-D)



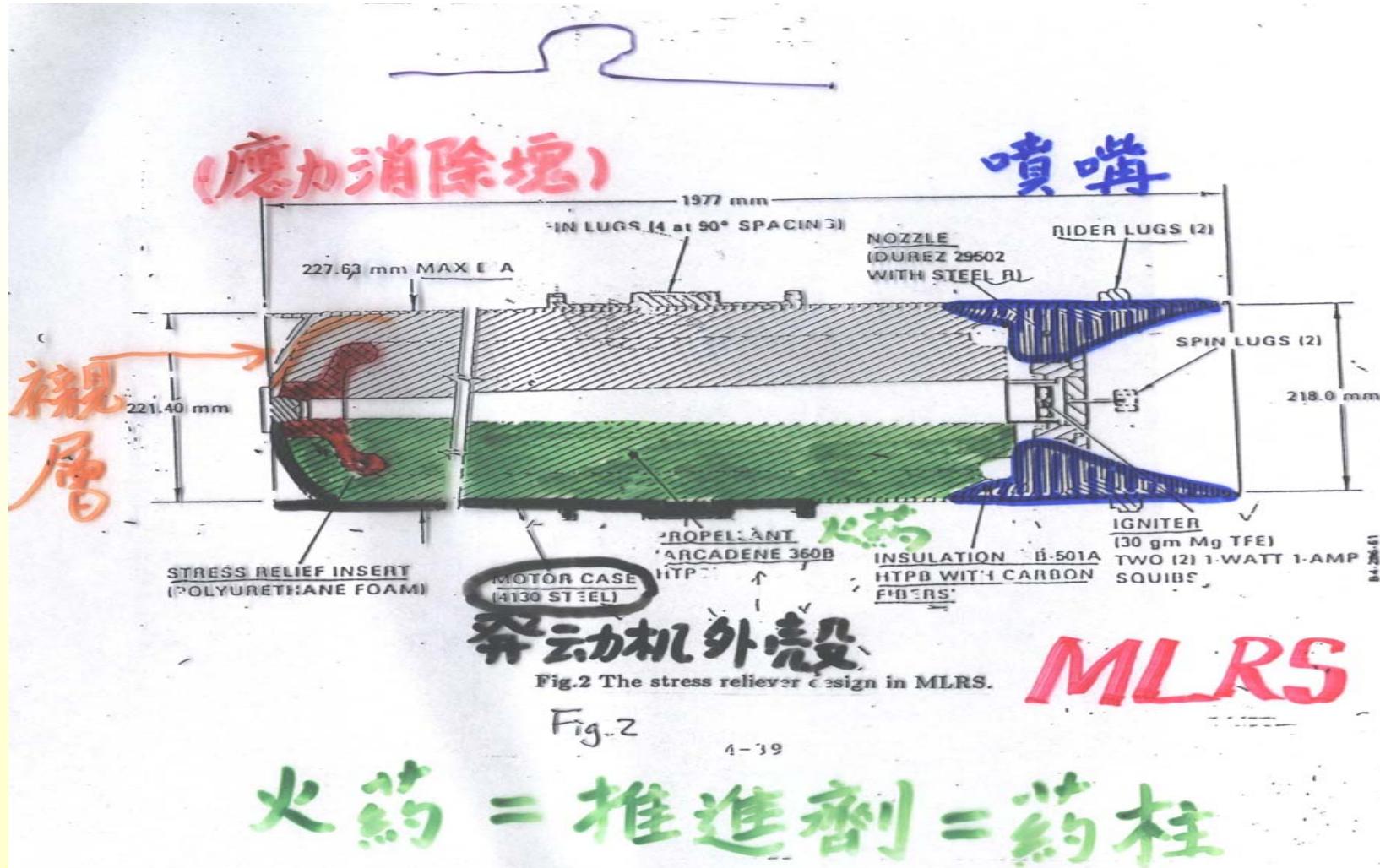
Bump contribution (3-D)



A large, semi-transparent yellow triangle is positioned on the left side of the slide, starting from the bottom-left corner and extending upwards towards the top-left.

Successful experiences since 1986

Solid rocket motor (工蜂火箭)



X-ray detection (三溫暖測試)

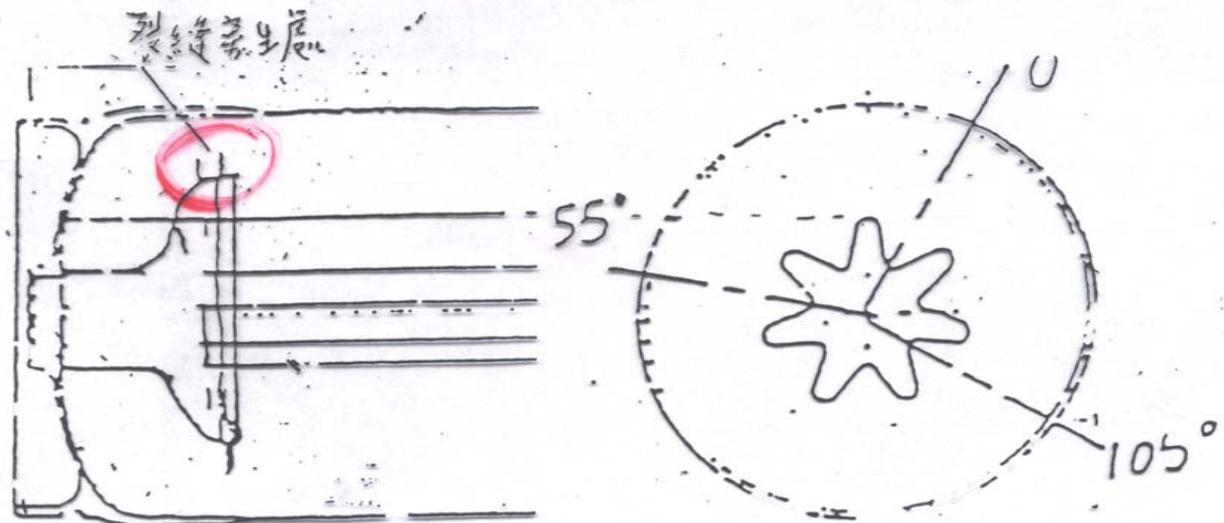


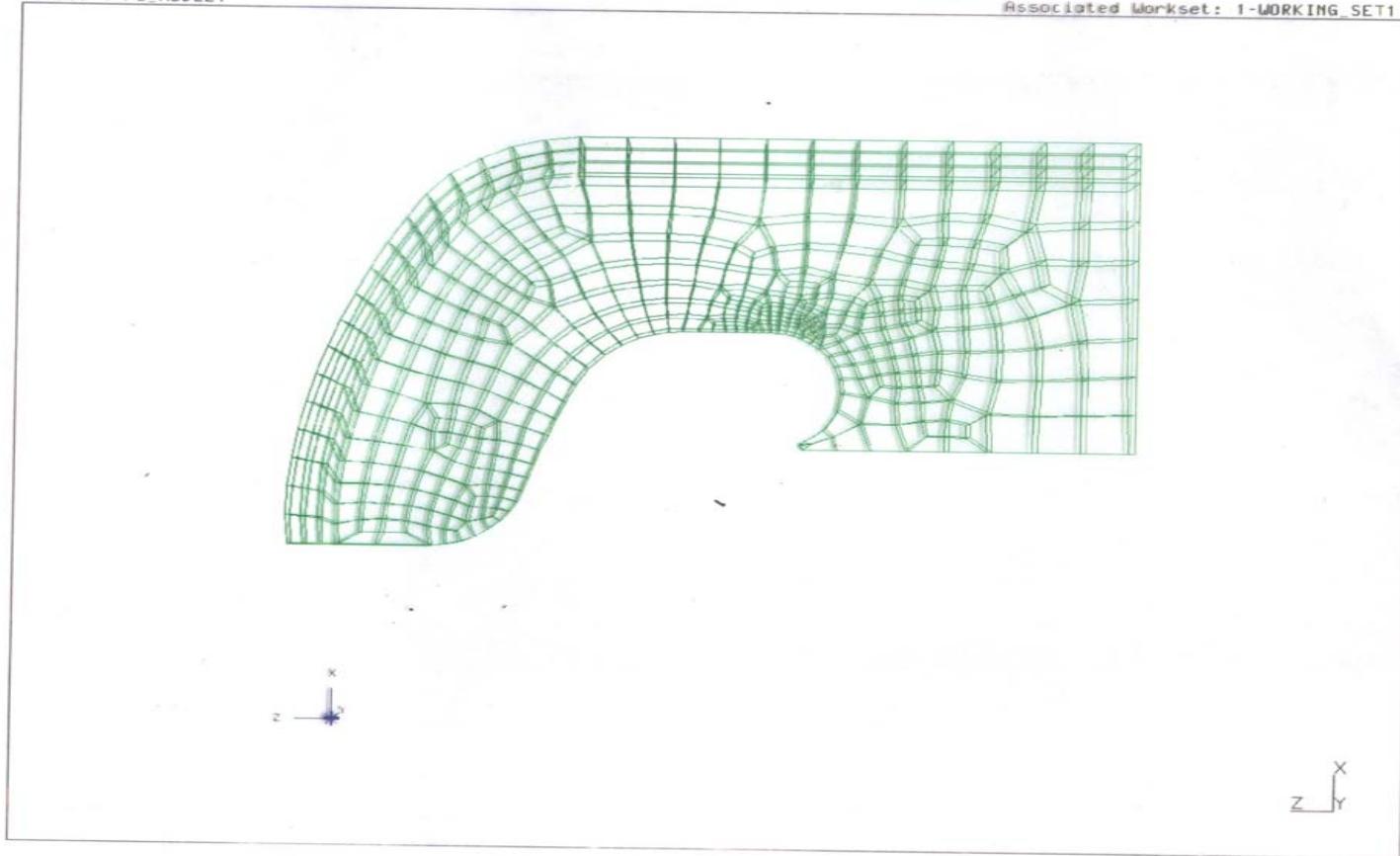
Fig.9 1-DT X-ray results.



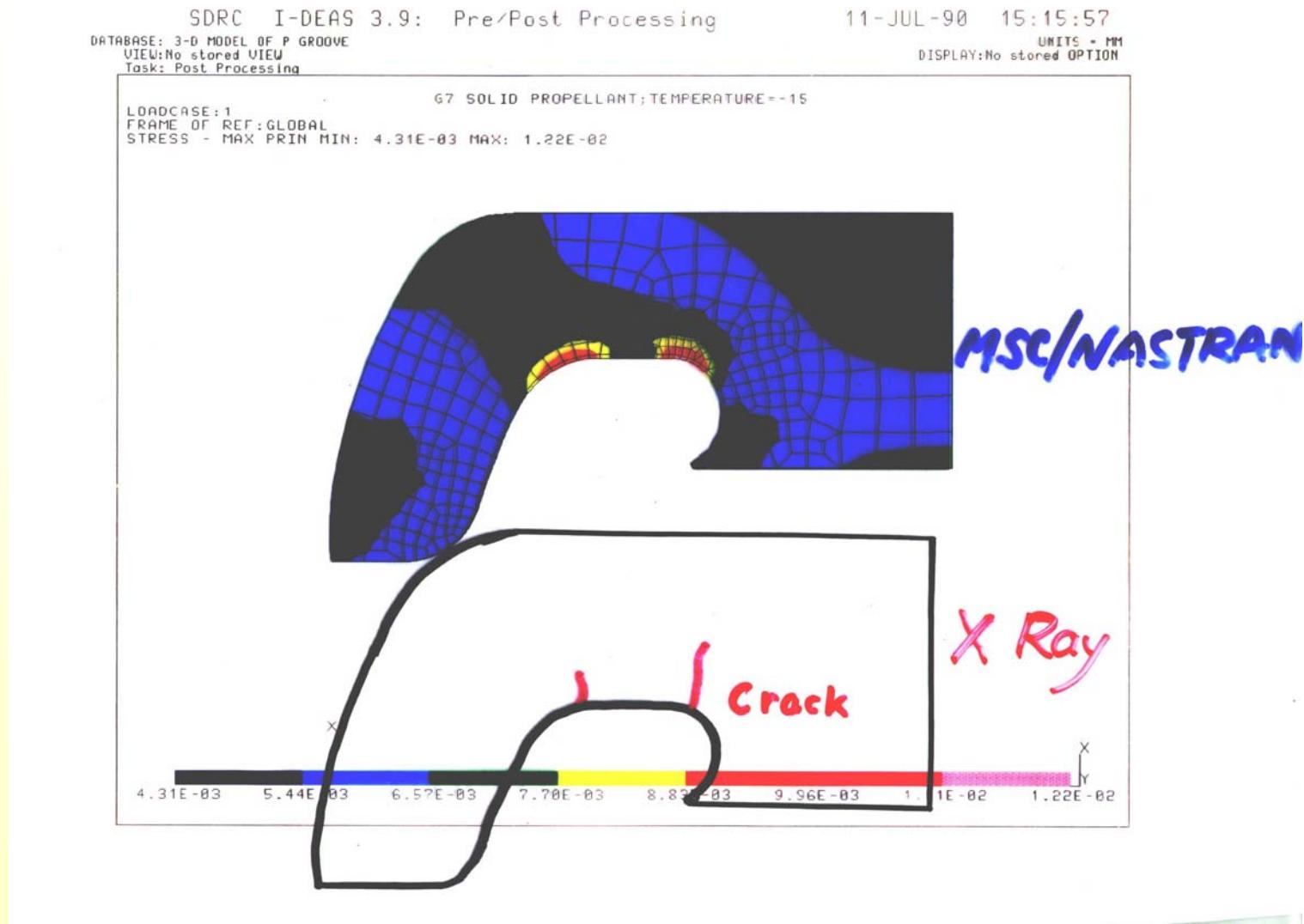
FEM simulation

SDRC I-DEAS 4.0: Pre/Post Processing
DATABASE: 3-D MODEL OF P GROOVE
VIEW : No stored VIEW
Task: Model Preparation
Model: 1-FE_MODEL1

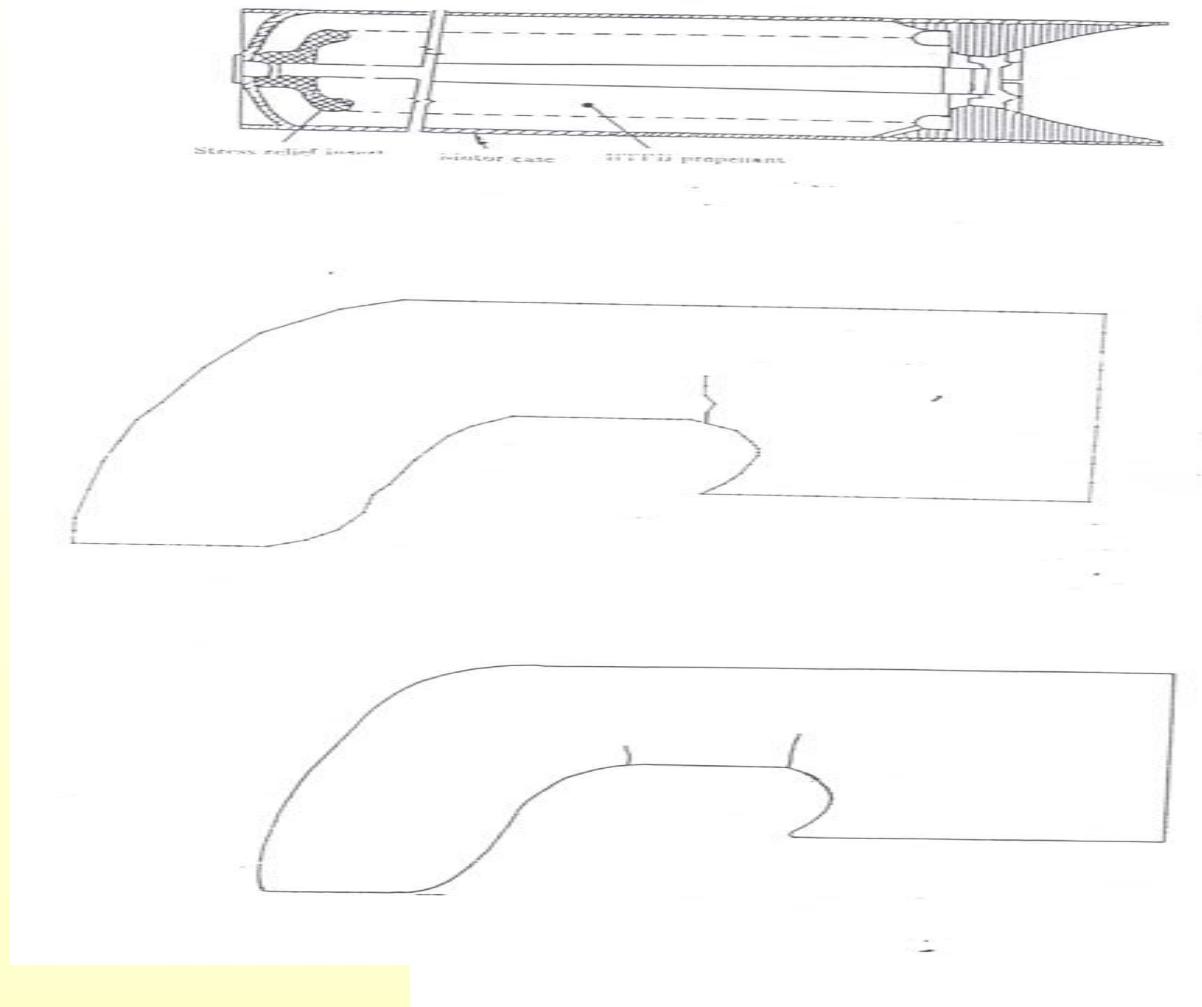
10-JUL-90 16:00:23
UNITS : MM
DISPLAY : No stored OPTION
Associated Workset: 1-WORKING_SET1



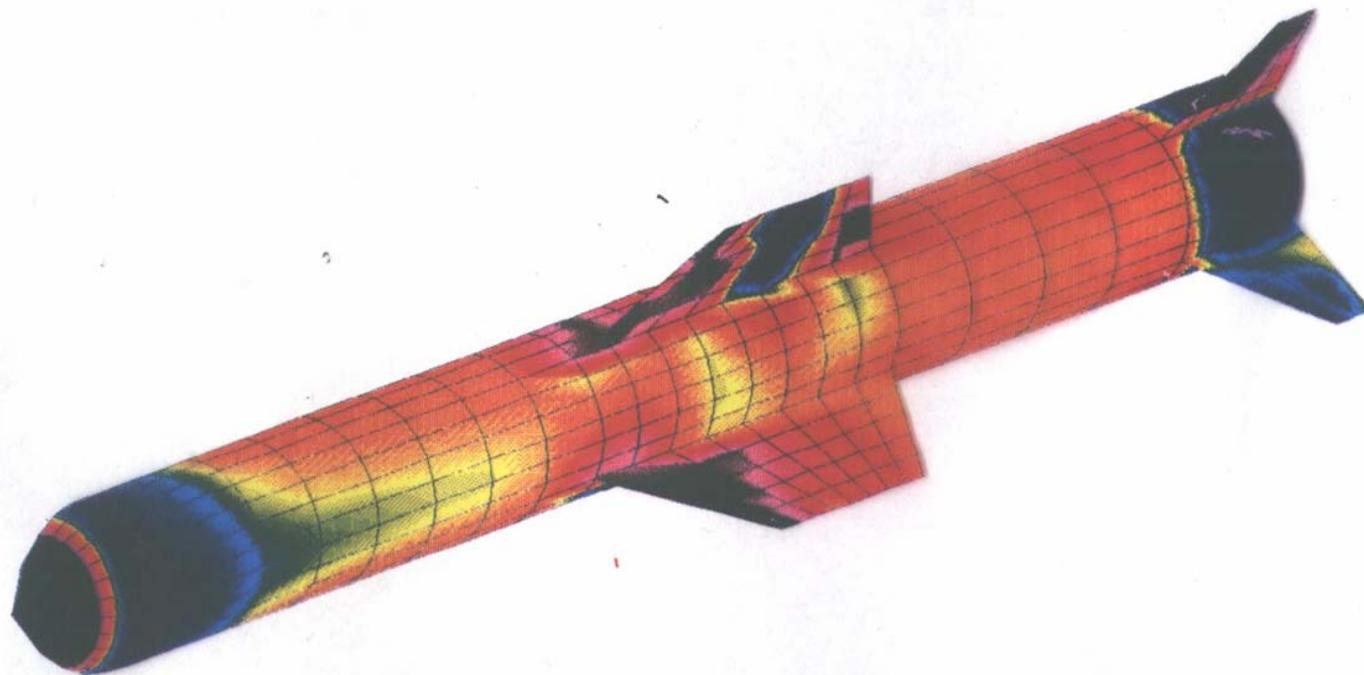
Stress analysis



BEM simulation



Shong-Fon II missile



IDF

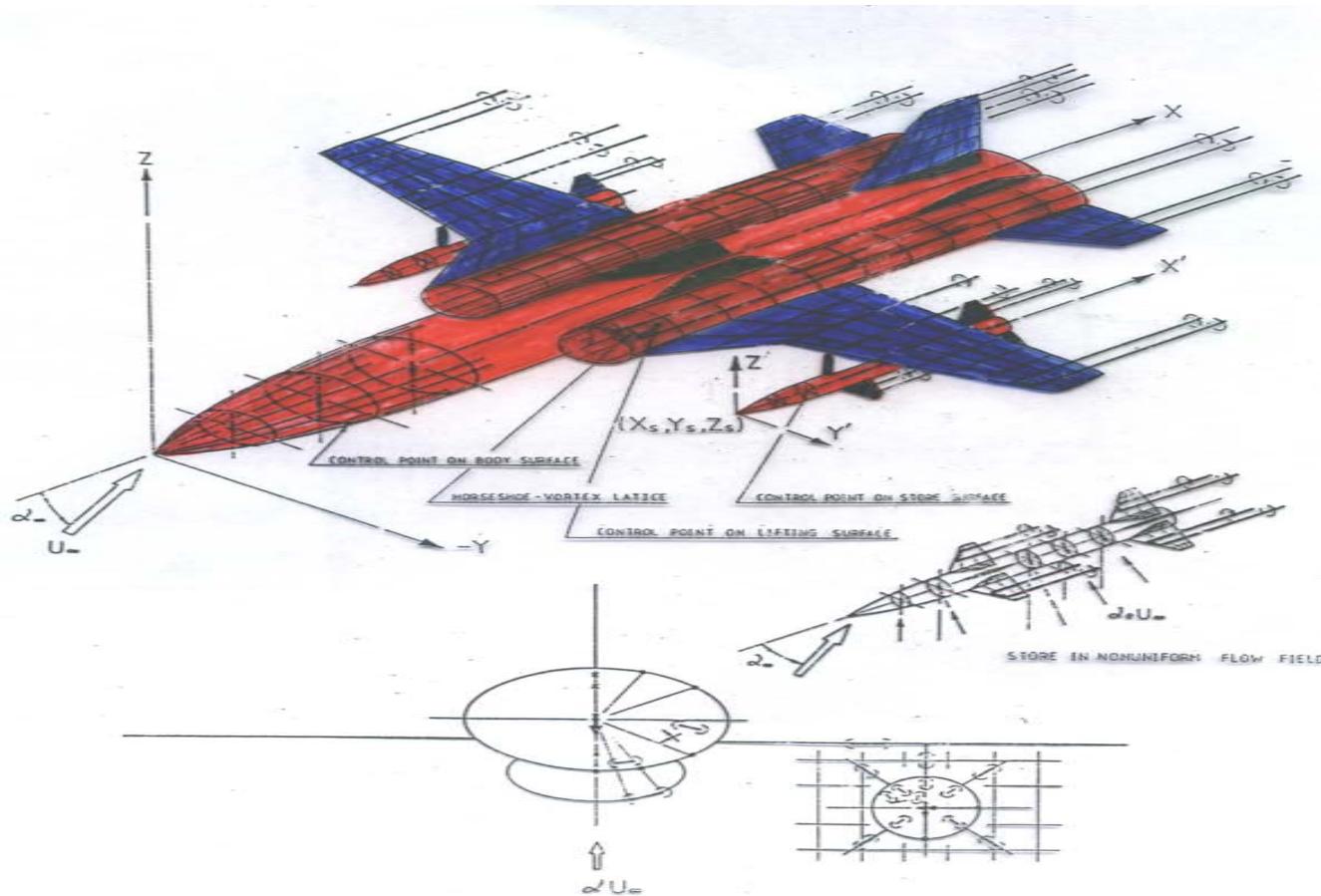


Fig.1 Image system of all the singularities
in aircraft/external store configurations.

Flow field

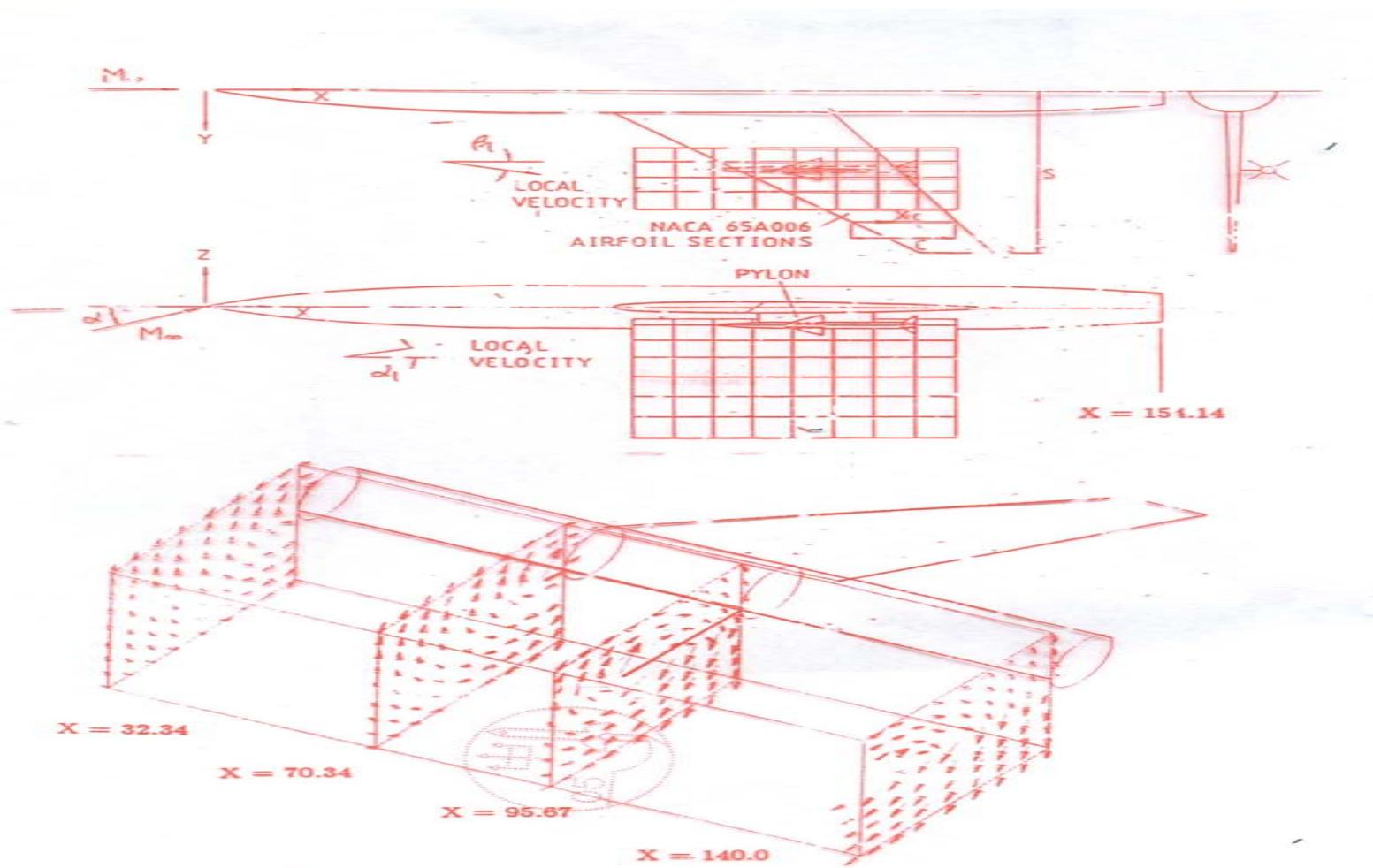


Fig.8 Cross flow velocity field on the reference planes.

V-band structure (Tien-Gen missile)

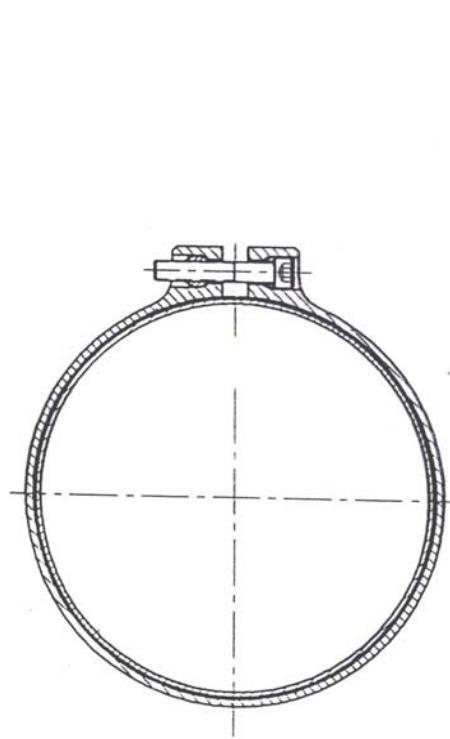


圖 1 · V 型環的結構示意圖

V帶結構示意圖

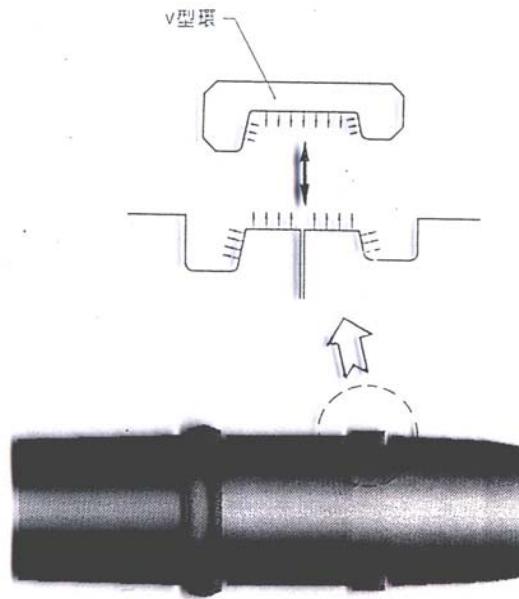
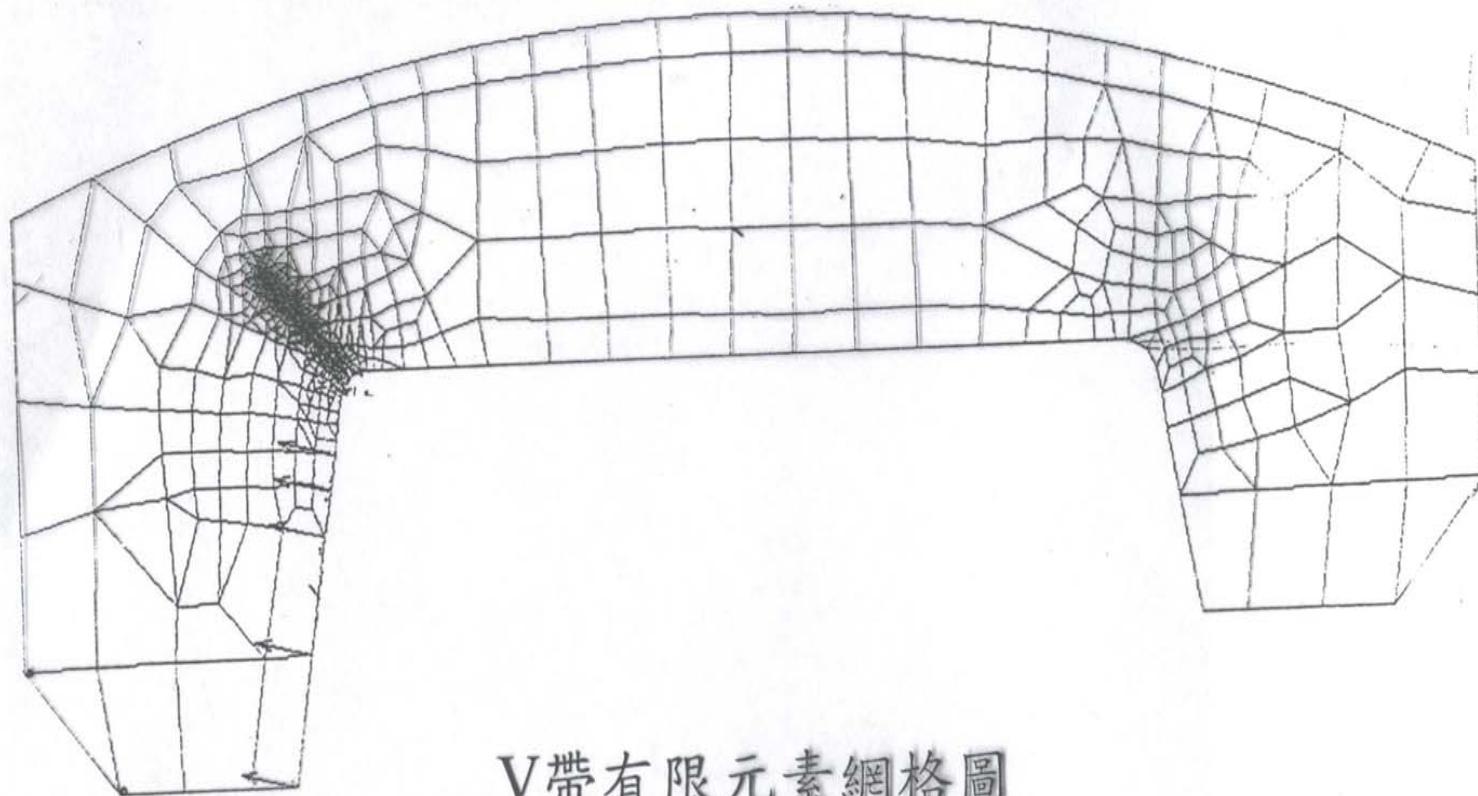


圖 2 · V 型環的結合功能

FEM simulation

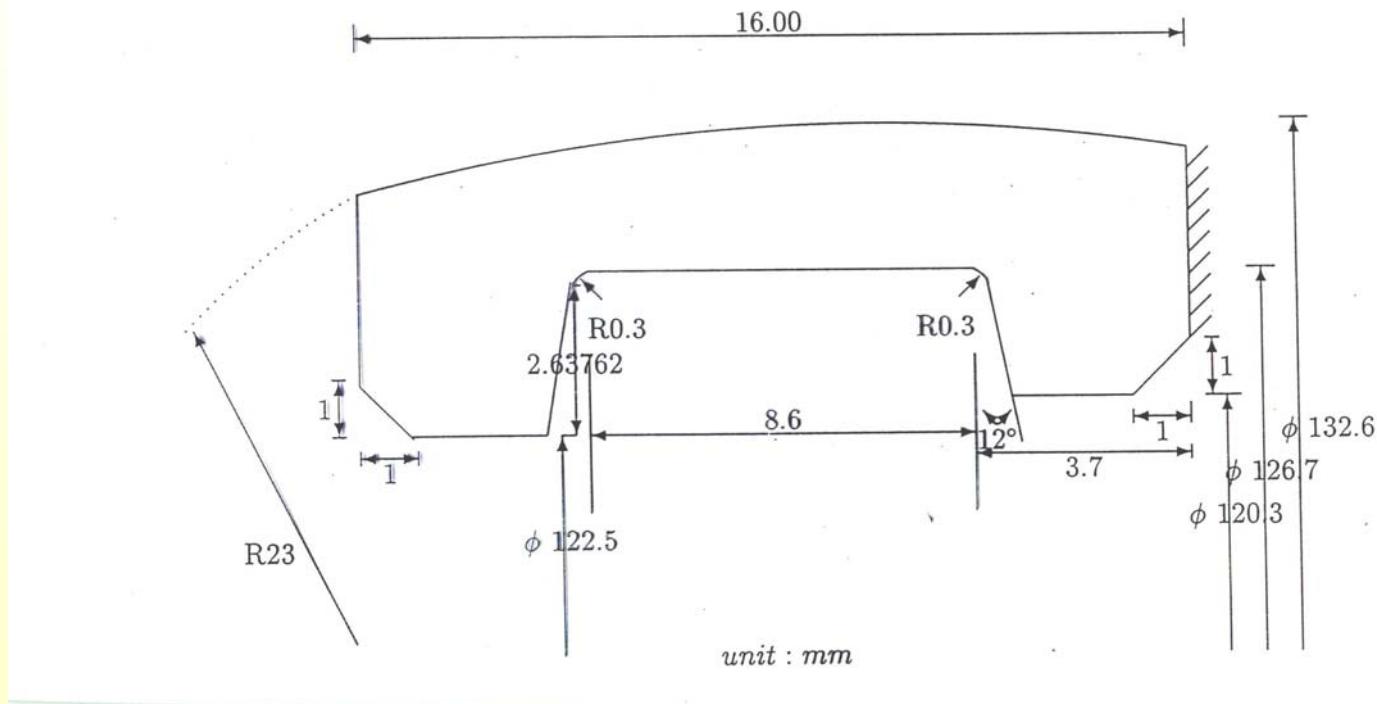


V帶有限元素網格圖

Application to V-band structure:

$$E = 19950 \text{ kgf/mm}^2, \nu = 0.27, \\ a = 0.125 \quad \sigma = 3.63 \text{ kgf / mm}^2$$

$$\text{Pari's law: } \frac{da}{dN} = C(\Delta K)^m \\ C = 4.624 \times 10^{-12}, m=3.3, R=\frac{2}{3}$$



Seepage flow

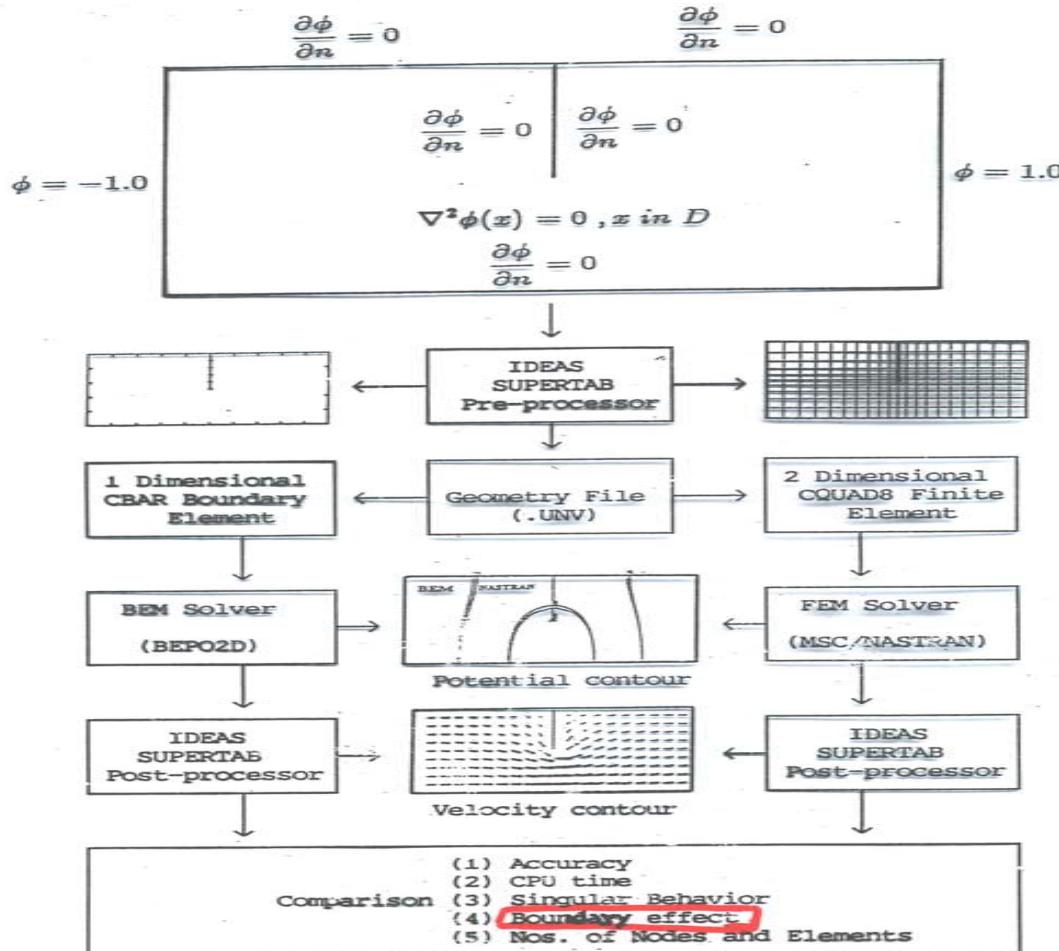
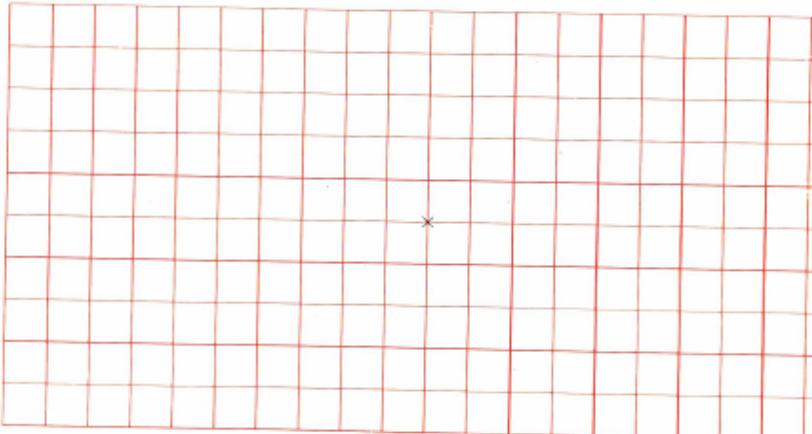


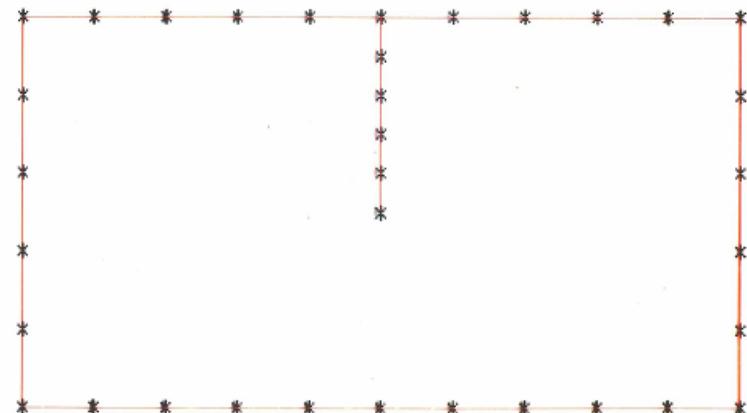
Fig.4 Flowchart of BEM and FEM solver system.

Meshes of FEM and BEM

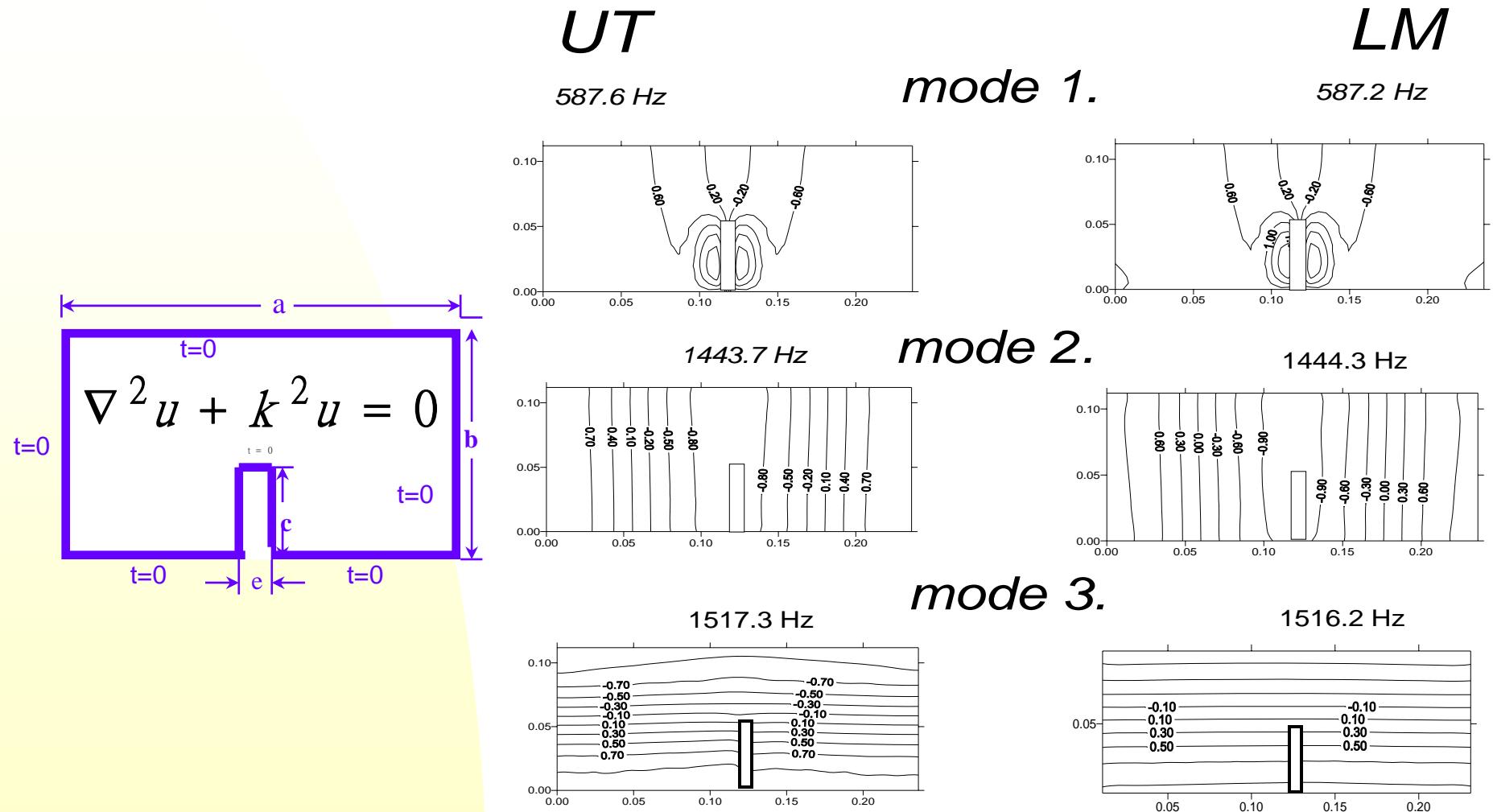
FEM MESH



BEM MESH



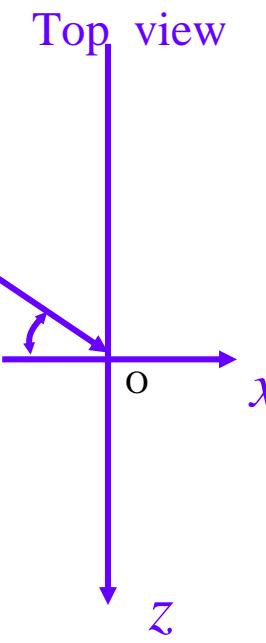
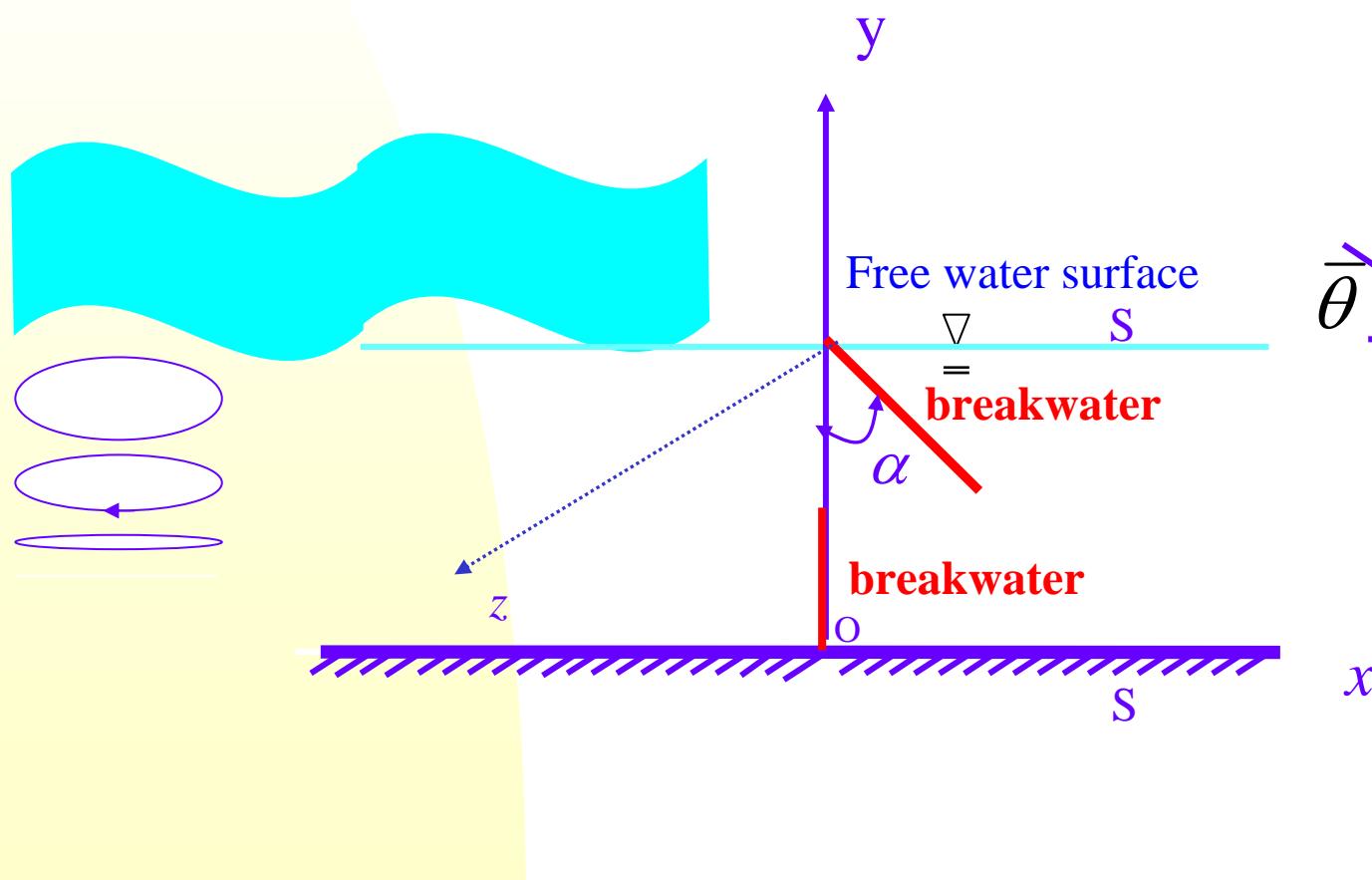
Screen in acoustics



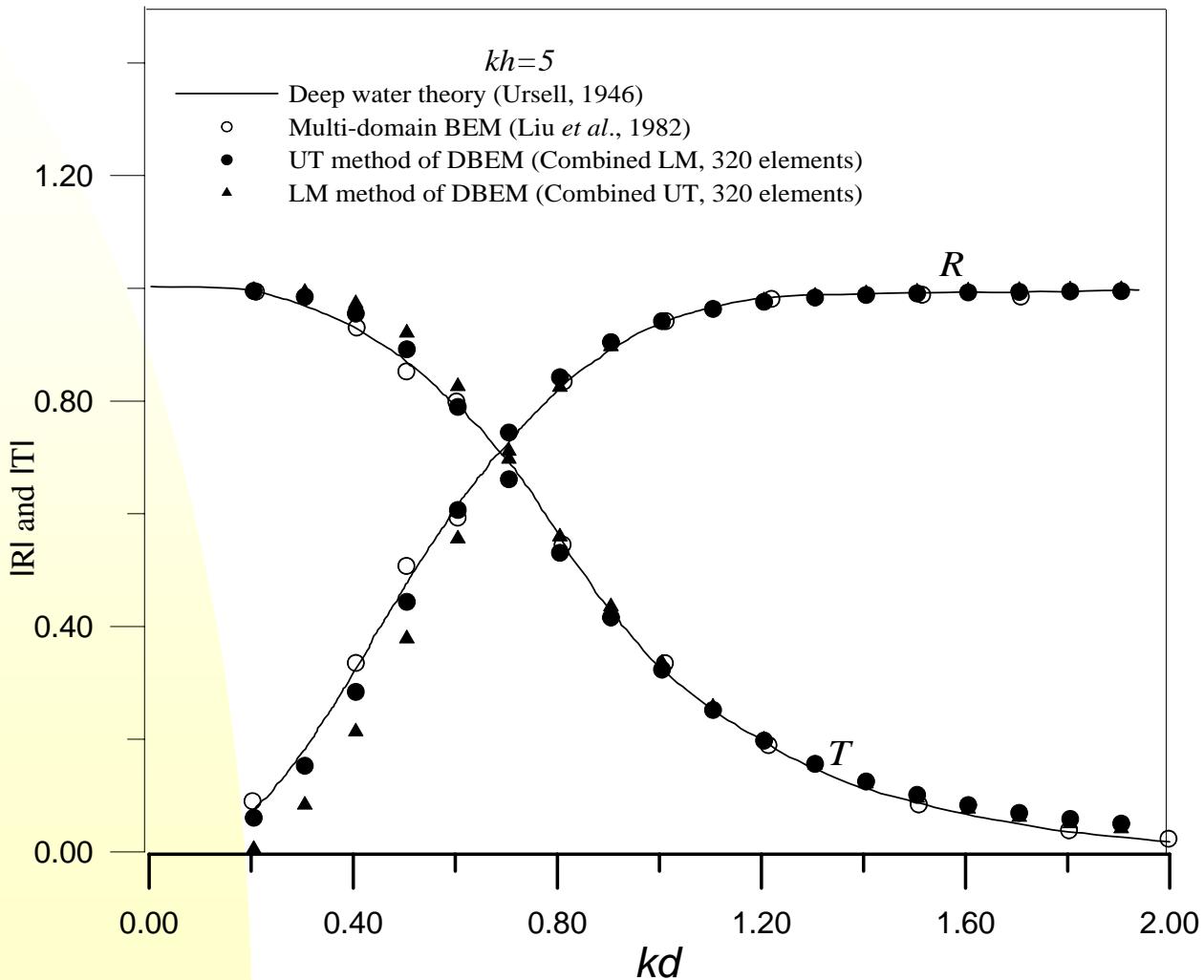
Water wave problem with breakwater

$$\nabla^2 u(\tilde{x}) - \lambda^2 u(\tilde{x}) = 0$$

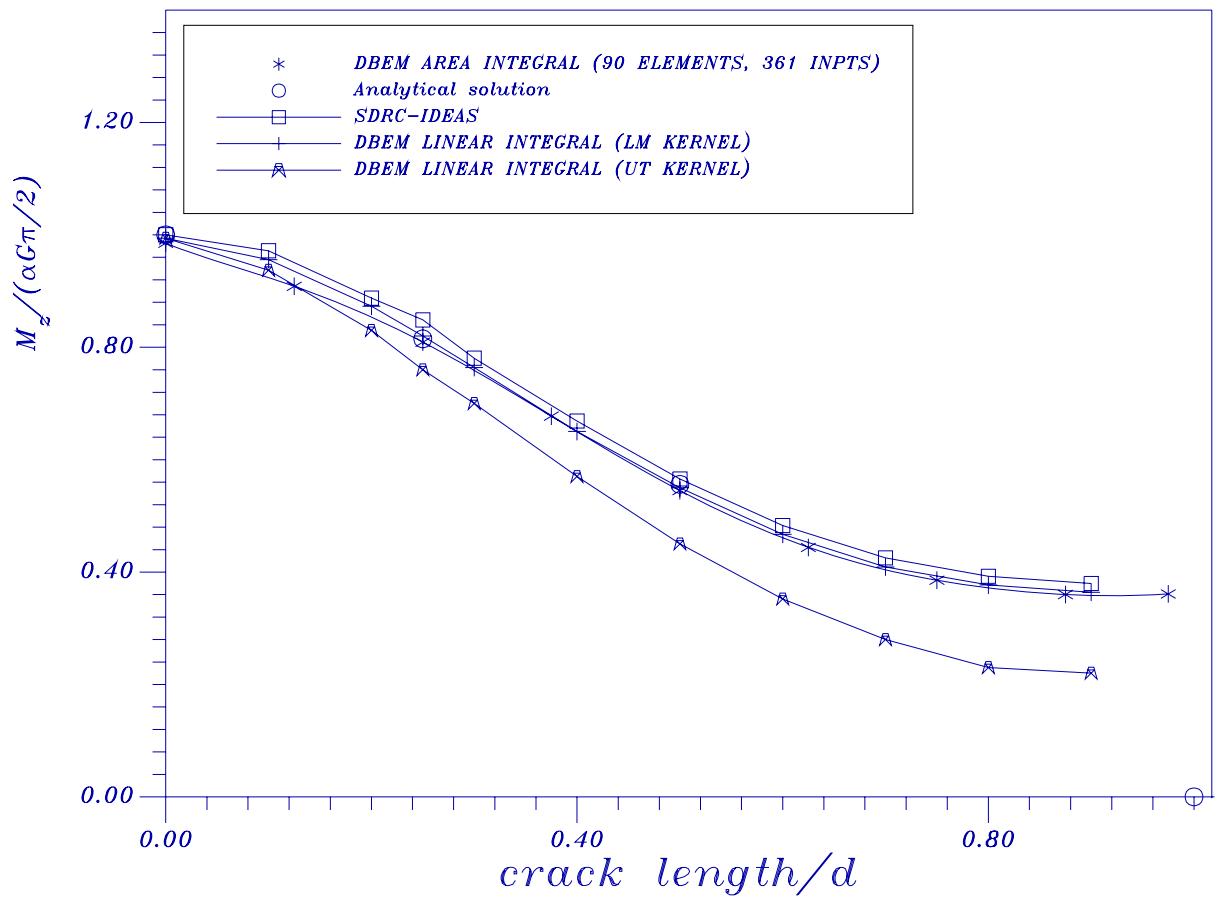
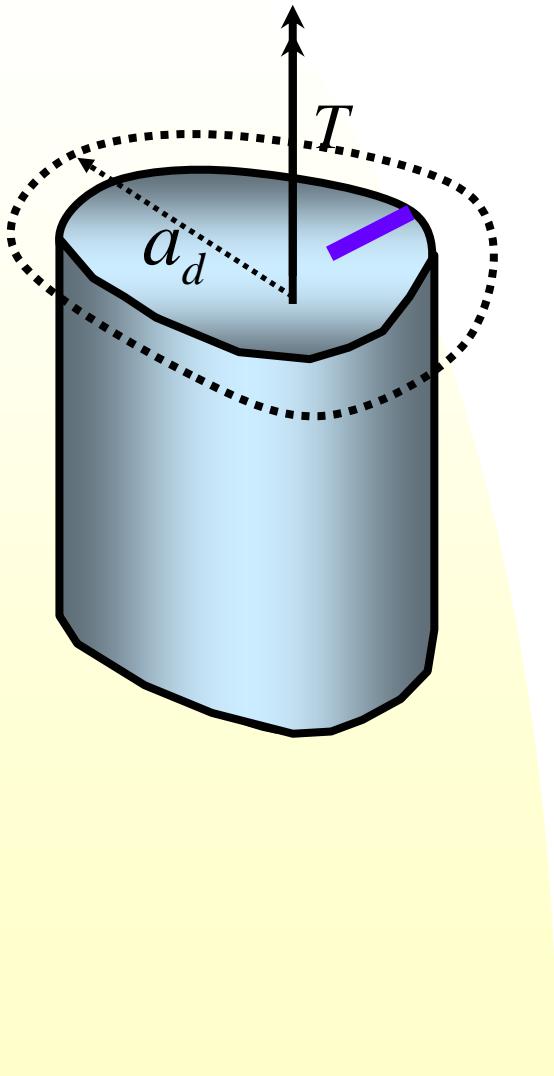
oblique incident
water wave



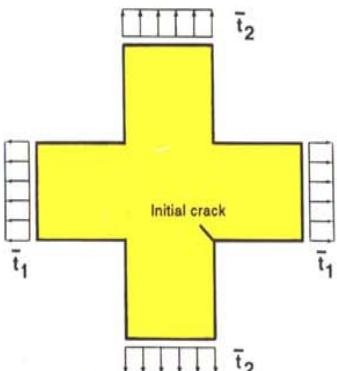
Reflection and Transmission



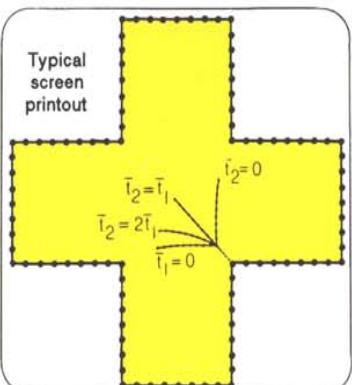
Cracked torsion bar



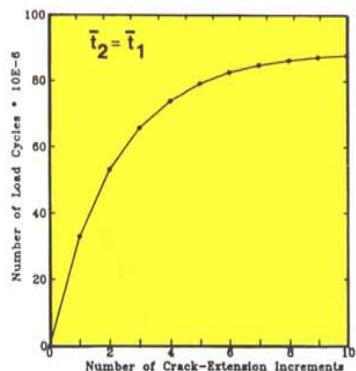
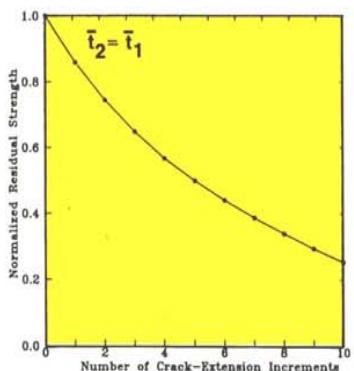
Fatigue life and residual strength calculations



Cruciform cracked plate



Crack paths for the cruciform cracked plate



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**Crack Growth Analysis
using Boundary
Elements - Software**

ISBN: 1 85312 186 X ringbinder/
diskette/50 page manual/Topics
book. Price: £675/\$995

A major breakthrough
state-of-the-art software for automatic
crack growth analysis in fracture mechanics

CRACK GROWTH ANALYSIS USING BOUNDARY ELEMENTS

by A. Portela and M.H. Aliabadi
Damage Tolerance Division,
Wessex Institute of Technology
Southampton, UK

COMPUTATIONAL MECHANICS PUBLICATIONS



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U.S.A.
Tel: 508 667 5841
Fax: 508 667 7582

Crack Growth Analysis

There are many Finite Element software packages for crack growth analysis currently available. However, they all have a common drawback, which is the requirement for remeshing as the crack propagates. This software utilizes the state-of-the-art development in the boundary element method and for the first time removes the difficult and time consuming task of remeshing. Furthermore, it evaluates accurate stress intensity factors for which the Boundary Element Method is renowned. The software uses the established criterion for crack propagation and evaluates the residual strength as well as fatigue life calculations.

MAIN FEATURES:

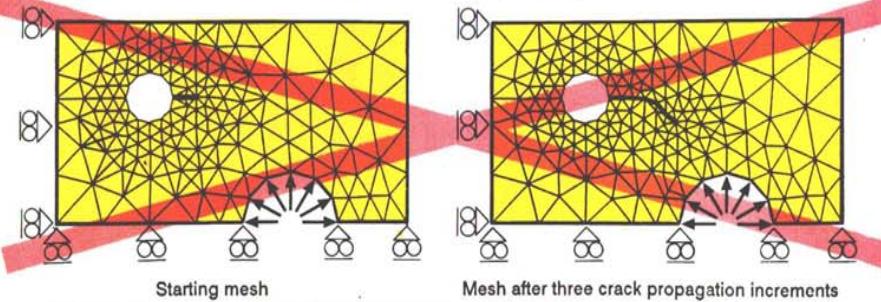
- ★ Automatic incremental crack propagation
- ★ Eliminates remeshing for crack growth analysis
- ★ Accurate evaluation of stress intensity factors
- ★ Residual strength and fatigue life computations.

MODULES IN THE SOFTWARE:

- ★ Data generation with a minimum of input
- ★ Plotting of the mesh
- ★ Automatic fatigue crack growth analysis
- ★ Plotting of the deformed configuration and principal stresses
- ★ Plotting of the crack path

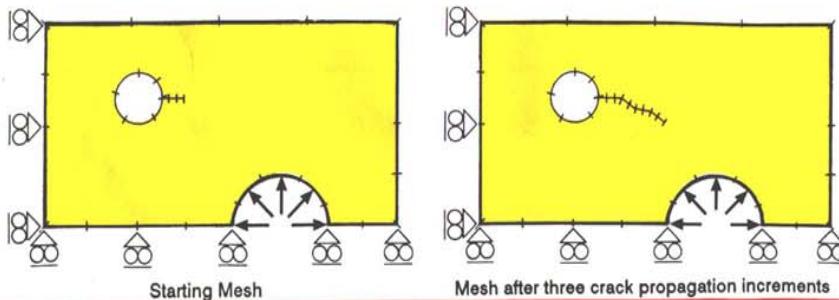
The old approach

The Finite Element approach: continuous remeshing and repeated resolutions are required for crack propagation.



The new approach

The Boundary Element approach: No remeshing is required for crack propagation.



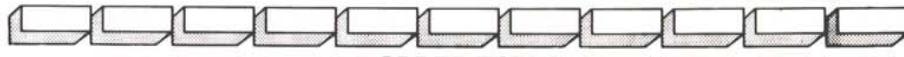
Program Description

The software features include the use of quadratic continuous and discontinuous elements, evaluation of boundary stresses, displacements and tractions, element or point constraint including skew constraints and mixed-mode path independent integrals for the accurate evaluation of stress intensity factors. Automatic crack propagation algorithm is implemented utilizing an incremental crack extension which employs special solver to avoid resolution for each crack extension.

The fracture criterion is based on the maximum principal stress and the fatigue crack growth rates are calculated using established formulae.

The software package is accompanied with a user manual for data generation and the analysis program as well as a book *Boundary Elements in Crack Growth Analysis* describing the basic theory of the

method. The source code in FORTRAN is included along with several example problems to demonstrate the use of the code. The Boundary Element Method (BEM) is now widely regarded as the most accurate numerical tool for analysis of crack problems in linear elastic fracture mechanics. This software package is based on a new formulation of BEM called Dual Boundary Element Method (DBEM) developed at the Damage Tolerance Division of Wessex Institute of Technology. The Dual Boundary Element Method retains all of the important features of BEM which are: reduced set of equations, simple data preparation, accurate evaluation of stresses, strains and displacements at selected internal points as well as introducing additional improvements which include crack modelling in a single region and accurate stress intensity factors evaluation.



ORDER FORM

Please send me the following software package

Quantity	Title/Author	Price
	<i>Crack Growth Analysis using Boundary Elements</i> by A. Portela and M.H. Aliabadi	£675*

*\$995 for USA, Canada and Mexico - postage & packing UK £4/\$7, USA £5/\$9.

Name _____
Organisation _____
Position _____
Address _____

Please indicate method of payment
Cheque number _____

I wish to pay by Credit card
Name _____
Number _____
Expiry date _____
Nov. 1993

From Portela

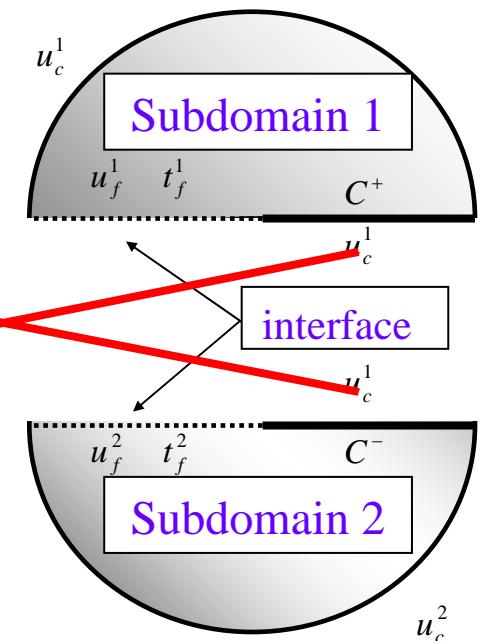
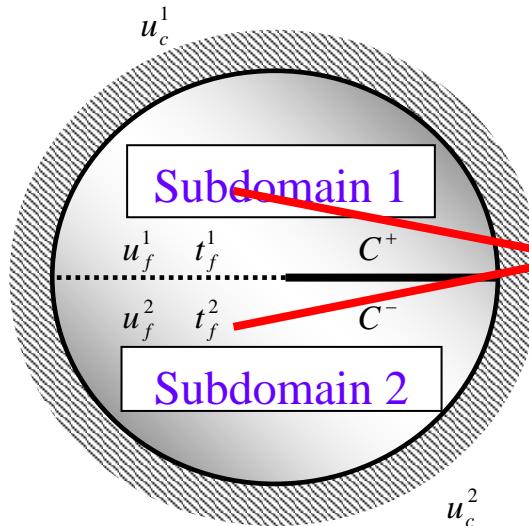
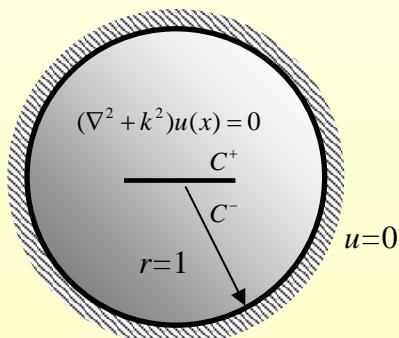
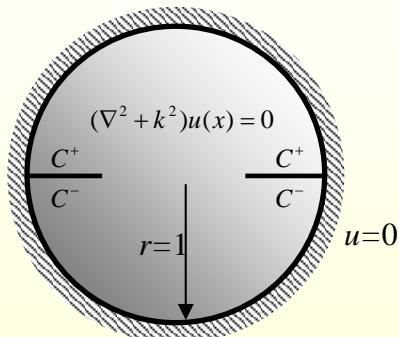
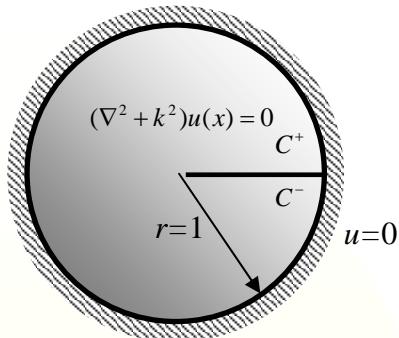
Is it possible !

No hypersingularity !

No subdomain !

Degenerate boundary problems

■ Multi-domain BEM



■ Dual BEM

$$[T]\{u\} = [U]\{t\}$$

$$\boxed{[M]\{u\} - \{L\}\{t\}}$$

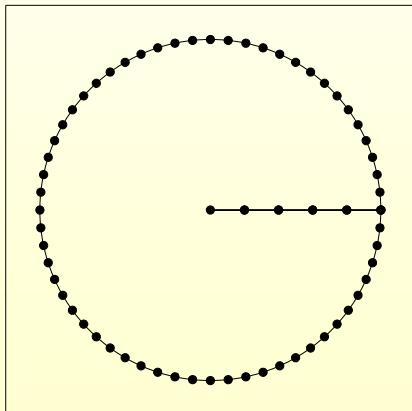
Conventional BEM in conjunction with SVD

Singular Value Decomposition

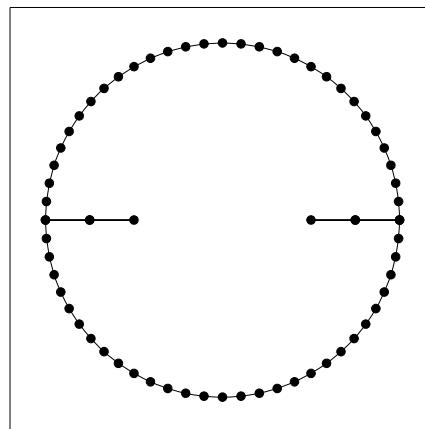
$$[U]_{M \times P} = [\Phi]_{M \times M} [\Sigma]_{M \times P} [\Psi]^H_{P \times P}$$

Rank deficiency originates from two sources:

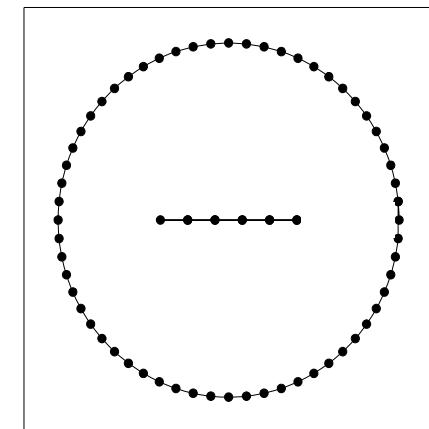
- (1). Degenerate boundary
- (2). Nontrivial eigensolution



$N_d=5$



$N_d=4$



$N_d=5$

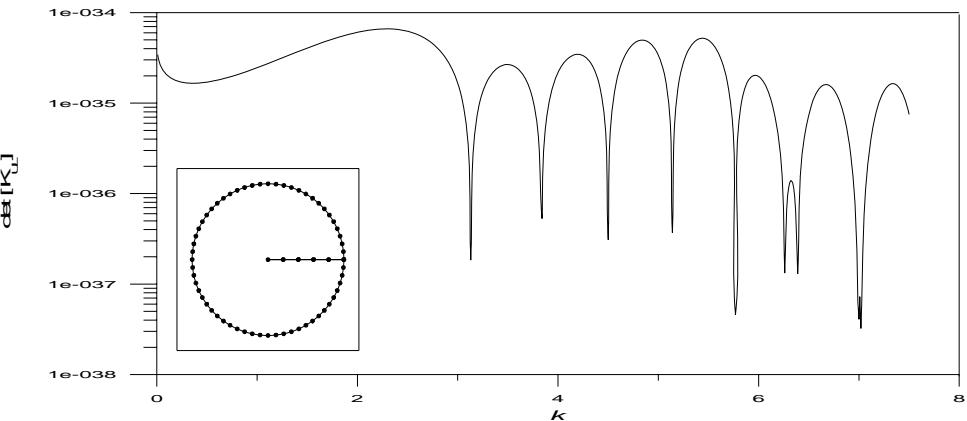
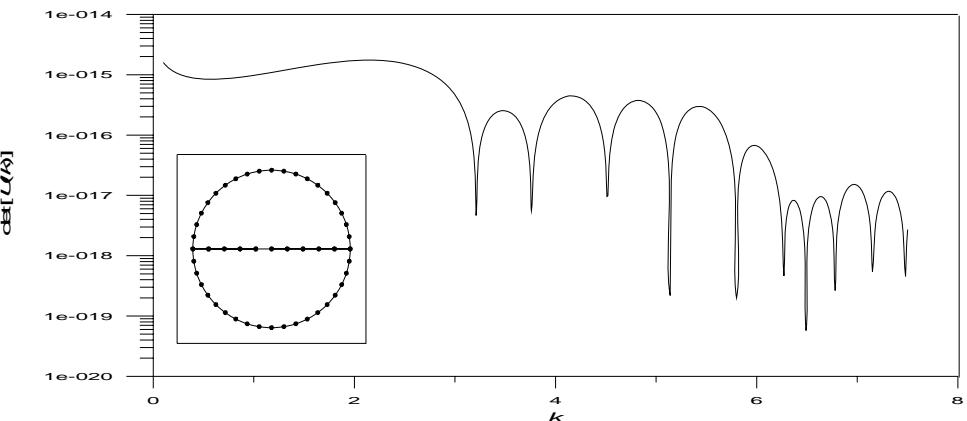
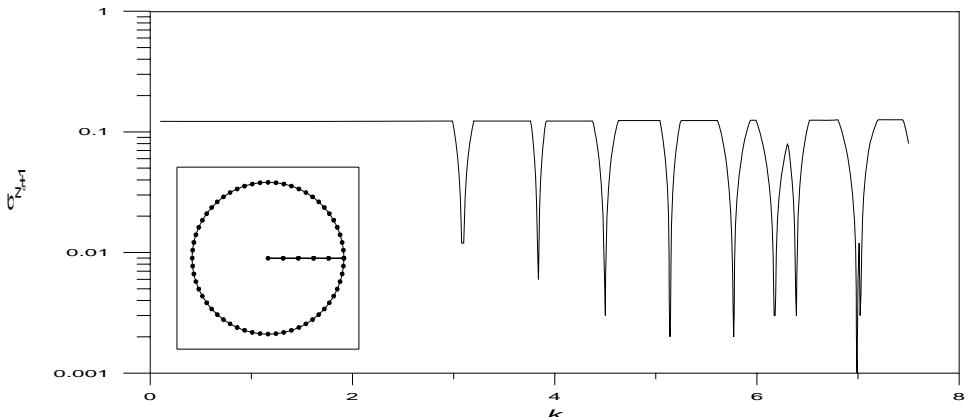
■ ***UT BEM + SVD*** **(Present method)**

σ_{N_d+1} versus k

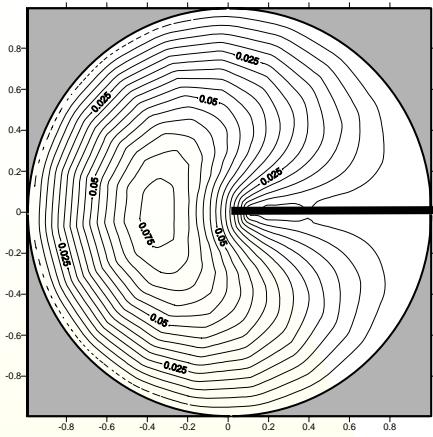
Determinant versus k

■ **Dual BEM**

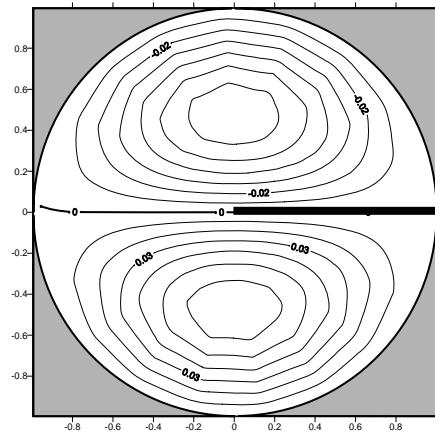
Determinant versus k



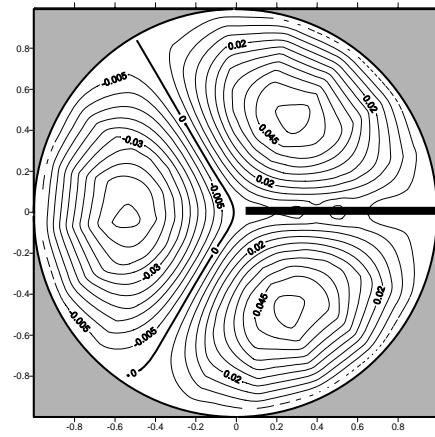
UT BEM+SVD



$k=3.09$

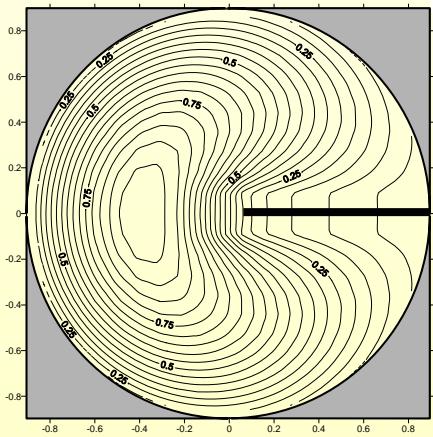


k=3.84

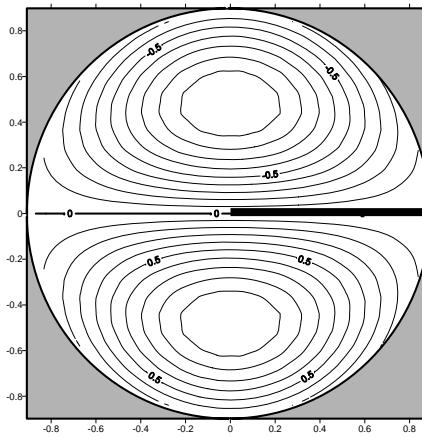


k=4.50

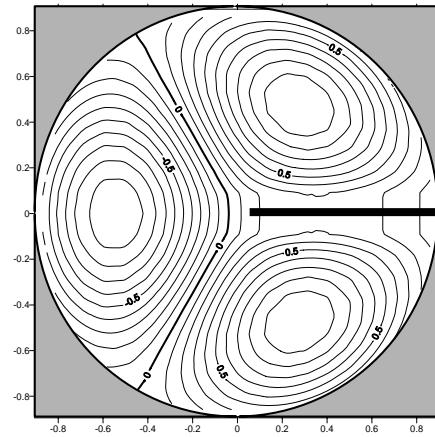
FEM (ABAQUS)



k=3.14



$k=3.82$



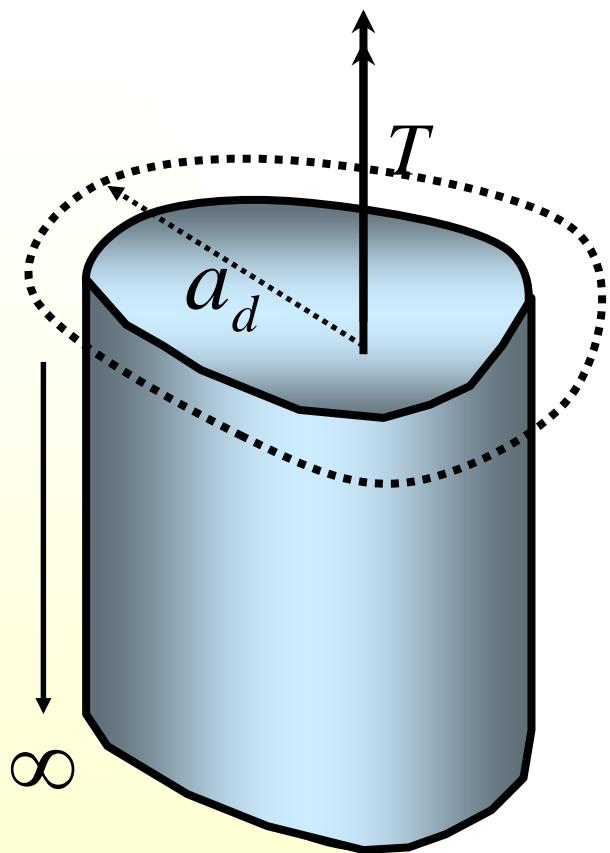
k=4.48

BEM trap ?

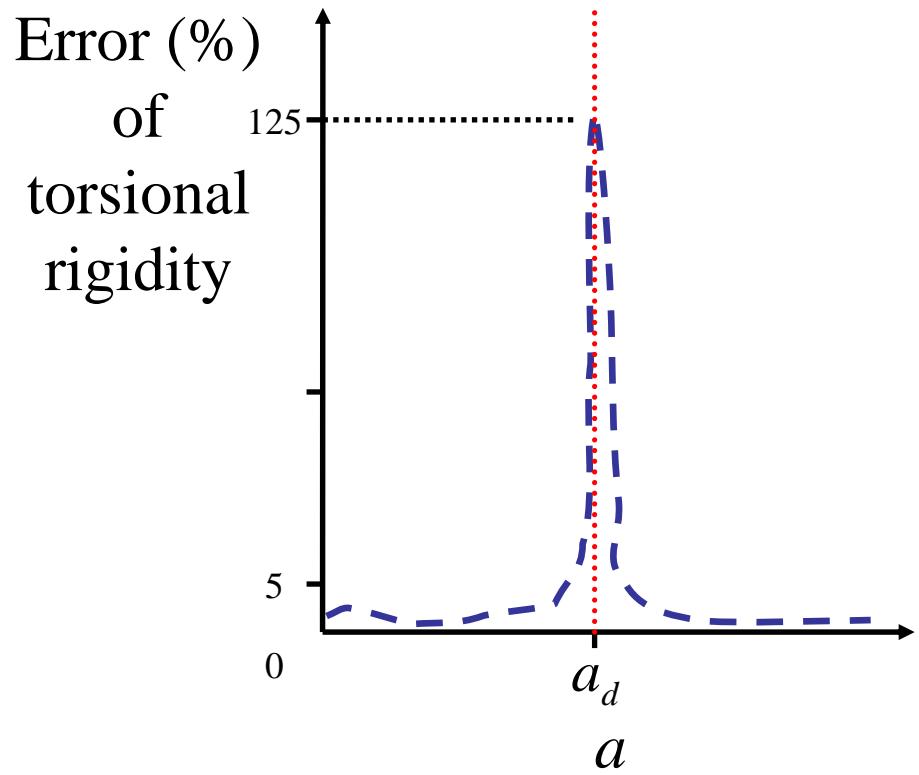
Why engineers should learn mathematics ?

- Well-posed ?
- Existence ?
- Unique ?
- Mathematics versus Computation
- Some examples

Numerical phenomena (Degenerate scale)



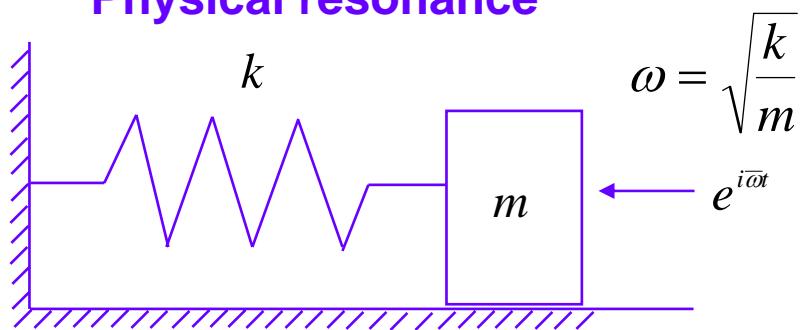
Commercial ode output ?



Previous approach : Try and error on a
Present approach : Only one trial

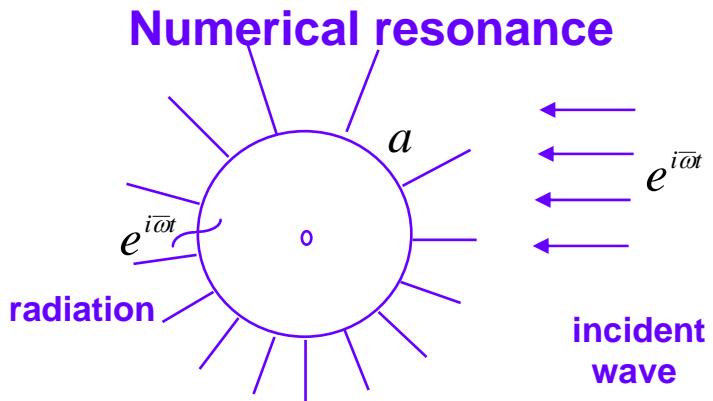
Numerical and physical resonance

Physical resonance



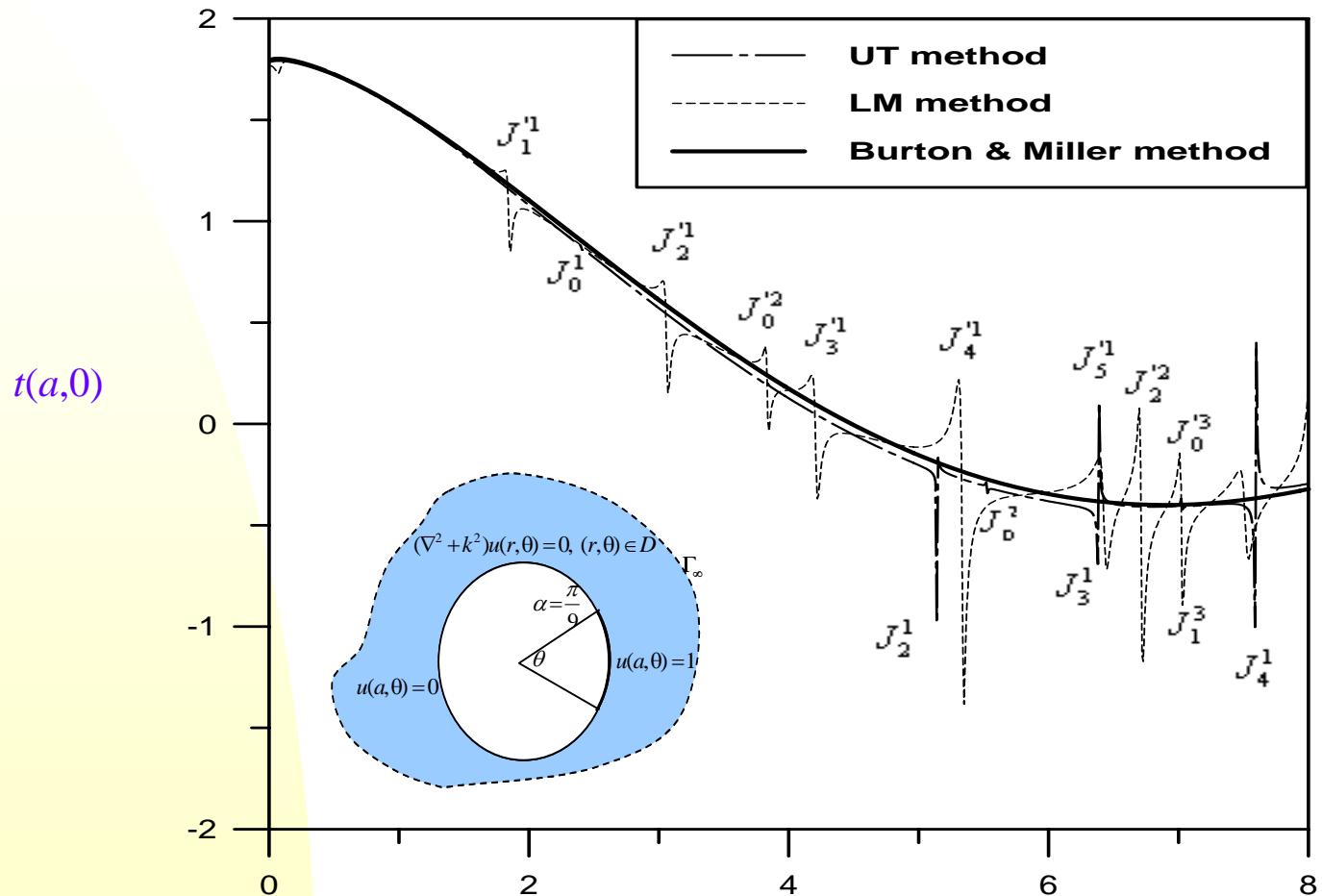
$$u = \frac{finite}{(\omega^2 - \bar{\omega}^2)} \rightarrow \infty, \text{ if } \bar{\omega} \rightarrow \omega$$

Numerical resonance



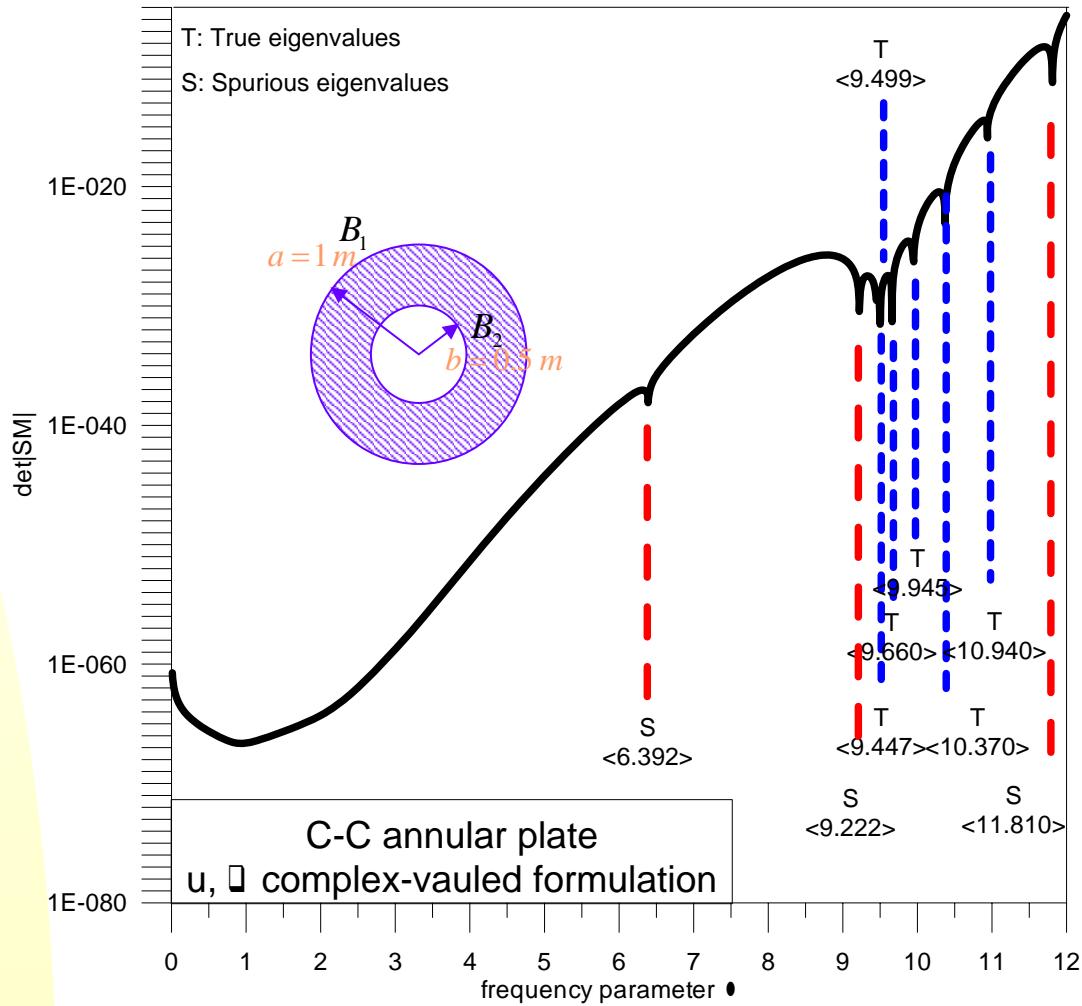
$$u = \lim_{\bar{\omega} \rightarrow \omega} \frac{0}{0} \rightarrow finite, \text{ if } \bar{\omega} \rightarrow \omega$$

Numerical phenomena (Fictitious frequency)

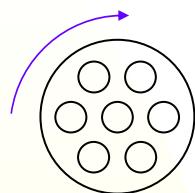


A story of NTU Ph.D. students

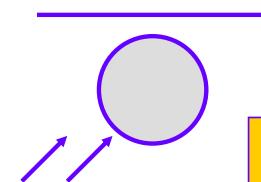
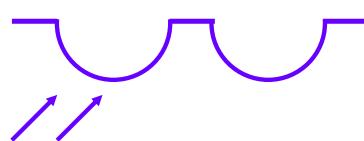
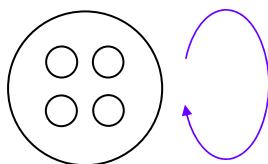
Numerical phenomena (Spurious eigensolution)



Some findings



Laplace



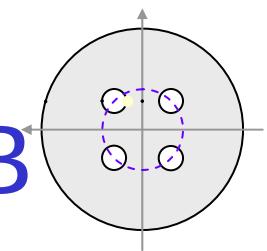
Helmholtz

?

Ling ¹⁹⁴⁷ <i>Analytical solution</i>	Bird & Steele ¹⁹⁹¹	房營光 ¹⁹⁹⁵ <i>Analytical solution</i>	Lee & Manoogian ¹⁹⁹²
Caulk ¹⁹⁸³	Naghdi ¹⁹⁹¹ <i>Analytical solution</i>	Tsaur <i>et al.</i> ²⁰⁰⁴ <i>Analytical solution</i>	Present method
Present method			Tsaur <i>et al.</i>

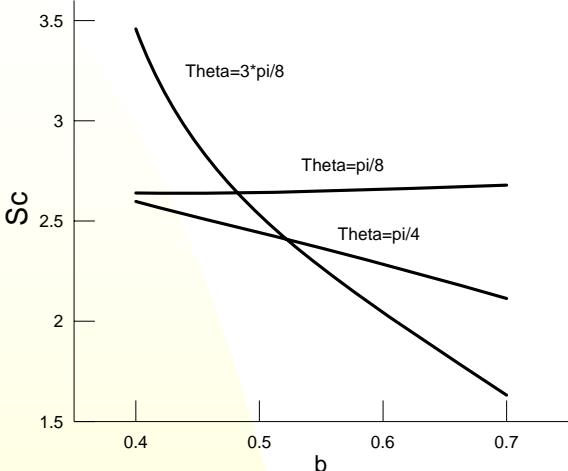
Torsional rigidity

Case	$N = 2, c/R = 0$ $a/R = 2/7, b/R = 3/7$	$N = 2, c/R = 1/5$ $a/R = 1/5, b/R = 3/5$	$N = 6, c/R = 1/5$ $a/R = 1/5, b/R = 3/5$
Caulk(First-order approximate)	0.8739	0.8741	0.7261
$\frac{2G}{(\mu\pi R^4)}$	Exact BIE formulation	0.8713	0.8732
Ling's results	0.8809	0.8093	?
The present method	0.8712	0.8732	0.7245

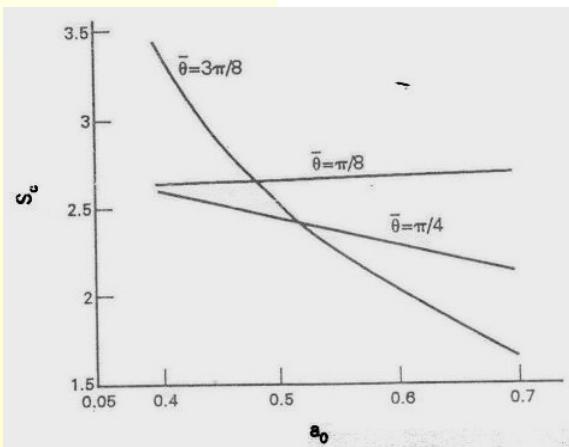


Stress concentration at point B

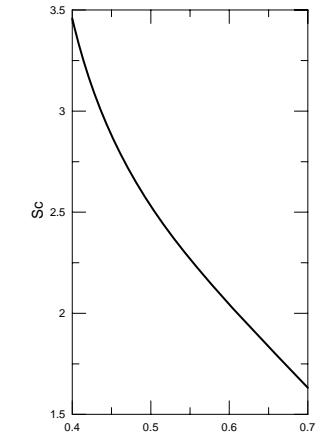
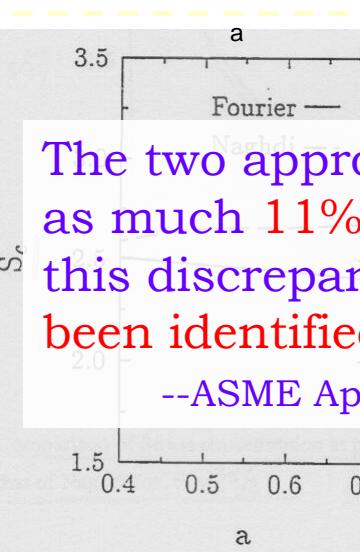
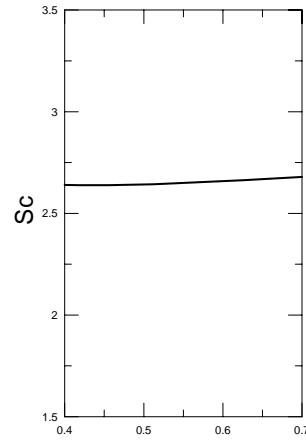
Present method



Naghdi's results



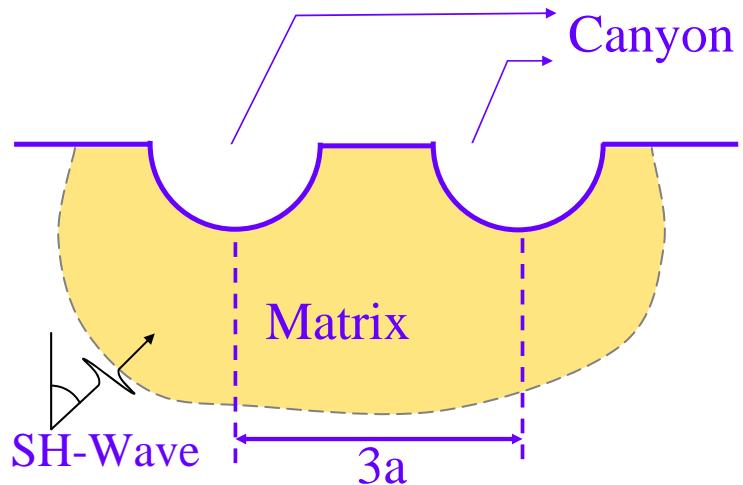
Steele & Bird



The two approaches disagree by as much 11%. The grounds for this discrepancy have not yet been identified.

--ASME Applied Mechanics Review

A half-plane problem with two alluvial valleys subject to the incident SH-wave



房[93]將正弦和餘弦函數的正交特性使用錯誤，以至於推導出錯誤的聯立方程，求得錯誤的結果。

--亞太學報

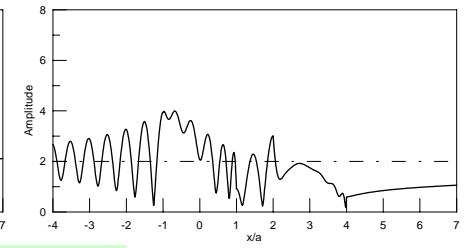
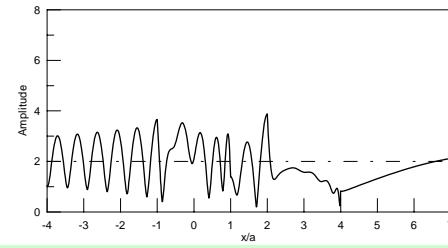
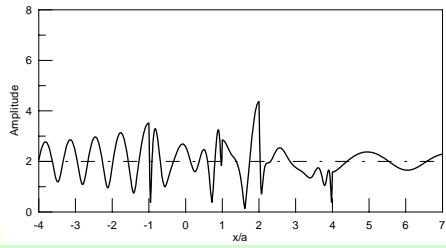
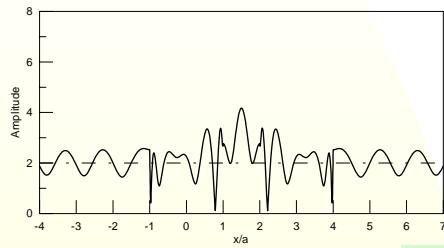
Limiting case of two canyons

$\gamma = 0^\circ$

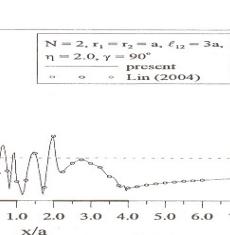
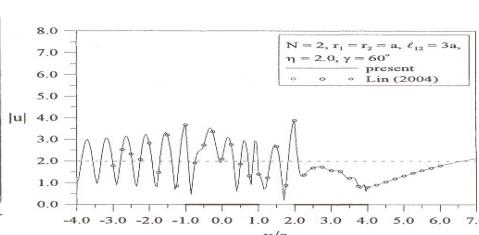
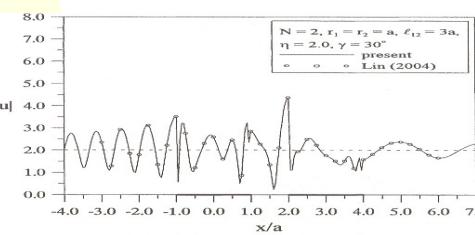
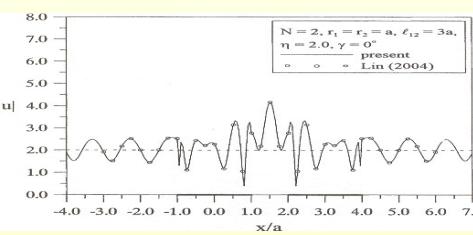
$\gamma = 30^\circ$

$\gamma = 60^\circ$

$\gamma = 90^\circ$

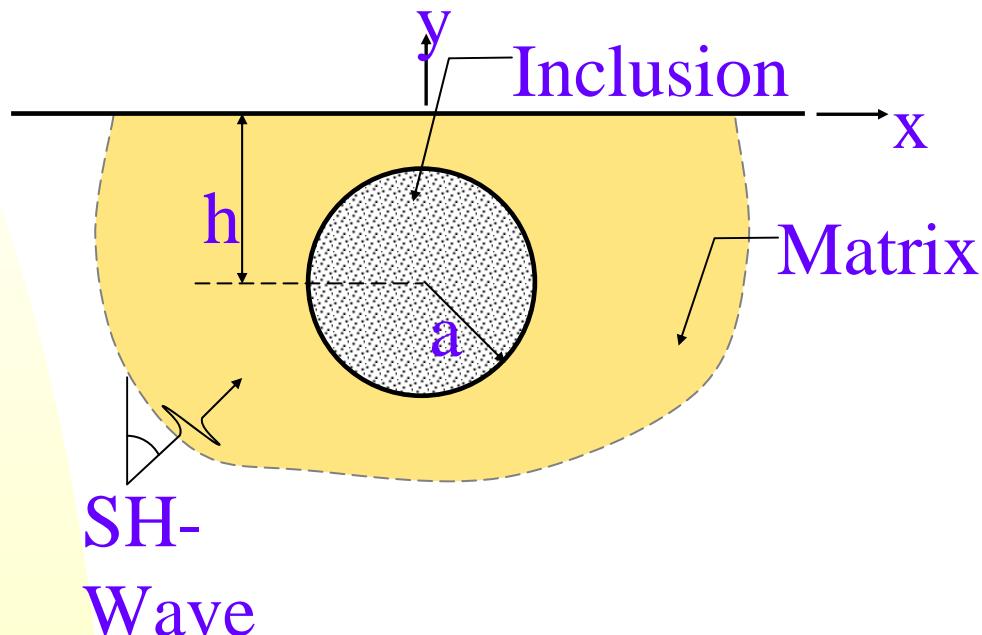


Present method $\eta = 2, \mu^I / \mu^M = 10^{-8}, \rho^I / \rho^M = 2/3$

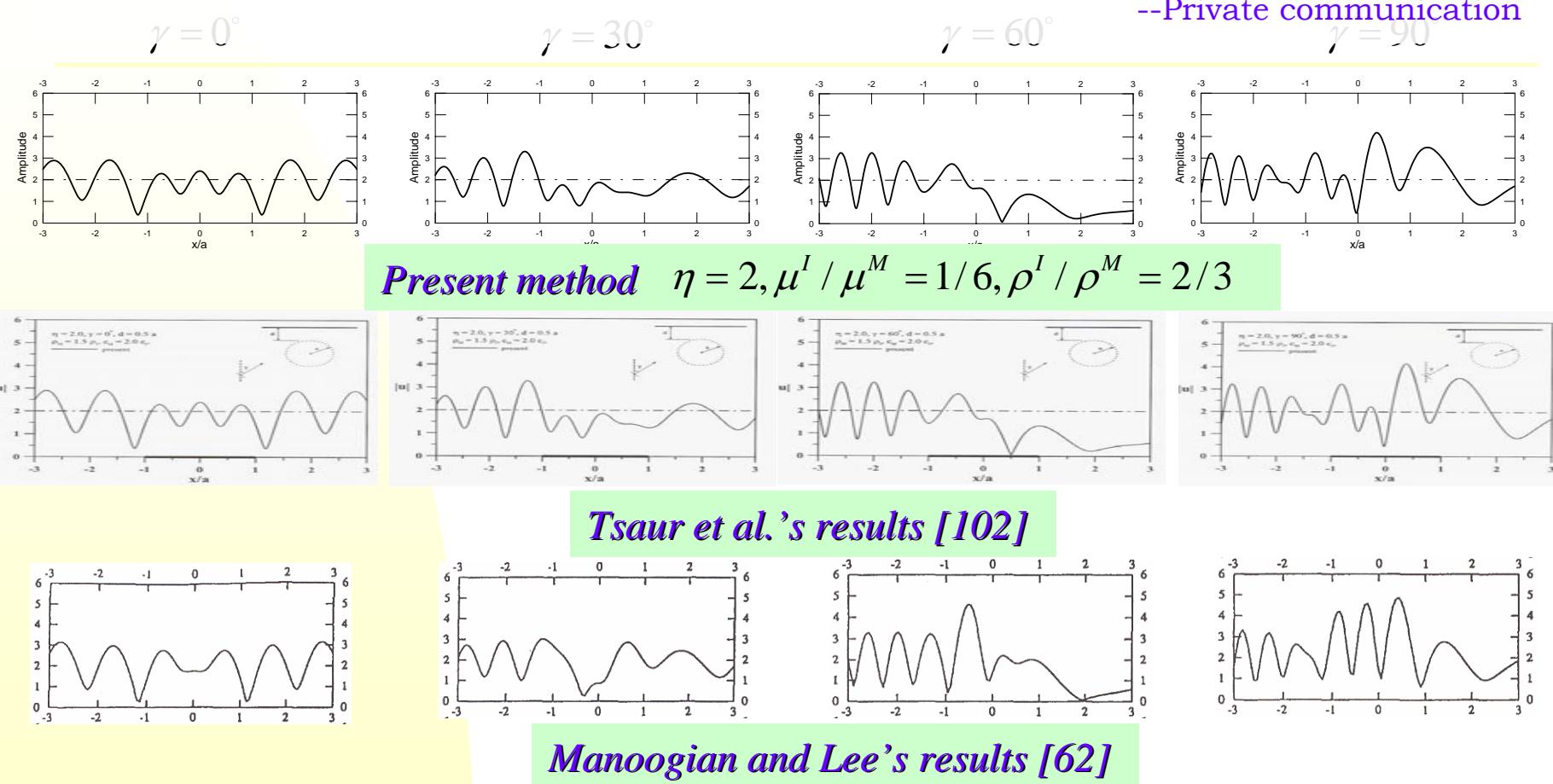


Tsaur et al.'s results [103]

A half-plane problem with a circular inclusion subject to the incident SH-wave



When I solved this problem I could find no published results for comparison. I also verified my results using the limiting cases. I did not have the benefit of published results for comparing the intermediate cases. I would note that due to precision limits in the Fortran compiler that I was using at the time.



Conclusions

- **Introduction of dual BEM**
- **The role of hypersingular BIE was examined.**
- **Successful experiences in the engineering applications using BEM were demonstrated.**
- **The trap of BIEM and BEM were shown**
- **Previous errors by other investigators were identified**

The End

Thanks for your kind attention

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烘焙雞及捎來伊妹兒

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