On Digital Simulation of Multicorrelated Random Processes and Its Applications

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Virginia Polytechnic Institute and State University
ON DIGITAL SIMULATION OF MULTICORRELATED RANDOM PROCESSES
AND ITS APPLICATIONS

by

Ajit Kumar Sinha

(ABSTRACT)

Two methods of simulation of multicorrelated random processes from the given matrix of spectral density function have been presented. It has been noted that FFT method works as efficiently as the Trigonometric method and is much faster. It has been found that there are certain cases in which Trigonometric approach has advantages over the FFT method. Some example problems are solved to show the usefulness of this approach in solving the problems of linear and nonlinear random vibrations. It has been observed that this technique and particularly the FFT method offers a very fast and convenient alternative for performing random nonlinear response analysis. Various possible areas in which this approach can be extended have been also discussed.
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LIST OF SYMBOLS

\( \bar{A}_n \) 
Displacement vector of the nth mode

\( a_\infty \) 
Velocity of sound for external flow

\( a_c \) 
Velocity of sound for cavity flow

\( a_{mp}(K), b_{mp}(K) \) 
Time series amplitude coefficients

\( b_{ij} \) 
Modal amplitude of plate vibration

\( C_{ij}(w) \) 
Co-spectral density

\( D \) 
Plate stiffness

\( E[\cdot] \) 
Expectation operator

\( F_{oj}(t) \) 
Dynamic wind load at the location j

\( F_{aj} \) 
Static wind load at the location j

\( \bar{F}_{mn} \) 
Random generalized force for plate vibration

\( \bar{F}^e_{mn}, \bar{F}^c_{mn} \) 
Aerodynamic generalized forces for external and cavity flow respectively

\( \bar{F}(t), \bar{F}(t) \) 
Forcing function vector

\( f(x,t) \) 
Force per unit length of the string

\( \hat{f}(x,t) \) 
Nondimensional forcing function

\( f_1(t) \) 
Simulated time series

\( \hat{G}(w) \) 
Spectral matrix

\( G_{mn}(w) \) 
One-sided cross-spectral density

\( H_{mp}(w) \) 
Element of lower triangular matrix derived from \( G(w) \)
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<td>Stiffness matrix</td>
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<td>Covariance</td>
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<td>$k_1$, $k_2$, $k_3$</td>
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<td>$k$, $\ell$</td>
<td>Frequency index</td>
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<td>M</td>
<td>Mass matrix</td>
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<td>$M_{ig}$</td>
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<td>$p(x,y,t)$</td>
<td>Turbulent pressure</td>
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<td>$p^e(x,y,t)$</td>
<td>Fluid pressure, external flow</td>
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<td>$Q_i(t)$</td>
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<td>$q_n$</td>
<td>$n$-th generalized coordinate</td>
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<tr>
<td>q</td>
<td>$\rho \omega U^2 / 2$, dynamic pressure</td>
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<td>Cross-correlation function</td>
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<td>$U_c$</td>
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\( \hat{u}(t) \) Nondimensional displacement of the center of the string

\( V_{aj} \) Mean wind velocity at the location

\( V_{oj}(t) \) Pulsating velocity component

\( \omega \) Angular frequency

\( \omega_u \) Upper frequency cut-off

\( \omega_L \) Lower frequency cut-off

\( \bar{\omega} \) Nondimensional plate thickness

\( X_{pk} \) Elements of complex vector

\( \bar{x}, \bar{y}, \bar{z} \) Nondimensional co-ordinate

\( y_k \) Dynamic displacement

\( \alpha_{mp}(k) \) Phase angle

\( \alpha_{yi} \) Modes of natural oscillation

\( \beta_1, \beta_2 \) Damping coefficients

\( \delta \) Logrithmic damping decrement of oscillation

\( \Delta w \) Frequency increments

\( \zeta_{pk} \) Complex random number

\( \zeta^* \) Boundary layer thickness

\( \nu \) Poisson's ratio

\( \xi, \eta_p \) Gaussian random variables

\( \rho \) Mass per unit length of the string

\( \rho_\infty \) Free stream density

\( \rho_c \) Cavity flow density

\( \sigma_u \) R.M.S. of nondimensional response at the center of the string
\( \phi \)  
Airy stress function for membrane stress

\( \phi_i(w) \)  
Transfer function in the tower problem

\( \phi, \phi_c \)  
Velocity potential, external and cavity flows
CHAPTER I
INTRODUCTION

In this dissertation, two methods are described to simulate on a digital computer a set of correlated, stationary and Gaussian time series with zero mean from the given matrix of power spectral densities and cross-spectral densities. Some example problems are investigated to show the power of this technique to solve the problems of linear and in particular nonlinear random vibrations. The development set forth is for any arbitrary number of correlated series; however, in practice, the number is limited by the storage capability of the computer.

The first method is based upon trigonometric series with random amplitudes and deterministic phase angles. The random amplitudes are generated by using a standard random number generator subroutine. An example is presented which corresponds to three components of wind velocities at two different spatial locations for a total of six correlated time series. Selected spectral densities computed from the simulated time series are compared to the original spectral densities from which the time series were generated.

In the second method, the whole process is carried out using the Fast Fourrier Transform approach in place of trigonometric series. It is found that this method gives more accurate results and works about twenty times faster for a set of six correlated time series.
To show one of the many areas of application of the present method of simulation, namely the class of random structural vibration analysis, the following problems have been investigated: (1) The linear vibration characteristics of a long tower under the action of correlated wind loads have been presented. Taking it to be a fourteen degrees of freedom system, the time history of the displacement of the top of the tower has been plotted considering up to three modes of vibration. The usefulness of this method in the case of linear analysis can be significant and very important, e.g., looking for the occurrence of maximum structural response rather than the r.m.s. value of response. This knowledge will be very useful for the reliability study of structures under random loads; (2) One of the most interesting and significant applications of the proposed method is the simulation of random generalized forces. The necessity of simulating random generalized forces arises when the dynamic response analysis is performed in time domain either for the purpose of obtaining information beyond the second order statistics (such as first passage time distribution) or when the structure is nonlinear and therefore an approximate random response is sought by simulating the excitation.

In order to assert the validity of the preceding discussion, the problem of the nonlinear vibration of a string has been solved in the time domain by simulating the random generalized forces.

Finally to show the application of this method to a more complex problem, the random nonlinear vibration of a flexible plate immersed in a fluid flow on one side and backed by a fluid filled cavity of
finite dimensions on the other side is considered. The nonlinear plate stiffness induced in the plate by out-of-plane bending and the mutual interaction between the external and the internal fluid flow is included.

The FFT simulation technique is utilized for the response analysis of the plate undergoing large deformation. The same problem has been done by Shinozuka [1] where he has taken a multidimensional trigonometric series model for the generalized forces. The analysis is performed in the time domain rather than in the frequency or wave number domain as is usually done in linear response analysis. The numerical example has been presented for subsonic flow over the plate.
Numerous papers dealing with simulation of random process have been published in recent years. Although many authors dealt with the simulation of single random processes utilizing trigonometric series [2], filtered white noise [2], filtered shot noise [3] and correlated random pulse trains [4] etc, only Hoshiya and Tielenman [5], Shinozuka [6] and Borgman [7] studied the simulation of multicorrelated processes.

I. In the simulation of ocean surface elevation, Borgman used wave superposition by choosing the frequency in such a way that the amplitude of each wave function was an equal portion of the cumulative spectrum. Borgman also presented a method for simulating several simultaneous time series by passing a white noise vector through filters. He proposed the following model [7].

\[
y_m(t) = \sum_{j=1}^{m} \int_{-\infty}^{\infty} k_{mj}(\tau)x_j(t-\tau)d\tau,
\]

\[m = 1, 2, \ldots M\]  \( (2-1) \)

where,

\[y_m(t) = m^{th} \text{ time series}\]
x_j(t) = independent random inputs
k_{mj}(t) = kernal

Let S_{mr}(f) represent the cross spectral density between y_m(t) and y_r(t). Kernels k_{mj}(t) and its Fourier Transform K_{mj}(f) are determined from the relation

\[ S_{mr}(f) = \sum_{j=1}^{r} \overline{k_{mj}(f)} k_{rj}(f) s_{xj}(f), \]

\[ r = 1, 2, \ldots, m \text{ and } m = 1, 2, \ldots, M \]

where the bar denotes the complex conjugate.

This system of equation can be solved sequentially (taking K_{jj} to have zero gain for j = 1, 2, 3 ...) as

\[ K_{11}(f) = \sqrt{S_{11}(f)} \]
\[ K_{21}(f) = \frac{\sqrt{S_{21}(f)}}{\sqrt{S_{11}(f)}} \]
\[ K_{22}(f) = [S_{22}(f) - |K_{21}(f)|^2]^\frac{1}{2} \text{ etc.} \]

This, in turn, determines the digital filter co-efficients, a_{nmj}, needed to approximate the kernel associated with the system function k_{mj}(f). Then the final simulation equation reduces to

\[ y_m(k\Delta t) = \sum_{j=1}^{N} \sum_{n=-N}^{N} a_{nmj} x_j, \ k-n, \]

\[ m = 1, 2, \ldots, M \]

in which x_j, n for n = 1, 2, 3, ... is the j th generated sequence of independent, zero mean, unit variance, normal random variables.
II. Later Hoshiya and Tielemans [5] considered the following trigono-
nometric model for simulating two correlated random processes:

\[ x(t) = \sum_{j=1}^{n} (a_j \cos w_j t + b_j \sin w_j t) \]

\[ y(t) = \sum_{j=1}^{n} (c_j \cos (w_j t + \alpha_j) + d_j \sin (w_j t + \alpha_j) \quad (2-5) \]

where \( a_j, b_j, c_j \) and \( d_j \) are random variables and \( \alpha_j \) is deterministic. The two stationary normal processes are correlated if there exists a non-zero correlation between \( a_j \) and \( c_j \) and/or \( b_j \) and \( d_j \). The co-
variance \( C_{xy} \) between the two random variables \( a_j \) and \( c_j \) is defined as

\[ C_{xy} = E[a_j c_j] = E[b_j d_j] \]

and the standard deviation at frequency \( w_j \), \( \sigma_{xj} \) and \( \sigma_{yj} \) are given as

\[ \sigma_{xj} = \sqrt{2S_x(w_j)\Delta w} \quad (2-6) \]

\[ \sigma_{yj} = \sqrt{2S_y(w_j)\Delta w} \quad (2-7) \]

where \( S_x(w_j) \) and \( S_y(w_j) \) are the discrete form of the power spectra for processes \( x \) and \( y \) respectively.

Expressions for the co-spectrum and the quadrature spectrum are given as

\[ 2C_{xy}(w_j)\Delta w = \sigma_{xj} \sigma_{yj} \rho_{xy} \cos \alpha_j \quad (2-8) \]

\[ 2Q_{xy}(w_j)\Delta w = -\sigma_{xj} \sigma_{yj} \rho_{xy} \sin \alpha_j \quad (2-9) \]

whence,

\[ \alpha_j = \tan^{-1}\left[ -\frac{Q_{xy}(w_j)}{C_{xy}(w_j)} \right] \quad (2-10) \]

and

\[ \rho_{xyj}^2 = \frac{\{C_{xy}(w_j)\}^2 + \{Q_{xy}(w_j)\}^2}{S_x(w_j)S_y(w_j)} \quad (2-11) \]
The random variables $a_j$ and $b_j$ are generated independently from a normal distribution with zero mean and a standard deviation 

$$
\sigma_{xy} = \sqrt{2Sx(w)\Delta w} \text{ and } \sigma_{yj} = \sqrt{2Sy(wj)\Delta w} \text{ respectively.}
$$

Then $c_j$ and $d_j$ are generated as follows. Since $a_j$ and $c_j$ are both normally distributed, the joint probability density function of $a_j$ and $c_j$ is

$$
P(a_j, c_j) = \frac{1}{2\pi \sigma_{xj} \sigma_{yj}} \exp \left\{ - \frac{1}{2(1-\rho_{xyj})} \left[ \frac{a_j^2}{\sigma_{xj}^2} - \frac{2\rho_{xyj} a_j c_j}{\sigma_{xj}^2 \sigma_{yj}^2} + \frac{c_j^2}{\sigma_{yj}^2} \right] \right\} \quad (2-11a)
$$

and the probability density function of $a_j$ is

$$
P(a_j) = \frac{1}{\sqrt{2\pi\sigma_{xj}}} \exp \left\{ - \frac{a_j^2}{2\sigma_{xj}^2} \right\}. \quad (2-11b)
$$

The conditional probability density function of $c_j$ for given $a_j$ is

$$
P(c_j|a_j) = \frac{P(a_j, c_j)}{P(a_j)} = \frac{1}{\sqrt{2\pi\sigma_{yj}}(1-\rho_{xyj})} \exp \left\{ - \frac{1}{2\sigma_{yj}^2(1-\rho_{xyj})} (c_j - \rho_{xyj} \frac{\sigma_{yj}}{\sigma_{xj}} a_j)^2 \right\}. \quad (2-11c)
$$

Consequently, the conditional probability density function of $c_j$ for given $a_j$ is also Gaussian with mean $\frac{\sigma_{yj}}{\sigma_{xj}} a_j$ and a standard deviation $\sqrt{1-\rho_{xyj}}$. Similarly, the conditional distribution of $d_j$ for a given $b_j$ is Gaussian with mean $\frac{\sigma_{yj}}{\sigma_{xj}} b_j$ and standard deviation of $\sigma_{yj} \sqrt{1-\rho_{xyj}}$.

Thus random variable $c_j$ is generated from Gaussian distribution with mean $\frac{\sigma_{yj}}{\sigma_{xj}} a_j$ and a standard deviation of $\sigma_{yj} \sqrt{1-\rho_{xyj}}$. Similarly, the random variable $d_j$ is generated from a Gaussian distribution with mean $\frac{\sigma_{yj}}{\sigma_{xj}} b_j$ and a standard deviation of $\sigma_{yj} \sqrt{1-\rho_{xyj}}$. 
III. In his paper [8], Shinozuka proposed a different trigonometric model for the simulation of multivariate random processes. He used a series of cosine functions with weighted amplitudes, almost evenly spaced random frequencies and random phase angles with uniform distribution. He considered a set of \( n \) stationary random processes \( f_i(t) \) (\( i = 1, 2, \ldots, n \)) with a specified cross-spectral density matrix \( S^0_f(w) = [S^0_f_i f_j(w)] \), where \( S^0_f_i f_j(w) \) are mean square spectral densities if \( i = j \) and cross spectral densities of \( f_i(t) \) and \( f_j(t) \) if \( i \neq j \).

He proposed the following model

\[
f_i(t) = \sum_{j=1}^{i} \sigma_j \left( \frac{2}{N} \right)^{1/2} \sum_{k=1}^{s} \gamma_{ij}(w_{jk}) \cos \left[ w_{jk}t + q_{jk} + \theta_{ij}(w_{jk}) \right]
\]

(2-12)

where,

\( w_{jk} \) (\( k = 1, 2, \ldots, N \)) are random variables identically and independently distributed with the density function

\[
g_j(w) = |H_{jj}(w)|^2/\sigma_j^2
\]

(2-13)

with \( \sigma_j^2 = \int_{-\infty}^{\infty} |H_{jj}(w)|^2 dw \)

(2-14)

and \( q_{jk} \) (\( k = 1, 2, \ldots, N \)) are also identically and independently distributed with the uniform density \( 1/(2\pi) \) between 0 and \( 2\pi \). \( H_{jj}(w) \) are obtained from

\[
S_{ij}(w) = \sum_{k=1}^{n} H_{ik}(w)\overline{H}_{jk}(w)
\]

(2-15)
and,
\[ \gamma_{ij}(w) = \frac{|H_{ij}(w)|}{|H_{jj}(w)|} \]  
\[ \theta_{ij}(w) = \tan^{-1} \left( \frac{\text{Im}H_{ij}(w)}{\text{Re}H_{ij}(w)} \right) \]  

(2-16)

(2-17)

The series simulated by the above technique have the asymptotic ergodicity.

IV. Comparison of Various Approaches.

It appears that method of simulation proposed by Shinozuka [8] is the most efficient so far. This model [8] seems to be more general than that due to Hoshiya and is more efficient than that due to Borgman [7]. Since the measured cross spectral densities are usually given numerically in terms of the real and the imaginary parts or the modulii and the angles, the computation work associated with finding
\[ |H_{ij}(w)|, \] from which \( \gamma_{ij}(w) = |H_{ij}(w)|/H_{jj}(w) \) and the angles \( \theta_{ij}(w) \) can be directly evaluated in the case of Ref. [8]. Therefore, method of simulation presented here appears more practical than that proposed in Ref. [7], which requires (a) the inverse Fourier Transformation of \( N(N+1)/2 \) functions of \( w, H_{ij}(w) \) and (b) the same number of integration in the time domain. Also, form of simulated functions consisting of sum of cosine functions can be proved extremely advantageous, when used as input, in evaluating the corresponding output of a linear system.
PART B.

The main usefulness of the simulation method is in the area of (a) a numerical analysis of dynamic response of non-linear structures, (b) time domain analysis of linear structures under random excitations performed for the purpose of obtaining the kind of information, such as first excursion probability and exact time history of a sample function, that is not obtainable from the standard frequency domain analysis, and (c) numerical solution of stress wave propagation through a random medium and eigen value problems of structures with randomly non-homogeneous material properties. The usefulness of this method has been demonstrated in the later chapter of this dissertation. In this connection, it looks appropriate to make a relative study of the prevalent methods of handling the non-linear random vibration problems.

**Review of Stationary Random Response of Multidegree of Freedom Nonlinear Systems**

**Fokker-Planck Approach.**

One exact method of studying the stationary random response of a nonlinear system is the Fokker-Planck approach. If the excitation is a Gaussian white noise, then the transitional probability density of the response process is governed by the Fokker-Planck equation. The equation governing the first probability density function for the stationary response has been solved under the following rather restrictive conditions:
(1) the damping force is proportional to the velocity
(2) the excitation is a Gaussian white noise
(3) the correlation function matrix of the excitation is proportional to the damping matrix of the system. Under the above conditions, the equation of motion may be written as follows:

\[ \ddot{\mathbf{x}} + \mathbf{C}\dot{\mathbf{x}} + \mathbf{M}\mathbf{x} = \mathbf{f}(t) \]  

(2-18)

with

\[ \mathbf{m}_f = 0 \]
\[ R_f(\tau) = 2\gamma C\delta(\tau) \]  

(2-19a)

where \( \gamma \) is a constant, \( u(\mathbf{x}) \) is the potential energy of the system and

\[ \frac{\partial u(\mathbf{x})}{\partial \mathbf{x}} = \begin{pmatrix} \frac{\partial u}{\partial x_1} \\ \vdots \\ \frac{\partial u}{\partial x_n} \end{pmatrix} \]  

(2-19b)

Suppose that there exists an orthogonal matrix \( \mathbf{A} \) which can simultaneously diagonalize the mass matrix \( \mathbf{M} \) and the damping matrix \( \mathbf{C} \):

\[
\begin{align*}
\mathbf{A}^T & = \mathbf{I} \\
\mathbf{A}^T\mathbf{M}\mathbf{A} & = \mathbf{V} \\
\mathbf{A}^T\mathbf{C}\mathbf{A} & = \mathbf{\Lambda}
\end{align*}
\]

(2-20)

where \( \mathbf{V} \) and \( \mathbf{\Lambda} \) are two diagonal matrices. Then, upon using the transformation \( \mathbf{\bar{x}} = \mathbf{A}\mathbf{z} \) and noting that

\[
\mathbf{A}^T\frac{\partial u(\mathbf{x})}{\partial \mathbf{x}} = \mathbf{A}^T\frac{\partial \mathbf{z}}{\partial \mathbf{z}} \frac{\partial u(\mathbf{z})}{\partial \mathbf{z}} = \sum_{j,k=1}^{n} a_{jm} \frac{\partial a_{jk}(\mathbf{z})}{\partial z_k} \frac{\partial u(\mathbf{z})}{\partial z_m} \]

\[ m = 1, \ldots n \]

\[
\begin{align*}
\frac{\partial u(\mathbf{z})}{\partial z_m} & = \frac{\partial u(\mathbf{z})}{\partial z} \\
& = \frac{\partial u(\mathbf{z})}{\partial \mathbf{z}}.
\end{align*}
\]

(2-21)
Equation (2-18) becomes
\[ \dot{V}z + \Lambda z + \frac{\partial u(z)}{\partial z} = A^T \bar{f}(t) = \bar{b}(t) \] (2-22a)
and the correlation function matrix of \( \bar{b}(t) \) is given by
\[ R_{\bar{b}}(\tau) = 2\gamma \Lambda \delta(\tau) \] (2-22b)
The stationary Fokker Planck equation associated with (2-22a) is given by
\[ \frac{\partial}{\partial z_j}(z_j p) - \sum_{j=1}^{n} \frac{1}{\gamma_j} \frac{\partial^2 p}{\partial z_j^2} \left( \left( \lambda_j \dot{z}_j + \frac{\partial u(z)}{\partial z_j} \right) p \right) \]
\[ - \sum_{j=1}^{n} \gamma_j \frac{\partial^2 p}{\partial z_j^2} = 0 \] (2-23)
where \( \lambda_j \) and \( v_j \) denote the \( j \)-th diagonal element of \( \Lambda \) and \( V \), \( p \) is the abbreviation for the first probability density of the Markovian vector \( \frac{\dot{z}}{z} \). The solution to (2-23) may be written as follows:
\[ p(z,z) = \beta \exp \left\{ -\frac{1}{\gamma_j} \left[ \frac{1}{2} \sum_{j=1}^{n} v_j \dot{z}_j^2 + u(z) \right] \right\} \] (2-24)
This solution was first obtained by Ariarathan [9] for a two-degree-of freedom system, and it was extended to the above form by Caughey [10]. The constant \( \beta \) in (2-24) is a normalizing factor such that
\[ \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} p(\vec{z},\dot{z}) dz_1 \cdots dz_n dz_1 \cdots dz_n = 1 \] (2-25)
In the original co-ordinates, equation (2-24) becomes
\[ p(x,x) = \beta \exp \left\{ -\frac{1}{\gamma} \left[ \frac{1}{2} \dot{x}^T M \dot{x} + u(x) \right] \right\} \] (2-26)
It will be noted that the terms in the square brackets are respectively the kinetic energy and the potential energy of the system.
Equation (2-26) may also be written as
\[ p(\tilde{x}, \cdot) \beta \exp \left\{ -\frac{3}{2} \dot{\beta}^T M \ddot{x} \right\} \exp \left\{ -\frac{1}{\gamma u(x)} \right\} \]  
(2-27)

Hence \( \tilde{x} \) and \( \ddot{x} \) are linearly independent.

**Normal Mode Approach**

Consider an n-degree-of-freedom system governed by the equation of motion
\[ M \ddot{x} + C^{(o)} \ddot{x} + K^{(o)} x + \mu \dot{g}(x, x) = \bar{f}(t), \]  
(2-28)

\( \mu = \) a small parameter

The matrices \( C^{(o)} \) and \( K^{(o)} \) are respectively the damping matrix and the stiffness matrix of the system due to the linear part of the damping forces and the spring forces, and \( \mu \dot{g}(x, x) \) represents the nonlinear forces of the system. Here, \( \bar{f}(t) \) is a stationary Gaussian random vector. Without loss of generality, one can assume that the mean vector of \( \bar{f} \) is zero.

In using this approach, the following two conditions must be satisfied: (1) the linear system obtained by neglecting the nonlinear term \( \dot{g}(x, x) \) in (2-28) must possess normal modes; (2) the correlation function matrix \( R_T(\tau) \) must be diagonalized by the same matrix which diagonalizes the matrices \( M, C^{(o)} \) and \( K^{(o)} \).

The second condition is quite restrictive and is seldom realized in real systems.

Assume that the above restriction can be met, then there exists a matrix \( A \) such that
\[ A^T M A = I \]
\[ A^T K(0) A = \Omega(0), \quad w_{kj}(0) = w_k(0) \delta_{kj} \]
\[ A^T C(0) A = \Lambda(0), \quad \lambda_{kj}(0) = \lambda_k(0) \delta_{kj} \]
\[ A^T R_f(\tau) A = D(\tau), \quad d_{kj} = d_k(\tau) \delta_{kj}. \]

By using the transformation \( \bar{x} = A \bar{z} \), Eq. (2-28) reduces to
\[ \dot{\bar{z}} + \Lambda(0) \bar{z} + \Omega(0) \bar{z} + \mu A^T g(\bar{z}, \bar{z}) = A^T f(\tau) = \bar{b}(t) \]

Where the correlation function matrix of \( \bar{b} \) is
\[ R_b(\tau) = D(\tau). \]

In component form Eq. (2-30a) becomes
\[ \ddot{z}_j + \lambda_j(0) z_j + (w_j(0))^2 z_j + \sum_{k=1}^{n} a_{kj} g_k(\bar{z}, \bar{z}) = b_j(t) \]

and Eq. (2-30b) becomes
\[ E[b_k(t)b_j(t+\tau)] = d_{kj}(\tau) \delta_{kj}, \quad j, k = 1, \ldots, n. \]

The differential equation in (2-31a) may be written as
\[ \ddot{z}_j + \lambda_j \dot{z}_j + w_j^2 z_j + e_j(\dot{z}, \bar{z}) = b_j(t) \]

where the deficiency term \( e_j \) is given by
\[ e_j = (\lambda_j(0) - \lambda_j) \dot{z}_j + [(w_j(0))^2 - w_j^2] z_j + \mu \sum_{k=1}^{n} a_{kj} g_k(\bar{z}, \bar{z}), \quad j = 1, \ldots, n \]

If the quantities \( \lambda_j \) and \( w_j^2 \) are chosen in such a way that some measure of the deficiency term is minimized, then it seems reasonable that the statistics of the response of the nonlinear system can be approximated by those of the linear system described by
\[ \ddot{z}_j + \lambda_j \dot{z}_j + w_j^2 z_j = b_j(t), \quad j = 1, \ldots, n \]
At this stage, the differential equations are uncoupled and the excitation \( \overline{b}(t) \) is an uncorrelated vector process. Hence each uncoupled differential equation can be solved separately.

In order to determine \( \lambda_j \) and \( w_j^2 \), Caughey [11] chose them so as to minimize the mean square value of the deficiency term \( \overline{e} \). This can be achieved by requiring that

\[
\frac{\partial}{\partial x_j} E[\overline{e}] = 0 \quad j = 1, \ldots, n. \tag{2-35}
\]

\[
\frac{\partial}{\partial (w_j^2)} E[\overline{e}] = 0.
\]

Substituting (2-33) in (2-35) and interchanging the order of differentiation and expectation, we obtain

\[
\lambda_j = \lambda_j^0 + \mu \sum_{k=1}^{n} a_{kj} E[z_j g_k(\ddot{z}, \overline{z})] / E[\dot{z}_j^2]
\]

\[
w_j^2 = (w_j^0)^2 + \mu \sum_{k=1}^{n} a_{kj} E[z_j E[z_j g_k(\ddot{z}, \overline{z})]] / E[\dot{z}_j^2]. \tag{2-36}
\]

Equations (2-34) and (2-36) can be used to find various mean square values of the response process.

In certain cases, the contribution from the first mode may be dominant. In these cases, we may let \( x_j = a_j z_1 \) in the above derivation. Then

\[
w_1^2 = (w_1^0)^2 + \mu \sum_{j=1}^{n} a_{j1} E[z_1 g_j(\ddot{z}_1, z_1)] / E[\dot{z}_1^2]
\]

\[
\lambda_1 = \lambda_1^0 + \mu \sum_{j=1}^{n} a_{j1} E[\dot{z}_1 g_j(\ddot{z}_1, z_1)] / E[\dot{z}_1^2]. \tag{2-37}
\]
This is rather a rough approximation, but it is very simple and in some cases, it does give reasonably approximate solutions.

Perturbation Approach

Consider the same problem as defined in the previous section, whose equations of motion are

\[ M\ddot{x} + C(o)\dot{x} + K(o)x + \mu g(x, x) = \tau(t) \quad (2-38) \]

Assume that \( \mu \) is so small that the solution of Eq. (2-38) can be approximately represented by [12]

\[ \ddot{x} = \dot{x}_0 + \mu \dot{x}_1 \quad (2-39) \]

Substituting (2-39) into (2-38), neglecting terms involving \( \mu^2 \), \( \mu^3 \), ... and equating corresponding coefficients of \( \mu^0 \) and \( \mu^1 \) yields the following sets of linear differential equations:

\[ M\ddot{x}_0 + C(o)\dot{x}_0 + K(o)x_0 = \tau(t) \quad (2-40a) \]
\[ M\ddot{x}_1 + C(o)\dot{x}_1 + K(o)x_1 = -g(x_0(t), x_0(t)) \quad (2-40b) \]

Correct to the same order of accuracy, the instantaneous correlation matrix for displacement becomes

\[ E[\dot{x}\dot{x}^T] = E[\dot{x}_0\dot{x}_0^T] + \mu(E[\dot{x}_0\dot{x}_1^T] + E[\dot{x}_1\dot{x}_0^T]). \quad (2-41) \]

Note that

\[ E[\dot{x}_0\dot{x}_1^T] = (E[\dot{x}_0\dot{x}_1^T])^T. \quad (2-42) \]

The matrix \( E[\dot{x}_0\dot{x}_0^T] \) can be found from (2-40a) by the various approaches as in linear analysis, and \( E[\dot{x}_0\dot{x}_1^T] \) may be evaluated as follows.

Since (2-40a) and (2-40b) are linear, their stationary solutions are

\[ \dot{x}_0 = \int_{-\infty}^{\infty} G(t-\tau)\tau(t)\,d\tau \quad (2-43a) \]
\[ \bar{x}_1 = \int_{-\infty}^{\infty} G(t-\tau)g(\tau) \, d\tau, \quad (2-43b) \]

where \( G(t) \) is the common impulse response function matrix of (2-40a) and (2-40b) and \( g(\tau) \) is the abbreviation of \( g(x_0(\tau),x_0(\tau)) \). Thus,

\[
E[\bar{x}_0 \bar{x}_1^T] = - \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(t-\tau_1)E[\bar{\bar{\tau}}(\tau_1)g^T(\tau_2)] \\
\times G^T(t-\tau_2) \, d\tau_1 \, d\tau_2. \quad (2-44)
\]

The matrix \( E[\bar{\bar{\tau}}(\tau_1)g^T(\tau_2)] \) can be evaluated with the help of properties of Gaussian processes. Therefore, we can find \( E[\bar{x}_0 \bar{x}_1^T] \) and hence \( E[\bar{x}x^T] \).

Usually, the evaluation of the integrals in (2-44) is not easy, so Tung [13] has developed a different approach to generate \( E[\bar{x}x^T] \) from (2-40a) and (2-40b). He applies Foss's method [14] to uncouple (2-40a) and (2-40b) into first order differential equations and then solves the resulting equations to find the various instantaneous correlation matrices.

This approach will fail if the damping matrix \( c^{(0)} \) is a null matrix. In this case, Equation (2-40a) does not have a stationary solution since all its correlation functions will finally go to infinity. Another limitation of this approach is that not only must the nonlinearity of the system have to be small, but also the excitation has to be sufficiently low.

**Generalized Equivalent Linearization**

The normal mode approach is quite powerful if it applies. However, due to the conditions imposed on the excitation, its application
is rather limited.

In his thesis Yang [15] introduced a more general approach. Except that the excitation must be stationary, the only additional restriction to this approach is that the excitation be Gaussian. In this approach, we define an auxiliary set of linear differential equations for the original nonlinear system. The solution of the original nonlinear system is approximated by the solution of an auxiliary set and the unknown co-efficients are chosen in such a way that some measure of the difference between the two sets of equations is a minimum.

Consider the following linear equation

\[ M\ddot{x} + C\dot{x} + Kx = \overline{f}(t) \]  \hspace{1cm} (2-45)

and the nonlinear system given by

\[ M\ddot{x} + g(\dot{x},x) = \overline{f}(t). \] \hspace{1cm} (2-46)

The difference between (2-46) and (2-45)

\[ \bar{e} = g(\dot{x},x) - C\dot{x} - Kx \] \hspace{1cm} (2-47)

The necessary conditions to minimize \( \mathbb{E}[\bar{e}^T\bar{e}] \) are given by

\[ \frac{\partial \mathbb{E}[\bar{e}^T\bar{e}]}{\partial c_{jk}} = 2\mathbb{E}[\bar{e}^T \frac{\partial \bar{e}}{\partial c_{jk}}] = 2\mathbb{E}[\bar{e} \dot{x}_j] = 0 \]

\[ \frac{\partial \mathbb{E}[\bar{e}^T\bar{e}]}{\partial k_{jk}} = 2\mathbb{E}[\bar{e}^T \frac{\partial \bar{e}}{\partial k_{jk}}] = 2\mathbb{E}[\bar{e} \dot{x}_j] = 0. \] \hspace{1cm} (2-48)

Upon using Eq. (2-47), they become in the matrix form

\[ \mathbb{E}[\bar{e}\dot{x}^T] = \mathbb{E}[\bar{g}(\dot{x},x)\dot{x}^T] - \mathbb{E}[\dot{x}\dot{x}^T] - KE[\dot{x}\dot{x}^T] = 0 \]

\[ \mathbb{E}[\bar{e}x^T] = \mathbb{E}[\bar{g}(x,x)x^T] - CE[\dot{x}\dot{x}^T] - KE[\dot{x}\dot{x}^T] = 0. \] \hspace{1cm} (2-49)

It has been shown that the conditions in Eq. (2-49) do define a minimum for \( \mathbb{E}[\bar{e}^T\bar{e}] \).
In order to solve Eq. (2-49) for K and C, it is first necessary to express \(E[g(x,x)\mathbf{x}^T] \) and \(E[g(x,x)\mathbf{x}^T] \) in terms of \(E[\mathbf{x}\mathbf{x}^T] \), \(E[\mathbf{x}\mathbf{x}^T] \) and \(E[\mathbf{x}\mathbf{x}^T] \). Let \(y_{kr} \) denote the displacement of k th mass relative to the r th mass and let the approximate force acting on the k th mass by the nonlinear element connecting the k th mass and the r th mass be denoted by \(S_{kr}(y_{kr},y_{kr}) \). Then

\[
E[g_k(\mathbf{x},\mathbf{x})\mathbf{x}_j] = \sum_{r} E[S_{kr}(y_{kr},y_{kr})\mathbf{x}_j] = E[\mathbf{y}_{kr}^\ast \mathbf{y}_{kr}^\ast \mathbf{x}_j] = \sum_{r} E[S_{kr}(y_{kr},y_{kr})\mathbf{x}_j], \tag{2-50}
\]

where the sum is taken over all nonlinear elements connected to the k th mass. Since \(\mathbf{x} \) is a Gaussian vector, it follows that the quantities \(y_{kr}, y_{kr}, x_j, \) and \(\mathbf{x}_j \) will be Gaussian distributed. Hence

\[
E[S_{kr}(y_{kr},y_{kr})\mathbf{x}_j] = E[S_{kr}(y_{kr},y_{kr})\mathbf{y}_{kr}^\ast] \times E[\mathbf{y}_{kr}^\ast \mathbf{y}_{kr}^\ast \mathbf{x}_j]/E[\mathbf{y}_{kr}^\ast] \\
+ E[S_{kr}(y_{kr},y_{kr})\mathbf{y}_{kr}^\ast].E[\mathbf{y}_{kr}^\ast \mathbf{x}_j]/E[\mathbf{y}_{kr}^\ast] \tag{2-51}
\]

Define

\[
\gamma_{kr} = E[S_{kr}(\mathbf{y}_{kr},\mathbf{y}_{kr})\mathbf{y}_{kr}^\ast]/E[\mathbf{y}_{kr}^\ast] \tag{2-52}
\]

\[
\chi_{kr} = E[S_{kr}(\mathbf{y}_{kr},\mathbf{y}_{kr})\mathbf{y}_{kr}^\ast]/E[\mathbf{y}_{kr}^\ast] \tag{2-52}
\]

Then Eq. (2-51) reduces to

\[
E[S_{kr}(\mathbf{y}_{kr},\mathbf{y}_{kr})\mathbf{x}_j] = E[(\gamma_{kr}\mathbf{y}_{kr} + \chi_{kr}\mathbf{y}_{kr})\mathbf{x}_j] \tag{2-53}
\]

\[
E[S_{kr}(\mathbf{y}_{kr},\mathbf{y}_{kr})\mathbf{x}_j] = E[(\gamma_{kr}\mathbf{y}_{kr} + \chi_{kr}\mathbf{y}_{kr})\mathbf{x}_j] \tag{2-53}
\]
Hence, there exists a linear system with spring constant $X_{kr}$ and damping co-efficient $\nu_{kr}$ defined by Eq. (2-52) such that if the nonlinear system is replaced by this linear system, the expectation values $E[g(x,x)x^T]$ and $E[g(x,x)x^T]$ will not be changed.

Substituting Eq. (2-53) in Eq. (2-50) gives

$$
E[g_k(x,x)x_j] = E[\sum_{r} (\nu_{kr} + X_{kr})x_j]
$$

$$
E[g_k(x,x)x_j] = E[\sum_{r} (\nu_{kr} + X_{kr})x_j]
$$

Let the stiffness matrix and the damping matrix of the linear system defined by Eq. (2-52) be denoted by $K^{(e)}$ and $C^{(e)}$. Then Eq. (2-54) can also be written as

$$
E[g_k(x,x)x_j] = E[\sum_{s=1}^{n} (C_{ks}^{(e)} x_s + K_{ks}^{(e)} x_s)x_j]
$$

$$
E[g_k(x,x)x_j] = E[\sum_{s=1}^{n} (C_{ks}^{(e)} x_s + K_{ks}^{(e)} x_s)x_j]
$$

since the right-hand side of (2-54) and (2-55) are just two different representations of the total force acting on the $k$th mass. In matrix form Eq. (2-55) becomes

$$
E[g(x,x)x^T] = C^{(e)}E[x x^T] + K^{(e)}E[x x^T]
$$

$$
E[g(x,x)x^T] = C^{(e)}E[x x^T] + K^{(e)}E[x x^T]
$$

Substituting Eq. (2-56) in Eq. (2-49) and solving for $K$ and $C$ which minimizes $E[e^T e]$, yields

$$(K - K^{(e)})E[x x^T] + (C - C^{(e)})E[x x^T] = 0$$

$$(K - K^{(e)})E[x x^T] + (C - C^{(e)})E[x x^T] = 0$$
which can also be written as

\[
\begin{bmatrix}
E[x^2] & E[xv] \\
E[xv] & E[v^2]
\end{bmatrix}
\begin{bmatrix}
(K - K(e))^T \\
(C - C(e))^T
\end{bmatrix} = 0. \tag{2-58}
\]

If the square matrix is non-singular, the only solution to Eq. (2-58) is

\[
K = K(e) \tag{2-59}
\]

\[
C = C(e).
\]

If the square matrix is singular, (2-59) is not the only solution. But in this case any solution to Eq. (2-58) will lead to the same minimum for \(E[ee']\). So we still can use Eq. (2-59).

Thus, it has been shown that the linear system formed by replacing each nonlinear element by a linear spring and a linear damper defined by Eq. (2-52) will minimize \(E[ee']\) provided that the excitation is Gaussian.

It should be pointed out that the smallness of the nonlinear term in the original equation was not a presupposition in the development of the above method. In general, the accuracy of this method depends on the smallness of the nonlinearity. When the nonlinear terms are not small, this method is often an iterative procedure.

This concludes the relevant literature survey. In the light of the review study in this chapter, we will be better able to appreciate, in the next chapters, the power and usefulness of the simulation approach in the analysis of random linear and nonlinear problems.
CHAPTER III
DISCUSSION OF SIMULATION METHODS

In this chapter we will present two methods to simulate a set of Gaussian processes \( f_1(t), f_2(t), \ldots f_n(t), \ldots f_M(t) \) when the power spectral density function of each process and cross spectral density functions between any two processes are known. These spectral densities are usually arranged in the form of a matrix commonly known as spectral matrix. This matrix is given by

\[
G(w) = \begin{bmatrix}
G_{11}(w) & G_{12}(w) & \cdots & G_{1M}(w) \\
G_{21}(w) & G_{22}(w) & \cdots & G_{2M}(w) \\
\vdots & \vdots & \ddots & \vdots \\
G_{M1}(w) & G_{M2}(w) & \cdots & G_{MM}(w)
\end{bmatrix}
\]

(3-1)

where \( G_{mn}(w) \) is the one-sided cross spectral density between the process \( f_m(t) \) and \( f_n(t) \). When \( m + n \), \( G_{mn}(w) \) is complex with real part \( C_{mn}(w) \) called the co-spectrum and imaginary part \( Q_{mn}(w) \) called the quad-spectrum. When \( m = n \), the quad-spectrum is zero and then \( G_{nn}(w) \) stands for power spectrum for that particular process.

1. **Trigonometric Model**

Here we will show that a set of random processes can be simulated by a trigonometric series of the form

\[
f_1(t) = \sum_{k=1}^{N} \{a_{11}(k)\cos [w_k t + \alpha_{11}(k)] + b_{11}(k)\sin [w_k t + \alpha_{11}(k)]\}
\]

(3-2a)
$$f_2(t) = \sum_{k=1}^{N} \{ a_{21}(k) \cos [w_k t + \alpha_{21}(k)] + b_{21}(k) \sin [w_k t + \alpha_{21}(k)] \\
+ a_{22}(k) \cos [w_k t + \alpha_{22}(k)] + b_{22}(k) \sin [w_k t + \alpha_{22}(k)] \}$$

(3-2b)

$$f_m(t) = \sum_{k=1}^{N} \{ a_{m1}(k) \cos [w_k t + \alpha_{m1}(k)] + b_{m1}(k) \sin [w_k t + \alpha_{m1}(k)] \\
+ a_{m2}(k) \cos [w_k t + \alpha_{m2}(k)] + b_{m2}(k) \sin [w_k t + \alpha_{m2}(k)] \\
+ \cdots \\
+ a_{mm}(k) \cos [w_k t + \alpha_{mm}(k)] + b_{mm}(k) \sin [w_k t + \alpha_{mm}(k)] \}.$$  

(3-2c)

More generally, the above set of processes can be represented as

$$f_m(t) = \sum_{p=1}^{m} \sum_{k=1}^{N} \{ a_{mp}(k) \cos [w_k t + \alpha_{mp}(k)] \\
+ b_{mp}(k) \sin [w_k t + \alpha_{mp}(k)] \}.$$  

(3-3)

The coefficients $a_{mp}(k)$ and $b_{mp}(k)$ are Gaussian random variables with zero mean that have the following additional properties: (i) $a_{mp}(k)$ and $b_{nq}(\lambda)$ are always independent and for the case when $m = n$, $p = q$ and $k = 1$ they are identically distributed, (ii) $a_{mp}(k)$ and $a_{nq}(\lambda)$ (or $b_{mp}(k)$ and $b_{nq}(\lambda)$) are statistically correlated if $p = q$ and $k = \lambda$, otherwise they are independent.

The phase angles $\alpha_{mp}(k)$ are deterministic. Since the coefficients $a_{mp}(k)$ and $b_{nq}(k)$ are Gaussian distributed it follows from
the Central Limit Theorem that the time series \( f_m(t) \) will also be Gaussian distributed.

The form of the simulated time series given by Eq. (3-3) lends itself to a very simple physical interpretation. For the first time series \( (m = 1) \) the index of summation \( p \) takes the value of unity. For the second time series \( (m = 2) \) the index \( p \) takes the values unity and two. The value of \( p = 2 \) adds to the second series two terms that are independent of the first series. Physically it adds some energy to the second process independent of the first process. Likewise for each new process two additional terms are tacked on which allow that process to have some energy that is independent of all the previous processes.

In order to see how the co-efficients \( a_{mp}(k) \) and \( b_{nq}(\ell) \), and the phase angles \( \alpha_{mp}(k) \) should be determined it is necessary to consider the cross correlation between the time series \( f_m(t) \) and \( f_n(t) \). Here for convenience we will assume \( m \leq n \). The cross correlation between these time series is given by

\[
R_{mn}(\tau) = E[f_m(t)f_n(t+\tau)]
\]

\[
= E[\Sigma_{m=1}^{\infty} \Sigma_{n=1}^{\infty} \Sigma_{k=1}^{\infty} \Sigma_{\ell=1}^{\infty} \{a_{mp}(k)a_{nq}(\ell)\cos [w_k t + \alpha_{mp}(k)]\cos [w_\ell (t + \tau) + \alpha_{nq}(\ell)] + a_{mp}(k)b_{nq}(\ell)\cos [w_k t + \alpha_{mp}(k)]\sin [w_\ell (t + \tau) + \alpha_{nq}(\ell)] + b_{mp}(k)a_{nq}(\ell)\sin [w_k t + \alpha_{mp}(k)]\cos [w_\ell (t + \tau) + \alpha_{nq}(\ell)] + b_{mp}(k)b_{nq}(\ell)\sin [w_k t + \alpha_{mp}(k)]\sin [w_\ell (t + \tau) + \alpha_{nq}(\ell)]\}]
\]

(3-4)
The expectation operator can be brought inside the summations, and since the expectation of a sum is the sum of the expectations, we get

\[
R_{mn}(\tau) = \sum_{p=1}^{m} \sum_{q=1}^{n} \sum_{k=1}^{N} \sum_{\ell=1}^{N} \\
\{E[a_{mp}(k)a_{nq}(\ell)]\cos[w_{k}t + \alpha_{mp}(k)]\cos[w_{k}(t + \tau) + \alpha_{nq}(\ell)] \\
+ E[a_{mp}(k)b_{nq}(\ell)]\cos[w_{k}t + \alpha_{mp}(k)]\sin[w_{k}(t + \tau) + \alpha_{nq}(\ell)] \\
+ E[b_{mp}(k)a_{nq}(\ell)]\sin[w_{k}t + \alpha_{mp}(k)]\cos[w_{k}(t + \tau) + \alpha_{nq}(\ell)] \\
+ E[b_{mp}(k)b_{nq}(\ell)]\sin[w_{k}t + \alpha_{mp}(k)]\sin[w_{k}(t + \tau) + \alpha_{nq}(\ell)]\} \\
(3-5)
\]

Because \(a_{mp}(k)\) and \(b_{nq}(\ell)\) are always independent the middle terms in the above expression are both zero. Furthermore, since \(a_{mp}(k)\) and \(a_{nq}(\ell)\) (or \(b_{mp}(k)\) and \(b_{nq}(\ell)\)) are independent unless \(p = q\) and \(k = \ell\), Eq. (3-5) reduces to \(R_{mn}(\tau)\)

\[
R_{mn}(\tau) = \sum_{p=1}^{m} \sum_{k=1}^{N} \\
\{E[a_{mp}(k)a_{np}(k)]\cos[w_{k}t + \alpha_{mp}(k)]\cos[w_{k}(t + \tau) + \alpha_{np}(k)] \\
+ E[b_{mp}(k)b_{np}(k)]\sin[w_{k}t + \alpha_{mp}(k)]\sin[w_{k}(t + \tau) + \alpha_{np}(k)]\} \\
(3-6)
\]

Let \(K_{mnp}(k) = E[a_{mp}(k)a_{np}(k)]\). That is \(K_{mnp}(k)\) is the covariance between \(a_{mp}(k)\) and \(a_{np}(k)\). Because \(b_{mp}(k)\) has the same distribution as \(a_{mp}(k)\), we also have \(K_{mnp}(k) = E[b_{mp}(k)b_{np}(k)]\). Using these relationships and a trigonometric identity Eq. (3-6) becomes

\[
R_{mn}(\tau) = \sum_{p=1}^{m} \sum_{k=1}^{N} K_{mnp}(k)\cos[w_{k}\tau - \alpha_{mp}(k) + \alpha_{np}(k)] \\
(3-7)
\]
The right hand side of Eq. (3-7) is independent of the time \( t \); therefore, the assumed trigonometric form for the time series yields stationary random processes.

Noting the fact that the spectral density is the Fourier Transform of the correlation function, the one-sided cross-spectral density for processes \( f_m(t) \) and \( f_n(t) \) is given by

\[
G_{mn}(w) = \begin{cases} 
2 \int_{-\infty}^{\infty} R_{mn}(\tau)e^{-j\omega \tau} \, d\tau, & w \geq 0 \\
0, & w < 0 
\end{cases} 
\tag{3-8}
\]

The next step is to substitute Eq. (3-7) into Eq. (3-8) and perform the integration. However, it should be recalled that \( K_{mnp}(k) \) in Eq. (3-7) is the expected value of \( a_{mp}(k) \times a_{np}(k) \) (or \( b_{mp}(k) \times b_{np}(k) \)). Therefore, by substituting Eq. (3-7) into Eq. (3-8) what we obtain is an expected value for the cross-spectral density. Thus we have

\[
E[G_{mn}(w)] = \begin{cases} 
2 \sum_{p=1}^{m} \sum_{k=1}^{N} K_{mnp}(k) \\
\sum_{k=1}^{N} \left\{ \int_{-\infty}^{\infty} \cos [(w_k \tau - \alpha_{mp}(k) + \alpha_{np}(k))e^{-j\omega \tau} \, d\tau} \right\} & w \geq 0 \\
0, & w < 0 
\end{cases} 
\tag{3-9}
\]

Carrying out the integration gives

\[
E[G_{mn}(w)] = \begin{cases} 
2\pi \sum_{p=1}^{m} \sum_{k=1}^{N} K_{mnp}(k)\delta(w - w_k) \\
\sum_{k=1}^{N} \left\{ \cos[\alpha_{mp}(k) - \alpha_{np}(k)] - j \sin[\alpha_{mp}(k) - \alpha_{np}(k)] \right\} , & w \geq 0 \\
0, & w < 0 
\end{cases} 
\tag{3-10}
\]

where \( \delta(w - w_k) \) is the Dirac delta function.
We thus see that for the assumed trigonometric time series given by Eq. (3-3) \( G_{mn} \) is composed of both real and imaginary terms. When \( m = n \), \( G_{mn} \) corresponds to a power spectral density and the imaginary portion is zero. A schematic plot of Eq. (3-10) is shown in Figure 1. The frequencies \( w_k \) are chosen such that

\[
\begin{align*}
    w_k &= w_2 + (k - \frac{1}{2})\Delta w, \quad k = 1, 2, \ldots, N \\
    \Delta w &= \frac{w_u - w_L}{N}
\end{align*}
\]

where \( w_u \) and \( w_L \) are respectively the upper and lower cut off frequencies of the spectra that is used to generate the time series.

Suppose an actual power spectrum \( G(w) \) for which we want to obtain a simulated time series is shown in Figure 2. We can slice this spectrum up into \( N \) intervals of width \( \Delta w \) as shown. The amount of energy contained in the slice centered at \( w = w_k \) is \( G(w_k)\Delta w \). We want the expected value of the spectrum corresponding to our simulated time series to have the same amount of energy at \( w = w_k \). This means that the expected amplitude of the delta function at \( w = w_k \) should be \( G(w)\Delta w \). Similar criteria must be applied for the cross-spectra of the simulated time series.

We assume that at any frequency \( w = w_k \) the cross-spectral matrix can be factored into an upper and lower triangular matrix, where the upper triangular matrix is the complex transpose of the lower triangular matrix, as indicated below:
Fig. 1. Schematic sketch of a discrete power spectrum from a simulated time series.
Fig. 2. Schematic sketch of a continuous power spectrum used to generate a time series.
The bar is used to denote the complex conjugate. If Eq. (3-12) holds then

\[ G_{mn}(w) = \sum_{p=1}^{n} H_{mp}(w) \bar{H}_{np}(w) \]  

(3-13)

for \( n \leq m \). Eq. (3-13) can be rewritten with the limit of summation taken as \( m \) instead of \( n \) since \( H_{mn}(w) = 0 \) for \( m > n \). Thus Eq. (3-13) becomes

\[ G_{mn}(w) = \sum_{p=1}^{m} H_{mp}(w) \bar{H}_{np}(w) \]  

(3-14)

Using the above relation, solutions are obtained as

\[ H_{mm}(w_k) = \left( \frac{\tilde{D}_m(w_k)}{\tilde{D}_{m-1}(w_k)} \right)^{1/2}, \quad m = 1, 2, \ldots, M \]  

(3-15)

where \( \tilde{D}_m(w_k) \) is the \( m \)th principal minor of \( G(w_k) \) with \( \tilde{D}_0 \) being defined as unity, and
\[ H_{mp}(w_k) = H_{pp}(w_k) \frac{G(1, 2, \ldots, p-1, m)}{D_k(w)} \]

\[ = \frac{G(1, 2, \ldots, p-1, p)}{D_k(w)} \]

\[ p = 1, 2, \ldots, M, m = p + 1, \ldots, M \]

where,

\[
G(1, 2, \ldots, p-1, m) = 
\begin{vmatrix}
G_{11} & G_{12} & \cdots & G_{1,p-1} & G_{1p} \\
G_{21} & G_{22} & \cdots & G_{2,p-1} \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
G_{p-1,1} & G_{p-1,2} & \cdots & G_{p-1,p-1} & G_{p-1,p} \\
G_{m1} & G_{m2} & \cdots & G_{m,p-1} & G_{mp}
\end{vmatrix}
\]

is the determinant of a submatrix obtained by deleting all elements except \((1, 2, \ldots, p-1, m)\) th rows and \((1, 2, \ldots, p-1, p)\) th columns of \(\tilde{G}(w_k)\).

It is noted that the above solutions are valid only when the matrix \(G(w)\) is Hermitian and positive definite, as can be seen from Eq. (3-15).

Because the cross-spectral density matrix \(\tilde{G}(w)\) is known to be only non-negative definite, special consideration is needed in those cases where \(\tilde{G}(w)\) has a zero principal minor. This is discussed in Appendix C.

For the band of frequency \([w_k - \frac{1}{2} \Delta w, w_k + \frac{1}{2} \Delta w]\) we want the expected value of the energy in the spectrum of the simulated time series to be equal to the energy \(G_{mn}(w) \Delta w\) of the original spectrum. Thus equating the energy in the band centered at \(w = w_k\) as given by Eqs. (3-10) and (3-14) we get

\[
2\pi K_{mn}(\lambda) \{ \cos [\alpha_{mp}(\lambda) - \alpha_{np}(\lambda)] - j \sin [\alpha_{mp}(\lambda) - \alpha_{np}(\lambda)] \} = H_{mp}(w_k) H_{np}(w_k) \Delta w
\]

\[ (3-17) \]
If we write
\[ H_{mp}(w_k) = |H_{mp}(w_k)| e^{-j\alpha_{mp}(k)} \]  
(3-18a)
\[ = |H_{mp}(w_k)| [\cos \alpha_{mp}(k) - j \sin \alpha_{mp}(k)] \]  
(3-18b)
\[ = \text{RE}[H_{mp}(w_k)] + j \text{IM}[H_{mp}(w_k)] \]  
(3-18c)
then by substituting Eq. (3-18a) into Eq. (3-17) we can see that
\[ K_{mp}(k) = \frac{\Delta w}{2\pi} |H_{mp}(w_k)||H_{np}(w_k)| \]  
(3-19)
From Eqs. (3-18b) and (3-18c) we find
\[ \alpha_{mp}(k) = -\tan^{-1}\left(\frac{\text{IM}[H_{mp}(w_k)]}{\text{RE}[H_{mp}(w_k)]}\right) \]  
(3-20)
Thus it follows, as stated earlier, that the phase angles are deterministic.

We recall that
\[ K_{mp}(k) = \begin{cases} E[a_{mp}(k)a_{np}(k)] \\ or \\ E[b_{mp}(k)b_{np}(k)] \end{cases} \]  
(3-21a)
(3-21b)
That is we want \( a_{mp}(k) \) and \( b_{mp}(k) \) to be independent random variables with their covariances given by the right hand side of Eq. (3-19). This can be done in the following manner, if we let
\[ a_{mp}(k) = \frac{\Delta w}{2\pi} |H_{mp}(w_k)| \xi_p \]  
(3-22a)
and
\[ b_{mp}(k) = \frac{\Delta w}{2\pi} |H_{mp}(w_k)| \eta_p \]  
(3-22b)
where \( m = 1, 2, \ldots, M; p = m, m+1, \ldots, M \) and \( \xi_p \) and \( \eta_p \) are independent Gaussian random variables generated on a digital computer. Because the \( \xi \)'s and \( \eta \)'s are Gaussian distributed, the \( a \)'s and \( b \)'s will also be Gaussian distributed.
Substituting Eq. (3-22a) in Eq. (3-21a) or Eq. (3-22b) in Eq. (3-21b) and taking the expectation of both sides we see that in order to make the left-hand-side equal to right-hand-side, the mean of $\xi$ or $\eta$ should be zero and their variances should be unity.

From Eq. (3-21a) we have

$$E[a_{mp}(k)] = \frac{\Delta w}{2\pi} |H_{mp}(w_k)|E[\xi_p] = 0$$  \hspace{1cm} (3-23a)

and

$$E[a_{mp}(k)a_{np}(k)] = \frac{\Delta w}{2\pi} |H_{mp}(w_k)||H_{np}(w_k)|E[\xi_p]^2$$ \hspace{1cm} (3-23b)

$$= \frac{\Delta w}{2\pi} |H_{mp}(w_k)||H_{np}(w_k)|.$$

Thus the terms $a_{mp}(k)$ (or $b_{mp}(k)$) satisfy the properties stated earlier and they also satisfy Eq. (3-17).

This concludes our explanation of how to simulate several multi-correlated time series.

After discussing the Fast Fourier Transform in the next section, we will give an example problem to check and compare the two methods.

II. Fast Fourier Transform (FFT) Method

Assume that a set of discrete time series can be represented by the following expression:

$$f_{pn} = \frac{1}{N} \sum_{k=0}^{N-1} X_{pk} \exp \left[j \frac{2\pi kn}{N} \right]$$  \hspace{1cm} (3-24)

where,

$p$ = number of time series
$n$ = time index
$k$ = frequency index
The terms $X_{pk}$ are elements of a complex vector generated in the following way

$$\{X_{pk}\} = \left[ \frac{N}{2h} \right] \{H_k\} \{\xi_{pk}\} \tag{3-25}$$

where,

$$h = \Delta t, \text{ discrete time increment}$$

$[H_k]$ is a lower triangular matrix obtained from the given spectrum matrix as discussed in the preceding section, that is, it satisfies the relation

$$[H_k][H_k]^T = [G_k] \tag{3-26}$$

and, $\xi_{pk} = \xi_{pk} + j \eta_{pk} \tag{3-27}$

where $\xi_{pk}$ and $\eta_{pk}$ are independent Gaussian random numbers such that

$$E[\xi_{pk}] = E[\eta_{pk}] = 0 \tag{3-28a}$$

$$E[\xi_{pk}^2] = E[\eta_{pk}^2] = 0.5 \tag{3-28b}$$

Writing Eq. (3-25) in expanded form

$$\begin{bmatrix}
X_{1k} \\
X_{2k} \\
\vdots \\
X_{Mk}
\end{bmatrix} = \left[ \frac{N}{2h} \right] \begin{bmatrix}
H_{11k} & 0 & \cdots & 0 \\
H_{21k} & H_{22k} & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
H_{M1k} & H_{M2k} & \cdots & H_{MMk}
\end{bmatrix} \begin{bmatrix}
\zeta_{1k} \\
\zeta_{2k} \\
\vdots \\
\zeta_{Mk}
\end{bmatrix} \tag{3-29a}$$

That is, we can write

$$X_{pk} = \left[ \frac{N}{2h} \right] \sum_{q=1}^{M} H_{pqk} \xi_{qk} \tag{3-29b}$$

$$\overline{X}_{rl} = \left[ \frac{N}{2h} \right] \sum_{s=1}^{M} \overline{H}_{rs} \xi_{sl} \tag{3-29c}$$

where the bar denotes complex conjugate.
Then,

\[ E[X_{pk}X_{r\ell}] = \frac{N}{2\pi} \sum_{q=1}^{M} \sum_{s=1}^{M} H_{pqk}H_{rs\ell} \zeta_{qs} \zeta_{s\ell} \]  

(3-30a)

Moving the expectation operator inside, we can write

\[ E[X_{pk}X_{r\ell}] = \frac{N}{2\pi} \sum_{q=1}^{M} \sum_{s=1}^{M} H_{pqk}H_{rs\ell} E[\zeta_{qs} \zeta_{s\ell}] \]  

(3-30b)

Making use of properties of complex random number as given in terms of \( \xi \)'s and \( \eta \)'s by Eqs. (3-28a) and (3-28b), it can be easily seen that

\[ E[\zeta_{qs} \zeta_{s\ell}] = \delta_{qs} \delta_{k\ell} \]  

(3-30c)

where \( \delta_{qs} \) and \( \delta_{k\ell} \) are Kronecker delta functions; substituting (3-30c) into (3-30b), we get

\[ E[X_{pk}X_{r\ell}] = \frac{N}{2\pi} \sum_{q=1}^{M} \sum_{s=1}^{M} H_{pqk}H_{rs\ell} \delta_{qs} \delta_{k\ell} \]  

(3-31a)

\[ = \frac{N}{2\pi} \sum_{q=1}^{M} H_{pqk}H_{rqs} \delta_{k\ell} \]  

(3-31b)

Taking the inverse Fourier Transform of Eq. (3-24), we get

\[ X_{pk} = \sum_{n=0}^{N-1} f_{pn} \exp[-j \frac{2\pi kn}{N}] \]  

(3-32a)

Therefore,

\[ X_{p(N-k)} = \sum_{n=0}^{N-1} f_{pn} \exp[-j \frac{2\pi (N-k)n}{N}] \]  

(3-32b)
Since $f_p$ is real, comparing Eqs. (3-32a) and (3-32b), we see that

$$X_p(N-k) = \bar{X}_p k$$  \hspace{1cm} (3-33)

Thus, it is only necessary to generate $\frac{N}{2}$ values of $X$ for each time series because the other half of the values of $X$ are just the complex conjugate of the first half of the values of $X$.

Now, it is necessary to show that time series represented by Eq. (3-24) do indeed have the proper power and cross-spectral densities.

From Eq. (3-24)

$$f_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_p k \text{EXP}[j \frac{2\pi nk}{N}]$$

Since $f_p$ is real, taking the complex conjugate on both sides of the above equation, we can write

$$f_p(n) = \frac{1}{N} \sum_{k=0}^{N-1} X_p k \text{EXP}[-j \frac{2\pi nk}{N}].$$ \hspace{1cm} (3-34a)

Thus, the cross correlation between time series $p$ and time series $r$ is given by

$$R_{pr}(n,m) = E[f_p(n) f_r(m)]$$ \hspace{1cm} (3-34a)

where, $n$ and $m$ stand for the time indices of process $p$ and process $r$ respectively.

Substituting for $f_p$ and $f_r$ from Eq. (3-24) and Eq. (3-24a) respectively in Eq. (3-34a), we get

$$R_{pr}(n,m) = E[\frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{\ell=0}^{N-1} X_p k \bar{X}_r \text{EXP}[j \frac{2\pi (kn-\ell m)}{N}]]$$ \hspace{1cm} (3-34b)
Moving the expectation sign inside:

\[ R_{pr}(n,m) = \frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} E[X_{pk}X_{rk}] x \exp\left[\frac{j 2\pi (kn-lm)}{N}\right]. \]  

(3-34c)

From Eq. (3-31b) one obtains:

\[ E[X_{pk}X_{rk}] = \frac{N}{2h} \sum_{q=1}^{M} H_{pqk} \delta_{rl}. \]

Substituting this in Eq. (3-34c)

\[ R_{pr}(n,m) = \frac{1}{2hN} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} \left\{ \sum_{q=1}^{M} H_{pqk} \delta_{rl} \right\} x \exp\left[\frac{j 2\pi (kn-lm)}{N}\right]. \]

(3-34d)

Unless \( k = l \), Eq. (3-34d) is zero.

Hence,

\[ R_{pr}(n,m) = \frac{1}{2hN} \sum_{k=0}^{N-1} \sum_{q=1}^{M} H_{pqk} \delta_{rl} \exp\left[\frac{j 2\pi k(m-n)}{N}\right]. \]

(3-34e)

That is, the correlation is a function of the time lag which proves that the process is stationary.

Finally we can write Eq. (3-34e) as

\[ R_{pr}(m-n) = \frac{1}{2hN} \sum_{k=0}^{N-1} \sum_{q=1}^{M} H_{pqk} \delta_{rl} \exp\left[\frac{j 2\pi k(m-n)}{N}\right]. \]

(3-35)

The spectral density function is the inverse Fourier Transform of Eq. (3-35). That is

\[ G_{prk} = 2h \sum_{k=0}^{N-1} R_{pr}(m-n) \exp\left[-\frac{j 2\pi k(m-n)}{N}\right]. \]

(3-36a)

\[ = \sum_{q=1}^{M} H_{pqk} \delta_{rl}. \]

(3-36b)
which is equal to the elements of the spectral matrix between the process p and process q.

Thus, we see that the assumed form of the time series given by Eq. (3-24) has the same spectral density as the target spectral density function.

**Simulation of Strong Wind Turbulence**

In order to check the two simulation techniques described above namely the trigonometric model and Fast Fourier Transform model, we generated six correlated time series representing the fluctuating part of wind velocities. These six series represent the three components of the wind at two different spatial locations. Each simulation technique was checked by comparing the spectra of the simulated data to the spectra used to generate the data. The input spectra used for these time series are based on wind velocity measurements made by several investigators [16, 17, 18]. These spectra will not be discussed here in detail. Under strong wind conditions turbulence is due to mechanical mixing caused by frictional effects. In this case, the turbulence can be considered a stationary random process with zero mean and a Gaussian distribution.

The following expressions for the spectra were used for this simulation:

\[
\begin{align*}
\frac{nC_{11}(n)}{u^2} &= \frac{87.56f_1}{((1.0 + 1.5 (19.6f_1)^{0.845})^{1.945}} \\
\frac{nC_{22}(n)}{u^2} &= \frac{24.23f_1}{((1.0 + 1.5 (7.368f_1)^{0.781})^{2.134}}
\end{align*}
\]  
(3-37)  
(3-38)
\[
\frac{nC_{33}(n)}{u^2} = \frac{3.36f_1}{1 + 10f_1^{5/3}}
\]

(3-39)

\[
\frac{nC_{44}(n)}{u^2} = \frac{272.2f_2}{((1.0 + 1.5 (39.3f_2)^{0.845})^{1.972}}
\]

(3-40)

\[
\frac{nC_{55}(n)}{u^2} = \frac{46.46f_2}{((1.0 + 1.5 (11.06f_2)^{0.781})^{2.1}}
\]

(3-41)

\[
\frac{nC_{66}(n)}{u^2} = \frac{3.36f_2}{1 + 10f_2^{5/3}}
\]

(3-42)

\[
\frac{nC_{13}(n)}{u^2} = -\frac{12.5f_1}{(1.0 + 7.5f_1)^{8/3}}
\]

(3-43)

\[
\frac{nC_{46}(n)}{u^2} = -\frac{12.5f_2}{(1.0 + 7.5f_2)^{8/3}}
\]

(3-44)

\[
C_{14}(n) = (C_{11}(n)C_{44}(n))^{1/2}(exp(-19\Delta f))^{1/2}\cos (2\pi\Delta f)
\]

(3-45)

\[
Q_{14}(n) = (C_{11}(n)C_{44}(n))^{1/2}(exp(-19\Delta f))^{1/2}\sin (2\pi\Delta f)
\]

(3-46)

\[
C_{25}(n) = (C_{22}(n)C_{55}(n))^{1/2}(exp(-13\Delta f))^{1/2}\cos (4\pi\Delta f)
\]

(3-47)

\[
Q_{25}(n) = (C_{22}(n)C_{55}(n))^{1/2}(exp(-13\Delta f))^{1/2}\sin (4\pi\Delta f)
\]

(3-48)

\[
C_{36}(n) = (C_{33}(n)C_{66}(n))^{1/2}(exp(-13\Delta f))^{1/2}\cos (4\pi\Delta f)
\]

(3-49)

\[
Q_{36}(n) = (C_{33}(n)C_{66}(n))^{1/2}(exp(-13\Delta f))^{1/2}\sin (4\pi\Delta f)
\]

(3-50)

\[
C_{34}(n) = (C_{13}(n)C_{46}(n))^{1/2}(exp(-16\Delta f))^{1/2}\cos (3\pi\Delta f)
\]

(3-51)

\[
C_{16} = C_{34}
\]

(3-52)

\[
Q_{34}(n) = (C_{13}(n)C_{46}(n))^{1/2}(exp(-16\Delta f))^{1/2}\sin (3\pi\Delta f)
\]

(3-53)

\[
Q_{16}(n) = Q_{34}(n)
\]

(3-54)

where \(C_{ij}\) and \(Q_{ij}\) represent the co-spectrum and quadrature-spectrum parts of the spectral density function respectively.
Note that $C_{ij} = C_{ji}$  
and $Q_{ij} = -Q_{ji}$

The elements of the components of the spectral matrix, which have not been listed above, have been assumed to be zero. The following actual values were used for simulation:

$z_1 = 100$ ft, $z_2 = 50$ ft  
v_1 = 60 ft/sec., $v_2 = 50.974$ ft/sec.
$f_1 = nz_1/v_1$, $f_2 = nz_2/v_2$
$u^*2 = (5.212)^2 = 27.1649$ ft$^2$/sec$^2$
$f = n\Delta z/\bar{v} = n (100 - 50)/(60.0 + 50.974)/2$

where $\bar{v}$ = average velocity

$n$ = frequency in cycles per sec.

Suffix 1 or 2 refers to the station at 100 ft or 50 ft respectively.

Results

Fig. 3-a shows a set of six simulated correlated time series based on the trigonometric model. Time series one, two and three represent the wind velocities in the mean wind, cross wind and vertical direction respectively at a height of 100 ft. Time series four, five and six are similar simulations for a spatial position 50 ft below the first point. Series one and four are positively correlated, while series three and six are negatively correlated to one and four. Series two and five, the series representing the cross wind, are positively correlated to each other but uncorrelated to the other four series. For these series, velocities were calculated every second
for 2048 seconds. The number of frequencies used, equal to N in the analysis, was 600.

Fig. 3-b shows a similar set of simulated time series based on the Fast Fourier Transform method. It is interesting to note the similarity of the outcome. The number of frequencies used, equal to N in the analysis, has to be the same as the number of time points that is 2048.

A comparison between the spectra used to generate the simulated data and the spectra of the simulated data is presented in Figures 4-a through 9-a for the trigonometric model and in Figures 4-b through 9-b for the FFT model. Figures 8-a and 9-a are respectively the co- and quad-spectra between time series one and time series four based on trigonometric model. Figures 8-b and 9-b are the FFT counterpart. In each case the solid line represents the original spectrum and the dashed line represents the spectrum of the simulated time series. The spectra were calculated from the simulated data using the "Cooley-Tukey" method of calculating the correlation function first, and then the "Tukey window" was used for smoothing purposes. As can be seen the comparison between the actual spectra and the simulated spectra is quite good in all cases. We did not consider it necessary to show all 36 possible power and cross-spectra. The agreement looks the worst for the quad-spectrum between series one and four (Figures 9-a and 9-b). The vertical scale for this comparison, however, is very expanded and about all we can conclude is that both the original and simulated spectra are very close to zero. Also,
FIG 3A. SIMULATED WIND VELOCITIES BY TRIGONOMETRIC MODEL

THE TOTAL RECORD LENGTH IS 2048 SECONDS
FIG 3B. SIMULATED WIND VELOCITIES BY FFT METHOD

THE TOTAL RECORD LENGTH IS 2048 SECONDS
Fig. 4a. Comparison between the original $G_11(w)$ and the spectrum of the first simulated time series based on trigonometric model. (Vert. Scale: 100(M^2/sec)/in; Horz. Scale: 0.53(rad/sec)/in)
Fig 4b. Comparison between the original $G_1(w)$ and the spectrum of the first simulated time series based on FFT model. (Vert. Scale: $100(M^2/\text{sec})/\text{in}$; Horz. Scale: $0.63(\text{rad/sec})/\text{in}$)
Fig. 5a. Comparison between the original $G_{22}(w)$ and the spectrum of the second simulated time series based on trigonometric model. (Vert. Scale: $(50 \text{ M}^2/\text{sec})/\text{in}$; Horz. Scale: $0.63(\text{rad/sec})/\text{in}$)
Fig. 5b. Comparison between the original $G_{00}(w)$ and the spectrum of the second simulated time series based on FFT model. (Vert. Scale: $(50M^2/\text{sec})/\text{in}$; Horz. Scale: $0.63(\text{rad/sec})/\text{in}$)
Fig. 6a. Comparison between the original $G_{33}(w)$ and the spectrum of the third simulated time series based on trigonometric model. (Vert. Scale: (5 $M^2$/sec)/in; Horz. Scale: 0.63(rad/sec)/in)
Fig. 6b. Comparison between the original $g_{33}(w)$ and the spectrum of the third simulated time series based on FFT model. (Vert. Scale: $5(M^2/\text{sec}/\text{in});$ Horz. Scale: $0.63(\text{rad/sec.})/\text{in}$)
Fig. 7a. Comparison between the original $G_{44}(w)$ and the spectrum of the fourth simulated time series based on trigonometric model. (Vert. Scale: (150 $M^2$/sec)/in; Horz. Scale: 0.63(rad/sec)/in)
Fig. 7b. Comparison between the original $G_{44}(w)$ and the spectrum of the fourth simulated time series based on FFT model. (Vert. Scale: $150(M^2/sec)/in$; Horz. Scale: $0.63(rad/sec)/in$)
Fig. 8a. Comparison between the original $C_{14}(w)$ and the co-spectrum between simulated time series one and four based on trigonometric model. (Vert. Scale: 81.25 (M$^2$/sec)/in; Horz. Scale: 0.63 (rad/sec)/in)
Fig. 8b. Comparison between the original $C_{14}(w)$ and the co-spectrum between simulated time series one and four based on FFT model. (Vert. Scale: $81.25(M^2/sec)/in$; Horz. Scale: $0.63(rad/sec)/in$)
Fig. 9a. Comparison between the original $Q_{14}(w)$ and the quad-spectrum between simulated time series one and four based on trigonometric model. (Vert. Scale: $4.0 (m^2/sec)/in$; Horz. Scale: $0.63 (rad/sec)/in$)
Fig. 9b. Comparison between the original $Q_{14}(w)$ and the quadrature spectrum between simulated time series one and four based on FFT model. (Vert. Scale: 4.0 $(M^2/sec)/in$; Horz. Scale: 0.63 rad/sec)/in)
it is interesting to note that, in general, the comparison between the simulated spectra and the actual spectra looks better in the case of FFT approach.

**Comment**

Considering the above results we feel that both the simulation methods presented work very well. The only drawback we see is the amount of computer storage that is necessary. It is noted that FFT method works about twenty times faster in terms of computer time compared to trigonometric model. But FFT approach has a drawback in that the number of time points is equal to the frequency points and we can't restart the simulation at any given time $t$. It has to start with $t = 0$. Also, the time interval is related to frequency intervals. The trigonometric approach does not suffer from these disadvantages. Here, we can start the simulation beyond any given time and also the time interval is not dependent on the frequency discretization. Because of the presence of sine and cosine functions in the trigonometric model, it can be very useful in the response analysis of linear system. Thus, we see that whereas the Fast Fourier Simulation method has a tremendous advantage in terms of computer time, trigonometric model is more useful in certain cases.
Example 1. Forced oscillations of a free standing latticed tower.

To show the application of the simulation method for a linear problem the dynamic response of a three-legged, latticed steel tower, shown in Figure 10, due to wind load in the y direction was investigated. The tower was idealized as a space truss, and the structural members were assumed to resist axial loads only.

For the dynamic analysis, the tower was modeled mathematically as a discrete system of fourteen masses lumped at the panel points. Horizontal loads were assumed to be applied at the panel points, and secondary stresses were assumed to be small.

The assumptions made in deriving this analytical model are summarized below:

1. The tower is a linear elastic space truss;
2. Motion in two orthogonal horizontal directions are uncoupled;
3. Vertical motions are negligible;
4. Loads are applied only at panel points;
5. Secondary stresses are negligible;
6. Masses are concentrated at centroids of planes at panel points;
7. The base of the tower is rigid; and
8. The deformations are small enough to be geometrically linear. Under these assumptions, the column elements of the flexibility matrix were computed by successively applying a unit load horizontally at each panel point in $y$ direction. The flexibility coefficients are shown in Table 2. The mass matrix is diagonal.\[37\]

After the flexibility and mass matrices for the tower had been computed, the natural frequencies and mode shapes were obtained in the usual manner as described in the following section.

The equation of motion for an undamped, multi-degree of freedom, discrete mass systems are given by

$$ M\ddot{y} + Ky = F(t) \tag{4-1} $$

where

- $M = \text{mass matrix}$,
- $K = \text{stiffness matrix of the system}$,
- $F(t) = \text{forcing function vector of the system}$,
- $\dot{y} = \text{displacement vector}$,

and,

$$ \ddot{y} = \text{acceleration vector of the system}.$$

When the system is vibrating harmonically at a natural frequency, $F(t)$ is zero and the displacement vector may be written as

$$ y = \bar{A}_n \sin(w_n t) \tag{4-2} $$

where

- $\bar{A}_n = \text{displacement vector of the } n\text{-th mode}$
- $w_n = \text{n-th natural frequency}$.

Eq. (4-1) then becomes

$$ -w_n^2 M\bar{A}_n \sin(w_n t) + K\bar{A}_n \sin(w_n t) = \bar{F} \tag{4-3} $$
Dividing Eq. (4-3) by \(w_n^2 \sin (w_n t)\) and rearranging terms, then
\[
\bar{M} \bar{A}_n = \frac{1}{w_n^2} \bar{K} \bar{A}_n \tag{4-4}
\]
Premultiplying both sides of Eq. (4-4) by the inverse of \(K\)
\[
K^{-1} \bar{M} \bar{A}_n = \frac{1}{w_n^2} K^{-1} \bar{K} \bar{A}_n \tag{4-5}
\]
and replacing \(K^{-1}\) by \(S\), the flexibility matrix of the system, and
\(K^{-1}K = I = \text{identity matrix, then}\)
\[
S \bar{M} \bar{A}_n = \frac{1}{w_n^2} \bar{A}_n \tag{4-6}
\]
Denoting \(D = SM\) as the dynamical matrix and \(\lambda_n = \frac{1}{w_n^2}\), the standard algebraic eigen value problem is obtained as
\[
D \bar{A}_n = \lambda_n \bar{A}_n \tag{4-7}
\]
The computed first three eigen values and their corresponding eigen vectors are shown in Table 3. Three natural periods were 0.496 sec., 0.158 sec., and 0.080 sec. in the y direction.

After having determined the modal shape and natural frequencies, we will proceed to do the dynamical analysis as follows: Let the masses \(M_j\), concentrated at points 1, 2, 3, ..., j, k, ..., r of the system be subject to disturbing forces.
\[
F_j(t) = F_{aj} + F_{oj}(t) \tag{4-8}
\]
where \(F_{aj} = 0.5 \rho C_{xj} S_j V_{aj}^2\) -- the static wind loading acting at the point under consideration, \(v_{aj}\) is the average value of the longitudinal component of the velocity at this point,
\[
F_{oj}(t) = F_{aj} \left(\frac{V_{oj}(t)}{v_{aj}} + \frac{v_{oj}^2(t)}{v_{aj}^2}\right) \text{is the disturbing force relevant}
for the pulsating part of the velocity \(v_{0j}(t)\),

\(\rho\) is the air density,

\(C_{xj}\) is the drag coefficient of the construction at the level \(j\),

and \(S_j\) is the area of the projection of the structure at the level \(j\) on the plane perpendicular to the direction of the wind.

Now, let

\[
y_k = \sum_{i=1}^{r} q_i(t) \alpha_{yi}(x_k) \tag{4-9}
\]

where \(y_k\) = dynamic displacement

\(\alpha_{yi}(x_k)\) = modes of natural oscillation

\(q_i(t)\) = generalized coordinates.

Then the equation of motion for the \(i\) th mode is

\[
\ddot{q}_i(t) + (u + iv)w_i^2 q_i(t) = \frac{Q_i(t)}{M_ig} \tag{4-10}
\]

where \(u = \frac{4 - r_0^2}{4 + r_0^2} \),

\(iv = \frac{4r_0}{4 + r_0^2}\sqrt{T} \); \(r_0 = \frac{\delta}{\pi}\)

The generalized force \(Q_i(t) = \sum_{j=1}^{r} F_j(t) \alpha_{yi}(x_j)\), and the generalized mass \(M_ig = \sum_{j=1}^{r} M_j \alpha_{yi}(x_j)\) where

\(w_i = i\) th natural circular frequency of the system

\(\delta = \) logarithmic damping decrement of oscillation

Neglecting the square term in the expression for the disturbing force, which is very small compared to the first term, we can write

\[
F_{0j}(t) = F_{aj} \left(\frac{2v_{0j}(t)}{v_{aj}}\right) \tag{4-11}
\]
Now,

\[ Q_i(t) = \sum_{j=1}^{N} \{ F_{aj} \alpha y_i(x_j)(1 + \frac{2v_{oj}(t)}{v_{aj}}) \} \]  \hspace{1cm} (4-12)

Then

\[ \overline{Q}_i(t) = \text{mean generalized force} = \sum F_{aj} \alpha y_i(x_j) \]  \hspace{1cm} (4-13)

\[ B_{Qi}(\tau) = \text{correlative function of the generalized force} = \mathbb{E}[Q_i(t)Q_i(t + \tau)] \]

\[ B_{Qi}(\tau) = \mathbb{E}[\sum_{j=1}^{N} \sum_{k=1}^{N} \{ F_{aj} \alpha y_i(x_j)(1 + \frac{2v_{oj}(t)}{v_{aj}}) \} \times \{ F_{ak} \alpha y_i(x_k)(1 + \frac{2v_{ok}(t + \tau)}{v_{ak}}) \}] \]  \hspace{1cm} (4-14a)

Multiplying these two expressions and moving the expectation sign inside

\[ B_{Qi}(\tau) = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha y_i(x_j) y_i(x_k) \]

\[ + 4 \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha y_i(x_j) y_i(x_k) \times \mathbb{E}[v_{oj}(t)v_{ok}(t + \tau)] \frac{1}{v_{aj}v_{ak}} \]  \hspace{1cm} (4-14b)

\[ B_{QiQ_k}(\tau) = \text{Cross correlative function for the generalized force} = \mathbb{E}[Q_i(t)Q_k(t + \tau)] \]

\[ B_{QiQ_k} = \mathbb{E}[\sum_{j=1}^{N} \sum_{k=1}^{N} \{ F_{aj} \alpha y_i(x_j)(1 + \frac{2v_{oj}(t)}{v_{aj}}) \} \times \{ F_{ak} \alpha y_k(x_k)(1 + \frac{2v_{ok}(t + \tau)}{v_{ak}}) \}] \]  \hspace{1cm} (4-15a)
Taking the Fourier Transform of the correlative and cross correlative functions we get

\[ B_{QiQk} = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_{yi}(x_j) \alpha_{yk}(x_k) \]
\[ + \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_{yi}(x_j) \alpha_{yk}(x_k) E \left[ \frac{v_{oj}(t)v_{ok}(t + \tau)}{v_{aj}v_{ak}} \right] \]  

(4-15b)

Assuming the mean wind to be invariant with time

\[ S_{Qi}(w) = \text{spectrum of the } i \text{ th generalized force} \]
\[ = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_{yi}(x_j) \alpha_{yi}(x_k) \]
\[ \int_{-\infty}^{\infty} \left[ 1 + 4 \frac{E[v_{oj}(t)v_{ok}(t + \tau)]}{v_{aj}v_{ak}} \right] e^{-i\omega t} dt \]  

(4-16a)

where \( S_{voj} v_{ok} \) is the cross-spectrum of the fluctuating velocities at points \( j \) and \( k \). Note that \( S_{Qi}(w) \) will be complex because \( S_{voj} v_{ok} \) might have real and imaginary parts.

However, the imaginary part can be neglected if this turns out to be very small compared to the real part.

Similarly,

\[ S_{QiQk}(w) = \text{cross-spectrum of the generalized force} \]
\[ = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_{yi}(x_j) \alpha_{yk}(x_k) \]
\[ \times (\delta(w) + \frac{4}{v_{aj}v_{ak}} S_{voj} v_{ok}) \]  

(4-17)
For considering the dynamic effect, we don't consider the static deflection and in such cases the spectral density for the fluctuating part only will be

\[
S_{Q_i}(w) = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_j(y_j) \alpha_k(y_k) x \left( \frac{4}{v_{aj} v_{ak}} \right) S_{v_0j} v_{ok}
\]

(4-18)

and,

\[
S_{Q_i Q_\ell}(w) = \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj} F_{ak} \alpha_j(y_j) \alpha_k(y_k) x \left( \frac{4}{v_{aj} v_{ak}} \right) S_{v_0j} v_{ok}
\]

(4-19)

Now, to find the expression for the transfer function of the system, let

\[
Q_i(t) = e^{jwt}
\]

and, \[q_i(t) = \phi_i(w) e^{jwt}\]

where \(\phi_i(w)\) is the transfer function.

Substituting these expressions in Eq. (4-10) we get

\[
-w^2 \phi_i(w) e^{jwt} + (u + iv) w_i^2 \phi_i(w) e^{jwt} = \frac{e^{jwt}}{M_{ig}}
\]

or,

\[
\phi_i(w) = \frac{1}{M_{ig} \left[ -w^2 + (u + iv) w_i^2 \right]}
\]

\[
\phi_i(w) = \frac{-w^2 + (u - iv) w_i^2}{M_{ig} \left[ -w^2 + (u + iv) w_i^2 \right] \left[ -w^2 + (u - iv) w_i^2 \right]}
\]

\[
\phi_i(w) = \frac{-w^2 + (u - iv) w_i^2}{M_{ig} \left[ w^4 - 2uw^2 w_i^2 + w_i^4 \right]}
\]

(4-20)
Since \( u^2 + v^2 = 1 \)

\[
|\phi_i(w)|^2 = \frac{1}{M_i g^2 [w^4 - 2uw^2 w_i^2 + w_i^4]} 
\] (4-21)

Then,

\[
S_{q_1}(w) = \text{spectrum of the generalized coordinate} \\
S_{q_1}(w) = S_Q(w)|\phi_i(w)|^2 \\
S_{q_1}(w) = \frac{S_Q(w)}{M_i g^2 (w^4 - 2uw^2 w_i^2 + w_i^4)} 
\] (4-22)

and using the relation

\[
S_{q_1 q_\ell}(w) = S_{Q q_\ell}(w)\phi_i(w)\phi_\ell(w) 
\]

we get the cross-spectrum of the generalized coordinate as

\[
S_{q_1 q_\ell}(w) = \frac{S_{Q q_\ell}(w) [w^4 - u(w_i^2 + w_\ell^2)w^2 + iv(w_i^2 - w_\ell^2) + w_i^2 w_\ell^2]}{M_i g^2 (w^4 - 2uw_i^2 w_\ell^2 + w_i^4)(w^4 - 2uw_i^2 w_\ell^2 + w_\ell^4)} 
\] (4-23)

Now, for the motion of any point \( k \)

\[
y_k(t) = \sum_{i=1}^{r} q_i(t)\alpha_{yi}(x_k) 
\]

Similarly for any point \( \ell \)

\[
y_\ell(t) = \sum_{s=1}^{r} q_s(t)\alpha_{ys}(x_\ell) 
\]

Then correlation function between \( y_k(t) \) and \( y_\ell(t) \)

\[
R_{y_k y_\ell}(\tau) = \sum_{i=1}^{r} \sum_{s=1}^{r} R_{q_i q_\ell}(\tau)\alpha_{yi}(x_k)\alpha_{ys}(x_\ell) 
\] (4-24)

Then the spectral density of the dynamic displacement

\[
S_{y_k y_\ell} = \int_{-\infty}^{\infty} R_{y_k y_\ell}(\tau)e^{-i\omega \tau} d\tau 
\]
\[
S_{y_k}y_k = \sum_{i=1}^{r} \sum_{s=1}^{r} \alpha_{y_i}(x_k)\alpha_{y_s}(x_2)S_{q_iq_s} \tag{4-25a}
\]

\[
S_{y_k}y_k = \sum_{i=1}^{r} \sum_{s=1}^{r} \alpha_{y_i}(x_k)\alpha_{y_s}(x_2)\phi_i(w)\phi_s(w)S_{q_iq_s} \tag{4-25b}
\]

\[
S_{y_k}y_k = \sum_{i=1}^{r} \sum_{s=1}^{r} \alpha_{y_i}(x_k)\alpha_{y_s}(x_2)
\]

\[
x \sum_{j=1}^{N} \sum_{k=1}^{N} F_{aj}F_{ak}\alpha_{y_i}(x_j)\alpha_{y_s}(x_k) \frac{4S_{0j}y_{0k}}{v_{aj}v_{ak}}
\]

\[
\times \frac{[w^4 - u(w_i^2 + w_s^2)w^2 + iv(w_i^2 - w_s^2) + w_i^2w_s^2]}{M_i g M_s g (w^4 - 2uw_i^2w_s^2 + w_i^4)(w^4 - 2uw_s^2w_i^2 + w_s^4)} \tag{4-26}
\]

When \(k = \ell\), it gives the power spectrum of the displacement.

Thus, having obtained the expressions for cross and power spectrum, we can simulate the displacement at any point. Thus the spectral density function of the displacement being known, FFT simulation method was used to simulate the displacement of the top of the tower shown in Fig. 10 whose important parameters are listed in Tables 1-3. The value of the co-efficient of drag was taken to be 0.6 and one percent of the critical damping was used.

Fig. 11 shows the simulated samples of the displacement and the generalized forces. The first three samples are the time histories of the generalized force for the 1st, 2nd and 3rd mode of motion respectively and the fourth sample shows the time history of the normalized displacement of the top of the tower due to all the three modes combined together.
Fig. 10. Latticed steel tower subjected to turbulent wind load.
TABLE 1
CONCENTRATED MASSES AND PROJECTED AREAS

<table>
<thead>
<tr>
<th>Panel Point</th>
<th>Elev. (ft)</th>
<th>Projected Area (sq. ft.)</th>
<th>D.L. (lb.) at Panel Point</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>150</td>
<td>2.87</td>
<td>1810</td>
</tr>
<tr>
<td>2</td>
<td>147</td>
<td>5.22</td>
<td>510</td>
</tr>
<tr>
<td>3</td>
<td>143</td>
<td>8.06</td>
<td>750</td>
</tr>
<tr>
<td>4</td>
<td>137</td>
<td>8.75</td>
<td>810</td>
</tr>
<tr>
<td>5</td>
<td>130</td>
<td>10.32</td>
<td>920</td>
</tr>
<tr>
<td>6</td>
<td>123</td>
<td>11.97</td>
<td>1790</td>
</tr>
<tr>
<td>7</td>
<td>115</td>
<td>14.12</td>
<td>1190</td>
</tr>
<tr>
<td>8</td>
<td>107</td>
<td>16.76</td>
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<tr>
<td>9</td>
<td>97</td>
<td>19.30</td>
<td>2940</td>
</tr>
<tr>
<td>10</td>
<td>87</td>
<td>23.32</td>
<td>1900</td>
</tr>
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<td>11</td>
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<tr>
<td>14</td>
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<td>5240</td>
</tr>
</tbody>
</table>

NOTE: 1. Values for projected area are for one face only.
2. Values for D.L.(Dead Load) are for entire tower.
### TABLE 2

**FLEXIBILITY COEFFICIENTS IN Y DIRECTION**  
(inch/kip)

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<th>4</th>
<th>5</th>
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<td>0.1317</td>
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*Symmetrical about diagonal*
### TABLE 3

COMPUTED NORMALIZED MODE SHAPES
(Normalized with respect to bottom panel)

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<tr>
<th>Y DIRECTION</th>
<th>First Mode</th>
<th>Second Mode</th>
<th>Third Mode</th>
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FIG. 11. GENERALIZED FORCES AND DISPLACEMENT FOR LATTICED TOWER:

(A) GENERALIZED FORCE FOR FIRST MODE
(B) GENERALIZED FORCE FOR SECOND MODE
(C) GENERALIZED FORCE FOR THIRD MODE
(D) NORMALIZED DYNAMIC DISPLACEMENT OF THE TOP OF THE TOWER
Example 2. Nonlinear Random Vibration of String

One of the most significant applications of the simulation technique is for simulating random generalized forces. The necessity of simulating random generalized forces arises when the dynamic response analysis is performed in time domain for the purpose of obtaining information beyond second-order statistics or when the structure is nonlinear and therefore an approximate random response is sought by simulating the excitation. In order to assert the validity of the preceding discussion, the problem of nonlinear vibration of a string will be considered in this example followed by the problem of nonlinear vibration of a plate in the next example.

The governing differential equation for nonlinear vibration of a string is

\[
\rho \frac{\partial^2 u}{\partial t^2} + C \frac{\partial u}{\partial t} = [T_0 + \frac{AE}{2L} \int_0^L (\frac{\partial u}{\partial x})^2 \, dx \frac{\partial^2 u}{\partial x^2} + f(x,t)]
\]

(4-27)

where \( \rho \) is mass per unit length, \( C \) is the linear viscous damping, \( T_0 \) is the initial tension, \( f(x,t) \) is force per unit length of string, \( A \) is the cross-sectional area of string, and the boundary conditions are

\[
u(0,t) = u(L,t) = 0
\]

(4-28)

Assuming an approximate solution of the form,

\[
u(x,t) = \sum_{n=1}^{M} b_n(t) \sin \frac{n\pi x}{L}
\]

(4-29)

one obtains
\[ \sum_{n=1}^{M} (\rho b_n + C b_n) \sin \frac{n \pi x}{L} \]

\[ = \left[ T_0 + \frac{AE}{2L} \int_0^L \left( \sum_{n=1}^{M} b_n \frac{n \pi}{L} \cos \frac{n \pi}{L} \right)^2 dx \right] \]

\[ \times \left[ -\sum_{n=1}^{M} b_n \sin \frac{n \pi x}{L} \cdot \left( \frac{n \pi}{L} \right)^2 \right] + f(x,t) \]

\[ (4-30) \]

or,

\[ \sum_{n=1}^{M} [\rho b_n + C b_n + (T_0 + \frac{AE}{4L} \sum_{n=1}^{M} b_n \frac{2(n \pi)^2 (n \pi)^2}{L^2} b_n)] \]

\[ \times \sin \frac{n \pi x}{L} = f(x,t) \]

\[ (4-31) \]

Multiplying both sides of Eq. (4-31) by \( \sin \frac{n \pi x}{L} \) and integrating, one obtains

\[ \rho b_n + C b_n + \left( T_0 + \frac{AE}{4L} \sum_{n=1}^{M} b_n \frac{2(k \pi)^2 (n \pi)^2}{L^2} b_n \right) \]

\[ = \int_0^L f(x,t) \sin \frac{n \pi x}{L} \, dx \]

\[ (4-32a) \]

Dividing by \( \rho \) throughout, we get

\[ \dot{b}_n + 2 \beta b_n + \left[ \frac{T_0}{\rho} + \frac{AE}{4 \rho L} \sum_{n=1}^{M} b_n \frac{2(k \pi)^2 (n \pi)^2}{L^2} b_n \right] \]

\[ = \frac{2}{\rho L} \int_0^L f(x,t) \sin \frac{n \pi x}{L} \, dx \]

\[ (4-32b) \]

where \( \beta = \frac{C}{2 \rho} \)

or,

\[ \dot{b}_n + 2 \beta b_n + \left[ \frac{T_0}{4 \rho L^2} + \frac{AE}{16 \rho L^3} \sum_{n=1}^{M} b_n \frac{2(k \pi)^2 (n \pi)^2}{L^2} b_n \right] \]

\[ = \frac{2}{\rho L} \int_0^L f(x,t) \sin \frac{n \pi x}{L} \, dx \]

\[ (4-32c) \]
Assuming that the fundamental frequency of the corresponding linear spring is 0.1 Hz or \( \frac{T_0}{\rho L^2} = 4 \text{ sec}^{-2} \), we can write Eq. (4-32c) as

\[
\ddot{b}_n + 2\beta \dot{b}_n + [1 + \frac{AE}{4T_0} \sum_{k=1}^{M} (\frac{k\pi}{L})^2 b_k^2] (2\pi n)^2 b_n
\]

\[
= \frac{8L}{T_0} \int_{0}^{L} f(x,t) \sin \frac{m\pi x}{L} dx
\]

The right-hand side of Eq. (4-33) is the random generalized forces to be simulated.

Let \( f_m(t) = \int_{0}^{L} f(t,x_1) \sin \frac{m\pi x_1}{L} dx_1 \)

\( f_n(t + \tau) = \int_{0}^{L} f(t + \tau, x_2) \sin \frac{m\pi x_2}{L} dx_2 \)

Then,

\( R_{mn}(\tau) = \text{correlation function of the generalized force} \)

\( R_{mn}(\tau) = E[f_m(t)f_n(t + \tau)] \)

\( R_{mn}(\tau) = \int_{0}^{L} \int_{0}^{L} E[f(t,x_1)f(t + \tau,x_2)] \)

\( \times \sin \frac{m\pi x_1}{L} \sin \frac{m\pi x_2}{L} dx_1 dx_2 \)

\( R_{mn}(\tau) = \int_{0}^{L} \int_{0}^{L} R(\tau,x_1,x_2) \sin \frac{m\pi x_1}{L} \sin \frac{m\pi x_2}{L} dx_1 dx_2 \) (4-34)

where \( R(\tau,x_1,x_2) \) is the correlation function of the actual force.

Taking the Fourier Transform of Eq. (4-34) we get

\( S_{mn}(w) = \int_{0}^{L} \int_{0}^{L} S(w,x_1,x_2) \sin \frac{m\pi x_1}{L} \sin \frac{m\pi x_2}{L} dx_1 dx_2 \) (4-35)

where \( S_{mn}(w) \) and \( S(w,x_1,x_2) \) are the spectral density functions of the
generalized force and actual force respectively.

For the particular case we take (Ref. [8]),

\[
S(w, x_1, x_2) = S_0(w) e^{-\alpha|w||x_1-x_2|} \tag{4-36}
\]

where

\[
S_0(w) = \left( \frac{a^2}{a^2 + w^2} \right)^{\frac{\sigma_f^2}{\pi}} \tag{4-37}
\]

\(\alpha\) and \(a\) are constants and \(\sigma_f\) gives the standard deviation of the actual force.

Substituting Eq. (4-36) in Eq. (4-35)

\[
S_{mn}(w) = \int_0^L \int_0^L S_0(w) e^{-\alpha|w||x_1-x_2|} \sin \frac{m\pi x_1}{L} \sin \frac{n\pi x_2}{L} dx_1 dx_2
\]

\[= S_0(w) I_{mn} \tag{4-38}
\]

where

\[
I_{mn} = \int_0^L \int_0^L e^{-\alpha|w||x_1-x_2|} \sin \frac{m\pi x_1}{L} \sin \frac{n\pi x_2}{L} dx_1 dx_2
\]

or,

\[
I_{mn} = \int_0^L \sin \frac{m\pi x_1}{L} \left[ e^{-\alpha|w|x_1} \right] \int_0^L e^{\alpha|w|x_2} \sin \frac{n\pi x_2}{L} dx_2
\]

\[+ e^{\alpha|w|x_1} \int_0^L e^{-\alpha|w|x_2} \sin \frac{n\pi x_2}{L} dx_2 \right] dx_1
\]

\[= \int_0^L \sin \frac{m\pi x_1}{L} \left[ 2\alpha|w| \sin \frac{m\pi x_1}{L} \right] \left[ \frac{\alpha|w|(x - L)}{L} \right] \left( \frac{n\pi}{L} \right)^2 \left( \frac{\pi}{L} \right)^2
\]

\[+ \left( \frac{\alpha|w|}{L} \right) \sin \frac{m\pi x_1}{L} e^{-\alpha|w|x_1} \left( \frac{n\pi}{L} \right) dx_1
\]

\[\int_0^L \sin \frac{m\pi x_1}{L} e^{-\alpha|w|x_1} \left( \frac{n\pi}{L} \right) dx_1
\]

\[\left( \frac{\alpha|w|}{L} \right) \sin \frac{m\pi x_1}{L} \left( \frac{n\pi}{L} \right)^2
\]
\[ I_{mn} = \frac{1}{(\omega w)^2 + (\frac{m\pi}{L})^2} \alpha |w| L \cdot \delta_{mn} \]

\[ + \frac{(\frac{m\pi}{L})(\frac{n\pi}{L})}{(\omega w)^2 + (\frac{m\pi}{L})^2} \left[ 1 + (-1)^{m+n} + e^{-\alpha |w| L}((-1)^{m+1} + (-1)^{n+1}) \right] \]

(4-39)

\[ S_{mn}(w) = \frac{a^2}{a^2 + \pi^2} \sigma_f^2 \frac{1}{\omega w)^2 + (\frac{m\pi}{L})^2} \alpha |w| L \cdot \delta_{mn} \]

\[ + \frac{(\frac{m\pi}{L})(\frac{n\pi}{L})}{(\omega w)^2 + (\frac{m\pi}{L})^2} \left[ 1 + (-1)^{m+n} + e^{-\alpha |w| L}((-1)^{m+1} + (-1)^{n+1}) \right] \]

(4-40)

A numerical example was carried out for the case where \( \beta = 0.1 \times 2\pi \text{ sec}^{-1}, a = 4\pi \text{ sec}^{-1}, \alpha L = 0.7 \text{ sec}, \frac{T_0}{AE} = 0.05, L = 25 \text{ in.}, T_0 = \)
100 lb., \( \rho = \frac{1}{25} \) lb/in, \( E = 3 \times 10^7 \) psi.

From the derived expression for the spectral density function, the generalized forces for 1st, 2nd and 3rd modes were simulated by the FFT method. They are shown in Fig. 12. Equations of motion (4-33) for \( n = 1, 2, \) and 3 were reduced to six first order differential equations which were solved numerically by using the Modified Predictor-Corrector method. Fig. 13 shows the simulated samples of the displacement at the midspan. The first three time series are the generalized displacement histories for the 1st, 2nd, and 3rd modes of motion respectively. The fourth one gives the actual displacement due to all three modes of motion at the center of the string. The root mean square \( \sigma_U \) of nondimensional response

\[
\hat{u}(\frac{L}{2},t) = \frac{u(\frac{L}{2},t)}{(\frac{\rho}{10})}
\]

at the midspan is plotted as a function of the root mean square \( \hat{f} \) of nondimensional forcing function

\[
\hat{f}(x,t) = \frac{f(x,t)}{(\frac{\rho}{10})}
\]

in Fig. 14. The total number of 2000 time points with time increment of 0.025 sec. were used for response calculation. For the sake of comparison, the response of the linear string was also plotted on the Fig. 14.

Conclusion

By comparing the results with the one obtained by Shinozuka [8] for the same problem, it is found that they are very close. This demonstrates the usefulness of the FFT simulation method. It is very
FIG. 12. GENERALIZED FORCES FOR NONLINEAR STRING:

(A) NONDIMENSIONAL GENERALIZED FORCE FOR 1ST MODE
(B) NONDIMENSIONAL GENERALIZED FORCE FOR 2ND MODE
(C) NONDIMENSIONAL GENERALIZED FORCE FOR 3rd MODE
FIG. 13. DISPLACEMENT TIME HISTORIES FOR NONLINEAR STRING:

(A) NONDIMENSIONAL GENERALIZED DISPLACEMENT FOR 1st MODE
(B) NONDIMENSIONAL GENERALIZED DISPLACEMENT FOR 2nd MODE
(C) NONDIMENSIONAL GENERALIZED DISPLACEMENT FOR 3rd MODE
(D) NONDIMENSIONAL DISPLACEMENT TIME HISTORY AT THE CENTER OF THE STRING
Fig. 14. Comparison between linear and nonlinear response of a string by FFT method.
interesting to note that total computer time for 2048 simulated points was less than 2 minutes which shows the advantage of time-saving due to FFT method. To simulate the same number of points using trigonometric model takes about 30 minutes of computer time.

**Example 3. Nonlinear Panel Response Due to Turbulent Boundary Layer.**

The random vibration of a flexible plate immersed in a fluid flow on one side and backed by a fluid filled cavity on the other side has been considered in this analysis (Fig. 15). The nonlinear plate stiffness, induced in the plate by out-of-plane bending and the mutual interaction between the external and internal fluid flow, is included. The same problem has been considered by Shinozuka [1] where he used multidimensional simulation method to find the deflection at the center of the plate. In the present work, the FFT simulation approach has been used to do the response analysis at the center of plate. The results are compared with the ones obtained in Ref. [1].

The deflection \( w \) of a simply supported plate having geometric nonlinearity is described, in dimensionless form, by two partial differential equations

\[
\begin{align*}
\nabla^4 w &= \dddot{\phi}_{yy} + \dddot{\phi}_{xx}\dddot{\phi}_{yy} - 2\dot{\phi}_{xy} - \dddot{\phi}_{xy} \\
&\quad - \beta \dddot{w}_t - \dddot{w}_{tt} + \dddot{p} + \dddot{p}_e + \dddot{p}_c \\
\n\nabla^4 \phi &= 12(1-\nu^2)(\dddot{w}_{xx} - \dddot{w}_{xy}) \quad (4-41)
\end{align*}
\]

with boundary conditions
Fig. 15. Problem geometry for nonlinear plate vibration due to turbulent boundary layer pressure.
\( \bar{w}(0, \bar{y}, \bar{t}) = \bar{w}(1, \bar{y}, \bar{t}) = 0 \)

\( \bar{w}(\bar{x}, 0, \bar{t}) = \bar{w}(\bar{x}, 1, \bar{t}) = 0 \)  \hspace{1cm} (4-43)

\( \bar{w}_{xx}(\bar{x}, 0, \bar{t}) = \bar{w}_{xx}(\bar{x}, 1, \bar{t}) = 0 \)

\( \bar{w}_{yy}(0, \bar{y}, \bar{t}) = \bar{w}_{yy}(1, \bar{y}, \bar{t}) = 0 \)

where \( \bar{x} = x/a, a = \) plate length

\( \bar{y} = y/b, b = \) plate width

\( \bar{w} = w/h, h = \) plate thickness

\( \bar{\Phi} = \) nondimensional airy stress function for membrane stresses

\( \nu = \) Poisson's ratio

\( \bar{t} = \) nondimensional time = \( \frac{t}{ab} \sqrt{\frac{D}{\rho}} \)

\( D = \frac{Eh^3}{12(1-\nu^2)}, \) plate stiffness

\( E = \) modulus of elasticity

\( \beta = \) damping co-efficient

\( \bar{p} = \frac{a^2b^2}{hD} p(x, y, t) \) where \( p(x, y, t) \) is turbulent pressure

\( \bar{p}_e = \frac{a^2b^2}{hD} p^e(x, y, t) \) where \( p^e(x, y, t) \) is fluid pressure due to external flow

\( \bar{p}_c = \frac{a^2b^2}{hD} p^c(x, y, t) \) where \( p_c(x, y, t) \) is fluid pressure due to cavity flow

In solving Eqs. (4-41) and (4-42), the plate deflection \( \bar{w} \) is expanded in terms of the normal modes of the corresponding linear plate:

\( \bar{w}(\bar{x}, \bar{y}, \bar{t}) = \sum \sum b_{mn}(\bar{t}) \sin mn\bar{x} \sin mn\bar{y} \)  \hspace{1cm} (4-44)

where \( b_{mn}(\bar{t}) \) is the modal amplitude.
After the stress function $\Phi$ is evaluated [19], the assumed modal solution is satisfied in the Galerkin sense by computing its integral which is average weighted in turn by each term of Eq. (4-44). The result is a system of simultaneous nonlinear integral-differential equations for $b_{mn}(t)$ which involve the following generalized forces

\[ F_{mn}(t) = \frac{a^2 b^2}{hD} \int_0^1 \int_0^1 p(x,y,t) \sin m\pi x \sin n\pi y \, dx \, dy \] (4-45a)

\[ F_{e_{mn}}(t) = \frac{a}{h\rho_\infty U_\infty^2} \int_0^1 \int_0^1 p_e(x,y,t) \sin m\pi x \sin n\pi y \, dx \, dy \] (4-45b)

\[ F_{c_{mn}}(t) = \frac{a}{h\rho_\infty a_c} \int_0^1 \int_0^1 p_c(x,y,t) \sin m\pi x \sin n\pi y \, dx \, dy \] (4-45c)

where $\rho_\infty = \text{free stream density}$

$U_\infty = \text{mean external flow velocity}$

$a_c = \text{velocity of sound, cavity flow}$

To promote computation ease, a two mode approximation corresponding to $x$ coordinate and one mode approximation corresponding to $y$ coordinate to Eq. (4-44) has been assumed. Then the solution for $\Phi$ [19] satisfying Eq. (4-42) is given by

\[
\Phi = \frac{\pi^2 Eh^3}{16D(1-v^2)\alpha^2} \left\{ \frac{[(1+\alpha^2)b_{11}^2 + (4+4\alpha^2)b_{21}^2]}{\alpha^2} \right\} y^2 \\
+ \left\{ \frac{[(\alpha^2 + \nu)b_{11}^2 + (\alpha^2 + 4\nu)b_{21}^2]}{\alpha^2} \right\} x^2 \\
+ \frac{Eh^2\alpha^2}{4D} \left\{ \frac{b_{11}^2}{8} \cos 2\pi x - b_{11}b_{21} \cos \pi x \\
+ \frac{b_{11}b_{21}}{9} \cos 3\pi x + \frac{b_{21}^2}{32} \cos 4\pi x \right\} \\
+ \frac{b_{11}b_{21}}{8\alpha^2} \left\{ \frac{b_{11}^2 + 4b_{21}^2}{8\alpha^2} \right\} \\
+ \frac{9b_{11}b_{21}}{(1+4\alpha^2)^2} \cos \pi x - \frac{b_{11}b_{21}}{(9+4\alpha^2)^2} \cos 3\pi x \cos 2\pi y \right\} \] (4-46)
where $\alpha = \frac{a}{b}$

Substituting Eq. (4-46) and Eq. (4-44) into Eq. (4-41) we get the following set of equations

$$\ddot{b}_1 + \beta_1 \dot{b}_1 + (C_{10} + C_{11}b_1^2 + C_{12}b_2^2)b_{11} = 4(F_1 + \lambda C_{F_1} + \lambda C_{F_1})$$  \hspace{1cm} (4-47a)

$$\ddot{b}_2 + \beta_2 \dot{b}_2 + (C_{20} + C_{21}b_1^2 + C_{22}b_2^2)b_{21} = 4(F_2 + \lambda C_{F_2} + \lambda C_{F_2})$$  \hspace{1cm} (4-47b)

where $b_{11} = b_{11}$, $b_{21} = b_{21}$, $F_1 = F_{11}$, $F_2 = F_{21}$, etc.

$C_{10} = (\alpha + \frac{1}{\alpha})^2 \pi^4$

$C_{20} = (\alpha + \frac{4}{\alpha})^2 \pi^4$

$C_{11} = \frac{3}{4} \pi^4 \left\{(1-\nu^2)(\alpha^2 + \frac{1}{\alpha^2}) + 2(2\nu + \alpha^2 + \frac{1}{\alpha^2})\right\}$

$C_{12} = \frac{3}{4} \pi^4 \left\{(1-\nu^2)(4(\alpha^2 + \frac{1}{\alpha^2}) + \frac{81\alpha^2}{(1+4\alpha^2)^2}}

+ \frac{\alpha^2}{(9+4\alpha^2)^2] + 2(5\nu + \alpha^2 + \frac{4}{\alpha^2})}\right\}$

$C_{21} = C_{12}$

$C_{22} = \frac{3}{4} \pi^4 \left\{(1-\nu^2)(\alpha^2 + \frac{16}{\alpha^2}) + 2(8\nu + \alpha^2 + \frac{16}{\alpha^2})\right\}$

$\beta_1$ and $\beta_2$ are the damping coefficients for the first and second mode respectively. The generalized aerodynamic force of the external flow is given by

$$F_{me} = \sum_{r} Q_{rm}$$  \hspace{1cm} (4-48)

where $Q_{rm}$ is given in references [20] and [21]. For high mach
numbers, Eq. (2-48) can be approximated to
\[ \bar{F}_m(t) = \sum_r [E_{rm}b_r(t) + P_{rm}\delta_r(t)] \] (4-49)
where
\[ E_{rm} = \frac{r}{2M(m^2 - r^2)}[1 - (-1)^{r+m}] \text{ for } r = m \]
\[ = 0 \text{ for } r = m \]
\[ P_{rm} = \frac{\sqrt{D}}{4Mb_{\infty}r} \text{ for } r = m \]
\[ = 0 \text{ for } r = m, \ M = \text{mach no.} \]

Again based on Ref. [21], the generalized cavity force is given by
\[ \bar{F}_m^c = -\frac{a}{\pi^2d} \frac{m[1 - (-1)^m]}{m^2} \sum_{r=1}^{\infty} \frac{[1 - (-1)^r]}{r^2} b_r \] (4-50)

Thus having obtained the approximate expressions for the generalized forces due to external flow and cavity flow, we proceed to find the generalized forces due to turbulent pressure fluctuations as follows by using the FFT simulation technique: the semi-empirical formula of cross-spectral density for subsonic boundary layer turbulence is given by [22]
\[ S(w, k_1, k_2) = \left\{ 0.715 \times 10^{-6} \frac{q_\infty^2}{\pi^2 U_{\infty}} \right. \]
\[ \times [3.7 \exp(-2\frac{wz}{U_{\infty}}) + 0.8 \exp(-0.4\frac{wz}{U_{\infty}}) \]
\[ - 3.4 \exp(-8\frac{wz}{U_{\infty}})(\frac{w}{U_{\infty}})^2 \}
\[ \left. \right\} \] (4-51)
\[ [(0.1\frac{w}{U_{\infty}})^2 + (\frac{w}{U_{\infty}} + k_1)^2][(0.715\frac{w}{U_{\infty}})^2 + k_2^2] \]

for \( 0 \leq w < \infty \)

where, \( w = \text{freq. in radians}, \) \( k_1 \) and \( k_2 \) are wave numbers in the \( x \) and \( y \)
directions respectively. \( U_c = 0.65 \ U_\infty \), \( q = \text{dynamic pressure} = \rho U_\infty^2/2 \), \( \zeta = \text{boundary layer thickness} \).

Let \( \xi_1 = x_2 - x_1 \)
\[ \xi_2 = y_2 - y_1 \]

Then the spectral density function

\[
S(w, \xi_1, \xi_2) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{j \xi_1 k_1} e^{j \xi_2 k_2} s(w, k_1, k_2) dk_1 dk_2
\]

\[
= 10^{-5} (q^2 \zeta) \frac{C_0}{\pi^2 U_\infty} \int_{\infty}^{\infty} \frac{e^{j \xi_1 k_1 (0.1w)}/U_c}{[(0.1w)^2 + (\frac{|w|}{U_c} + k_1)^2]} \]
\[
\times \int_{\infty}^{\infty} \frac{e^{j \xi_2 k_2 (0.715w)/U_c} / k_2^2}{[(0.715w)^2 + k_2^2]}
\]

\[
= C_0 \times 10^{-5} (q^2 \zeta) e^{-|\xi_1|/U_c} e^{-|\xi_2|/U_c} \frac{0.1w}{U_c} \frac{0.715w}{U_c} \frac{j|w|/U_c}{U_c} \quad (4-52)
\]

where \( C_0 = 3.7 \exp(-2Wz/\infty) + 0.8 \exp(-0.47Wz/\infty) - 3.4 \exp(-8Wz/\infty) \)

Now, the generalized force due to turbulent pressure fluctuation is given as

\[
\bar{F}_{m_1 m_2}(t) = \frac{a^2 b^2}{hD} \int_0^1 \int_0^1 p(\bar{x}_1, \bar{y}_1, \bar{t}) \sin m_1 \pi \bar{x}_1 \sin m_2 \pi \bar{y}_2 \, d\bar{x}_1 \, d\bar{y}_2 \quad (4-53a)
\]

\[
\bar{F}_{n_1 n_2}(\bar{t} + \tau) = \frac{a^2 b^2}{hD} \int_0^1 \int_0^1 p(\bar{x}_2, \bar{y}_2, \bar{t} + \tau) \sin n_1 \pi \bar{x}_2 \sin n_2 \pi \bar{y}_2 \, d\bar{x}_2 \, d\bar{y}_2 \quad (4-53b)
\]
Then

\[ E[F_{mn12}(\tau)F_{n1n2}(\tau + \tau)] = \left(\frac{a^2b^2}{hD}\right)^2 \int_0^1 \int_0^1 \int_0^1 E[p(x_1, y_1, \tau)p(x_2, y_2, \tau + \tau)] \]

\[ \times \sin m_1 \pi x_1 \sin m_2 \pi y_1 \sin n_1 \pi x_2 \sin n_2 \pi y_2 \, dx_1 \, dy_1 \, dx_2 \, dy_2 \]

or,

\[ R_{mn12n1n2}(\tau) = \left(\frac{a^2b^2}{hD}\right)^2 \int_0^1 \int_0^1 \int_0^1 R_p(x_1, x_2, y_1, y_2, \tau) \]

\[ \times \sin m_1 \pi x_1 \sin m_2 \pi y_1 \sin n_1 \pi x_2 \sin n_2 \pi y_2 \, dx_1 \, dy_1 \, dx_2 \, dy_2 \]

(4-54)

where \( R_{mn12n1n2}(\tau) \) is the cross correlation function of the generalized force and \( R_p(x_1, x_2, y_1, y_2, \tau) \) is the cross correlation function of the turbulent pressure fluctuations.

Taking the Fourier Transform of both sides of Eq. (4-54) we get

\[ S_{mn12n1n2}(\omega) = \left(\frac{a^2b^2}{hD}\right)^2 \int_0^1 \int_0^1 \int_0^1 S(w, \xi_1, \xi_2) \]

\[ \times \sin m_1 \pi x_1 \sin m_2 \pi y_1 \sin n_1 \pi x_2 \sin n_2 \pi y_2 \, dx_1 \, dy_1 \, dx_2 \, dy_2 \]

(4-55)

where \( S_{mn12n1n2}(\omega) \) and \( S(w, \xi_1, \xi_2) \) are the spectral density functions of the generalized forces and turbulent pressure fluctuations respectively and \( \omega \) is the nondimensional frequency.

Nondimensionalizing Eq. (4-52) with respect to \( w, \xi_1 \) and \( \xi_2 \) and substituting in Eq. (4-55) for \( S(w, \xi_1, \xi_2) \) we get.
\[ S_{m_1 m_2 n_1 n_2}(w) = \left( \frac{a^2 b^2}{hD} \right)^2 10^{-5} \left( \frac{a^2}{\pi^2 U_\infty} \right)^2 a \left( \frac{D_o}{\rho} \right) \]

\[ \times \int_0^1 \int_0^1 \int_0^1 \int_0^1 e^{-\frac{|x_2-x_1|}{U_c}} e^{-\frac{|y_2-y_1|}{U_c}} \frac{0.1 w a}{U_c} \frac{0.715 w b}{U_c} \]

\[ \times e^{-j(x_2-x_1) w a} \frac{w a}{U_c} \sin m_1 \pi x_1 \sin m_2 \pi y_1 \sin n_1 \pi x_2 \]

\[ \times \sin n_2 \pi y_2 d x_1 d x_2 d y_1 d y_2 \quad (4-56) \]

In order to solve the integral in Eq. (4-56) we proceed as follows:

let

\[ I_{m_1 n_1} = \int_0^1 \int_0^1 \int_0^1 e^{-\frac{|x_2-x_1|}{U_c}} e^{-j(x_2-x_1) w a} \]

\[ \sin m_1 \pi x_1 \sin n_1 \pi x_2 d x_1 d x_2 \quad (4-57a) \]

\[ I_{m_2 n_2} = \int_0^1 \int_0^1 \int_0^1 \int_0^1 e^{-\frac{|y_2-y_1|}{U_c}} \frac{0.715 w a}{U_c} \]

\[ \sin m_2 \pi y_1 \sin n_2 \pi y_2 d y_1 d y_2 \quad (4-57b) \]

then

\[ I_{m_1 n_1} = \int_0^1 e^{j w a x_1} \sin m_1 \pi x_1 \left[ e^{-\frac{0.1 w a}{U_c} x_1} \right. \]

\[ \times \int_0^1 \int_0^1 e^{j w a x_2} -j \frac{w a}{U_c} x_2 \sin n_1 \pi x_2 d x_1 d x_2 \]

\[ + e^{j w a x_1} \int_0^1 e^{-\frac{0.1 w a}{U_c} x_2} -j \frac{w a}{U_c} x_2 \]

\[ \times \sin n_1 \pi x_2 d x_2 \quad (4-58) \]

Evaluating the integrals inside the square bracket separately:
\[
\int_0^{\bar{x}_1} e^{-j\omega_a x_2} e^{+j\omega_c x_2} e^{+j\omega_b x_2} \sin n_1 \pi x_2 \, dx_2
\]
\[
= \int_0^{\bar{x}_1} e^{-j\omega_a x_2} \cos \omega_a x_2 \sin n_1 \pi x_2 \, dx_2
\]
\[-j \int_0^{\bar{x}_1} e^{-j\omega_a x_2} \sin \omega_a x_2 \sin n_1 \pi x_2 \, dx_2
\]
\[
= \int_0^{\bar{x}_1} e^{-j\omega_a x_2} \cos \omega_a x_2 \sin n_1 \pi x_2 \, dx_2
\]
\[-j \int_0^{\bar{x}_1} e^{-j\omega_a x_2} \left(\cos (n_1 \pi - \frac{\omega_a}{\omega_c})x_2 - \cos (n_1 \pi + \frac{\omega_a}{\omega_c})x_2\right) \, dx_2
\]
\[
= \frac{1}{2} \left( \frac{0.1 \omega_a}{\omega_c} \sin (n_1 \pi + \frac{\omega_a}{\omega_c}) x_1 - (n_1 \pi + \frac{\omega_a}{\omega_c}) \cos (n_1 \pi + \frac{\omega_a}{\omega_c}) x_1 \right) \\
\quad + \frac{1}{2} \left( \frac{0.1 \omega_a}{\omega_c} \sin (n_1 \pi - \frac{\omega_a}{\omega_c}) x_1 - (n_1 \pi - \frac{\omega_a}{\omega_c}) \cos (n_1 \pi - \frac{\omega_a}{\omega_c}) x_1 \right)
\]
\[-j \frac{1}{2} \left( \frac{0.1 \omega_a}{\omega_c} \cos (n_1 \pi - \frac{\omega_a}{\omega_c}) x_1 \right)
\]
\[+ (n_1 \pi - \frac{\omega_a}{\omega_c}) \sin (n_1 \pi - \frac{\omega_a}{\omega_c}) x_1 \]
\[
\begin{aligned}
&- \frac{0.1\omega a_1}{U_c} \left\{ \frac{0.1\omega a_1}{U_c} \sin (n_1x_1) \right. \\
&+ \frac{1}{2} \int_0^1 \left( \frac{0.1\omega a_1}{U_c} \cos (n_1x_1 + \frac{\omega a_1}{U_c}x_1) \\ &+ (n_1x_1 + \frac{\omega a_1}{U_c}x_1) \right) \\
&- \frac{0.1\omega a_1}{U_c} \left\} \right. \\
\end{aligned}
\]

where,

\[
A = \left( \frac{0.1\omega a_1}{U_c} \right)^2 + \left( n_1 - \frac{\omega a_1}{U_c} \right)^2 \\
B = \left( \frac{0.1\omega a_1}{U_c} \right)^2 + \left( n_1 - \frac{\omega a_1}{U_c} \right)^2
\]

Integral Table [23] was used to evaluate the above integrals.

Now, we want to evaluate

\[
\begin{aligned}
&\int_0^1 \left( \frac{-0.1\omega a_1}{U_c} \right) x_2 \sin (n_1x_2) dx_2 \\
&- \int_0^1 \left( \frac{-0.1\omega a_1}{U_c} \right) x_2 \cos (n_1x_2) dx_2 \\
&- \int_0^1 \left( \frac{-0.1\omega a_1}{U_c} \right) x_2 \left[ \cos (n_1x_2) - \cos (n_1) \right] dx_2 \\
&= \frac{C}{A} + \frac{D}{B}
\end{aligned}
\]

\[
\begin{aligned}
&- \frac{0.1\omega a_1}{U_c} \sin (n_1x_1 + \frac{\omega a_1}{U_c}x_1) \\
&- \frac{0.1\omega a_1}{U_c} \cos (n_1x_1 + \frac{\omega a_1}{U_c}x_1) \\
&+ \frac{0.1\omega a_1}{U_c} \sin (n_1x_1 - \frac{\omega a_1}{U_c}x_1) \\
&+ \frac{0.1\omega a_1}{U_c} \cos (n_1x_1 - \frac{\omega a_1}{U_c}x_1)
\end{aligned}
\]
\[-\frac{j(E)}{2(B)} - \frac{j(F)}{2(A)}\]

\[-\frac{0.1\lambda w}{U_c}X_1\]

\[+ \frac{j}{2} e^{-\frac{0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \cos \left( n_1 \pi - \frac{\lambda w}{U_c} \right) + (n_1 \pi - \frac{\lambda w}{U_c}) \sin \left( n_1 \pi - \frac{\lambda w}{U_c} \right) \right\}\]

\[-\frac{j}{2} e^{-\frac{0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \cos \left( n_1 \pi + \frac{\lambda w}{U_c} \right) + (n_1 \pi + \frac{\lambda w}{U_c}) \sin \left( n_1 \pi + \frac{\lambda w}{U_c} \right) \right\}\]

\[(4-59b)\]

Where,

\[C = e^{\frac{-0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \sin \left( n_1 \pi + \frac{\lambda w}{U_c} \right) - (n_1 \pi + \frac{\lambda w}{U_c}) \cos \left( n_1 \pi + \frac{\lambda w}{U_c} \right) \right\}\]

\[D = e^{\frac{-0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \sin \left( n_1 \pi - \frac{\lambda w}{U_c} \right) - (n_1 \pi - \frac{\lambda w}{U_c}) \cos \left( n_1 \pi - \frac{\lambda w}{U_c} \right) \right\}\]

\[E = e^{\frac{-0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \cos \left( n_1 \pi - \frac{\lambda w}{U_c} \right) + (n_1 \pi - \frac{\lambda w}{U_c}) \sin \left( n_1 \pi - \frac{\lambda w}{U_c} \right) \right\}\]

\[F = e^{\frac{-0.1\lambda w}{U_c}} \left\{ \frac{0.1\lambda w}{U_c} \cos \left( n_1 \pi + \frac{\lambda w}{U_c} \right) + (n_1 \pi + \frac{\lambda w}{U_c}) \sin \left( n_1 \pi + \frac{\lambda w}{U_c} \right) \right\}\]

Multiplying Eq. (4-59a) by \(-\frac{0.1\lambda w}{U_c}X_1\) and Eq. (4-59b) by \(\frac{0.1\lambda w}{U_c}X_1\) and adding them, we get

\[-\frac{0.1\lambda w}{U_c} X_1 \int_0 x_1 e^{\frac{-0.1\lambda w}{U_c} x_2} e^{-j \frac{\lambda w}{U_c} x_2} \sin n_1 \pi x_2 dx_2\]

\[+ e^{\frac{-0.1\lambda w}{U_c}} X_1 \int_0 x_1 e^{-\frac{0.1\lambda w}{U_c} x_2} e^{-j \frac{\lambda w}{U_c} x_2} \sin n_1 \pi x_2 dx_2\]

\[= \frac{1}{A} \frac{0.1\lambda w}{U_c} \sin \left( n_1 \pi + \frac{\lambda w}{U_c} \right)\]
Substituting Eq. (4-59c) in Eq. (4-58) and carrying out the integration, we get

\[ \text{Im}_1 n_1 = \frac{0.1\text{wa}}{2AU_c} + \frac{0.1\text{wa}}{2BU_c} \delta m_1 n_1 \]

\[ + \left( \frac{n_1 \pi + \text{wa}}{4A} + \frac{n_1 \pi - \text{wa}}{4B} \right) e^{\frac{-0.1\text{wa}}{U_c} + \frac{0.1\text{wa}}{U_c} C_1} + D_1 \cdot \frac{\text{AT}}{\text{BT}} \]

\[ + \left( \frac{C}{4A} + \frac{D}{4B} \right) e^{\frac{C_2}{\text{AT}} + \frac{D_2}{\text{BT}}} \]

\[ + \frac{0.1\text{wa}}{U_c} \left( 4B - \frac{1}{4A} \right) e^{\frac{F_1}{\text{AT}} + \frac{F_1}{\text{BT}}} \]

\[ + e^{\frac{F}{4A} - \frac{E}{4B}} \left( \frac{G_1}{\text{AT}} - \frac{G_2}{\text{BT}} \right) \]

\[ + j \frac{0.1\text{wa}}{2AU_c(m_1 \pi + n_1 \pi)} \{-(-1)^{m_1 + n_1} + 1\} \]
\[ + j \frac{0.1wa}{2BU_c(m_1 \pi + n_1 \pi)}((-1)^{m_1+n_1-1}) \]
\[ + j \left( \frac{n_1 \pi + wa}{4A} + \frac{n_1 \pi - wa}{4B} \right) \frac{0.1wa}{U_c} \left\{ \frac{E_1}{B_1} + \frac{E_1}{A_1} \right\} \]
\[ + j \left( \frac{a_C}{4A} + \frac{D_1}{4B} \right) \frac{0.1wa}{U_c} \left\{ \frac{G_1}{A_1} + \frac{G_2}{B_1} \right\} \]
\[ + j \left( \frac{C_1}{4A} - \frac{D_1}{4B} \right) \frac{0.1wa}{U_c} \left\{ \frac{E_1}{A_1} + \frac{D_1}{B_1} \right\} \]
\[ + j \left( \frac{F_1}{4A} - \frac{E_1}{4B} \right) \frac{0.1wa}{U_c} \left\{ \frac{C_2}{A_1} + \frac{D_2}{B_1} \right\} \] (4-60)

where

\[ A_1 = \left( \frac{0.1wa}{U_c} \right)^2 + (m_1 \pi + \frac{wa}{U_c})^2 \]
\[ B_1 = \left( \frac{0.1wa}{U_c} \right)^2 + (m_1 \pi - \frac{wa}{U_c})^2 \]
\[ C_1 = -\frac{0.1wa}{U_c} \sin (m_1 \pi + \frac{wa}{U_c}) - (m_1 \pi + \frac{wa}{U_c}) \cos (m_1 \pi + \frac{wa}{U_c}) + (m_1 \pi + \frac{wa}{U_c}) \]
\[ D_1 = -\frac{0.1wa}{U_c} \sin (m_1 \pi - \frac{wa}{U_c}) - (m_1 \pi - \frac{wa}{U_c}) \cos (m_1 \pi - \frac{wa}{U_c}) + (m_1 \pi - \frac{wa}{U_c}) \]
\[ E_1 = -\frac{0.1wa}{U_c} \cos (m_1 \pi + \frac{wa}{U_c}) + (m_1 \pi + \frac{wa}{U_c}) \sin (m_1 \pi + \frac{wa}{U_c}) + \frac{0.1wa}{U_c} \]
\[ F_1 = -\frac{0.1wa}{U_c} \cos (m_1 \pi - \frac{wa}{U_c}) + (m_1 \pi - \frac{wa}{U_c}) \sin (m_1 \pi - \frac{wa}{U_c}) + \frac{0.1wa}{U_c} \]
\[ G_1 = \frac{0.1wa}{U_c} \cos (m_1 \pi + \frac{wa}{U_c}) + (m_1 \pi + \frac{wa}{U_c}) \sin (m_1 \pi + \frac{wa}{U_c}) + \frac{0.1wa}{U_c} \]
\[ C_2 = \frac{0.1wa}{U_c} \sin (m_1 \pi + \frac{wa}{U_c}) - (m_1 \pi + \frac{wa}{U_c}) \cos (m_1 \pi + \frac{wa}{U_c}) + (m_1 \pi + \frac{wa}{U_c}) \]
\[ D_2 = \frac{0.1wa}{U_c} \sin (m_1 \pi - \frac{wa}{U_c}) - (m_1 \pi - \frac{wa}{U_c}) \cos (m_1 \pi - \frac{wa}{U_c}) + (m_1 \pi + \frac{wa}{U_c}) \]
\[ G_2 = \frac{0.1wa}{U_c} \cos (m_1 \pi - \frac{wa}{U_c}) + (m_1 \pi - \frac{wa}{U_c}) \sin (m_1 \pi - \frac{wa}{U_c}) - \frac{0.1wa}{U_c} \]
Now, 
\[
I_{m_2n_2} = \int_0^1 \int_0^1 e^{-\frac{1}{2} \left| y_2 - y_1 \right|} \frac{0.715 \text{wb}}{U_c} \sin m_2 \pi y_1 \sin n_2 \pi y_1 \, dy_1 \, dy_2
\]

Carrying out the integration we get 
\[
I_{m_2n_2} = \frac{1}{(0.715 \text{wb})^2 + (n_2 \pi)^2} \left[ \frac{0.715 \text{wb}}{U_c} \right]^{-m_2n_2} 
+ \frac{(m_2 \pi)(n_2 \pi)}{(0.715 \text{wb})^2 + (m_2 \pi)^2} \left[ 1 + (-1)^{m_2+n_2} + e^{-\frac{0.715 \text{wb}}{U_c}} \right] \frac{\pi^2 \pi}{1 + (-1)^{m_2+n_2}} 
\times \left[ (1)^{m_2+1} + (-1)^{n_2+1} \right]
\]

(4-61)

Then 
\[
S_{m_1m_2n_1n_2}(\omega) = \left( \frac{a^2 b^2}{hD} \right)^2 10^{-5} \left( \frac{g^2}{c^2} \right) \frac{1}{\pi^2 U_c} \frac{D c_0}{\rho} \left( I_{m_1n_1} + I_{m_2n_2} \right)
\]

(4-62)

where \( I_{m_1n_1} \) and \( I_{m_2n_2} \) are given by Eq. (4-60) and Eq. (4-61) respectively.

Thus, the spectral density function of the generalized force due to turbulent pressure having been obtained, the generalized forces were simulated by using the FFT simulation technique.

As pointed out earlier, to work out a numerical example a two mode approximation in the x direction and one mode approximation in the y direction was taken. In order to compare the results with ones given in ref. [1], the following numerical values taken in [1] were used:

- \( a = 10 \) in., \( b = 20 \) in.
- \( d = 5 \) in., \( \nu = 0.3 \)
- \( \rho = 0.1 h \) lb/in\(^2\), \( E = 10^7 \) psi
\[ U_C = 0.65 \, U_\infty, \, \sigma_p = 0.0056 \, q \]
\[ \rho_\infty = \rho_C = 0.00089 \, \text{slugs/ft}^3 \]
\[ a_\infty = a_C = 995 \, \text{ft/sec} \]
\[ U_\infty = 800 \, \text{ft/sec}, \, \zeta = 0.157 \, \text{in.} \]

The thickness of the plate was varied in a way to adjust the non-dimensional pressure, \( \bar{p} \), for the convenience of illustration. The damping coefficients \( \beta_1 \) and \( \beta_2 \) were taken as 1 percent of the critical damping of the 1st and 2nd modes of linear plate, respectively.

In order to solve the equations (4-47a) and (4-47b), 4096 discrete values of both \( \bar{F}_1(\tau) \) and \( \bar{F}_2(\tau) \) were simulated from the derived expression for spectral density function using the FFT simulation technique. Eqs. (4-47a) and (4-47b) were reduced into four first order differential equations, and a modified predictor corrector method was used to solve for \( b_1(\tau) \) and \( b_2(\tau) \) with zero initial conditions. Fig. 16 shows the displacement time history at the center of the plate and the generalized forces for the first and second mode. The nondimensional R.M.S. response at the center of the plate versus the nondimensional R.M.S. pressure is plotted in Fig. 17 with and without the cavity effect. For the purpose of comparison, response corresponding to linear plate is also plotted in Fig. 17.

**Conclusion**

It is seen that the results obtained here compare very closely with the one given in Ref. [1] for the sub-sonic case. Results obtained in [1] are based on the multidimensional simulation analysis where
FIG. 16. GENERALIZED FORCES AND DISPLACEMENT FOR PLATE:

(A) NONDIMENSIONAL GENERALIZED FORCE FOR FIRST MODE
(B) NONDIMENSIONAL GENERALIZED FORCE FOR SECOND MODE
(C) NONDIMENSIONAL DISPLACEMENT AT THE CENTER OF THE PLATE
Fig. 17. Comparative study of plate response due to subsonic boundary layer pressure fluctuation by FFT method.
Shinozuka has taken only 100 frequency points which looks like a very small number considering the fact that turbulent pressure fluctuation takes place over a wide frequency range. From this point of view, our analysis seems more accurate because we have divided the spectrum into 4096 points. The total computer time to simulate 4096 values of both $\overline{F}_1(t)$ and $\overline{F}_2(t)$ and to obtain 4096 points for both $b_1(t)$ and $b_2(t)$ was only 3 minutes 30 seconds. It is needless to point out that the time required to simulate 4096 points for the generalized forces by using the trigonometric model of simulation will be much much more. This once again brings out the immense usefulness of FFT simulation approach wherever it is applicable.
CHAPTER V
CONCLUSIONS AND FUTURE EXTENSIONS

Two methods of simulation of a multivariate and multicorrelated random process have been presented and these methods have been applied to analyze some example problems of linear and nonlinear random vibration.

Comparing the two methods of simulation, we conclude that both the methods work very well. The only drawback is the amount of computer storage, which can become prohibitive if there are too many correlated processes to be simulated or if a very large number of discretized points are necessary for analysis. It is noted that FFT method works much faster in terms of computer time compared to the trigonometric model. This speed ratio is directly proportional to the number of series and discretized points to be simulated. For example, the time required to simulate the six components of wind turbulence, with each of the time series having 2048 discretized points, was twenty times less in the case of FFT method compared to the trigonometric approach. But FFT approach has a drawback in that the number of time points is equal to the number of frequency points and we cannot restart the simulation at any given time t. It has to start at t = 0. Also, the time interval is related to the frequency interval. The trigonometric approach does not suffer from these
disadvantages. Here, we can start the simulation beyond any given
time and also the time interval is not dependent on the frequency
discretization. Thus, we see that whereas the FFT method has a
tremendous advantage in terms of computer time, the trigonometric
method can be more useful in certain cases.

As to the usefulness and importance of the simulation technique,
we conclude that it offers probably the best means of performing the
nonlinear response analysis of random vibration problems when the
spectral function for the forcing function is specified. In light
of the review study in Chapter II, we feel that the simulation approach
and particularly the FFT method gives a much faster solution with
lesser number of constraints. It is noted that FFT method works as
well as the ones in Ref. [1,6,8] for analyzing the nonlinear re-
sponse and this approach is much faster than that of Shinozuka
[1,6,8].

The methods of simulation presented here can be extended to in-
clude multidimensional homogeneous and nonhomogenous processes. For
example, writing

\[ f_m(t, x_1, x_2, \ldots, x_n) = \sum_{p=1}^{m} \sum_{k_1=1}^{N_1} \sum_{k_2=1}^{N_2} \sum_{k_n=1}^{N_n} \left( a_{mp}(k_1, k_2 \ldots k_n) \right. \]
\[ \times \cos \left( w_{k_1} t + w_{2k_2} x_1 + \ldots + w_{nk_n} x_n + \alpha_{mp}(k_1, k_2 \ldots k_n) \right) \]
\[ + b_{mp}(k_1, k_2 \ldots k_n) \]
\[ \times \sin \left( w_{k_1} t + w_{2k_2} x_1 + \ldots + w_{nk_n} x_n + \alpha_{mp}(k_1, k_2 \ldots k_n) \right) \]
one can simulate a multivariate multidimensional process using trigonometric method. Shinuzuka [6, 8] has already extended his trigonometric model to include the multidimensionality and the above proposed extension will not be much of a problem. But it will be really exciting to extend the FFT approach to a multivariate-multidimensional case. It does not seem very difficult particularly when the subroutine HARM can take care of up to 3-dimensional inverse Fourier Transform. We feel that it should work without trouble, but it does need a little closer look. It might be also interesting to extend the FFT approach to include the nonhomogeneous process by utilizing the concept of evolutionary power spectrum. This will be useful in simulating transient and seismic response and will also lead to considerable time saving over Shinozuka's method [8].

There are lots of other areas in which the simulation approach can be very useful and about which we have not discussed in this dissertation. For example, in the area of reliability analysis and in the response analysis of structures when the spatial variation of material properties are specified. These are some of the many areas, the simulation technique and particularly the FFT approach can be extended. These extensions look very practical.
REFERENCES


APPENDIX A

1. Random Variable and Probability Distribution Function

Let $X$ be any random variable which varies with statistical regularity. Since $X$ is a random variable, any function of $X$ is also a random variable.

The first-order probability distribution function of $X$ can be described by a graph as in Fig. A-1 which shows the probability density function $p(X)$. The hatched area gives the probability that $X$ lies between $a$ and $b$. It is apparent that the probability is zero that $X$ actually assumes any given value $x$. Also we have

$$\int_{-\infty}^{\infty} p(X) dX = 1.$$  \hfill (A-1)

The cumulative distribution function (CDF) defines the probability of occurrence of a value of $X$ less than or equal to a given value $x$, i.e.,

$$P(x) = \int_{-\infty}^{x} p(X) dx.$$ \hfill (A-2)

According to fundamental theorem of integral calculus,

$$\frac{dP(x)}{dx} = p(x)$$ \hfill (A-3)

wherever this derivative exists.

Properties of CDF

(1) CDF is a non-decreasing function of $x$

(2) $P(x)$ varies between 0 and 1 as $x$ varies from $-\infty$ to $\infty$. Thus $P(-\infty) = 0$ and $P(\infty) = 1$.

Several random variables $X_1, X_2, \ldots, X_n$ are said to be jointly distributed if they are defined as functions on the same sample description.
Fig. 1-A. PDF of Continuous Random Variable $X$. 
space. We shall refer to \( p(X_1, X_2, \ldots, X_n) \) as the joint probability density of these random variables. Thus, the probability that \( a_1 < X_1 < b_1, a_2 < X_2 < b_2, \ldots, a_n < X_n < b_n \) is given by

\[
\int_{a_1}^{b_1} \int_{a_2}^{b_2} \cdots \int_{a_n}^{b_n} p(X_1, X_2, \ldots, X_n) \, dx_1 \, dx_2 \cdots dx_n. \tag{A-4}
\]

Also,

\[
\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} p(X_1, X_2, \ldots, X_n) \, dx_1 \, dx_2 \cdots dx_n = 1. \tag{A-5}
\]

The joint probability distribution of two random variables \( X_1 \) and \( X_2 \) is given by

\[
p(X_1, X_2) \tag{A-6}
\]

and

\[
p(a_1 < X_1 < b_1 \text{ and } a_2 < X_2 < b_2). \tag{A-7}
\]

Supposing that \( X \) is now a random function of spacial coordinates \( x \) or time \( t \), the first and joint probability distribution functions defined above are valid for any given values of \( x \) or \( t \). That is, the probability that \( X \) (\( x \) or \( t \)) lies between \( a \) and \( b \) is given by

\[
\int_{a}^{b} p(X(x, \text{ or } t)) \, dx \tag{A-8}
\]

and

\[
P(x) = \int_{-\infty}^{\infty} p(X(x \text{ or } t)) \, dx. \tag{A-9}
\]

2. Mean, Mean Square, Variance and Standard Deviation

The ensemble average
\[ \mu_X = E[X] = \int_{-\infty}^{\infty} x \ p(x) dx \quad (A-10) \]
defines the mean of \( X \) or the expected value of \( X \). The operator \( E \) is used to denote this kind of average. The mean square value of \( X \) is given by

\[ E[X^2] = \int_{-\infty}^{\infty} x^2 \ p(x) dx \quad (A-11) \]

An important statistical parameter is the variance of \( X \) which is the ensemble average of the square of the deviation from the mean. Thus the variance of \( X \) is given by

\[ \sigma^2 = E[(X-\mu_X)^2] = \int_{-\infty}^{\infty} (x-\mu_X)^2 \ p(x) dx \quad (A-12) \]

An alternate expression is

\[ \sigma^2 = E[X^2] - \mu_X^2 \quad (A-13) \]

When the mean is zero, the variance is identical with mean square. The square root of Eq. (13), that is \( \sigma \), is called the standard deviation. The co-efficient of variation is defined by

\[ V = \frac{\sigma}{\mu_X} \quad (A-14) \]

which tells the degree of variation.

3. Random Process

Let us consider random functions \( X(t) \) and \( Y(t) \) in which \( t \) represents any variable, say, spacial co-ordinates or time.
For a random process, we may express the correlation between $X(t_1)$ and $X(t_2)$ by means of the autocorrelation function

$$R_X(t_1, t_2) = E[X(t_1) X(t_2)]$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} X(t_1) X(t_2) p(X(t_1), X(t_2)) dX(t_1) dX(t_2) \quad (A-15)$$

The prefix auto refers to the fact that $X(t_1)$ and $X(t_2)$ represents a product of values on the same sample at two different coordinates. If $X(t_1)$ and $X(t_2)$ are statistically independent, we have

$$p(X(t_1), X(t_2)) = p(X(t_1)) p(X(t_2))$$

and hence

$$R_X(t_1, t) = E[X(t_1)] E[X(t_2)] \quad (A-16)$$

Cross correlation function is defined for two samples $X(t_1)$ and $Y(t_2)$ by

$$R_{XY}(t_1, t_2) = E[X(t_1) Y(t_2)]$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} X(t_1) Y(t_2) p(X(t_1), Y(t_2)) dX(t_1) dY(t_2) \quad (A-17)$$

Correlation coefficient is given by

$$\rho_{XY} = \frac{E[(X(t_1) - E[X(t_1)])(Y(t_2) - E[Y(t_2)])]}{\sigma_X(t_1) \sigma_Y(t_2)} \quad (A-18)$$

It can be shown that

$$-1 \leq \rho_{XY} \leq 1 \quad (A-19)$$

and the intermediate values of $\rho_{XY}$ measure the degree of linear statistical dependence between $X(t_1)$ and $Y(t_2)$. 
4. Stationary Random Process

A random process is said to be stationary if its probability distributions are invariant under a shift of the co-ordinates. In other words, the family of probability densities applicable at \( t_1 \) also applies at \( t_2 \). In particular, the first order probability density function \( p(X) \) becomes universal distribution independent of time. This implies that all the averages based on \( p(X) \), say, \( E[X] \) and \( \sigma^2 \), are constants independent of time.

For a stationary process, the autocorrelation or cross correlation functions become functions of the difference between \( t_1 \) and \( t_2 \) and independent of \( t_1 \) or \( t_2 \).

Therefore, for a stationary process, Equation (A-15) becomes

\[
R_X(\tau) = E \left[ X(t_1) X(t_1 + \tau) \right], \tau = t_1 - t_2
\]

(A-20)

and Equation (A-17) is

\[
R_{XY}(\tau) = E \left[ X(t_1) Y(t_1 + \tau) \right],  \tau = t_1 - t_2.
\]

(A-21)
Fast Fourier Transform

Restricting the limits to a finite time interval for the record x(t), say in the range (o, T), the finite range Fourier Transform is defined as

\[ X(f, T) = \int_{0}^{T} x(t) e^{-j2\pi ft} dt \]  \hspace{1cm} (B-1)

Assume now that time x(t) is sampled at N equally spaced points a distance h apart, then for arbitrary f, the discrete version of Equation (B-1) becomes

\[ X(f, T) = h \sum_{n=0}^{N-1} x_n \exp[-j \frac{2\pi fh n}{T}] \]  \hspace{1cm} (B-2)

Selecting the discrete frequency values as

\[ f_k = k \frac{f}{T} = \frac{k}{Nh} \quad k = 0, 1, 2, \ldots, N-1 \]  \hspace{1cm} (B-3)

At these frequencies, the transformed values give the Fourier components defined by

\[ X_k = \frac{X(f_k, T)}{h} = \sum_{n=0}^{N-1} x_n \exp \left[ -j \frac{2\pi k n}{N} \right] \quad k = 0, 1, 2 \ldots, N-1 \]  \hspace{1cm} (B-4)

where h has been included with X(f_k, T) to have a scale factor of unity before the summation. Note that results are unique only out to
k = \frac{N}{2} \text{ since the Nyquist cutoff frequency occurs at this point. Fast Fourier transform (FFT) methods are designed to compute these quantities, } X_k, \text{ and can also be used to compute the co-efficients of the regular Fourier series } A_q \text{ and } B_q \text{ in the expression}

x_n = x(nh) = A_0 + \sum_{q=1}^{N/2} A_q \cos\left(\frac{2\pi q n}{N}\right) \left[\frac{N}{2} - 1\right] + \sum_{q=1}^{N/2} B_q \sin\left(\frac{2\pi q n}{N}\right).

(B-5)

To simplify the notation further, let

w(u) = \exp\left[-j \frac{2\pi u}{N}\right].

(B-6)

Observe that \(w(N) = 1\) and for all \(u\) and \(v\),

\[w(u + v) = w(u) w(v).\]

(B-7)

Also, let

\[X(k) = X_k \quad \text{and} \quad x(n) = x_n\]

(B-8)

Then Equation (B-4) becomes

\[X(k) = \sum_{n=0}^{N-1} x(n) w(kn), \quad k = 0, 1, 2, \ldots, \quad N-1.\]

(B-9)

Equations (B-4) and (B-9) should be studied so as to be easily recognized as the Fourier transform of \(x(n)\) when \(x(n)\) is expressed by a series of \(N\) terms. Such equations require a total of approximately \(N^2\) complex multiply-add operations to compute all of the \(X(k)\) terms involved.

Fast Fourier Transform procedures are now based upon decomposing \(N\) into its composite (nonunity) factors, and carrying out Fourier transform over the smaller number of terms in each of the composite
factors. In particular, if $N$ is the product of $p$ factors such that

$$N = \prod_{i=1}^{p} r_i = r_1 r_2 \ldots r_p \quad (B-10)$$

where the $r_i$'s are all integers greater than unity, then it can be proved [24] that $X(k)$ in Equation (B-9) can be found by computing in an iterative fashion the sum of $p$ terms,

$$\frac{N}{r_1} \quad \text{Fourier transform requiring } 4r_1^2 \text{ real operations each,}$$

$$\frac{N}{r_2} \quad \text{Fourier transform requiring } 4r_2^2 \text{ real operations each,}$$

$$\vdots$$

$$\frac{N}{r_p} \quad \text{Fourier transform requiring } 4r_p^2 \text{ real operations each.} \quad (B-11)$$

Hence the total number of real operations becomes

$$4(Nr_1 + Nr_2 + Nr_3 + \ldots + Nr_p) = 4 \sum_{i=1}^{p} r_i \quad (B-12)$$

The resulting speed ratio of these FFT procedures to the standard method is then

$$\text{speed ratio} = \frac{N^2}{4N \sum_{i=1}^{p} r_i} = \frac{N}{4 \sum_{i=1}^{p} r_i} \quad (B-13)$$

speed ratio for powers of two:

If $N = 2^p$, then $\sum_{i=1}^{p} r_i = 2p = 2 \log_2 N$

In this case, the speed ratio by equation (B-13) appears to be

$$\text{speed ratio} = \frac{N^2}{8Np} = \frac{N}{8p}$$
However, a doubling of the speed can be achieved in practice by noting that the values for $w(kn)$, when $N$ is a power of 2, all turn out to be $+1$ or $-1$, so as to yield a higher speed ratio of the order of

$$\text{speed ratio} = \frac{N}{4p} \quad (B-14)$$

For example, if $N = 2^{13} = 8192$, Equation (B-14) gives a speed ratio of $\frac{8192}{52} \approx 158$. 
APPENDIX C

Expanding Eq. (3-14), with $H(w_k)$ being a lower triangular matrix, one obtains

$$G_{mn} = H_{m1} H_{n1} + H_{m2} H_{n2} + \ldots + H_{mn} H_{nn}, \text{ for } n < m,$$

$$G_{mm} = |H_{m1}|^2 + |H_{m2}|^2 + \ldots + |H_{mm}|^2 \quad (C-1)$$

From Eqs. (3-22a), (3-22b), and (3-3) and (C-1) one can see that the $m$ th component process is simulated from $H_{mp}(w_k) \,(p = 1, \ldots, m)$ and the coherence between the $m$ th component and $n$ th component with $n < m$ is generated by $H_{mp}(w_k)$ and $H_{np}(w_k) \,(p = 1, 2, \ldots, n)$. When a vanishing minor is due to a zero mean square density of, say, the $m$ th component process at a frequency $w_k$, then the elements of cross-spectral density associated with this component are also zero at this particular frequency. It is easy to show that a sufficient condition for this case is

$$H_{mn}(w_k) = 0, \text{ for } n = 1, 2, \ldots, m$$
$$H_{nm}(w_k) = 0, \text{ for } n = m + 1, \ldots, M$$

The remaining elements of $H_{mn}(w_k)$ are then determined from the submatrix obtained by deleting the $m$ th row and $m$ th column from the matrix $G(w_k)$.

A coherence of unity between two component processes (the $m$ th and the $(m+1)$ th) at a frequency $w_k$ will also give rise to vanishing
principal minors. This implies a complete linear dependence at this frequency between the two processes and hence the existence of the transfer function \( \beta(w_k) \) such that

\[
G_{m+1, m+1}(w_k) = |\beta(w)|^2 G_{mm}(w_k)
\]

\[
G_m, m+1(w_k) = \beta(w) G_{mm}(w_k)
\]  

(C-2)

Therefore, at this \( w_k \), it can be shown that \( G(w_k) \) will take the following form:

\[
\begin{bmatrix}
G_{11} & \cdots & G_{1j} & G_{1,j+1} & \cdots & G_{1M} \\
& & & & & \\
& & & & & \\
G_{j1} & \cdots & G_{jj} & G_{j,j+1} & \cdots & G_{jM} \\
& & & & & \\
& & & & & \\
G_{j+1,1} & \cdots & G_{j+1,j} & G_{j+1,j+1} & \cdots & G_{j+1,M} \\
& & & & & \\
& & & & & \\
G_{M1} & \cdots & G_{Mj} & G_{M,j+1} & \cdots & G_{MM} \\
\end{bmatrix}
\]

\[
\begin{bmatrix}
G_{11} & \cdots & G_{1j} & \beta G_{ij} & \cdots & G_{1M} \\
& & & & & \\
& & & & & \\
G_{j1} & \cdots & G_{jj} & \beta G_{jj} & \cdots & G_{jM} \\
& & & & & \\
& & & & & \\
\beta G_{j1} & \cdots & \beta G_{jj} & |\beta|^2 G_{jj} & \cdots & \beta G_{jM} \\
& & & & & \\
& & & & & \\
G_{M1} & \cdots & G_{Mj} & \beta G_{Mj} & \cdots & G_{MM} \\
\end{bmatrix}
\]  

(C-3)

In this case, \( H(w_k) \) can be solved for a particular frequency in the following fashion.

First, reduce the size of both matrices \( G(w_k) \) and \( H(w_k) \) by deleting the \( (j + 1) \)th row and \( (j + 1) \)th column, then solve for the reduced \( H(w_k) \) from the reduced \( G(w_k) \), by the method mentioned in
Chapter III. Finally, the deleted elements of $H(w_k)$, as can be seen by direct substitution in Eq. (C-1), are given by

$$H_{j+1},p = \tilde{\beta}H_{jp}, \text{ for } p = 1, 2, \ldots, j$$

$$H_{j+1},j+1 = 0,$$  \hspace{1cm} (C-4)

$$H_{p},j+1 = 0, \text{ for } p = j+2, \ldots, M$$

If two component processes, again, say, the $j$th and $(j + 1)$th, are completely correlated, then $\beta(w)$ as defined for the previous case will reduce to a real constant $\beta_0$ independent of the frequency. This will lead to $D_{p}(w_k) = 0, p = j + 1, \ldots, M$, for all frequencies. For this case, it is necessary to simulate only $m - 1$ component processes with the $(j + 1)$th removed from the system, since it can be obtained by

$$f_{j+1}(t) = \beta_0 f_j(t)$$

With the proper combination of the above procedures, it is possible to deal with the following situations:

(i) more than one component of $G(w_k)$ vanishes;

(ii) more than two components are completely coherent or correlated;

(iii) the combination thereof.
APPENDIX D

COMPUTER PROGRAM

This section of the report deals with the listing of some of the important input parameters in the computer programs included. On the left-hand column is the computer language (FORTRAN) symbol and on the right-hand side, just opposite, is the equivalent variable used in the derivation of the equations in Chapter III and Chapter IV.

Listing for Program for Simulation by Trigonometric Method:

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>K</td>
<td>KA, frequency index</td>
</tr>
<tr>
<td>(\alpha_{mp}(k))</td>
<td>ALPHA(I, KK, KA), deterministic phase angles</td>
</tr>
<tr>
<td>(W_u)</td>
<td>WU, upper cut-off frequency</td>
</tr>
<tr>
<td>(W_L)</td>
<td>WL, lower cut-off frequency</td>
</tr>
<tr>
<td>(G_{mn})</td>
<td>S(I, J), element of spectral density function</td>
</tr>
<tr>
<td>(H_{ji})</td>
<td>HHH(I, J), elements of lower triangular matrix</td>
</tr>
<tr>
<td>(a_{mp}, b_{mp})</td>
<td>AA(I, KK, KA), BB(I, KK, KA), random Gaussian variables</td>
</tr>
<tr>
<td>(\Delta w)</td>
<td>DW, discretized frequency interval</td>
</tr>
<tr>
<td>m</td>
<td>KK, number of time series</td>
</tr>
<tr>
<td>(\xi_p, \eta_p)</td>
<td>V1, V2, random number generated by Gauss subroutine</td>
</tr>
<tr>
<td>(\Delta t)</td>
<td>DT, time interval</td>
</tr>
<tr>
<td>(f_m(t))</td>
<td>F(I, JJJ), representation of time series</td>
</tr>
</tbody>
</table>
Listing for Program for Simulation by FFT Method:

- $K$: KA, frequency index
- $G(I,J)$: $S(I,J)$, input spectral density function
- $H_{pqk}$: $HHH(I,J)$, elements of lower triangular matrix
- $\eta_{pk}$, $\xi_{pk}$: $Z1(K)$, $Z2(K)$, independent Gaussian random numbers
- $\zeta_p$: $XI(K)$, complex random number
- $h$: DT, time interval
- $\chi_{pk}$: $DDX(I,KA)$, elements of complex random vector
- $f_{pn}$: $F(I,J)$, time series representation

Listing for Program for Nonlinear Response Analysis of String

- $\sigma_f$: SIGF, standard deviation of the forcing function
- $L$: TL, length of the string
- $\alpha$: ALPHA, a constant
- $T_0$: TO, initial tension in the string
- $\rho$: ROE, density per unit length
- $w_1$, $w_2$, $w_3$: $W1$, $W2$, $W3$, natural frequency of vibration for 1st, 2nd and 3rd modes respectively
- $A$: AR, area of cross section
- $S_0(w)$: $SO(KA)$, spectral density function of actual force
- $S_{mn}(w)$: $S(I,J)$, spectral density of the generalized force
- $f_m(t)$: $F(I,J)$, generalized force representation
- $b_n(t)$: $AN(t)$, derivative of modal displacement
- $b_n(t)$: $BN(t)$, modal displacement
$b_n(t)$ ANPR(t), second derivative of the modal displacement

Listing for Program for Nonlinear Panel Response Problem:

$\beta_1$ BET1, percentage of critical damping for 1st mode of vibration

$\beta_2$ BET2, percentage of critical damping for 2nd mode of vibration

$\sigma_p$ SIGP, r.m.s. pressure of boundary layer pressure fluctuations

$U_\infty$ UINF, mean external flow velocity

$a$ SA, plate length

$b$ SB, plate width

$\nu$ GNU, Poisson's ratio

$U_C$ UC, convectional speed

$M$ CM, mack number

$\rho$ ROE, plate density per unit area

$d$ S1, cavity depth

$u$ SV, sound velocity

$\zeta$ XSI, boundary layer thickness

$\frac{a}{b}$ ALP

$D$ RIG, plate stiffness

$\lambda^c$ DEMC, constant

$\lambda$ DEM, constant
\( q \) \hspace{1cm} \text{SQ, dynamic pressure}

\( C_0 \) \hspace{1cm} \text{CONST, constant}
C SIMULATION OF MULTICORRELATED RANDOM PROCESSES BY TRIGONOMETRIC
METH0D
DIMENSION UU(6,6),TZ(2050), C(6,6),6(6,6),ALPHA(6,6,600)
1.,V(6,6),S(6,6),U(6,6),HH(6,6),HFH(6,6),Y(6),X(6),A(6),B(6)
1.,AA(6,6,600),BB(6,6,600),W(600),Wn(6),F(6,2048),F1(2048),
1F2(2048),F3(2048),F4(2048),F5(2048),F6(2048)
C0MPL3X S,HH,HHH,YYY,DD
N=600
WU=3.141592
WL=0.00377
XN=N
DW=(WU-WL)/(XN-1.)
DDW=SQR(DW/6.28318)
DT=1.
KA=1
14 XK=KA
DO 7 I=1,6
DO 7KK=1,1
7 ALPH A(I,KK,KA)=0.0
W(KA)=(XK-1.0)*DW+WL
C INPUT SPECTRAL DENSITY FUNCTION
D0 401 J=1,6
D0 401 J=1,6
CII,J)=0.0
401 Q(I,J)=0.0
Z=30.48
CU=6.198
VU=0.845
FU=(Z/18.0)*(-0.63)
FMU=0.93*Z/18.0
US=1.588
L=100.
\[ H = BU * (US * 2) * CU * Z \]
\[ G = (120.0 * FMU)*\left(1 + 1.5*\left(W/KA\right)*Z/\left(60.0*2.0*3.14159*FMU\right)\right)*VU*5.0 \]
\[ C(1,1) = H/G \]
\[ Z = 15.24 \]
\[ BU = (Z/18.0)*(-0.63) \]
\[ FMU = 0.03*Z/18.0 \]
\[ Z = 50.0 \]
\[ H = BU * (US * 2) * CU * Z \]
\[ G = (101.9 * FMU)*\left(1 + 1.5*\left(W/KA\right)*Z/\left(50.9*2.0*3.14159*FMU\right)\right)*VU*5.0 \]
\[ C(2,2) = H/G \]
\[ Z = 15.24 \]
\[ BU = (Z/18.0)*(-0.35) \]
\[ FMU = 0.1*(Z/18.0)*0.58 \]
\[ Z = 100.0 \]
\[ H = BU * (US * 2) * CU * Z \]
\[ G = (120.0 * FMU)*\left(1 + 1.5*\left(W/KA\right)*Z/\left(60.0*2.0*3.14159*FMU\right)\right)*VU*5.0 \]
\[ C(3,3) = H/G \]
\[ Z = 15.0 \]
\[ C(5,5) = H/G \]
\[ Z = 100.0 \]
\[ C(3,5) = \left((3.36*US * 2) * Z \right) / (1.0*10.0*\left(W/KA\right)*Z/\left(2.0*3.14159*50.0\right) \]
1 )**(5.0/3.0)))/129. 
Z=50. 
C(6,6)=((3.36*(US**2)*Z)/(1.0+10.0*(W(KA)*Z/(2.0*3.14159*50.97))*Z) 
1 )**(5.0/3.0)))/101.94 
Z=100. 
H=(US**2)*12.5*Z 
G=-120.0*C*(1.0+6.0*W(KA)*Z/(2.0*3.14159*50.97))*Z/(1.0+10.0*(W(KA)*Z/(2.0*3.14159*50.97))*Z) 
C(1,3)=H/G 
C(3,1)=C(1,3) 
Z=50. 
H=(US**2)*10.0*Z 
G=-101.9*(1.0+6.0*W(KA)*Z/(2.0*3.14159*50.97))*Z/(1.0+10.0*(W(KA)*Z/(2.0*3.14159*50.97))*Z) 
C(4,6)=H/G 
C(6,4)=C(4,6) 
DELZ=50. 
DELRF=0.0366 
E=0.7 
C(1,4)=(C(1,1)*C(4,4))*0.5*0.5*(EXP(-0.693*W(KA)*DELZ)/(Z* 
1 3.141655.5*DELFL))*C.5*(COS(W(KA)*DELZ/E55.5)) 
C(4,1)=C(1,4) 
Q(1,4)=(C(1,1)*C(4,4))*0.5*0.5*(EXP(-0.693*W(KA)*DELZ)/(Z* 
1 3.141655.5*DELFL))*C.5*(SIN(W(KA)*DELZ/E55.5)) 
Q(4,1)=-Q(1,4) 
E=1.5 
DELRF=0.0448 
C(2,5)=C(2,2)*C(5,5))*0.5*0.5*(EXP(-0.693*W(KA)*DELZ)/(Z* 
1 3.141655.5*DELFL))*C.5*(COS(W(KA)*DELZ/E55.5)) 
C(5,2)=C(2,5) 
Q(2,5)=(C(2,2)*C(5,5))*0.5*0.5*(EXP(-0.693*W(KA)*DELZ)/(Z* 
1 3.141655.5*DELFL))*C.5*(SIN(W(KA)*DELZ/E55.5)) 
Q(5,2)=-Q(2,5) 
C(3,6)=(C(3,3)*C(6,6))*0.5*0.5*(EXP(-0.693*W(KA)*DELZ)/(Z*
1 3.1416*55.5*DELF))))**0.5*(COS(W(KA)*DElz*E/55.5))
C(6,3)=C(3,6)
Q(3,6)=C(3,3)*C(6,6)**0.5*0.5*(EXP(-0.693*W(KA)*DElz/(2.5
1 3.1416*55.5*DELF))))**0.5*(SIN(W(KA)*DElz*E/55.5))
Q(6,3)=-Q(3,6)
DELF=0.04
E=1.0
C(3,4)=(C(1,3)*C(4,6))**0.5*0.5*(EXP(-0.693*W(KA)*DElz/(2.5
1 3.1416*55.5*DELF))))**0.5*(COS(W(KA)*DElz*E/55.5))*(-1.)
C(4,3)=C(3,4)
Q(3,4)=(C(1,3)*C(4,6))**0.5*0.5*(EXP(-0.693*W(KA)*DElz/(2.5
1 3.1416*55.5*DELF))))**0.5) *(SIN(W(KA)*DElz*E/55.5))
Q(4,3)=-Q(3,3)
C(1,6)=C(3,4)
C(6,1)=C(1,6)
Q(1,6)=Q(3,4)
Q(6,1)=-Q(1,6)
DO 25 I=1,6
DO 25 J=1,6
C(1,J)=C(1,J)*2.0
Q(1,J)=Q(1,J)*2.0
25 S(I,J)=CMPLX(C(I,J),-Q(I,J))
C BREAKING THE SPECTRAL MATRIX INTO THE UPPER AND LOWER TRIANGULAR
1 MATRIX
DO 29 I=1,6
DO 29 J=1,6
HH(I,J)=CMPLX(0.,0.,0.)
29 HH(I,J)=CMPLX(0.,0.,0.)
HH(1,1) = CSQRT(S(1,1))
HH(1,1)=HH(1,1)
DO 110 J=2,6
HH(1,J) = (S(1,J)/HH(1,1))
110  HHH(J,1) = CCNJG(HH(1,1))
     DO 1120 I=2,6
       DD=CMPLX(0.0,0.0)
       M=I-1
     DO 113 LP=M,1,1
       DD=DD* (HH(LP,1)*CONJG(HH(LP,1)))
       YYY=S(I,1)-DD
       HH(I,1) = CSQRT(YYY)
       HHH(I,1) = HH(I,1)
       IF (I.EQ.6) GO TO 1121
     NN=I+1
     MM=I-1
     DD=CMPLX(0.0,0.0)
     DO 222 LP=1,MM
       DD=DD* (HH(LP,1)*CONJG(HH(LP,1)))
       HH(I,J) = ((S(I,J)-DD)/HH(I,1))
       HHH(J,1) = CONJG(HH(I,1))
     CONTINUE
1121  CONTINUE
     DO 117 I=1,6
     DO 117 KK=1,6
       ALPHA(I,KK,KA)=0.0
       AA(I,KK,KA)=0.0
     117  BD(I,KK,KA)=0.0
C RANDOM NUMBER NUMER GENERATOR SUBROUTINE GAUSS
     DO 123 KK=1,6
       CALL GAUSS(17.1,0.1,0.0,1)
       CALL GAUSS(29.1,0.1,0.0,2)
     DO 123 I=1,6
       AA(I,KK,KA) = (CAHS(HHH(I,KK)))*V1*DDW
       BB(I,KK,KA) = (CAHS(HHH(I,KK)))*V2*DDW
IF(ABS(REAL(HHH(I,KK))) .LT. 0.0001) GO TO 2001
ALPHA(I,KK,KA) = ATAN(AIMAG(HHH(I,KK))/REAL(HHH(I,KK)))
GO TO 1233
2001 ALPHA(I,KK,KA) = 1.5708
1233 IF(KA .GE. 20) GO TO 123
WRITE(6,2000) V1,V2
123 CONTINUE
3003 FORMAT(2I5)
2000 FORMAT(2E16.8)
IF(KA .EQ. 600) GO TO 40
KA = KA + 1
GO TO 14
40 I = 1
XX = 0.0
YY = 6.0
100 TT = 0.0
DO 45 JJJ = 1,2048
45 F(I,JJJ) = 0.0
DO 46 JJJ = 1,2048
DO 47 KA = 1,600
DO 47 KK = 1,1
47 F(I,JJJ) = F(I,JJJ) + AA(I,KK,KA) * COS(W(KA)*TT + ALPHA(I,KK,KA)) +
     BB(I,KK,KA) * SIN(W(KA)*TT + ALPHA(I,KK,KA))
TT = TT + DT
46 FF(JJJ) = F(I,JJJ)
DO 225 J = 1,2048
225 TZ(J) = J - 1
C PLOTTING OF THE TURBULENCE TIME HISTORIES
FF(2049) = 16.0
FF(2050) = -16.0
CALL SCALE(TZ,2048,20.0,TZMIN,TX,1)
CALL SCALE(FF,2050,4.0,FFMIN,FX,1)
CALL AXIS (XX,YY,2HTZ,2,20.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HFF,2,90.0,90.0,FFMIN,FX)
CALL PLT (XX,YY,-3)
CALL LINE (TZ,FF,2048,1)
XX=22.0
YY=0.0
IF(I.EQ.6) GO TO 111
I=I+1
GO TO 100
111 CONTINUE
DO 79 I=1,2048
F1(I)=F(1,I)
F2(I)=F(2,I)
F3(I)=F(3,I)
F4(I)=F(4,I)
F5(I)=F(5,I)
F6(I)=F(6,I)
WRITE(10) F1
WRITE(10) F2
WRITE(10) F3
WRITE(10) F4
WRITE(10) F5
WRITE(10) F6
CALL PLT (0.0,0.0,-4)
STOP
END
SIMULATION OF MULTICORRELATED RANDOM PROCESSES BY FFT METHOD

DIMENSION UU(6,6), TZ(2048), C(6,6), C(6,6), A(2048,1,1)
1, V(6,6), S(6,6), U(6,6), HH(6,6), HHH(6,6), FF(2050)
1,
1F2(2048), F3(2048), F4(2048), F5(2048), F6(2048)
1, MV(3), INV(1024), Z1(6), Z2(6), DX(6), DBX(6,2048), XI(6), P(1024)
CUMPLEX S, HH, HHH, YYYY, DD, XI, DX, DBX, A
XX=0.0
YY=5.0
N=1025
WXX=SQRT(2.0*2048.)
WU=3.141592
XN=N
DW=(WU-WL)/(XN-1.)
DDW=SQRT(DW**0.5)
CT=1.
KA=1
14
XK=KA
W(KA)=(XK-1.0)*DW+WL
C
INPUT SPECTRAL DENSITY FUNCTION
DO 401 I=1,6
DO 401 J=1,6
C(I,J)=0.0
401 Q(I,J)=0.0
Z=30.48
CU=6.198
VU=0.945
BU=(Z/18.0)**(-0.63)
FMU=0.03*Z/18.0
US=1.589
Z=100.
H=BU*(US**2)*CU=Z
G = (120.0*FMU)*((1.51+5*(W(KA)*Z)/(0.85*2.0*3.1549*FMU))*VU)**(5.0)
1/(3.0*VU))
C(1,1) = H/G
Z = 15.24
BU = (Z/18.0)**(-0.43)
FMU = 0.03*Z/18.0
Z = 5.0
H = BU*(US**2)*CU*Z
G = (101.9*FMU)*((1.51+5*(W(KA)*Z)/(0.85*2.0*3.1549*FMU))*VU)**(5.0)
1/(3.0*VU))
C(2,2) = H/G
Z = 15.24
BU = (Z/18.0)**(-0.43)
FMU = 0.1*(Z/18.0)**0.58
Z = 5.0
H = BU*(US**2)*CU*Z
G = (101.9*FMU)*((1.51+5*(W(KA)*Z)/(0.85*2.0*3.1549*FMU))*VU)**(5.0)
1/(3.0*VU))
C(3,3) = H/G
Z = 1.00
C(3,3) = ((3.36*(US**2)*Z)/(1.0+10.0*(W(KA)*Z)/(2.0*3.1549*5.0*0.1))**(5.0/3.0))/120.
\[ Z = 50, \]
\[ C(6,6) = \left(3.36 \times (US \times 2) \times Z \right) \times (1.0 + 1.0 \times W(KA) \times Z) \times (2.0 \times 1.4159 \times 50.97) \]
\[ Z = 100, \]
\[ H = (US \times 2) \times 12.5 \times Z \]
\[ G = -101.9 \times (1.0 \times 6.0 \times W(KA) \times Z) \times (2.0 \times 1.4159 \times 50.9) \times (8.3) \]
\[ C(1,3) = H/G \]
\[ C(3,1) = C(1,3) \]
\[ Z = 50, \]
\[ H = (US \times 2) \times 10.0 \times Z \]
\[ G = -101.9 \times (1.0 \times 6.0 \times W(KA) \times Z) \times (2.0 \times 1.4159 \times 50.9) \times (8.3) \]
\[ C(4,6) = H/G \]
\[ C(6,4) = C(4,6) \]
\[ DELZ = 50, \]
\[ DELF = 0.0366 \]
\[ E = 0.7 \]
\[ C(1,4) = (C(1,1) \times C(4,4)) \times 0.5 \times 0.5 \times (\exp(-0.693 \times W(KA) \times DELZ) / 2.0 \times 1.3 \times 1.416 \times 50.5 \times DELF) \times 0.5 \times (\cos(W(KA) \times DELZ \times E) / 55.5) \]
\[ C(4,1) = C(1,4) \]
\[ Q(1,4) = (C(1,1) \times C(4,4)) \times 0.5 \times 0.5 \times (\exp(-0.693 \times W(KA) \times DELZ) / 2.0 \times 1.3 \times 1.416 \times 50.5 \times DELF) \times 0.5 \times (\sin(W(KA) \times DELZ \times E) / 55.5) \]
\[ Q(4,1) = -Q(1,4) \]
\[ E = 1.5 \]
\[ DELF = 0.0448 \]
\[ C(2,5) = (C(2,2) \times C(5,5)) \times 0.5 \times 0.5 \times (\exp(-0.693 \times W(KA) \times DELZ) / 2.0 \times 1.3 \times 1.416 \times 50.5 \times DELF) \times 0.5 \times (\cos(W(KA) \times DELZ \times F) / 55.5) \]
\[ C(5,2) = C(2,5) \]
\[ C(2,5) = (C(2,2) \times C(5,5)) \times 0.5 \times 0.5 \times (\exp(-0.693 \times W(KA) \times DELZ) / 2.0 \times 1.3 \times 1.416 \times 50.5 \times DELF) \times 0.5 \times (\sin(W(KA) \times DELZ \times F) / 55.5) \]
\[ C(5,2) = -Q(2,5) \]
\[ C(3,6) = (C(3,3) \times C(6,6)) \times 0.5 \times 0.5 \times (\exp(-0.693 \times W(KA) \times DELZ) / 2.0 \times 1.3 \times 1.416 \times 50.5 \times DELF) \times 0.5 \times (\cos(W(KA) \times DELZ \times F) / 55.5) \]
C(6,3)=C(3,6)
Q(3,6)=((C(4,6)\times C(3,6))\times 0.5\times (\exp(-0.693\times W(KA))\times \text{DELZ}/(2.9)
1 \times 1.416\times 55.5\times \text{DELZ}))\times 0.5\times (\sin(W(KA))\times \text{DELZ}/55.5))
Q(6,3)=-Q(3,6)
\text{DELZ}=0.04
E=1.0
C(3,4)=(C(1,3)\times C(4,6))\times 0.5\times (\exp(-0.693\times W(KA))\times \text{DELZ}/(2.9)
1 \times 1.416\times 55.5\times \text{DELZ}))\times 0.5\times (\cos(W(KA))\times \text{DELZ}/55.5))\times (-1.0)
C(4,3)=C(3,4)
Q(3,4)=(C(1,3)\times C(4,6))\times 0.5\times (\exp(-0.693\times W(KA))\times \text{DELZ}/(2.9)
1 \times 1.416\times 55.5\times \text{DELZ}))\times 0.5\times (\sin(W(KA))\times \text{DELZ}/55.5))
Q(4,3)=-Q(3,4)
C(1,6)=C(3,4)
C(6,1)=C(1,6)
Q(1,6)=Q(3,4)
Q(6,1)=-Q(1,6)
DO 25 I=1,6
DO 25 J=1,6
C(I,J)=C(I,J)*2.0
Q(I,J)=Q(I,J)*2.0
25 S(I,J)=\text{CMPLX}(C(I,J),-Q(I,J))
C BREAKING THE SPECTRAL MATRIX INTO THE UPPER AND LOWER TRIANGULAR
1 MATRIX
DO 29 I=1,6
DO 29 J=1,6
HH(I,J)=\text{CMPLX}(0.0,0.0)
29 HHH(I,J)=\text{CMPLX}(0.0,0.0)
HH(1,1)=\text{CSQF}(S(1,1))
HH(1,1)=HH(1,1)
DO 110 J=2,6
HH(1,J)=\text{CONJG}(HH(1,J))
110 HHH(J,1)=\text{CONJG}(HH(1,J))
DO1120 I=2,6
CD=CMPLX(C*C,0.0)
M=I-1
DO113 LP=1,M
113 CD=DD+(HH(LP,I)*CONJG(HH(LP,I)))
YYYY=S(I,I)-DD
HH(I,I)=CSQRT/YYYY/
HHH(I,I)=HH(I,I)
IF (I.EQ.6) GO TO1121
NN=I+1
MM=I-1
DO1120 J=NN,6
CD=CMPLX(0.0,0.0)
DO222 LP=1,MM
222 DD=DD+(HH(LP,I)*CONJG(HH(LP,J)))
HH(I,J)=((S(I,J)-DD)/HH(I,I))
HHH(J,I)=CONJG(HH(I,J))
1123 CONTINUE
1121 CONTINUE
C RANDOM NUMBER NUMER GENERATOR SUBROUTINE GAUSS
CD 109 K=1,6
CALL GAUSS(33.0,707,0.0,V2)
CALL GAUSS(27.0,707,0.0,V3)
Z2(K)=V2
109 Z1(K)=V3
DO 252 K=1,6
252 XI(K)=CMPLX(Z1(K),Z2(K))
DO 300 I=1,6
DD=CMPLX(C*C,C*C)
DO 309 J=1,1
309 DD=DD+HHH(I,J)*XI(J)
DX(I)=DD
DDX(I,KA)=DX(I)
IF(KA.EQ.1025) GO TO 40
KA=KA+1
GO TO 14
40 DO 600 I=1,6
DO 600 N=1,1023
K=1025+N
J=1025-N
600 DDX(I,K)=CONJG(DDX(I,J))
DO 800 J=1,6
CO 700 I=1,2048
700 A(I,1,1)=DDX(J,1)
MV(1)=11
MV(2)=0
MV(3)=0
C SUBROUTINE TO PERFORM THE INVERSE FOURIER TRANSFORM
CALL HARM(A,MV,INV,P,1,IFEER)
D0225 I=1,2048
FF(I)=REAL(A(I,1,1))/WX
F(J,I)=FF(I)
225 TZ(I)=I-1
C PLOTTING OF THE TURBULENCE TIME HISTORIES
FF(2049)=16.0
FF(2050)=-16.0
CALL SCALE (TZ,2048,20.0,TZMIN,TX,1)
CALL SCALE (FX,2050,4.0,FFMIN,FX,1)
CALL AXIS (XX,YY,2HTZ,-2,20,.0,.0,TZMIN,TX)
CALL AXIS (XX,YY,2HFF,2,4.0,90.0,FFMIN,FX)
CALL PLOT (XX,YY,-3)
CALL LINE (TZ,FF,2048,1)
XX=22.0
YY=0.0
800 CONTINUE
CALL PLOT (C,C,D,D,-4)
STOP
END
PROGRAM FOR RANDOM RESPONSE ANALYSIS OF A NONLINEAR STRING USING
FFT SIMULATION METHOD
DIMENSION W(1025), SC(1025), S(3,3)
1, FF(2048), F(3,2049), T(15), DX(6), DDX(3,2056)
1, HH(4,4), HH(4,4), AX(2048,1,1), INV(1024), Z1(6), Z2(6), Z3(6),
1 XI(6), NV(3), P(1024), TZ(2056),
1 A1PR(2048), A2PR(2048), A3PR(2048), B1PR(2048), B2PR(2048), B3PR(2048)
1, A1MF(2048), A2MF(2048), A3MF(2048), B1MF(2048), B2MF(2048), B3MF(2048)
1, A1CR(2048), A2CR(2048), A3CR(2048), B1CR(2048), B2CR(2048), B3CR(2048)
1, G1(2048), G2(2048), G3(2048)
COMMON A1(2048), A2(2048), A3(2048), B3(2048), B1(2048), B2(2048),
1 A1P(2048), A2P(2048), A3P(2048), B1P(2048), B2P(2048), B3P(2048),
1 F1(2048), F2(2048), F3(2048)
COMMON BETA1, BETA2, BETA3, W1, W2, W3, AR, TL, TO, E
COMPLEX AX, XI, DZ, DX, DDX
XX=0.0
YY=3.0
KKK=1
SIG=0.2
CONTINUE
DO 239 I=1,3
DO 239 KA=1,1025
239 DDX(1,KA)=COMPLX(0.0,0.0)
SIGF=(SIG**2)*3.14159*16.0/1.19
N=257
XN=N
WX=SQRT(2.0*0.25*2048)
WU=10.0*3.14159
WL=0.0
DW=(WU-WL)/(XN-1.)
A=4.0*3.14159
TL=25.0
ALPHA=0.7/25.0
TO=100.0
ROE=1.0/25.0
E=3.0*10.0*7
AR=TO/(0.05*E)
W1=SQR((1.0*3.14159/TL)**2)*TO/ROE)
W2=SQR((2.0*3.14159/TL)**2)*TO/ROE)
W3=SQR((3.0*3.14159/TL)**2)*TO/ROE)
BETA1=0.1*6.28318/W1
BETA2=0.1*6.28318/W2
BETA3=0.1*6.28318/W3
KA=1

14 XK=KA
W(KA)=(XK-1.0)*DW+WL
SO(KA)=(A/(A**2+W(KA)**2))*SIGF/3.14159
JJ=3
DO 15 I=1,JJJ
DO 15 J=1,JJJ
YJ=((ALPHA*W(KA)**2)+(J*3.14159/TL)**2)
YI=((ALPHA*W(KA)**2)+(I*3.14159/TL)**2)
XI=I*J*(3.14159/TL)**2
IF(I.EQ.J) GO TO 16
S(I,J)=SO(KA)*XI*YJ*(1.0+(1.0)**(I+J)+EXP(-ALPHA*W(KA)*TL)
1.0*(1.0)**(I+1)+(1.0)**(J+1))/YJ*SC(KA)
GO TO 15
C SPECTRAL DENSITY FUNCTION OF THE GENERALIZED FORCE
16 S(I,J)=(ALPHA*W(KA)**2+X1YI*YJ*(1.0+(1.0)**(I+J)+EXP(-ALPHA*W(KA)*TL
1.0*(1.0)**(I+1)+(1.0)**(J+1))/YJ*SC(KA)
CONTINUE
DO 29 I=1,JJJ
DO 29 J=1,JJJ
HH(I,J)=0.0
29 HHH(I,J)=6.0
HH(I,J)= SQRT(S(I,J))
HHH(I,J)=HH(I,J)
DO 110 J=2, JJJ
HH(1,J)= ( S(1,J)/HH(1,J) )
110 HHH(J,1)= HH(1,J)
DO1120 I=2, JJJ
DD=0.0
M=I-1
DO113 LP=1,M
113 DD=DD+ (HH(LP,1)*HH(LP,1))
YYY= S(I,1)-DD
HH(I,1)= SQRT(YYY)
HHH(I,1)=HH(I,1)
IF (I.EQ.JJJ) GO TO 1121
NN=I+1
MM=I-1
DO1120 J=NN, JJJ
DD=0.0
DO222 LP=1,MM
222 DD=DD+ (HH(LP,1)*HH(LP,1))
HH(I,J)= ( ( S(I,J)-DD)/HH(I,1) )
HHH(J,1)=HH(I,J)
1120 CONTINUE
1121 CONTINUE
ON 109 K=1, JJJ
CALL GAUSS(17,0.707,0.0,V3)
CALL GAUSS(23,0.707,0.0,V2)
Z2(K)=V2
109 Z1(K)=V3
DO 252 K=1, JJJ
252 XI(K)=COMPLEX(Z1(K),Z2(K))
DO 300 I=1, JJJ
CZ=CMPLX(0.0, 0.0)
DO 300 J=1, I
269 CZ =DZ+HHH(I, J)*X(I)
DX(I)=DZ
359 DDX(I, KA)=DX(I)
IF(KA.EQ.257) GO TO 40
KA=KA+1
GO TO 14
40 DO 600 I=1, JJJ
DO 600 N=1, 1023
J=1025-N
600 DDX(I, K)=CONJG(DDX(I, J))
DO 800 J=1, JJJ
DO 700 I=1, 2048
700 AX(I, I, 1) =DDX(J, I)
MV(1)=11
MV(2)=0
MV(3)=0
CALL HARM(AX, MV, INV, P, 1, IFEER)
C SIMULATED GENERALIZED FORCE
DO225 I=1, 2048
FF(I)=REAL(AX(I, 1, 1))*8.0*TL/(TC*X)
F(J, I)=FF(I)
225 TZ(I)=I-1
FF(2049)=25.0
FF(2050)=-25.0
CALL SCALE(TZ, 2049, 20.0, TZMIN, TX, 1)
CALL SCALE(FF, 2050, 4.0, FFMIN, FX, 1)
CALL AXIS(XX, YY, 2HTZ, -2.20, 0.5, TZMIN, TX)
CALL AXIS(XX, YY, 2HFF, 2.4, 0.90, FFMIN, FX)
CALL PLOT (XX,YY,-3)
CALL LINE (TZ,FF,2048,1)
XX=22.0
YY=0.0
END

CONTINUE
DO 801 I=1,2048
F1(I)=F(1,I)
F2(I)=F(2,I)
F3(I)=F(3,I)

C SIMULATED GENERALIZED FORCE
C CALCULATION OF NONLINEAR RESPONSE BY MODIFIED PREDICTOR CORRECTOR
1 METHOD
C INITIAL CONDITIONS
M=1
H=0.025
A1(1)=0.0
B1(1)=0.0
A2(1)=0.0
B2(1)=0.0
A3(1)=0.0
B3(1)=0.0

C STARTING VALUES
CALL FCT(M)
C PREDICTOR
A1PR(2)= 4.0*H *(2.0*A1P(1))/3.0
B1PR(2)= 4.0*H *(2.0*B1P(1))/3.0
A2PR(2)= 4.0*H *(2.0*A2P(1))/3.0
B2PR(2)= 4.0*H *(2.0*B2P(1))/3.0
A3PR(2)= 4.0*H *(2.0*A3P(1))/3.0
B3PR(2)= 4.0*H *(2.0*B3P(1))/3.0
C NOT MODIFIER
A1(2)=A1PR(2)
B1(2)=B1PR(2)
A2(2)=A2PR(2)
B2(2)=B2PR(2)
A3(2)=A3PR(2)
B3(2)=B3PR(2)
M=2
CALL FCT(M)
C CORRECTOR
A1CR(2)=0.125*(0.0*A1(1)+ 3.0*H*(A1P(2)+2.0*A1P(1)))
B1CR(2)=0.125*(9.0*B1(1)+ 3.0*H*(B1P(2)+2.0*B1P(1)))
A2CR(2)=0.125*(9.0*A2(1)+ 3.0*H*(A2P(2)+2.0*A2P(1)))
B2CR(2)=0.125*(9.0*B2(1)+ 3.0*H*(B2P(2)+2.0*B2P(1)))
A3CR(2)=0.125*(9.0*A3(1)+ 3.0*H*(A3P(2)+2.0*A3P(1)))
B3CR(2)=0.125*(9.0*B3(1)+ 3.0*H*(B3P(2)+2.0*B3P(1)))
C FINAL VALUES
A1(2)=A1CP(2)+9.0 *(A1PR(2)-A1CR(2))/121.0
B1(2)=B1CP(2)+9.0 *(B1PR(2)-B1CR(2))/121.0
A2(2)=A2CP(2)+9.0 *(A2PR(2)-A2CR(2))/121.0
B2(2)=B2CP(2)+9.0 *(B2PR(2)-B2CR(2))/121.0
A3(2)=A3CP(2)+9.0 *(A3PR(2)-A3CR(2))/121.0
B3(2)=B3CP(2)+9.0 *(B3PR(2)-B3CR(2))/121.0
C THIRD POINT
M=2
WRITE(6,66)M,B1(M),B2(M),B3(M),F1(M),F2(M),F3(M)
CALL FCT(M)
A1PR(3)=4.0 *(H*(2.0*A1P(2)-A1P(1))/3.0
B1PR(3)=4.0 *(H*(2.0*B1P(2)-B1P(1))/3.0
A2PR(3)=4.0 *(H*(2.0*A2P(2)-A2P(1))/3.0
B2PR(3)=4.0 *(H*(2.0*B2P(2)-B2P(1))/3.0
A3PR(3)=4.0 *(H*(2.0*A3P(2)-A3P(1))/3.0
B3PR(3)=4.0 *(H*(2.0*B3P(2)-B3P(1))/3.0
C MODIFIER
\[ \begin{align*}
A1MF(3) &= A1PR(3) - 112.0 \\
B1MF(3) &= B1PR(3) - 112.0 \\
A2MF(3) &= A2PR(3) - 112.0 \\
B2MF(3) &= B2PR(3) - 112.0 \\
A3MF(3) &= A3PR(3) - 112.0 \\
B3MF(3) &= B3PR(3) - 112.0 \\
A1(3) &= A1MF(3) \\
B1(3) &= B1MF(3) \\
A2(3) &= A2MF(3) \\
B2(3) &= B2MF(3) \\
A3(3) &= A3MF(3) \\
B3(3) &= B3MF(3) \\
\end{align*} \]

\[ \begin{align*}
M &= 3 \\
\text{CALL } & \text{FCT} (M) \\
\text{A1CR(3)} &= 0.125*(9.0*A1(2)+3.0*H*(A1P(3)+2.0*A1P(2)-A1P(1))) \\
\text{B1CR(3)} &= 0.125*(9.0*B1(2)+3.0*H*(B1P(3)+2.0*B1P(2)-B1P(1))) \\
\text{A2CR(3)} &= 0.125*(9.0*A2(2)+3.0*H*(A2P(3)+2.0*A2P(2)-A2P(1))) \\
\text{B2CR(3)} &= 0.125*(9.0*B2(2)+3.0*H*(B2P(3)+2.0*B2P(2)-B2P(1))) \\
\text{A3CR(3)} &= 0.125*(9.0*A3(2)+3.0*H*(A3P(3)+2.0*A3P(2)-A3P(1))) \\
\text{B3CR(3)} &= 0.125*(9.0*B3(2)+3.0*H*(B3P(3)+2.0*B3P(2)-B3P(1))) \\
\end{align*} \]

**C FINAL VALUES**

\[ \begin{align*}
A1(3) &= A1CR(3) + 9.0 \\
B1(3) &= B1CR(3) + 9.0 \\
A2(3) &= A2CR(3) + 9.0 \\
B2(3) &= B2CR(3) + 9.0 \\
A3(3) &= A3CR(3) + 9.0 \\
B3(3) &= B3CR(3) + 9.0 \\
\end{align*} \]

\[ \begin{align*}
*(A1PR(3)-A1CR(3))/121.0 \\
*(B1PR(3)-B1CR(3))/121.0 \\
*(A2PR(3)-A2CR(3))/121.0 \\
*(B2PR(3)-B2CR(3))/121.0 \\
*(A3PR(3)-A3CR(3))/121.0 \\
*(B3PR(3)-B3CR(3))/121.0 \\
\end{align*} \]

**C FOURTH POINT**

\[ \begin{align*}
M &= 3 \\
\text{WRITE} (6,56) M, B1(3), B2(3), B3(3), F1(4), F2(4), F3(4) \\
\text{CALL } & \text{FCT} (M) \\
\text{A1PR(4)} &= 4.0*H \\
*(2.0*A1P(3)-A1P(2)-2.0*A1P(1))/3.0 \\
\end{align*} \]
B1PR(4)=4.0*H *(2.0*B1P(3)-B1P(2)-2.0*B1P(1))/3.0
A2PR(4)=4.0*H *(2.0*A2P(3)-A2P(2)-2.0*A2P(1))/3.0
B2PR(4)=4.0*H *(2.0*B2P(3)-B2P(2)-2.0*B2P(1))/3.0
A3PR(4)=4.0*H *(2.0*A3P(3)-A3P(2)-2.0*A3P(1))/3.0
B3PR(4)=4.0*H *(2.0*B3P(3)-B3P(2)-2.0*B3P(1))/3.0

66 FORMAT(15,6F14.6)

C MODIFIER
A1MF(4)=A1PR(4)-112.0 *(A1PR(3)-A1CR(3))/121.0
B1MF(4)=B1PR(4)-112.0 *(B1PR(3)-B1CR(3))/121.0
A2MF(4)=A2PR(4)-112.0 *(A2PR(3)-A2CR(3))/121.0
B2MF(4)=B2PR(4)-112.0 *(B2PR(3)-B2CR(3))/121.0
A3MF(4)=A3PR(4)-112.0 *(A3PR(3)-A3CR(3))/121.0
B3MF(4)=B3PR(4)-112.0 *(B3PR(3)-B3CR(3))/121.0

A1(4)=A1MF(4)
B1(4)=B1MF(4)
A2(4)=A2MF(4)
B2(4)=B2MF(4)
A3(4)=A3MF(4)
B3(4)=B3MF(4)

M=4

CALL FCT(M)
A1CR(4)=0.125*(9.0*A1(3)-A1(1)+3.0*H*(A1P(4)+2.0*A1P(3)-A1P(2)))
B1CR(4)=0.125*(9.0*B1(3)-B1(1)+3.0*H*(B1P(4)+2.0*B1P(3)-B1P(2)))
A2CR(4)=0.125*(9.0*A2(3)-A2(1)+3.0*H*(A2P(4)+2.0*A2P(3)-A2P(2)))
A3CR(4)=0.125*(9.0*A3(3)-A3(1)+3.0*H*(A3P(4)+2.0*A3P(3)-A3P(2)))
B3CR(4)=0.125*(9.0*B3(3)-B3(1)+3.0*H*(B3P(4)+2.0*B3P(3)-B3P(2)))

C FINAL VALUES
B1(4)=B1CR(4)-9.0 *(B1PR(4)-B1CR(4))/121.0
A2(4)=A2CR(4)-9.0 *(A2PR(4)-A2CR(4))/121.0
A3(4)=A3CR(4)-9.0 *(A3PR(4)-A3CR(4))/121.0
B3(4)=B3CR(4)-9.0
B2(4)=B2CR(4)-9.0
DO 139 T=4,2045
M=1
CALL FCT(M)
A1PR(M+1)=A1(M-3)+4.0*H
B1PR(M+1)=B1(M-3)+4.0*H
A2PR(M+1)=A2(M-3)+4.0*H
B2PR(M+1)=B2(M-3)+4.0*H
A3PR(M+1)=A3(M-3)+4.0*H
B3PR(M+1)=B3(M-3)+4.0*H
C MODIFIER
A1MF(M+1)=A1PR(M+1)-112.0
B1MF(M+1)=B1PR(M+1)-112.0
A2MF(M+1)=A2PR(M+1)-112.0
B2MF(M+1)=B2PR(M+1)-112.0
A3MF(M+1)=A3PR(M+1)-112.0
B3MF(M+1)=B3PR(M+1)-112.0
A1(M+1)=A1MF(M+1)
B1(M+1)=B1MF(M+1)
A2(M+1)=A2MF(M+1)
B2(M+1)=B2MF(M+1)
A3(M+1)=A3MF(M+1)
B3(M+1)=B3MF(M+1)
N=M+1
CALL FCT(N)
A1CR(M+1)=0.125*(9.0*A1(M)-A1(M-2)+3.0*H*(A1P(M+1)+2.0*A1P(M)-A1P(M-1)))
B1CR(M+1)=0.125*(9.0*B1(M)-B1(M-2)+3.0*H*(B1P(M+1)+2.0*B1P(M)-B1P(M-1)))
A2CR(M+1)=0.125*(9.0*A2(M)-A2(M-2)+3.0*H*(A2P(M+1)+2.0*A2P(M)-A2P(M-1)))
A3CR(M+1)=0.125*(9.0*A3(M)-A3(M-2)+3.0*H*(A3P(M+1)+2.0*A3P(M)-A3P(M-1)))
B3CR(M+1)=0.125*(9.0*B3(M)-B3(M-2)+3.0*H*(B3P(M+1)+2.0*B3P(M)-B3P(M-1)))

145
B2CR(M+1)=0.125*(9.0*R2(M)-B2(M-2)+3.0*H*(F2P(M+1)+2.0*B2P(M)-B2P(M-1))
A3CR(M+1)=0.125*(9.0*A3(M)-A3(M-2)+3.0*H*(A3P(M+1)+2.0*A3P(M)-A3P(M-1))
B3CR(M+1)=0.125*(9.0*B3(M)-B3(M-2)+3.0*H*(B3P(M+1)+2.0*B3P(M)-B3P(M-1))

C FINAL VALUES
A1(M+1)=A1CR(M+1)-9.0 *(A1PR(M+1)-A1CP(M+1))/121.0
B1(M+1)=B1CR(M+1)-9.0 *(B1PR(M+1)-B1CP(M+1))/121.0
A2(M+1)=A2CR(M+1)-9.0 *(A2PR(M+1)-A2CP(M+1))/121.0
B2(M+1)=B2CR(M+1)-9.0 *(B2PR(M+1)-B2CP(M+1))/121.0
A3(M+1)=A3CR(M+1)-9.0 *(A3PR(M+1)-A3CP(M+1))/121.0
B3(M+1)=B3CR(M+1)-9.0 *(B3PR(M+1)-B3CP(M+1))/121.0

139 CONTINUE
DO 1101 I=1,2046
1101 A1(I)=B1(I)-B3(I)
DO 201 I=1,2046
201 T2(I)=1
C PLOTTING THE RESPONSE FOR DIFFERENT MODES
B1(2047)=1.0
B1(2048)=1.0
CALL SCALE (T2,2046,20.0,TZMIN,TX,1)
CALL SCALE (B1,2048,4.0,B1MIN,EX,1)
CALL AXIS (XX,YY,2HTZ,-2,20.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HTB1,2,4.0,90.0,B1MIN,EX)
CALL PLOT (XX,YY,-3)
CALL LINE (T2,B1,2046,1)
XX=22.0
YY=0.0
DO 202 I=1,2046
202 T2(I)=1
B2(2047)=1.0
B2(2048)=-1.0
CALL SCALE (TZ,2046,20.0,TZMIN,TX,1)
CALL SCALE (B2,2048,4.0,B2MIN,BX,1)
CALL AXIS(XX,YY,2HTZ,-2,20,0.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HA2,2.0,90.0,B2MIN,BX)
CALL PLOT(XX,YY,-3)
CALL LINE(TZ,B2,2046,1)
XX=22.0
YY=0.0
DO 203 I=1,2046
203 Tz(I)=1
B3(2047)=1.0
B3(2048)=-1.0
CALL SCALE (TZ,2046,20.0,TZMIN,TX,1)
CALL SCALE (B3,2048,4.0,B3MIN,BX,1)
CALL AXIS(XX,YY,2HTZ,-2,20,0.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HA3,2.0,90.0,B3MIN,BX)
CALL PLOT(XX,YY,-3)
CALL LINE(TZ,B3,2046,1)
DO 205 I=1,2046
205 Tz(I)=1
C PLOTTING OF THE RESPONSE AT THE CENTER OF THE STRING DUE TO ALL
1 THE 3 MODES COMBINED TOGETHER
A1(2047)=1.0
A1(2048)=-1.0
CALL SCALE (TZ,2046,20.0,TZMIN,TX,1)
CALL SCALE (A1,2048,4.0,A1MIN,AX,1)
CALL AXIS(XX,YY,2HTZ,-2,20,0.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HA1,2.0,90.0,A1MIN,AX)
CALL PLOT(XX,YY,-3)
CALL LINE(TZ,A1,2046,1)
CALL PLOT(0.0,0.0,-4)
C SUBROUTINE USED TO CALCULATE THE FIRST AND SECOND DERIVATIVES
OF THE RESPONSE DUE TO DIFFERENT MODES

SUBROUTINE FCT(M)
COMMON A1(2048), A2(2048), A3(2048), B1(2048), B2(2048),
1 A1P(2048), A2P(2048), A3P(2048), B1P(2048), B2P(2048),
1 B3P(2048), F1(2048), F2(2048), F3(2048),
COMMON BETA1, BETA2, BETA3, W1, W2, W3, AR, TL, TO, E
A1P(M)=2.0*0.628318*A1(M)-(1.0+((AR=E)/(4.0*TO)))*(3.14159/TL)**2
1 *(B1(M)**2+4.0*B2(M)**2+9.0*B3(M)**2))+(6.28318**2)*B1(M)+F1(M)
B1P(M)=A1(M)
A2P(M)=2.0*0.628318*A2(M)-(1.0+((AR=E)/(4.0*TO)))*(3.14159/TL)**2
1 *(B1(M)**2+4.0*B2(M)**2+9.0*B3(M)**2))+(12.5636**2)*B2(M)+F2(M)
B2P(M)=A2(M)
A3P(M)=2.0*0.628318*A3(M)-(1.0+((AR=E)/(4.0*TO)))*(3.14159/TL)**2
1 *(B1(M)**2+4.0*B2(M)**2+9.0*B3(M)**2))+(18.84954**2)*B3(M)+F3(M)
B3P(M)=A3(M)
RETURN
END
C PROGRAM FOR NONLINEAR PANEL RESPONSE DUE TO TURBULENT PRESSURE
1 FLUCTUATIONS FOR SUBSONIC BOUNDARY LAYER
DIMENSION C(2,2),Q(2,2),W(2048), F(2,3000), HH(2,2),HHH(2,2),
1 AX(4100,1,1), INV(2048), Z1(3), Z2(3), S(2,2), T3(1505),
1 XI(3), MV(3), DDX(2,41G0), DX(3), FF(3000),
1 ALP(3000), A2P(3000), B1P(3000), B2P(3000),
1 A1MF(3000), A2MF(3000), B1MF(3000), B2MF(3000),
1 A1CR(3000), A2CR(3000), B1CR(3000), B2CR(3000)
COMMON A1(3000), A2(3000), B1(3000), B2(3000),
1 ALP(3000), A2P(3000), B1P(3000), B2P(3000),
1 FI(3000), F2I(3000), BET1,BET2,
1 C10, C11, C12, C21, C22, C33, C44, C20, C66, C55
COMPLEXS, DYY, HH, HHH, YYY, DD, DDX, AX, XI, DX
C COEFFICIENTS IN THE GOVERNING EQUATIONS
BET1=0.5
BET2=1.7
KOUNT=1
3532 SIGP=7500.0
KOUNT=1
399 DO 401 I=1,2
DO 401 J=1,2
C(I,J)=0.0
401 Q(I,J)=0.0
DO 239 I=1,2
DO 239 KA=1,2048
239 DDX(I,KA)=COMPLEX(0.0,0.0)
WU= 1000.0*3.14159
WU= 2000.0*3.14159
WL= 0.0
H4=56.0*128.0*8.9*12.0*0.91/(10.6**7)*144.0*SIGP
H=H4**0.25
TH1=3.14159*0.5
TH2=3.14159*0.5
UINF=800.0
XSI=0.157/12.0
SA=10.0
SB=20.0
S1=5.0
GNU=0.3
R0=0.1*H/386.4
N=2049
XX=0.0
YY=3.0
UC=0.65*UINF*12.0
CM=800.0/995.0
ALP=0.5
PI4=(3.14159)**4
ALPS=ALP**2
GNUS=GNU**2
ROC=0.000089
SV=995.0
XN=N
DW=(WU-WL)/(XN-1.0)
KA=1
E =10.0**7
RIG=E*(H**3)/(12.0*(1-GNU**2))
SQ=8.9*32.0
DEMC= ROC**2*SA*SB**2/(RIG*144.0)
DEM=2.0*SQ*SA*SB**2/(RIG*144.0)
C10=((ALP+1.0/ALP)**2)*PI4
C20=((ALP+4.0/ALP)**2)*PI4
C11=0.75*PI4*((1.0-GNUS)*(ALPS+1.0/ALPS)+2.0*(2.0*GNU+ALPS+1.0/1 ALPS))
C12=0.75*PI4*((1.0-GNUS)*(4.0*(ALPS+1.0/ALPS)+81.0*ALPS

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L/(1.0+4.0*ALPS)**2+ALPS/(9.0+4.0*ALPS)**2)+2.0*(5.0*GNU+ALPS+1.0)/ALPS)
\(C21=C12\)
\(C22=0.75*PI4*(1.0-GNU)*(ALPS+16.0)/ALPS)+2.0*(8.0*GNU+ALPS+16.0)/ALPS\)
\(C33=DEMC*(-SA/(PI4*S1))\)
\(C44=-DEMC*0.6666/CM\)
\(C66=DEMC*0.6666/CM\)
\(C55=\sqrt{RIQ}/(4.0*CM*SB*UINF*\sqrt{RO})*12.0)*DEM\)
\(SD2=\sqrt{RIQ/RO)/(SA*SB)}\)
\(CONS1=(SIGP**2)*XI*SD2/((3.14159**2)*3.136*UINF)\)
\(DELT=SD2/(1000.0)\)
\(DELT=SD2/(2000.0)\)
\(WXX=\sqrt{DELT*4096.0}\)
\(WRITE(6,466) R0, SQ, DEMC, DEM, SD2, RIG, DELT, WXX\)
\(466 \text{ FORMAT}(1X,8F13.6)\)
\(WRITE(6,196) C10,C11,C12,C21,C20,C22,C33,C44,C55,C66\)
\(196 \text{ FORMAT}(10F12.5)\)
\(SIG=H\)

INPUT SPECTRAL DENSITY FUNCTIONS OF THE GENERALIZED FORCES

\(XK=KA\)
\(W(KA)=(XK-1.0)*DW+WL\)
\(CONS2=3.7*EXP(-2.0*W(KA)*XI/UINF)\)
\(CONS3=0.8*EXP(-4.7*W(KA)*XI/UINF)\)
\(CONS4=3.4*EXP(-8.0*W(KA)*XI/UINF)\)
\(CONST=CONS1*(CONS2+CONS3-CONS4)\)
\(M1=1\)
\(M2=1\)
\(N1=1\)
\(N2=1\)
\(CQ=0.1*W(KA)*10.0/UC\)
\(ES=EXP(-0.1*W(KA)*10.0/UC)\)
\[ \text{EX} = \exp(0.1 \times \text{W(KA)} \times 10.0 / \text{UC}) \]
\[ \text{AG1} = \text{N1} \times 3 \times 1.14159 + \text{W(KA)} \times 10.0 / \text{UC} \]
\[ \text{AG2} = \text{N1} \times 3 \times 1.14159 - \text{W(KA)} \times 10.0 / \text{UC} \]
\[ \text{AC} = \text{CQ} \times 2 + \text{AG1} \times 2 \]
\[ \text{BC} = \text{CQ} \times 2 + \text{AG2} \times 2 \]
\[ \text{SAG1} = \sin(\text{AG1}) \]
\[ \text{CAG1} = \cos(\text{AG1}) \]
\[ \text{SAG2} = \sin(\text{AG2}) \]
\[ \text{CAG2} = \cos(\text{AG2}) \]

\text{C CONSTANTs ON PAGE 91:}
\[ \text{EC} = \text{ES} \times (-\text{CQ} \times \text{SAG2} + \text{AG2} \times \text{CAG2}) \]
\[ \text{FC} = \text{ES} \times (-\text{CQ} \times \text{CAG1} + \text{AG1} \times \text{SAG1}) \]

\text{C CONSTANTs ON PAGE 93:}
\[ \text{AA} = \text{M1} \times 3 \times 1.14159 + \text{W(KA)} \times 10.0 / \text{UC} \]
\[ \text{BB} = \text{M1} \times 3 \times 1.14159 - \text{W(KA)} \times 10.0 / \text{UC} \]
\[ \text{SA} = \sin(\text{AA}) \]
\[ \text{SB} = \sin(\text{BB}) \]
\[ \text{CA} = \cos(\text{AA}) \]
\[ \text{CB} = \cos(\text{BB}) \]
\[ \text{CC} = -\text{CQ} \times \text{SA} + \text{AA} \times \text{CA} + \text{AA} \]
\[ \text{DD} = -\text{CQ} \times \text{SB} + \text{BB} \times \text{CB} + \text{BB} \]
\[ \text{CC} = \text{CQ} \times \text{SA} - \text{AA} \times \text{CA} + \text{AA} \]
\[ \text{DD} = \text{CQ} \times \text{SB} - \text{BB} \times \text{CB} + \text{BB} \]
\[ \text{EE} = -\text{CQ} \times \text{CB} + \text{BB} \times \text{SB} + \text{CQ} \]
\[ \text{FF} = -\text{CQ} \times \text{CB} + \text{BB} \times \text{SB} + \text{CQ} \]
\[ \text{GG} = \text{CQ} \times \text{CA} + \text{AA} \times \text{SA} - \text{CQ} \]
\[ \text{GG} = \text{CQ} \times \text{CB} + \text{BB} \times \text{SB} - \text{CQ} \]
\[ \text{AC} = \text{CQ} \times 2 + \text{AA} \times 2 \]
\[ \text{BC} = \text{CQ} \times 2 + \text{BB} \times 2 \]
\[ \text{ACC1} = (14.30 \times \text{W(KA)} / \text{UC}) \times 2 + (\text{N2} \times 3 \times 1.14159) \times 2 \]
\[
BCC1 = (14.30*W(KA)/UC)**2 + (M2*3.14159)**2 \\
C(1,1) = 0.5*CQ/AC + 0.5*CQ/BC + (0.25*AG1/AC + 0.25*AG2/BC) * ES* \\
1 (CC1/AC1+DD1/BC1) + (0.25*CC/AC + 0.25*DC/BC) * EX*(CC2/AC1+DD2/BC1) \\
1 + CQ*(0.25/BC-0.25/AC) * ES*(EE1/AC1+FF1/BC1) \\
1 + (0.25*FC/AC-0.25*EC/BC) * EX*(GG1/AC1+GG2/BC1) \\
1 + 14.30*W(KA)/UC + ((3.14159)**2*(M2*N2)/BCC1) *((1.0+(-1.0)**(M2+N2)) \\
1 + EXP(-14.30*W(KA)/UC) *((1.0)**(M2+1)+(-1.0)**(N2+1)) / ACC1 \\
C(1,1) = C(1,1) * CONST \\
Q(1,1) = (C*25*AG1/AC + 0.25*AG2/BC) * ES*(EE1/AC1+FF1/BC1) \\
1 + (0.25*CC/AC + 0.25*DC/BC) * EX*(GG1/AC1+GG2/BC1) \\
1 + CQ*(0.25/BC-0.25/AC) * ES*(CC1/AC1+DD1/BC1) \\
1 + (0.25*FC/AC-0.25*EC/BC) * EX*(CC2/AC1+DD2/BC1) \\
Q(1,1) = Q(1,1) * CONST \\
M1 = 1 \\
M2 = 1 \\
N1 = 2 \\
N2 = 1 \\
AG1 = N1*3.14159+W(KA)*10.0/UC \\
AG2 = N1*3.14159-W(KA)*10.0/UC \\
AC = CQ**2 + AG1**2 \\
BC = CQ**2 + AG2**2 \\
SAG1 = SIN(AG1) \\
CAG1 = COS(AG1) \\
SAG2 = SIN(AG2) \\
CAG2 = COS(AG2) \\
C CONSTANTS ON PAGE 155 \\
CC = ES*(-CC*SAG1-AG1*CAG1) \\
DC = ES*(-CQ*SAG2-AG2*CAG2) \\
EC = ES*(-CQ*CAG2+AG2*SAG2) \\
FC = ES*(-CQ*CAG1+AG1*SAG1) \\
C(1,2) = (0.25*AG1/AC + 0.25*AG2/BC) * ES* \\
1 (CC1/AC1+DD1/BC1) + (0.25*CC/AC + 0.25*DC/BC) * EX*(CC2/AC1+DD2/BC1)
1 *CQ*(0.25/BC-0.25/AC)*ES*(EE1/AC1+FF1/BC1)
1 +(0.25*FC/AC-0.25*EC/BC)*EX*(GG1/AC1-GG2/BC1)
1 *(14.30*W(KA)/UC+(-1.0)**(N2+1))*Q(1,2)
1 +EXP(-14.30*W(KA)/UC)*((1.0+(-1.0)**(M2+1)))/AC1
C(1,2)=C(1,2)*CONST
Q(1,2)=CQ/(AC*(M1*3.14159+N1*3.14159))-CQ/(BC*(M1*3.14159+N1*
1 3.14159))
1 +(0.25*AG1/AC+0.25*AG2/BC)*ES*(EE1/AC1+FF1/BC1)
1 +(0.25*CG/AC+0.25*DG/BC)*EX*(GG1/AC1+GG2/BC1)
1 *CQ*(0.25/BC-0.25/AC)*ES*(CC1/AC1+DD1/BC1)
1 +(0.25*FC/AC-0.25*EC/BC)*EX*(CC2/AC1+DD2/BC1)
Q(1,2)=Q(1,2)*CONST
C(2,1)=C(1,2)
Q(2,1)=-Q(1,2)
M1=2
M2=1
N1=2
N2=1
AA1=M1*3.14159+W(KA)*10.0/UC
BB1=M1*3.14159-W(KA)*10.0/UC
SA=SIN(AA1)
SB=SIN(BB1)
CA=COS(AA1)
CB=COS(BB1)
CC1=-CQ*SA-AA1*CA+AA1
DD1=-CQ*SB-BB1*CB+BB1
CC2=CQ*SA-AA1*CA+AA1
DD2=CQ*SB-BB1*CB+BB1
EE1=-CQ*CA+AA1*SA*CQ
FF1=-CQ*CB+BB1*SB+CQ
GG1= CQ*CA+AA1*SA-CQ
GG2= CQ*CB+BB1*SB-CQ
AC1=CQ**2+AA1**2
BC1=CQ**2+BB1**2
C(2,2)=0.5*CQ/AC+0.5*CQ/BC+(C.25*AG1/AC+0.25*AG2/BC)*ES*
1 (CC1/AC1+DD1/BC1)+(0.25*CC/AC+0.25*DC/BC)*EX*(CC2/AC1+DD2/BC1)
1 *CQ*(0.25/BC-0.25/AC)*ES*(EE1/AC1+FF1/BC1)
1 *(0.25*FC/AC-0.25*EC/BC)*EX*(GG1/AC1-GG2/BC1)
1 *(14.30*W(KA)/UC+((3.14159)**2*(M2*N2)/BCC1)*(1.0+(-1.0)***(M2+N2)
1 *EXP(-14.30*W(KA)/UC) *((-1.0)**(M2+1)+(-1.0)**(N2+1)))/ACC1
C(2,2)=C(2,2)*CONST
Q(2,2)= (0.25*AG1/AC+0.25*AG2/BC)*ES*(EE1/AC1+FF1/BC1)
1 *(0.25*CC/AC+0.25*DC/BC)*EX*(GG1/AC1+GG2/BC1)
1 *CQ*(0.25/BC-0.25/AC)*ES*(CC1/AC1+DD1/BC1)
1 *(0.25*FC/AC-0.25*FC/BC)*EX*(CC2/AC1+DD2/BC1)
Q(2,2)=Q(2,2)*CONST
DO 25 I=1,2
DO 25 J=1,2
25 S(I,J)=CMPLX(C(I,J),-Q(I,J))
C CALCULATIONS OF THE GENERALIZED FORCES STARTS
JJJ=2
DO 29 I=1,JJJ
DO 29 J=1,JJJ
HH(I,J)=CMPLX(0.0,0.0)
29 HHH(I,J)=CMPLX(0.0,0.0)
HH(1,1)= SQRT(S(1,1))
HHH(1,1)=HH(1,1)
DO 110 J=2,JJJ
HH(1,J) = (S(1,J)/HH(1,1))
110 HHH(J,1)= CONJG(HH(1,J))
DO1120 I=2,JJJ
DD=CMPLX(0.0,0.0)
M=I-1
DO113 LP=1,M
113 DD=DD+ (HH(LP,I)*CONJG(HH(LP,I)))
YYY = S(I,I)-DD
HH(I,I) = CSQRT(YYY)
HHH(I,I)=HH(I,I)
IF (I.EQ.JJJ) GO TO 1121
NN=I+1
MM=I-1
DO1120 J=NN,JJJ
DD=CMPLX(0.0,0.0)
DO222 LP=1,MM
222 DD=DD+ (HH(LP,I)*CONJG(HH(LP,J)))
HH(I,J)= ((S(I,J)-DD)/HH(I,I))
HHH(J,I)=CONJG(HH(I,J))
1120 CONTINUE
1121 CONTINUE
109 DO 109 K=1,JJJ
CALL GAUSS(17,0.707,0.0,V3)
CALL GAUSS(23,0.707,0.0,V2)
Z2(K)=V2
109 Z1(K)=V3
DO 252 K=1,JJJ
252 XI(K)=CMPLX(Z1(K),Z2(K))
DO 300 I=1,JJJ
DD=CMPLX(0.0,0.0)
DO 309 J=1,I
309 CD =DD+HHH(I,J)*XI(J)
DX(I)=DD
300 DOX(I,KA)=DX(I)
IF (KA.EQ.2049) GO TO 40
KA=KA+1
GO TO 14
40 DO 600 I=1,JJJ
DO 600 N=1,2047
K=2049+N
J=2049-N
600 DDX(I,K)=CONJG(DDX(I,J))
DO 800 J=1,JJJ
DO 700 I=1,4096
700 AX(I,1,1)=DDX(J,I)
MV(1)=12
MV(2)=0
MV(3)=0
CALL HARM(AX,MV,INV,P,1,IFER)
DO225 I=1,3000
FF(I)=REAL(AX(I,1,1))/WXX
F(J,J)=FF(I)
225 CONTINUE
800 CONTINUE
DO 801 I=1,3000
F1(I)=F(I,1)
801 F2(I)=F(2,I)
C SOLUTION OF THE GOVERNING DIFFERENTIAL EQUATIONS BY MODIFIED
1 PREDICTOR CORRECTOR METHOD STARTS
C INITIAL CONDITIONS
M=1
H=DELT
A1(1)=0.0
B1(1)=C.0
A2(1)=0.0
B2(1)=0.0
C STARTING VALUES
CALL FCT(M)
C PREDICTOR
A1PR(2)= 4.0*H 
* (2.0*C*A1P(1))/3.0
C NO MODIFIER.
A1(2)=A1PR(2)
B1(2)=B1PR(2)
A2(2)=A2PR(2)
B2(2)=B2PR(2)
M=2
CALL FCT(M)
C CORRECTOR
A1CR(2)=0.125*(9.0*A1(1)+3.0*H*(A1P(2)+2.0*A1P(1)))
B1CR(2)=0.125*(9.0*B1(1)+3.0*H*(B1P(2)+2.0*B1P(1)))
A2CR(2)=0.125*(9.0*A2(1)+3.0*H*(A2P(2)+2.0*A2P(1)))
B2CR(2)=0.125*(9.0*B2(1)+3.0*H*(B2P(2)+2.0*B2P(1)))
C FINAL VALUES
A1(2)=A1CR(2)+9.0 *(A1PR(2)-A1CR(2))/121.0
B1(2)=B1CR(2)+9.0 *(B1PR(2)-B1CR(2))/121.0
A2(2)=A2CR(2)+9.0 *(A2PR(2)-A2CR(2))/121.0
B2(2)=B2CR(2)+9.0 *(B2PR(2)-B2CR(2))/121.0
C THIRD POINT
M=2
WRITE(6,66)M,R1(M),B1(M), F1(M),F2(M)
CALL FCT(M)
A1PR(3)=4.0 *H*(2.0*A1P(2)-A1P(1))/3.0
B1PR(3)=4.0 *H*(2.0*B1P(2)-B1P(1))/3.0
A2PR(3)=4.0 *H*(2.0*A2P(2)-A2P(1))/3.0
B2PR(3)=4.0 *H*(2.0*B2P(2)-B2P(1))/3.0
C MODIFIER
A1MF(3)=A1PR(3)-112.0 *(A1PR(2)-A1CR(2))/121.0
B1MF(3)=B1PR(3)-112.0 *(B1PR(2)-B1CR(2))/121.0
A2MF(3)=A2PR(3)-112.0 *(A2PR(2)-A2CR(2))/121.0
B2MF(3) = B2PR(3) - 112.0
A1(3) = A1MF(3)
B1(3) = B1MF(3)
A2(3) = A2MF(3)
B2(3) = B2MF(3)

M = 3
CALL FCT(M)
A1CR(3) = 0.125*(9.0*A1(2) + 3.0*H*(A1P(3) + 2.0*A1P(2) - A1P(1)))
B1CR(3) = 0.125*(9.0*B1(2) + 3.0*H*(B1P(3) + 2.0*B1P(2) - B1P(1)))
A2CR(3) = 0.125*(9.0*A2(2) + 3.0*H*(A2P(3) + 2.0*A2P(2) - A2P(1)))
B2CR(3) = 0.125*(9.0*B2(2) + 3.0*H*(B2P(3) + 2.0*B2P(2) - B2P(1)))

C FINAL VALUES
A1(3) = A1CR(3) + 9.0
B1(3) = B1CR(3) + 9.0
A2(3) = A2CR(3) + 9.0
B2(3) = B2CR(3) + 9.0

C FOURTH POINT
M = 3
CALL FCT(M)
A1PR(4) = 4.0*H
B1PR(4) = 4.0*H
A2PR(4) = 4.0*H
B2PR(4) = 4.0*H

66 FORMAT(15,4F16.6)

C MODIFIER
A1MF(4) = A1PR(4) - 112.0
B1MF(4) = B1PR(4) - 112.0
A2MF(4) = A2PR(4) - 112.0
B2MF(4) = B2PR(4) - 112.0
A1(4) = A1MF(4)
B1(4) = B1MF(4)
A2(4) = A2MF(4)
B2(4)=B2MF(4)
M=4
CALL FCT(M)
A1CR(4)=0.125*(9.0*A1(3)-A1(1)+3.0*A1P(3)-A1P(2))
B1CR(4)=0.125*(9.0*B1(3)-B1(1)+3.0*B1P(3)-B1P(2))
A2CR(4)=0.125*(9.0*A2(3)-A2(1)+3.0*A2P(3)-A2P(2))
B2CR(4)=0.125*(9.0*B2(3)-B2(1)+3.0*B2P(3)-B2P(2))

C FINAL VALUES
B1(4)=B1CR(4)-9.0 *(B1PR(4)-B1CR(4))/121.0
A2(4)=A2CR(4)-9.0 *(A2PR(4)-A2CR(4))/121.0
DO 139 I=4,2999
IF(I.GT.2500) WRITE(6,56) F1(M),F2(M),B1(M)
56 FORMAT(3F16.6)
M=I
CALL FCT(M)
A1PR(M+1)=A1(M-3)+4.0*H *(2.0*A1P(M)-A1P(M-1)+2.0*A1P(M-2))/3.0
B1PR(M+1)=B1(M-3)+4.0*H *(2.0*B1P(M)-B1P(M-1)+2.0*B1P(M-2))/3.0
A2PR(M+1)=A2(M-3)+4.0*H *(2.0*A2P(M)-A2P(M-1)+2.0*A2P(M-2))/3.0
B2PR(M+1)=B2(M-3)+4.0*H *(2.0*B2P(M)-B2P(M-1)+2.0*B2P(M-2))/3.0

C MODIFIER
A1MF(M+1)=A1PR(M+1)-112.0 *(A1PR(M)-A1CR(M))/121.0
B1MF(M+1)=B1PR(M+1)-112.0 *(B1PR(M)-B1CR(M))/121.0
A2MF(M+1)=A2PR(M+1)-112.0 *(A2PR(M)-A2CR(M))/121.0
B2MF(M+1)=B2PR(M+1)-112.0 *(B2PR(M)-B2CR(M))/121.0
A1(M+1)=A1MF(M+1)
B1(M+1)=B1MF(M+1)
A2(M+1)=A2MF(M+1)
B2(M+1)=B2MF(M+1)
N=M+1
CALL FCT(N)
A1CRM+1=0.125*(9.0*A1(M)-A1(M-2)+3.0*A1P(M+1)+2.0*A1P(M)-A1P
1(M-1))
B1CRM+1=0.125*(9.0*B1(M)-B1(M-2)+3.0*B1P(M+1)+2.0*B1P(M)-B1P
1(M-1))
A2CRM+1=0.125*(9.0*A2(M)-A2(M-2)+3.0*A2P(M+1)+2.0*A2P(M)-A2P
1(M-1))
B2CRM+1=0.125*(9.0*B2(M)-B2(M-2)+3.0*B2P(M+1)+2.0*B2P(M)-B2P
1(M-1))
A1(M+1)=A1CR(M+1)-9.0 *(A1PR(M+1)-A1CR(M+1))/121.0
B1(M+1)=B1CR(M+1)-9.0 *(B1PR(M+1)-B1CR(M+1))/121.0
A2(M+1)=A2CR(M+1)-9.0 *(A2PR(M+1)-A2CR(M+1))/121.0
B2(M+1)=B2CR(M+1)-9.0 *(B2PR(M+1)-B2CR(M+1))/121.0
IF(B1(M).GT.1000.) GO TO 732
CONTINUE
II=2047
USUM=0.0
DO 1 I=1500,3000
USUM=USUM+B1(I)**2
XII=3000.0-1500.0
RMS=SQR(USUM/XII)
WRITE(6,96) SIG,RMS
96 FORMAT(2F16.8)
555 FORMAT(16)
732 WRITE(6,555) M
C PLOTTING OF THE SIMULATED GENERALIZED FORCES AND THE RESPONSE
1 AT THE CENTER OF THE PLATE
XX=0.0
YY=3.0
DO 2271 I=1,500
II=I+2499
TZ(I)=I
F1(I)=F1(I)
F2(I)=F2(I-1)
2271 B1(I)=B1(I-1)
B1(501)=2.0
B1(502)=-2.0
CALL SCALE (TZ,500,20.0,TZMIN,TX,1)
CALL SCALE (B1,502,4.0,B1MIN,BX,1)
CALL AXIS (XX,YY,2HTZ,-2,20.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HR1,2,4.0,90.0,B1MIN,BX)
CALL PLOT (XX,YY,-3)
CALL LINE (TZ,B1,500,1)
XX=22.0
YY=0.0
DO 3271 I=1,500

3271 TZ(I)=I
F1(501)=800.0
F1(502)=-800.0
CALL SCALE (TZ,500,20.00,TZMIN,TX,1)
CALL SCALE (F1,502,4.00,F1MIN,FX,1)
CALL AXIS (XX,YY,2HTZ,-2,20.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HF1,2,4.0,90.0,F1MIN,FX)
CALL PLCT (XX,YY,-3)
CALL LINE (TZ,F1,500,1)
XX=22.0
YY=0.0
DO 4271 I=1,500

4271 TZ(I)=I
F2(501)=800.0
F2(502)=-800.0
CALL SCALE (TZ,500,20.00,TZMIN,TX,1)
CALL SCALE (F2,502,4.00,F2MIN,FX,1)
CALL AXIS (XX,YY,2HTZ,-2,20.0,0.0,TZMIN,TX)
CALL AXIS (XX,YY,2HF2,2,4.0,90.0,F2MIN,FX)
CALL PLOT(XX,YY,-3)
CALL LINE(TZ,F2,500,1)
CALL PLOT(0.0,0.0,-4)
STOP
END
SUBROUTINE USED TO FIND THE FIRST AND SECOND DERIVATIVES FOR SOLVING THE GOVERNING DIFF. EQUATIONS

SUBROUTINE FCT(M)
COMMON A1(3000), A2(3000), B1(3000), B2(3000),
A1P(3000), A2P(3000), B1P(3000), B2P(3000),
F1(3000), F2(3000), BET1, BET2,
C10, C11, C12, C21, C22, C33, C44, C20, C66, C55
A1P(M) = -BET1*A1(M) - (C10+C11*B1(M)**2+C12*B2(M)**2)*B1(M) + 4.0*
F1(M) + C33*4.0*B1(M)
B1P(M) = A1(M)
A2P(M) = -BET2*A2(M) - (C20+C21*B1(M)**2+C22*B2(M)**2)*B2(M) + 4.0*
F2(M)
B2P(M) = A2(M)
RETURN
END
VITA

Ajit Kumar Sinha was born on [redacted], in [redacted]. In 1960 he graduated from local government high school and entered the St. Xavier's College, Ranchi, India, from where he obtained his Intermediate Science degree. In 1962, he was admitted to Bihar Institute of Technology, Sindri, India, where he received his B.S. degree in Mechanical Engineering in 1966. After having worked as a lecturer at the same institute for two and one-half years, Mr. Sinha joined the University of Mississippi Graduate School in September of 1969 from where he transferred to Virginia Polytechnic Institute in September 1970 to work towards the completion of Ph.D. requirements in the Engineering Mechanics Department. Upon completion, Mr. Sinha plans to work for the United Engineers and Constructors, a subsidiary of Raytheon Corp., in Philadelphia.