A PROCEDURE FOR COMBINING ACOUSTICALLY INDUCED AND MECHANICALLY INDUCED LOADS

FIRST PASSAGE FAILURE DESIGN CRITERIA

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An analytical technique is developed for predicting the combined loads during STS launch due to mechanical inputs and acoustically induced random vibrations. The procedure assumes that the individual acoustic load and mechanical load have been previously obtained. The procedure assumes that the structure is linear and that the acoustic load can be taken as being Gaussian and stationary. The mechanical load is treated as either a known deterministic transient or a non-stationary random variable. The procedure results in a predicted probability distribution function for the combined load. The effect on the predicted combined loading of flight to flight variations in the acoustic pressure field is discussed. An analytical approximation to defining combined design loads for a first passage failure criterion is presented and experimental verification provided.  

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PREFACE

An analytical technique for predicting the design requirements of the combined acoustic and mechanical loads incurred during the Space Shuttle launch phase due to the simultaneous occurrence of low frequency transient inputs and acoustically induced random vibrations has been developed. This document describes the underlying theoretical rationale leading to the proposed design method.
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1.0 INTRODUCTION

During the launch of a Space Shuttle Transportation System (STS) the simultaneous occurrence of mechanically transmitted low frequency transient excitation, generated by the ignition of the solid rocket boosters, and acoustically induced random vibration requires that the design loads specified for STS payload components include the effect of this combined excitation. Documented herein is a study that first develops a statistical description of how the transient-mechanical and acoustically induced loads are expected to combine, and then proceeds to describe and validate a procedure for setting design requirements for loads expected to combine in this manner. A basic assumption in this study is that the individual acoustic load and mechanical load have been previously obtained.

The combined load statistics are developed by taking the acoustically induced load to be a random population, assumed to be stationary. Each element of this ensemble of acoustically induced loads is assumed to have the same power spectral density (PSD), obtained previously from a random response analysis employing the given acoustic field in the STS cargo bay as a stationary random excitation. The mechanically induced load is treated as either (1) a known deterministic transient, or (2) a non-stationary random variable of known first and second statistical moments which vary with time. A method is then shown for determining the probability that the combined load would, at any time, have a value equal to or less than a certain level.

Having obtained a statistical representation of how the acoustic and mechanical loads are expected to combine, an analytical approximation for defining design levels for these loads is presented using the First-Passage failure criterion. Using this criterion the probability of the first occurrence of a certain level (the design value for the combined load) within a prescribed period (the desired service life of the STS payload component) can be determined. Empirical verification of this approach for establishing design loads is then provided.
While the procedure for establishing design loads is developed assuming a stationary acoustic pressure field, this study also indicates how this procedure can be modified to account for non-stationary acoustic excitation. Finally, a method is presented for establishing design loads that account for random flight-to-flight variation in the acoustically induced load. The salient features of a random process (the acoustically induced load) with which the reader should be familiar and that are employed in the text of this document are presented in Appendix A.

2.0 A PROCEDURE FOR COMBINING ACOUSTICALLY AND MECHANICALLY INDUCED LOADS

A procedure for predicting combined acoustically and mechanically induced loads has been developed. The procedure assumes that the individual acoustic load and mechanical load have been previously obtained. Two cases are considered: (1) the mechanically induced load is taken to be a known deterministic transient; (2) the mechanically induced load is taken to be a non-stationary random variable.

2.1 Deterministic Transient Mechanical Load Plus Stationary Random Acoustic Load

In this case the mechanical load, X(t) due to a staging event, is taken to be a known deterministic transient (e.g. Figure 1). This information is obtained from techniques (computer codes) currently employed to determine the mechanically induced transient load for staging events of expendable boosters, and entails a response analysis of the payload, as represented by a finite element model, to the known deterministic staging excitation. For any time, t₁, as the response due to staging is taken to be deterministic, we have

\[
E \begin{bmatrix} X(t₁) \end{bmatrix} = X(t₁)
\]

\[
E \begin{bmatrix} X²(t₁) \end{bmatrix} = X²(t₁)
\]  

\[
\sigma²X(t₁) = E \left[ X²(t₁) \right] - E² \left[ X(t₁) \right] = 0
\]
where

\[ E[ \ ] \] indicates expected value, and hence

\[ E \left[ X(t_1) \right] \] is the mean value of \( X(t_1) \)

\[ E \left[ X^2(t_1) \right] \] is the mean square value of \( X(t_1) \)

\[ \sigma^2 X(t_1) \] is the variance of \( X(t_1) \)

As shown in Appendix A, the acoustically induced load, \( Y(t) \), is a random population assumed to be stationary and Gaussian with:

\[ E \left[ Y(t) \right] = 0 \quad \text{(Equation A14)} \]

\[ E \left[ Y^2(t) \right] = \int_0^\infty S_y(w) \, dw \quad \text{(Equation A18)} \]

\[ \sigma^2_Y = E \left[ Y^2(t) \right] - E^2 \left[ Y(t) \right] = E \left[ Y^2(t) \right] \quad \text{(Equation A19)} \]

where

\[ E \left[ Y(t) \right] \] is the mean value of \( Y(t) \)

\[ E \left[ Y^2(t) \right] \] is the mean square of \( Y(t) \)

\[ \sigma^2_Y \] is the variance of \( Y(t) \)

\[ S_y(w) \] is the power spectral density of \( Y(t) \) (e.g., Figure 2)

Explicit reference to time for the acoustic load statistical parameters will be eliminated in the sequel, i.e.,

\[ E \left[ Y(t) \right] = E \left[ Y \right] \]

\[ E \left[ Y^2(t) \right] = E \left[ Y^2 \right] \]

Assuming a linear system, the combined load, \( Z(t) \), is a superposition (sum) of the loads due to the staging transient, \( X(t) \), and the acoustics, \( Y(t) \).

\[ Z(t) = X(t) + Y(t) \quad \text{(3)} \]
Fig. 2  Power Spectral Density of Stationary Random Acoustic Load
or at any given \( t_1 \), \( t_1 \)

\[
Z(t_1) = X(t_1) + Y(t_1)
\]

(4)

taking expected values

\[
E [Z(t_1)] = E [X(t_1)] + E [Y(t_1)]
\]

(5)

That is, the mean value of the total load at any time, \( t_1 \), is merely the load at that time due to the transient since the expected value of the load due to acoustics is zero.

Squaring the total load

\[
Z^2(t_1) = X^2(t_1) + Y^2(t_1) + 2X(t_1)Y(t_1)
\]

(6)

and taking expected values

\[
E [Z^2(t_1)] = E [X^2(t_1)] + E [Y^2(t_1)] + 2E [X(t_1)Y(t_1)]
\]

(7)

where

\[
E [X(t_1)Y(t_1)] = COV(X(t_1), Y(t_1)) + E [X(t_1)] E [Y(t_1)]
\]

(8)

and \( COV(X(t_1), Y(t_1)) \) is the covariance of \( X(t_1) \), \( Y(t_1) \) defined as:

\[
COV(X(t_1), Y(t_1)) = E \{ [X(t_1) - E(X(t_1))] [Y(t_1) - E(Y(t_1))] \}
\]

(9)

hence \( COV(X(t_1), Y(t_1)) = 0 \)

and, from Equation 7

\[
E [Z^2(t_1)] = X^2(t_1) + \sigma_Y^2
\]

(10)

Now, the mean square value is the variance plus the square of the mean

\[
\sigma_Z^2(t_1) + E^2 [Z(t_1)] = X^2(t_1) + \sigma_Y^2
\]

(11)
or \[ \sigma_Z^2(t_1) + X^2(\gamma_1) = X^2(\gamma'_1) + \sigma_Y^2 \] \hspace{1cm} (12)
\[ \sigma_Z^2(t_1) = \sigma_Y^2 \] \hspace{1cm} (13)

and the standard deviation of the combined load is equal to the standard deviation of the acoustic load.

\[ \sigma_Z(t_1) = \sigma_Y \] \hspace{1cm} (14)

Finally, as the acoustically induced load is normally distributed, we obtain the \( P^{th} \) percentile of the combined load from

\[ F_Z^{\%}(t_1) = \Phi \left[ \frac{Z(t_1)}{\sigma_Z(t_1)} \right] + K^P \sigma_Z(t_1) \] \hspace{1cm} (15)

or,

\[ F_Z^{\%}(t_1) = X(t_1) + K^P \sigma_Y \] \hspace{1cm} (16)

where

\( X(t_1) \) is the mechanically induced load at time, \( t_1 \), due to the staging event. \( \sigma_Y \) is the standard deviation of the stationary acoustically induced load and is obtained as the square root of the area under the acoustic load PSD determined in the random response analysis of the acoustic excitation. \( K^P \) is the appropriate constant relating a multiple of the standard deviation to the \( P^{th} \) percentile for a normal distribution (e.g. for the \( 95^{th} \) percentile, \( K = 1.645 \)).

Thus, the predicted percentile combined load at any time, \( t_1 \), is obtained by adding to the deterministic load at time, \( t_1 \), due to the transient, \( X(t_1) \), the appropriate constant multiplied by the standard deviation of the stationary acoustic load, \( \sigma_Y \).
As presented above, the $P$th percentile level represents the probability that an ensemble member will, at a given instant, have a value equal to or less than this level, or equivalently were the phenomenon ergodic (which the combined load is not), the proportion of time this member spends at or below this level. It should be noted, however, that this information about an ensemble member is not that desired for determining combined load design values. Combined load design values are developed in section 3.0. The reason for including the present probabilistic description for combined loads is to support the design load rationale given in section 3.0.

2.2 Non-Stationary Random Mechanical Load Plus Stationary Random Acoustic Load

In the previous section we considered the problem of superposing the load due to acoustic excitation, which was taken to be a stationary random variable, on the load due to a staging transient which was taken to be deterministic. In this section we make the extension to the situation where the load due to the staging transient is not deterministic but is itself a non-stationary random variable (e.g. Figure 3). This situation arises, for example, when the predicted transient load comes from an ensemble of transient excitations.

The load, $X(t)$, due to staging is taken to be a known, non-stationary random variable. For any time, $t_1$, we know $E[X(t_1)]$ and $\sigma_{X(t_1)}$ by methods currently employed in predicting the mechanically induced transient load for staging events of expendable boosters. This entails performing a series of deterministic response analyses employing, one at a time, the members of the staging transient excitation ensemble, and subsequently forming the statistical parameters of the resultant responses.

Note, as the transient load is non-stationary

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

$$\sigma_{X(t_1)} = \sigma_{X(t_2)}$$

(17)
Fig. 3 Non-stationary Random Mechanical Load
The results obtained in Appendix A pertaining to the load due to acoustics, \( Y(t) \), still hold — namely, for any time.

\[
\begin{align*}
E[Y] &= 0 \\
E[Y^2] &= \int_0^\infty S_y(W) dW \\
\sigma_Y &= \left[ \int_0^\infty S_y(W) dW \right]^{\frac{1}{2}}
\end{align*}
\]

(18)

As before, the total load, \( Z(t) \), is a superposition (linearity assumption) of the loads due to the transient and the acoustics

\[
Z(t) = X(t) + Y(t)
\]

(19)

or, at any given time, \( t_1 \)

\[
Z(t_1) = X(t_1) + Y(t_1)
\]

(20)

taking expected values

\[
\begin{align*}
E[Z(t_1)] &= E[X(t_1)] + E[Y] \\
E[Z(t_1)] &= E[X(t_1)]
\end{align*}
\]

(21)

That is, the mean value of the total load at any time, \( t_1 \), is equal to the mean value of the transient load at time, \( t_1 \), since the expected value of the load due to acoustics is zero.

Now, squaring the total load and taking expected values —

\[
E[Z^2(t_1)] = E[X^2(t_1)] + E[Y^2] - 2E[X(t_1)Y(t_1)]
\]

(22)

where

\[
E[X(t_1)Y(t_1)] = \text{COV}(X(t_1), Y(t_1)) + E[X(t_1)] E[Y]
\]

(23)

and the covariance is:

\[
\text{COV}(X(t_1), Y(t_1)) = E\left\{ [X(t_1) - E(X(t_1))] [Y(t_1) - E(Y)] \right\}
\]

(24)
which can be written in terms of the correlation coefficient, \( \rho_{XY} \) as:

\[
\text{COV}(X(t_1), Y(t_1)) = \rho_{XY} \sigma_X(t_1) \sigma_Y(t_1) \sigma_X(t_1) \sigma_Y
\]  

(25)

where \(-1 \leq \rho_{XY} \leq 1\)

hence, equation 22 becomes

\[
E\left[Z(t_1)^2\right] = E\left[X(t_1)^2\right] + E\left[Y(t_1)^2\right] + 2 \rho_{XY} \sigma_X(t_1) \sigma_Y(t_1) \sigma_Y
\]  

(26)

again, the mean square value is the variance plus the square of the mean

\[
\sigma_Z^2(t_1) = E\left[Z(t_1)^2\right] - E\left[X(t_1)^2\right] = \sigma_X(t_1)^2 + E\left[X(t_1)^2\right] + \sigma_Y^2 + E\left[Y(t_1)^2\right]
\]  

(27)

\[
= 2 \rho_{XY} \sigma_X^2(t_1) \sigma_Y(t_1) \sigma_Y
\]

or

\[
\sigma_Z^2(t_1) = \sigma_X^2(t_1) + \sigma_Y^2 + 2 \rho_{XY} \sigma_X(t_1) \sigma_Y(t_1) \sigma_Y
\]  

(28)

and the standard deviation of the combined load is:

\[
\sigma_Z(t_1) = \sqrt{\sigma_X^2(t_1) + \sigma_Y^2 + 2 \rho_{XY} \sigma_X(t_1) \sigma_Y(t_1) \sigma_Y}
\]  

(29)

Finally, as before, assuming the total load is normally distributed, the \( p \)th percentile is given as:

\[
P_Z^{100}(t_1) = E\left[Z(t_1)\right] + K^p \sigma_Z(t_1)
\]  

(30)

or,

\[
P_Z^{100}(t_1) = E\left[X(t_1)\right] + K^p \left[\sigma_X^2(t_1) + \sigma_Y^2 + 2 \rho_{XY} \sigma_X(t_1) \sigma_Y(t_1) \sigma_Y\right]
\]  

(31)

To make further progress we must make some assumption regarding the degree of correlation between the random variables \( X(t) \) and \( Y(t) \). We consider three cases.

1. If the load due to the transient is totally uncorrelated
   with the load due to acoustics, i.e., \( \rho_{XY} = 0 \)
then

\[ P_{Z(t_1)} = E \left[ X(t_1) \right] + k P_{Z} \left[ \sigma_X(t_1) + \sigma_Y \right] \]  

(32)

That is, the standard deviation of the total load is a Root-Sum-Square (RSS) of the standard deviations of the transient load and the acoustic load.

2. If the load due to the transient is perfectly correlated, with positive correlation, with the load due to acoustics, i.e., \( \rho_X(t)Y(t) = +1 \) (The loads are in-phase and reinforce each other)

then

\[ P_{Z(t_1)} = E \left[ X(t_1) \right] + k P_{Z} \left( \sigma_X(t_1) + \sigma_Y \right) \]  

(33)

That is, the standard deviation of the total load is the sum of the standard deviations due to the transient and the acoustic loads.

3. If the load due to the transient is perfectly correlated, with negative correlation, with the load due to acoustics, i.e., \( \rho_X(t)Y(t) = -1 \) (The loads are out of phase and subtract from each other)

then,

\[ P_{Z(t_1)} = E \left[ X(t_1) \right] + k P_{Z} \left| \sigma_X(t_1) - \sigma_Y \right| \]  

(34)

That is, the standard deviation of the total load is the absolute value of the difference of the standard deviations due to the transient and the acoustics.
As the acoustically and mechanically induced loads at Shuttle launch arise from fundamentally two different excitation sources and arrive at the payload by different and circuitous paths, it seems reasonable to take the first case \((P_{XY} = 0)\) as being representative of the load for that event.

### 3.0 Combined Design Loads for First Passage Failure

In the previous sections it has been demonstrated that, under the assumptions made, the combined load can be represented as a non-stationary Gaussian random variable with time-varying mean. As given in equation 5 the time-varying mean of the combined load is merely the time-varying deterministic load due to the mechanical transient. As given in equation 14 the standard deviation of the combined load is the standard deviation of the stationary acoustically induced load. The probability that a member of the combined load ensemble would, at a given instant, have a value equal to or less than a certain level, was also determined. It was noted that for an ergodic phenomenon this could be considered as the proportion of time this member spent at or less than a certain level. It might be expected that a combined load design level could be considered adequate if set such that this proportion of time was large. However, the proportion of time spent at or less than some level is not particularly relevant since a failure could occur the first time the magnitude of the combined loads equaled, or slightly exceeded, the design level. Therefore, for design purposes, one is interested in the first time that a certain level is reached and what the probability is that this will occur during the service life of, for example, a payload. This time will be different for each member of the combined load ensemble. The ensemble of "first" times has some distribution which must be known to establish the desired probability of occurrence of a given value for the combined load. The above considerations fall under the category of "First-Passage" theory.

A classical problem in stochastic theory is to determine the probability \(P(T)\) \(dT\) that the value of a random process surpasses a threshold for the first time during the interval from \(T\) to \(T + dT\). The resulting First-Passage probability density \(P(T)\) has considerable importance as a reliability measure in random
vibration studies. However, an exact solution to this problem has not been
found for even the simplest version of the problem - which is to consider the
stationary response of a simple oscillator excited by white noise. However,
a number of papers dealing with approximation methods which provide
First-Passage probabilities have been written.

In the study of many random processes the mean is assumed to be zero. If the
random process serves as input to a linear system, a non-zero or time-varying
mean can be considered separately and handled as a deterministic process.
Thus, as seen in the previous sections, if one is only interested in response
statistics, such as mean and standard deviation, a time-varying mean presents
no problem. However, the First-Passage problem for a system subjected to
random excitation is not merely one of finding the response statistics.

In general, the first-passage probability density depends in a complicated
manner, on the characteristics of the dynamic system involved, on the nature
of the excitation, on the initial conditions imposed, as well as on the
magnitude of the threshold.

The first-passage problem of interest at hand is that for a structure sub-
jected to random excitation with time-varying mean. That is, it has been
shown that the combined load can be taken as a deterministic process, the
mean (i.e. the mechanically induced load), plus an additive random process
with zero mean (the acoustically induced load). Having previously obtained
the statistics for the combined load, a method for approximating the first-
passage probability is now presented.

The time-varying mean is handled as a deterministic process and allows for
formulation of the first-passage problem for a fixed barrier from two differ-
ent outlooks. The first outlook is the one of considering the combined load
as a random process with time-varying mean and studying first-passage sta-
tics for a fixed barrier (e.g., Figure 4). The second view is to consider
the combined load as a random process with zero mean and to investigate the
first-passage problem for a time-varying barrier (e.g. Figure 5). In this
case the barrier is made time-varying by subtracting the process mean. The
Fig. 4 Random Process with Time Varying Mean (Fixed Barrier $a$)

Fig. 5 Random Process with Zero Mean (Variable Barrier $a(t)$)
two outlooks are in essence equivalent but the latter is adopted here. Thus, the first-passage problem is considered in terms of a time-varying barrier for a zero mean stationary Gaussian random process.

The simplest approximation to the failure rate, called the Poisson approximation, assumes the barrier crossings occur so rarely that they can be considered as statistically independent events. The assumption of independence of crossings has been attacked but it has been pointed out that any tendency of the crossings to cluster in groups or clumps (i.e., not be statistically independent) makes the Poisson assumption conservative, and hence the use of the Poisson assumption in design introduces an error on the conservative side.

The Poisson process is one whose properties have been thoroughly explored. In particular, it is known that for Poisson processes the First-Passage probability density function is an exponential function with a single parameter which is simply related to the expected rate of crossings, \( \nu_a \). That is:

\[
P(T) = \nu_a \exp \left( -\int_0^T \nu_a \, dt \right)
\]

Thus, on the basis of the assumption that the crossings of the level \( Z(t) = A \) constitute a Poisson process we have a "solution" to the distribution to the time of "failure. When the distribution density, \( P(T) \), for the time to failure is known, the probability of failure in the interval \( T_1 < T < T_2 \) is:

\[
P(T_2, T_1) = \int_{T_1}^{T_2} P(T) \, dT
\]

or,

\[
P(T_2, T_1) = \int_{T_1}^{T_2} \nu_a \exp \left( -\int_0^T \nu_a \, dt \right) \, dT
\]

For a positive barrier, \( \alpha(t) > 0 \), the failure rate is the upcrossing rate, \( \nu_a^+ \), of the level \( \alpha(t) \). For a negative barrier \( \alpha(t) < 0 \), the failure rate is the downcrossing rate, \( \nu_a^- \), of the level \( \alpha(t) \). In general the total expected rate of barrier crossings is the sum of the upcrossing rate for a positive barrier and the downcrossing rate for a negative barrier, i.e.:

\[
\nu_a = \nu_a^+ + \nu_a^-
\]
The barrier crossing rate, \( \nu_a \), for a stationary random process for a fixed barrier was first derived by Rice (Reference 1). This was extended to the case of general curve crossing of a non-stationary Gaussian process by Cramér and Leadbetter (Reference 2). The upcrossing rate, \( \nu^+(t, \alpha) \), for a positive barrier level and the downcrossing rate, \( \nu^-(t, \alpha) \) for a negative barrier level are given by (Reference 2, page 288).

\[
\nu^+(t, \alpha) = \frac{\delta(1 - \mu^2)^{1/2}}{\sigma \sqrt{2\pi}} \exp \left( -\frac{\alpha^2}{2\sigma^2} \right) \left[ \frac{1}{\sqrt{2\pi}} \exp \left( -\frac{\eta^2}{2} \right) + \eta \phi(\eta) \right]
\]

\[
\nu^-(t, \alpha) = \frac{\delta(1 - \mu^2)^{1/2}}{\sigma \sqrt{2\pi}} \exp \left( -\frac{\alpha^2}{2\sigma^2} \right) \left[ \frac{1}{\sqrt{2\pi}} \exp \left( -\frac{\eta^2}{2} \right) - \eta(1 - \phi(\eta)) \right]
\]

where (for the problem at hand):

\[ \sigma^2 = E [Y^2(t)] \; ; \quad \text{the variance of the acoustically induced load} \]

\[ \delta^2 = E [\dot{Y}^2(t)] \; ; \quad \text{the variance of the time rate of change of the acoustically induced load} \]

\[ \mu = \frac{E [Y(t) \dot{Y}(t)]}{\sigma(t) \delta(t)} \; ; \quad \text{The normalized covariance or correlation coefficient for the above two parameters} \]

\[ \alpha(t) \; \text{is the time-varying barrier, } \alpha(t) = A - X(t) \; \text{(i.e. } \alpha(t) \text{ is obtained by subtracting the mechanically induced load from the fixed barrier, } A) \].

Further, we define:

\[ \eta = \frac{1}{(1 - \mu)^{1/2}} \left( -\frac{\dot{\delta}}{\delta} + \frac{\mu \alpha}{\sigma} \right) \]

\[ \dot{\alpha} = \frac{d}{dt} (\alpha(t)) = -\dot{X}(t) \]

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and, 

\[ \Phi(\eta) \text{ designates the normalized Gaussian distribution function:} \]

\[ \Phi(\eta) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\eta} e^{-t^2/2} \, dt \]

For the problem at hand, the acoustically induced load is taken as stationary. It is known (Reference 3, page 33) that for a stationary process, \( Y(t) \) there is no correlation between \( Y(t) \) and \( \dot{Y}(t) \), i.e.,

\[ E[Y(t) \dot{Y}(t)] = 0 \]

and hence,

\[ \mu = \frac{E[Y(t) \dot{Y}(t)]}{\sigma(t) \dot{\sigma}(t)} = 0 \]

Further, for a stationary process,

\[ \sigma^2 = \int W^2 S_Y(W) dW \]

Thus, for the general curve crossing of a stationary Gaussian process, equations 38 become:

\[ \nu^+(t, \alpha) = \frac{1}{2\pi} \frac{\dot{\alpha}}{\alpha} \exp\left(-\frac{\alpha^2}{2\sigma^2}\right) \left[ \exp\left(-\frac{\dot{\alpha}^2}{2\dot{\sigma}^2}\right) - \frac{\dot{\alpha}}{\dot{\sigma}} \int_{-\infty}^{\infty} e^{-t^2/2} \, dt \right] \]

\[ \nu^-(t, \alpha) = \frac{1}{2\pi} \frac{\dot{\alpha}}{\alpha} \exp\left(-\frac{\alpha^2}{2\sigma^2}\right) \left[ \exp\left(-\frac{\dot{\alpha}^2}{2\dot{\sigma}^2}\right) - \frac{\dot{\alpha}}{\dot{\sigma}} \int_{-\infty}^{\infty} e^{-t^2/2} \, dt + \sqrt{2\pi} \frac{\dot{\alpha}}{\dot{\sigma}} \right] \]  

(39)

Further, should the stationary Gaussian random process with zero mean also be narrow band with center frequency \( W_o \) then it is known (Reference 3, page 44) that:

\[ W_o = \frac{\dot{\sigma}}{\sigma} \]
Hence, the curve crossing of a stationary, narrow band, Gaussian process is:

\[
\nu^+(t, \alpha) = \frac{W_0}{2\pi} \exp\left(\frac{-\alpha^2}{2\sigma^2}\right) \left[ \exp\left(\frac{-\alpha^2}{2W_0^2}\right) - \frac{\alpha}{W_0 \sigma} \int_{-\infty}^{\infty} e^{-t^2/2} dt \right] \\
\nu^-(t, \alpha) = \frac{W_0}{2\pi} \exp\left(\frac{-\alpha^2}{2\sigma^2}\right) \left[ \exp\left(\frac{-\alpha^2}{2W_0^2}\right) - \frac{\alpha}{W_0 \sigma} \int_{-\infty}^{\infty} e^{-t^2/2} dt + \sqrt{2\pi} \frac{\alpha}{\sigma W_0} \right]
\]

(40)

Finally, should the barrier be constant,

\[ \alpha(t) = \alpha; \dot{\alpha} = 0 \]

Then the barrier crossing of a fixed barrier by a stationary, narrow band, Gaussian process is given by:

\[ \nu^+(\alpha) = \nu^-(\alpha) = \frac{W_0}{2\pi} \exp\left(\frac{-\alpha^2}{2\sigma^2}\right) \]

(41)

which is the result first given by Rice (Reference 1) or (Reference 3, page 107).

For the First-Passage problem of the combined load, under the assumptions stated, equations 39 are in general applicable. If in addition the acoustically induced load can be taken as narrow band, then equations 40 may be used. In either case, equations 39 or equations 40 are employed to calculate the expected rate of barrier crossing, \( \nu_a = \nu^+_a + \nu^-_a \), which is substituted into equation 37 to evaluate the relationship between the probability of failure \( P(T_2, T_1) \) during the interval \( T_1 < T < T_2 \) and the barrier level \( A \) (where \( A \) is the combined design load).

To illustrate, consider the somewhat restrictive case in which the acoustically induced load can be taken as a narrow band process of center frequency \( W_0 \) and standard deviation \( \sigma \). This, and other, information on the acoustically induced load is obtained from a random response analysis with the
structure represented by a finite element model and employing the acoustic pressure field as a stationary stochastic excitation. Further, the mechanically induced deterministic transient load, \( X(t) \), is previously obtained by a response analysis of the payload, as represented by a finite element model, to the known deterministic transient staging excitation. Assume the combined loading condition lasts for 10 seconds (i.e., \( T_1 = 0 \) and \( T_2 = 10 \)). We seek the barrier level, \( A \), such that the probability of failure, \( P(T_o) \), during this interval is one percent (i.e., the probability of success is 99 percent, \( P_{\text{success}} = 100 - P_{\text{failure}} \)).

The relevant equations are equations 37 and 40:

\[
P(T_2, T_1) = \int_{T_1=0}^{T_2=T_0} \nu_a \exp \left( -\int_0^T \nu_a \, dt \right) \, dT
\]

with \( \nu_a = \nu_a^+ + \nu_a^- \)

\[
\nu_a^+ = \frac{W_0}{2\pi} \exp \left( \frac{-\alpha^2}{2\sigma^2} \right) \left[ \exp \left( \frac{-\alpha^2}{2W_0^2\sigma^2} \right) - \frac{\dot{\alpha}}{W_0\sigma} \int_{-\infty}^{-\dot{\alpha}/W_0\sigma} e^{-t^2/2} \, dt \right] ; \alpha(t) > 0
\]

\[
\nu_a^- = \frac{W_0}{2\pi} \exp \left( \frac{-\alpha^2}{2\sigma^2} \right) \left[ \exp \left( \frac{-\alpha^2}{2W_0^2\sigma^2} \right) - \frac{\dot{\alpha}}{W_0\sigma} \int_{-\infty}^{\dot{\alpha}/W_0\sigma} e^{-t^2/2} \, dt + \sqrt{2\pi} \frac{\dot{\alpha}}{\sigma W_0} \right] ; \alpha(t) < 0
\]

where \( T_o = 10 \), \( P(T_o) = 0.01 \)

\[
\alpha(t) = A - X(t) \quad \dot{\alpha}(t) = -\dot{X}(t)
\]

and \( W_0, X(t), \dot{X}(t), \sigma \) are known a priori and we solve for \( A \) (the combined design load).

An interpretation of the above is that out of 100 flights, on the average, only one will exceed the design level \( A \) when exposed to the combined load of ten-second duration.
Note that intuition is served in that the above equations for predicting first-passage failure are functions of amplitude, duration, and frequency content of the combined loading condition. The longer the duration of the combined loading condition, the greater the probability that a prescribed barrier level, A, will be exceeded. The greater the frequency content of the combined loading condition, the greater the number of excursions per unit time and hence the greater the probability that a prescribed barrier level will be exceeded.

Obviously, the solution of these equations must be carried out numerically employing a digital computer. The problem with any type of crossing rate approach for a rapidly moving barrier is that the statistics must be computed at frequent intervals. This can become quite expensive, especially when the frequency is high.

Extension of this technique for First-Passage failure to the case where the mechanical load is taken as a non-stationary random variable is made by taking the combined load mean as given in equation 21 and the combined load standard deviation as given in equation 29 and employing equations 38 for the crossing rates.
4.0 EXPERIMENTAL INVESTIGATION

To evaluate the proposed method of combining low frequency transient loading with acoustically induced loads, experimental methods were employed whereby a test specimen was separately and simultaneously exposed to acoustic excitation and portable shaker force transients.

The test specimen (Figure 6) was a 14-foot diameter right-circular cylinder, 10 feet long, with double wall wooden end caps. The cylinder was of .125 inch aluminum skin with circumferential and longitudinal stiffeners, and was tested with a simulated payload component that weighed 45 lbs and had an installation first mode at 27 Hz (Figure 7). The specimen was suspended by steel cables from the work platform in the large reverberant chamber of the LMSC acoustic test facility. A shaker was suspended using steel cables and the stinger attached to the mass simulator, as shown in Figures 6 and 7.

The test instrumentation was comprised of: (1) four cell microphones to monitor the acoustic field present in the reverberant chamber; (2) twelve Endevoo 2220 accelerometers to monitor the mass simulator responses located as shown in Figure 8 and 9; and (3) four uniaxial strain gages (two pair of back-to-back gages) as shown in Figures 8 and 9. In addition, a load cell (Figure 7) was employed to monitor the shaker input force to the specimen.

It should be noted that the techniques discussed herein are methods for combining signals and subsequently setting "design levels" for those signals under a first-passage failure criterion, regardless of the physical significance of the signal. Thus, while the variable of immediate interest is design load, or stress, for the purpose of empirically verifying the proposed techniques more readily measurable variables such as acceleration or strain will serve.
As the first-passage failure level is a function of the amplitude, duration and frequency content of the combined response, two acoustic spectra and three shaker transients were employed in the testing. The two acoustic spectra, differing in low frequency energy content, are shown in Table I. Based on the results of a shaker sine-sweep test, the shaker transients were selected that would engender strong mass simulator responses of magnitudes comparable to the responses generated by the acoustic spectra. The transient excitation applied by the shaker was controlled "open-loop" using a magnetic tape loop containing the desired transient. One tape loop was made containing the first transient which was repeated 100 times at 10-second intervals. The mathematically constructed transient was of 4-second duration with a sine envelope and frequency content near a resonance (27 Hz) of the mass simulator to ensure sufficient response amplitudes. Two additional tape loops were made containing the second and third transients, each also repeated 100 times. The second transient, repeated at 10-second intervals was of 4-second duration with a sine envelope and frequency of 50 Hz. The third transient, repeated at 2.5-second intervals, was of 1-second duration with a sine envelope and frequency at 270 Hz.

To confirm repeatability of the shaker transient excitation and to obtain the response, \( X(t) \), due to the mechanical transient, each transient in turn was applied 100 times and the response of the twelve accelerometers and four strain gages recorded. To obtain the response \( Y(t) \), due to the acoustic fields, each spectrum (Table I) was applied to the specimen in the reverberant chamber for a duration of three minutes and the accelerometer and strain gage data recorded. Finally, to obtain combined responses, \( Z(t) \), three combinations of acoustic field and shaker transient, as listed below, were tested and the accelerometer and strain gage data recorded:

1. spectrum A plus transient 1 applied 100 times for a duration of 1000 seconds
2. spectrum B plus transient 2 applied 100 times for a duration of 1000 seconds
3. spectrum B plus transient 3 applied 100 times for a duration of 250 seconds

6431a (04/13/83)
TABLE I
ACOUSTIC TEST SPECTRA

<table>
<thead>
<tr>
<th>1/3 OCTAVE CENTER FREQUENCY</th>
<th>SPL A</th>
<th>SPL B</th>
</tr>
</thead>
<tbody>
<tr>
<td>25</td>
<td>128.3</td>
<td>-</td>
</tr>
<tr>
<td>31.5</td>
<td>134.0</td>
<td>-</td>
</tr>
<tr>
<td>40</td>
<td>133.9</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>134.5</td>
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<tr>
<td>63</td>
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<td>133.7</td>
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<tr>
<td>80</td>
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<td>135.6</td>
<td>135.6</td>
</tr>
<tr>
<td>160</td>
<td>135.4</td>
<td>135.4</td>
</tr>
<tr>
<td>200</td>
<td>133.7</td>
<td>133.7</td>
</tr>
<tr>
<td>250</td>
<td>132.2</td>
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<td>315</td>
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<td>130.7</td>
</tr>
<tr>
<td>800</td>
<td>130.0</td>
<td>130.0</td>
</tr>
<tr>
<td>1000</td>
<td>127.9</td>
<td>127.9</td>
</tr>
<tr>
<td>1250</td>
<td>128.2</td>
<td>128.2</td>
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<tr>
<td>1600</td>
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</tr>
<tr>
<td>2000</td>
<td>124.6</td>
<td>124.6</td>
</tr>
<tr>
<td>0.A.</td>
<td>145.7</td>
<td>145.0</td>
</tr>
</tbody>
</table>
Preliminary data processing was completed for one accelerometer and one strain gage for the test sequence. The accelerometer selected was accelerometer #6, as it was a normal accelerometer located in the corner of the mass simulator (see Figure 9), and hence had a strong response signal for both simulator translational modes (e.g., 27 Hz) and rotational modes (e.g., 50 Hz). Due to geometric symmetry, the strain gage selection was arbitrary and gage #2 was chosen.

For the transient-only tests employing transient #1 (27 Hz) and transient #2 (50 Hz) both of which were of 4-second pulse duration, the response data X(t), were digitized at a rate of 2,000 samples per second, or 8,000 samples per pulse. For the transient only test employing transient #3 (270 Hz) which was of 1-second pulse duration, the response data were digitized at 4,000 samples per second (pulse). The time derivative of these response data were then calculated using a simple "delta-delta" formulation, i.e.,

\[ \dot{x} = \frac{\Delta x}{\Delta t} \]

For the short duration high frequency third transient, the strain gage data were low in magnitude and of questionable quality. Hence, for the high frequency (270 Hz) transient, only the accelerometer data was processed.

For the acoustic only tests, the power spectral densities of the responses, \( S_y(W) \), were determined. From these, the standard deviations of the acoustically induced response, \( \sigma_y \), and the time rate of change of the acoustically induced response \( \sigma_y' \), were calculated

\[ \sigma_y = \left[ \int S_y(W) dW \right]^{\frac{1}{2}} \]
\[ \sigma_y' = \left[ \int W^2 S_y(W) dW \right]^{\frac{1}{2}} \]

For the combined acoustic/transient tests employing transient #1 and transient #2, response data, Z(t), were digitized at 2,000 samples per second (8,000 samples per pulse). For the combined acoustic/transient test employing transient #3, the accelerometer response data were digitized at 4,000 samples per second (pulse).
For the acousto-only tests and the combined acoustic/transient tests, cell microphone one-third octave SPLs were generated to ensure repeatability of the acoustic fields.

4.1 Comparison of Theory and Experiment

Comparison of the first-passage level theoretical prediction and experimental data for the combined acoustic/transient loading conditions are presented in Figures 10-14 and Tables II - VI as described below. Employing a digital computer, the theoretical prediction computations were performed following the general steps 2 through 5 of Table VII. The empirical curves were obtained by merely observing the percentage (number) of a response ensemble that did not exceed (even one time) each prescribed barrier level.

<table>
<thead>
<tr>
<th>Figure</th>
<th>Table</th>
<th>Instrument</th>
<th>Condition</th>
</tr>
</thead>
<tbody>
<tr>
<td>10</td>
<td>II</td>
<td>Accel #6</td>
<td>Spectrum A + Transient 1</td>
</tr>
<tr>
<td>11</td>
<td>III</td>
<td>Accel #6</td>
<td>Spectrum B + Transient 2</td>
</tr>
<tr>
<td>12</td>
<td>IV</td>
<td>Accel #6</td>
<td>Spectrum B + Transient 3</td>
</tr>
<tr>
<td>13</td>
<td>V</td>
<td>Gage #2</td>
<td>Spectrum A + Transient 1</td>
</tr>
<tr>
<td>14</td>
<td>VI</td>
<td>Gage #2</td>
<td>Spectrum B + Transient 2</td>
</tr>
</tbody>
</table>

The theoretical predictions are made employing equations 37 and 39:

\[ P(T) = \int_{0}^{T} \nu_a \exp \left( -\int_{0}^{t} \nu_a \, dt \right) \, dt \] (37)

where, \( \nu_a = \nu_a^+ + \nu_a^- \)

\[ \begin{align*}
\nu_a^+ &= \frac{1}{2\pi} \frac{\dot{\varphi}}{\dot{\varphi}} \exp \left( \frac{-\alpha^2}{2\sigma^2} \right) \exp \left( \int_{-\infty}^{t} e^{-t'^2/2} \, dt' \right) \\
\nu_a^- &= \frac{1}{2\pi} \frac{\dot{\varphi}}{\dot{\varphi}} \exp \left( \frac{-\alpha^2}{2\sigma^2} \right) \left[ \exp \left( \int_{-\infty}^{t} e^{-t'^2/2} \, dt' \right) - \dot{\varphi} \int_{-\infty}^{t} e^{-t'^2/2} \, dt' \right]
\end{align*} \] (39)

and

\[ \sigma^2 \] is the variance of the acoustically induced response

\[ \dot{\sigma}^2 \] is the variance of the time rate of change of the acoustically induced response

30
\[ \alpha \] is the time-varying barrier, \( \alpha(t) = A - X(t) \) (i.e., 
\( \alpha(t) \) is obtained by subtracting the mechanically 
induced response from the fixed barrier)

\[ \dot{\alpha} = \frac{d}{dt} (\alpha(t)) = -\dot{x} \]

\[ T = 4 \text{ or } 1 \] (i.e. the combined load is applied for either 
4 seconds or 1 second)

From the transient-only runs are obtained the transient response, \( X(t) \), and 
the time rate of change of the transient response, \( \dot{X}(t) \). From the acoustic-
only runs are obtained \( \sigma \), the standard deviation of the acoustically induced 
response and \( \dot{\sigma} \), the standard deviation of the time rate of change of the 
acoustically induced response. These two cases permit the predicted first-
passage probability of failure to be made for various levels, \( A \), via equations 
37 and 39. The probability of not crossing a given level is the complement 
of the probability of failure given by equation 37, i.e.,

\[ P_{\text{SUCCESS}} = 100 - P_{\text{FAILURE}} \]

To the extent that the proposed approach is valid, the combined responses 
will follow the first-passage probability given by equations 37 and 39.

As seen in Figures 10-14 and Tables II-VI, the agreement between the first-
passage failure theoretical prediction and the empirical data is quite good. 
With the exception of the strain gage data for the spectrum B/transient 2 
combination, the predictions are slightly conservative showing typical positive 
margins of 1.0 to 1.5 dB. This result is expected and is attributed to 
the previously stated conservative Poisson assumption that the barrier cross-
ings are statistically independent events. The strain gage data for the 
spectrum B/transient 2 combination (Figure 14 and Table VI) shows excellent 
agreement between theoretical prediction and test data but without margin, 
the difference between prediction and test being at most 0.2 dB. Why no mar-
gin is perceived for this case has not been explained at this time, other 
than to point out that the disparities between prediction and empirical data 
are well within the historical uncertainties of typical vibro-acoustic data.
Fig. 13 First Passage Level Strain Gage 2 - Spectrum A/Transient 1
TABLE II
FIRST-PASSAGE LEVEL COMPARISON
Accelerometer #6
Spectrum A + Transient 1

<table>
<thead>
<tr>
<th>Probability of not Exceeding (%)</th>
<th>Theoretical Prediction (g's)</th>
<th>Empirical Data (g's)</th>
<th>Margin Ratio (dB)</th>
</tr>
</thead>
<tbody>
<tr>
<td>10</td>
<td>20.3</td>
<td>17.7</td>
<td>1.15 (1.2)</td>
</tr>
<tr>
<td>20</td>
<td>21.1</td>
<td>18.3</td>
<td>1.15 (1.2)</td>
</tr>
<tr>
<td>30</td>
<td>21.6</td>
<td>19.2</td>
<td>1.13 (1.0)</td>
</tr>
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<td>1.16 (1.3)</td>
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<td>1.16 (1.3)</td>
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<td>99</td>
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### TABLE III
FIRST-PASSAGE LEVEL—COMPARISON

Accelerometer #6
Spectrum B + Transient 2

<table>
<thead>
<tr>
<th>Probability of not Exceeding (%)</th>
<th>Theoretical Prediction (g's)</th>
<th>Empirical Data (g's)</th>
<th>Margin Ratio (dB)</th>
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### TABLE IV
FIRST-PASSAGE LEVEL COMPARISON

**Accelerometer #6**

**Spectrum B + Transient 3**

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TABLE V
FIRST-PASSAGE LEVEL COMPARISON
Strain Gage #2
Spectrum A + Transient 1

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<th>Theoretical Prediction $10^{-6}$ inches/inch</th>
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TABLE VI
FIRST PASSAGE LEVEL COMPARISON
Strain Gage #2
Spectrum B + Transient 2

<table>
<thead>
<tr>
<th>Probability of Not Exceeding (%)</th>
<th>Theoretical Prediction $10^{-6}$ inches/inch</th>
<th>Empirical Data $10^{-6}$ inches/inch</th>
<th>Margin Ratio (db)</th>
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<td>1.02 (0.17)</td>
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<td>30</td>
<td>495</td>
<td>490</td>
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<td>533</td>
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<td>1.01 (0.08)</td>
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<td>546</td>
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</tr>
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<tr>
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<td>592</td>
<td>598</td>
<td>0.99 (-0.09)</td>
</tr>
<tr>
<td>92</td>
<td>597</td>
<td>611</td>
<td>0.98 (-0.20)</td>
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<td>0.98 (-0.20)</td>
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<tr>
<td>95</td>
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<td>624</td>
<td>0.99 (-0.08)</td>
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<td>637</td>
<td>1.00 (-0.01)</td>
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<tr>
<td>99</td>
<td>645</td>
<td>648</td>
<td>1.00 (-0.04)</td>
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Having achieved rather good agreement between the theoretical first-passage prediction and the empirical data, it is not surprising that the assumptions upon which that prediction is based were reasonably valid for the test configuration. A brief discussion of the empirical verification of the underlying assumptions is found in Appendix B.

5.0 AN APPROXIMATION TO A NON-STATIONARY ACOUSTIC PRESSURE FIELD

The previously developed analytical technique for predicting the combined loads during STS launch due to transient mechanical inputs and acoustically induced random vibrations is based upon three assumptions: (1) that the system (structure) is linear thereby permitting superposition of the two loads; (2) that the acoustic load is Gaussian; and (3) that the acoustic load is stationary. During STS launch the third assumption of the acoustic load being stationary is not physically justifiable, but as the true evolutionary nature of the acoustic pressure may not be known, and in fact the acoustic forcing function often is taken as a stationary envelope of the evolutionary acoustic SPL, the assumption of the acoustic load being stationary is made as a pragmatic analytical expedient.

Should the evolutionary nature of the acoustic pressure be known, this truly non-stationary forcing function could be approximated as being quasi-stationary in temporally contiguous intervals. The previously developed analytical techniques of combining transient mechanical inputs with acoustically induced random vibrations and subsequently predicting the probability of first-passage barrier crossing of a prescribed level, \( A \), could then be affected for each individual interval. The probability of first-passage barrier crossing of a level, \( A \), for the entire STS launch event is then obtained as the sum of the probabilities of first-passage barrier crossing of that level, \( A \), in each of the sub-intervals comprising the launch event. This quasi-stationary approximation is illustrated in Figure 15.
Fig. 15  Quasi-Stationary Approximation to the Acoustic Field
6.0 THE EFFECT OF FLIGHT-TO-FLIGHT VARIATIONS IN THE ACOUSTIC PRESSURE FIELD PSD ON THE PREDICTED COMBINED LOADING

The question may arise as to how flight-to-flight variations in the acoustic field power spectral density, PSD, should be handled. To establish an acoustic load based on the average of the flight-to-flight variations appears to be a non-conservative approach but to base it on the maximum seems overly conservative. This section proposes an approach to handling this variation. Consider an ensemble of PSD's representing the flight acoustic pressure fields (e.g. Figure 16). For a spatially uncorrelated acoustic pressure field (i.e., neglecting the crosspower spectral density of the acoustic pressure), the response power spectral density is related to the acoustic pressure power spectral density by the transfer function, $T_{ij}$:

$$S_y(X_i, W) = T_{ij} S_p(X_j, W)$$  \hspace{1cm} (42)

where, $T_{ij} = H(X_i, X_j, W) H^*(X_i, X_j, W)$

and,

- $S_y(X_i, W)$ is the PSD of the response variable $y$, at frequency $W$ and location $X_i$.
- $H(X_i, X_j, W)$ is the frequency response function relating the response at location $X_i$ to an acoustic pressure at location $X_j$ at frequency $W$.
- $H^*(X_i, X_j, W)$ is the complex conjugate of $H(X_i, X_j, W)$.
- $S_p(X_j, W)$ is the PSD of the acoustic pressure at location $X_j$ and frequency $W$.

Assuming the field is stationary (i.e. statistical parameters are independent of time) and taking expected values across the ensemble of flight acoustic pressure fields results in, from equation 42:
Fig. 16 Flight-to-Flight Variation in Acoustic Pressure Field Power Spectral Density
Squaring equation 42 and taking expected values across the ensemble results in:

\[ E \left[ s^2_y(x_i, w) \right] = T_{ij} E \left[ s^2_p(x_j, w) \right] \] (43)

As the mean-square of a random variable is equal to the variance plus the square of the mean, equation 44 may be rewritten as:

\[ \sigma^2_{s_y}(x_i, w) \] + \( E^2 \left[ s_y(x_i, w) \right] \] = \( T_{ij} \) \( \sigma^2_{s_p}(x_j, w) \) + \( T_{ij} \) \( E^2 \left[ s_p(x_j, w) \right] \) (45)

which by equation 43 reduces to

\[ \sigma^2_{s_y}(x_i, w) = \sigma^2_{s_p}(x_j, w) \] (46)

and taking the square-root of equation 46

\[ \sigma_{s_y}(x_i, w) = T_{ij} \sigma_{s_p}(x_j, w) \] (47)

where \( \sigma_{s_y}(x_i, w) \) and \( \sigma_{s_p}(x_j, w) \) are the flight-to-flight standard deviations of the PSDs of the response variable, \( Y \), and the acoustic pressure, respectively.

Equations 43 and 47 state that the expected value (flight-to-flight mean) of the response PSD and the flight-to-flight standard deviation of the response PSD are obtained from mapping the expected value of the acoustic pressure PSD and the standard deviation of the acoustic pressure PSD, respectively, employing the transfer function,

\[ T_{ij} = H(x_i, x_j, w) H^*(x_i, x_j, w) \]
Now assume that the population of acoustic pressure PSDs (from flight to flight) are normally distributed. If the acoustic pressure PSD is normally distributed, then so is the response PSD, for the latter is linearly related to the former (equation 42). With the ensemble of response PSDs normally distributed, the $M^{th}$ percentile of the response PSD is given by:

$$P_{Sy}(X_i, W) = E[S_y(X_i, W)] + K^M_s \sigma_S(X_i, W)$$  \hspace{1cm} (48)

where $K^M_s$ is the appropriate constant relating a multiple of the standard deviation to the $M^{th}$ percentile for a normal distribution.

Substituting equations 43 and 47 into equation 48 results in:

$$P_{Sy}(X_i, W) = T_{ij} E[S_p(X_j, W)] + K^M_s \{ T_{ij} \sigma_S(X_j, W) \}$$

or

$$P_{Sy}(X_i, W) = T_{ij} \left[ E[S_p(X_j, W)] + K^M_s \sigma_S(X_j, W) \right]$$  \hspace{1cm} (49)

But, with the acoustic pressure PSDs normally distributed, the term in brackets is the $M^{th}$ percentile of the acoustic pressure PSD. Thus,

$$P_{Sy}(X_i, W) = T_{ij} P_{Sp}(X_j, W)$$  \hspace{1cm} (50)

Equation 50 states that the $M^{th}$ percentile PSD of the response variable is obtained by mapping the $M^{th}$ percentile PSD of the acoustic pressure field by the usual transfer function, $T_{ij} = H(X_i, X_j, W)$ $H^*(X_i, X_j, W)$. 

47
The standard deviation of the stationary random acoustically induced load, \( \sigma_Y \), is obtained as the square root of the area under the acoustic load PSD determined in the random response analysis of the acoustic excitation,

\[
\sigma_Y(X_i) = \left[ \int_0^\infty S_Y(X_i, W) \, dW \right]^{1/2}
\]  

(51)

When the standard deviation of the acoustically induced load, \( \sigma_Y(X_i) \), is based on the \( M \)th percentile of the acoustic pressure PSD, equation 51 becomes:

\[
\sigma_Y^M(X_i) = \left[ \int_0^\infty p^M_{Y}(X_i, W) \, dW \right]^{1/2}
\]

or from equation 50

\[
\sigma_Y^M(X_i) = \left[ \int_0^\infty T_{ij} p^M_{S_P}(X_j, W) \, dW \right]^{1/2}
\]

(52)

The choice of which percentile, \( M \), to use is a subjective, non-analytical decision.

Recall the case when the mechanically induced load, \( X(t) \), was taken to be a known deterministic transient. For this case the \( P \)th percentile of the total load, \( Z(t) \), was given by:

\[
P^Z_{Z(t)} = X(t) + K^\sigma_Y
\]

(53)

Now, when this \( P \)th percentile of the total load is in turn based upon the \( M \)th percentile PSD of the acoustic pressure, substituting \( \sigma_Y^M \) for \( \sigma_Y \) (with the location \( i \) dependence implied) equation 53 becomes:

\[
P^Z_{Z(t)} = X(t) + K^\sigma_Y^M \left[ \sigma_Y^M \right]
\]

(54)
or

\[
P^Z(t) = X(t) + K^P \left[ \int_0^\infty T_{ij} P_{ij}^M(t) \, dW \right]^{1/2}
\]

(54)

Similarly, for the case where the mechanically induced load is a non-stationary random variable, the \(P^\text{th}\) percentile of the total response, \(Z(t_i)\), at any time, \(t_i\), was given by:

\[
P^Z(t_i) = E \left[ X(t_i) \right] + K^P \left[ \sigma^2_{X(t_i)} + \sigma_Y^2 + 2 \rho X(t_i) \, Y(t_i) \, \sigma_{X(t_i)} \, \sigma_Y \right]^{1/2}
\]

(55)

And, when this \(P^\text{th}\) percentile of the total response is in turn based upon the \(M^\text{th}\) percentile PSD of the acoustic pressure, (i.e., replacing \(\sigma_Y\) with \(\sigma^M_Y\))

\[
P^Z(t_i) = E \left[ X(t_i) \right] + K^P \left[ \sigma^2_{X(t_i)} + \sigma^M_Y^2 + 2 \rho X(t_i) \, Y(t_i) \, \sigma_{X(t_i)} \, \sigma^M_Y \right]^{1/2}
\]

(55)

where in equation 55, \(\sigma^M_Y\) is given by equation 52.

Referring to equations 52, 54 or 55, it is seen that the effect of flight to flight variations in the PSD of the acoustic pressure on the predicted combined load depends (1) on the relative magnitude of \(P_{ij}^M\) with respect to the excitation pressure \(P_{ij}(W)\) without flight-to-flight variations considered and (2) on the magnitude of the transient of the transient load considered by itself (i.e., if the transient load \(X(t)\) is very high compared to the acoustically induced load, then consideration of flight-to-flight variations in the acoustic load may not cause an appreciable change in the combined load). Similarly, when the acoustically induced response is based upon the \(M^\text{th}\) percentile PSD of the acoustic pressure, \(\sigma^M_Y\) given by equation 52 is substituted for \(\sigma\) in the equations for calculating First-Passage probability.
7.0 CONCLUSION

An analytical technique has been developed for predicting the combined loads during STS launch due to transient mechanical inputs and acoustically induced random vibrations. The procedure assumes that the individual acoustic load and mechanical load have been previously obtained by currently employed techniques alluded to herein. The procedure is based upon three assumptions:

1. That the system (structure) is linear thereby permitting superposition of the two loads; (2) that the acoustic load is Gaussian; and (3) that the acoustic load is stationary. During STS launch the third assumption of the acoustic load being stationary is not physically justifiable, but as the true evolutionary nature of the acoustic pressure field may not be known, and in fact the acoustic forcing function often is taken as a stationary envelope of the evolutionary acoustic SPLs, the assumption of the acoustic load being stationary is made as a pragmatic analytical expedient. Should the evolutionary nature of the acoustic pressure be known, this non-stationary forcing function could be approximated as being quasi-stationary in temporally contiguous intervals. The procedure results in a predicted probability distribution function for the combined load; the combined load has been shown to be represented as a non-stationary Gaussian random variable with time-varying mean. Finally, a technique for obtaining combined design loads under a first-passage failure criterion has been developed and empirical verification of the proposed technique provided. A summary of the procedural steps leading to a First-Passage failure design level are listed in Table VII.

It is recommended that the following additional work be performed.

1. Develop and document computer code "run streams" for performing first passage failure analyses on Univac, VAX, and CDC machines.

2. Empirically verify analytical techniques for predicting acoustic induced loads and their resultant strains by employing the data obtained in the experimental investigation, Section 4.0.
TABLE VII
A SUMMARY OF PROCEDURAL STEPS LEADING TO A FIRST-PASSAGE FAILURE DESIGN LEVEL

1. Identify acoustic pressure SPL
   a. or SPLs if using quasi-stationary approximation
   b. if accounting for flight-to-flight variations select desired Mth percentile SPL (subjective).

2. Using the selected SPL (or SPLs) calculate the standard deviations of the acoustically induced response, σ_y, and the time rate of change of the acoustically induced response, σ_y, by a random response analysis of the structure.

3. Select desired transient and perform response analysis to obtain mechanical transient response, X(t), and time derivative of transient response Ẋ(t).

4. Select candidate barrier levels, A.

5. Perform First-Passage failure analysis (equation 37) to obtain the probability distribution function of first-passage failure.

6. Either:
   a. select the desired probability (subjective) to which the structure is to be designed and obtain from the probability distribution function the corresponding design level, or
   b. select the design level and obtain the corresponding probability.
REFERENCES


APPENDIX A

PRELIMINARY CONSIDERATIONS ON
THE ACOUSTICALLY INDUCED LOAD

The purpose of this appendix is to develop some of the salient features of a random process (the acoustically induced load) with which the reader should be familiar and that are employed in the text of this document.
The acoustically induced load is taken as a random population, assumed to be stationary and Gaussian and of the form:

\[ Y_j(t) = \sum A_n \sin (\omega_n t + \phi_{nj}) \]  

(A-1)

or, at a given time, \( t_1 \)

\[ Y_j(t_1) = \sum A_n \sin (\omega_n t_1 + \phi_{nj}) \]  

(A-2)

where:

\( A_n \) = Amplitude of the \( n^{th} \) frequency component

\( \omega_n \) = Circular frequency of the \( n^{th} \) frequency component

\( \phi_{nj} \) = Phase angle of the \( n^{th} \) frequency component for the \( j^{th} \) member of the population

Each element, \( Y_j(t) \), of the ensemble has the same power spectral density (PSD) obtained previously from a random response analysis employing the acoustic field in the STS cargo bay as a stationary random excitation. The elements of the ensemble differ and are deterministically unknown because the phase angles differ and are unknown. In this formulation the load due to acoustics is represented as a number of sinusoidal components with random phase angles uniformly distributed over the range \((-\pi, +\pi)\). As the phase angles are assumed to be uniformly distributed between \(-\pi\) and \(+\pi\), the probability density function of \( \phi_n \) is flat at the level, \( \frac{1}{2\pi} \), in that interval.

It is known that for some function of \( \phi_n \), say \( G(\phi_n) \), the expected value of \( G(\phi_n) \) is defined by:

\[ E[G(\phi_n)] = \int_{-\pi}^{\pi} G(\phi_n)P(\phi_n)d\phi_n \]  

(A-3)
where $P(\phi_n)$ is the probability density function of $\phi_n$.

In particular the following will prove to be useful.

$$E[\cos\phi_n] = \int_{-\infty}^{\infty} \cos\phi_n P(\phi_n) d\phi_n = \int_{-\pi}^{\pi} \cos\phi d\phi_n = \frac{i\pi}{\pi} [\sin\phi_n]|_{-\pi}^{\pi} = 0$$

$$E[\sin\phi_n] = \int_{-\infty}^{\infty} \sin\phi_n P(\phi_n) d\phi_n = \int_{-\pi}^{\pi} \sin\phi d\phi_n = \frac{i\pi}{\pi} [\cos\phi_n]|_{-\pi}^{\pi} = 0$$

$$E[\cos^2\phi_n] = \int_{-\infty}^{\infty} \cos^2\phi_n P(\phi_n) d\phi_n = \int_{-\pi}^{\pi} \cos^2\phi d\phi_n = \frac{i\pi}{\pi} \left[\frac{\phi_n}{2} + \frac{1}{2} \sin 2\phi_n\right]|_{-\pi}^{\pi} = \frac{i\pi}{\pi} \left[\pi/2 + \pi/2\right] = i$$

(A-4)

$$E[\sin^2\phi_n] = \int_{-\infty}^{\infty} \sin^2\phi_n P(\phi_n) d\phi_n = \int_{-\pi}^{\pi} \sin^2\phi d\phi_n = \frac{i\pi}{\pi} \left[\frac{\phi_n}{2} - \frac{1}{2} \sin 2\phi_n\right]|_{-\pi}^{\pi} = \frac{i\pi}{\pi} \left[\pi/2 + \pi/2\right] = i$$

$$E[\sin\phi_n \cos\phi_n] = \int_{-\infty}^{\infty} \sin\phi_n \cos\phi_n P(\phi_n) d\phi_n = \int_{-\pi}^{\pi} (\sin\phi_n \cos\phi_n) d\phi_n$$

$$= \frac{i\pi}{\pi} \left[\sin^2\phi_n\right]|_{-\pi}^{\pi} = 0$$

In a similar fashion, we consider the second order probability density function between two phase angles, $\phi_n$ and $\phi_m$. As before the phase angles are assumed to be uniformly distributed between $-\pi$ and $+\pi$ (i.e. $-\pi \leq \phi_n \leq \pi$ and $-\pi \leq \phi_m \leq +\pi$, each with uniform distribution). Hence the second order probability density function between $\phi_n$ and $\phi_m$ is a flat surface of level $\frac{1}{4\pi}$. By definition, two random variables are independent if:
\[ P_2 (\phi_n, \phi_m) = P_1 (\phi_n) P_1 (\phi_m) \]  

which is the case at hand (i.e. \( \frac{1}{4} \pi^2 = \frac{1}{4} \pi \times \frac{1}{4} \pi \)). Thus, we have taken the phase angles to be not only uniformly distributed, but statistically independent.

It is known that for some function of \( (\phi_n, \phi_m) \), say \( G(\phi_n, \phi_m) \), the expected value of \( G(\phi_n, \phi_m) \), is defined by:

\[ E [G(\phi_n, \phi_m)] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(\phi_n, \phi_m) P_2 (\phi_n, \phi_m) \, d\phi_n \, d\phi_m \]  

In particular, the following will prove to be useful.

\[ E [\cos \phi_n \cos \phi_m] = \int_{-\infty}^{\infty} \frac{\cos \phi_n}{2\pi} \, d\phi_n \int_{-\infty}^{\infty} \frac{\cos \phi_m}{2\pi} \, d\phi_m = 0 \]  

\[ E [\sin \phi_n \sin \phi_m] = \int_{-\infty}^{\infty} \frac{\sin \phi_n}{2\pi} \, d\phi_n \int_{-\infty}^{\infty} \frac{\sin \phi_m}{2\pi} \, d\phi_m = 0 \]  

\[ E [\sin \phi_n \cos \phi_m] = \int_{-\infty}^{\infty} \frac{\sin \phi_n}{2\pi} \, d\phi_n \int_{-\infty}^{\infty} \frac{\cos \phi_m}{2\pi} \, d\phi_m = 0 \]  

We had the family of loads due to acoustic excitation to be of the form:

\[ Y(t_1) = \Sigma A_n \sin (W_n t_1 + \phi_n) \]  

where \( Y(t_1) \) is a random variable because \( \phi_n \) is a random variable. \( A_n \) is obtained from a frequency analysis of response to acoustic excitation, or, by an identity of trigonometry.
Taking expected values

\[ E \left[ Y(t) \right] = \sum A_n \left( E \left[ \sin(W_n t_1) \cos \phi_n \right] + E \left[ \cos(W_n t_1) \sin \phi_n \right] \right) \]  

(A-10)

and as \( \sin W_n t_1 \) and \( \cos \phi_n \) are uncorrelated

and as \( \cos W_n t_1 \) and \( \sin \phi_n \) are uncorrelated

\[ E \left[ Y(t) \right] = \sum A_n \left( E \left[ \sin(W_n t_1) \right] E \left[ \cos \phi_n \right] + E \left[ \cos(W_n t_1) \right] E \left[ \sin \phi_n \right] \right) \]  

(A-11)

but as \( W_n t_1 \) is a deterministic quantity

\[ E \left[ \sin(W_n t_1) \right] = \sin(W_n t_1) \]  

(A-12)

\[ E \left[ \cos(W_n t_1) \right] = \cos(W_n t_1) \]

and we have already shown that

\[ E \left[ \cos \phi_n \right] = E \left[ \sin \phi_n \right] = 0 \]  

(A-13)

hence

\[ E \left[ Y(t) \right] = \sum A_n \left( \left( \sin W_n t_1 \right)(0) + \left( \cos W_n t_1 \right)(0) \right) = 0 \]  

(A-14)

\[ E \left[ Y(t) \right] = 0 \]

Thus, the expected value (mean) of the response due to acoustic loading is zero.
Now, squaring the response due to acoustic excitation gives

\[ Y^2(t_1) = \sum \limits_n A_n^2 \left[ \sin(w_n t_1) \cos \phi_n + \cos(w_n t_1) \sin \phi_n \right]^2 \]

\[ + 2 \sum \limits_n \sum \limits_m A_n A_m \left[ \sin(w_n t_1) \cos \phi_n + \cos(w_n t_1) \sin \phi_n \right] \times \left[ \sin(w_m t_1) \cos \phi_m + \cos(w_m t_1) \sin \phi_m \right] \]  

(A-15)

or expanding and taking expected values

\[ E \left[ Y^2(t_1) \right] = \sum \limits_n A_n^2 \left[ \sin^2(w_n t_1) E(\cos^2 \phi_n) + \cos^2(w_n t_1) E(\sin^2 \phi_n) \right] \]

\[ + 2 \sin(w_n t_1) \cos(w_n t_1) E(\sin \phi_n \cos \phi_n) \]

\[ + 2 \sum \limits_n \sum \limits_m A_n A_m \left[ \sin(w_n t_1) \sin(w_m t_1) E(\cos \phi_n \cos \phi_m) \right] \]

\[ + \sin(w_n t_1) \cos(w_m t_1) E(\cos \phi_n \sin \phi_m) \]

\[ + \sin(w_m t_1) \cos(w_n t_1) E(\sin \phi_n \cos \phi_m) \]

\[ + \cos(w_n t_1) \cos(w_m t_1) E(\sin \phi_n \sin \phi_m) \]  

(A-16)

and \( E \left[ Y^2(t_1) \right] \) reduced to

\[ E \left[ Y^2(t_1) \right] = E A_n^2 \left[ \sin^2 w_n t_1 + \cos^2 w_n t_1 \right]. \]

and

\[ E \left[ Y^2(t_1) \right] = \sum \limits_n A_n^2 / 2 \]  

(A-17)

which is Parseval's formula for a Fourier series (i.e. the mean square value equals 1/2 the sum of the squares of the component amplitudes).
In practice, the mean-square acoustically induced response, \( E[Y^2(t)] \) is
the area under the one-sided acoustically induced response PSD, \( S_y(W) \), and
is obtained by integrating the same over frequency, i.e.

\[
E[Y^2(t)] = \int_0^\infty S_y(W) dW \quad (A-18)
\]

Further, as the expected value (mean) of the acoustically induced response is
zero, the mean-square acoustically induced response equals the variance of
that response.

\[
E[Y^2(t)] = \sigma^2_y \quad (A-19)
\]
EMPIRICAL VERIFICATION OF UNDERLYING ASSUMPTIONS

Having achieved rather good agreement between the theoretical First-Passage prediction and the empirical data, it is not surprising that the assumptions upon which that prediction is based were reasonably valid for the test configuration. The prediction of the combined response is based upon three assumptions: (1) that the structure is linear, thereby permitting superposition of the two loads; (2) that the acoustic load is Gaussian; and (3) that the acoustic load is stationary. Hence, the combined response is represented as a non-stationary Gaussian random variable with time-varying mean (the time-varying mean being the response to the transient).

To confirm the validity of this representation, empirical ensemble statistics for the combined loading responses (i.e. statistics across the ensemble of 100 samples) at various arbitrary time points were compared with the predicted ensemble statistics based upon equation 16.

\[ p_{Z(t)} = X(t) + K_P \]

Figures B-1, B-2, and B-3 depict such comparisons for the accelerometer #6 data, spectrum A/transient 1 loading condition of 4-second duration, at the times \( t_1 = 1 \) second, \( t_2 = 2 \) second, and \( t_3 = 3 \) second, respectively. The agreement, if not excellent, is considered adequate. Further, if a temporal average of the ensemble statistics over the 4-second duration (i.e., over 8000 digitized time points) is made, excellent agreement is found as seen in Figure B-4. Similar results for the other combined loading conditions for accelerometer #6 and strain gage #2 are presented in Figures B-5 through B-20. Taking the combined response as a non-stationary Gaussian random variable with time-varying mean appears to be a reasonable assumption that is essentially correct.
Fig. B-2  Gaussian Distribution Comparison
Accelerometer 6/Transient 1 + Spectrum
A/T-2 Second
Fig. B-3 Gaussian Distribution Comparison
Accelerometer 6/Transient 1 + Spectrum
A/T-3 Second
GAUSSIAN DISTRIBUTION COMPARISON
ACCELEROMETER 6 / TRANSIENT 1 + SPECTRUM A / TIME AVERAGED

Fig. B-4 Gaussian Distribution Comparison
Accelerometer 6/Transient 1 + Spectrum A/Time Averaged
GAUSSIAN DISTRIBUTION COMPARISON
ACCELEROMETER 6 / TRANSIENT 2 + SPECTRUM B / T-1 SECOND

--- GAUSSIAN DISTRIBUTION
----- EMPIRICAL DATA

Fig. B-5 Gaussian Distribution Comparison
Accelerometer 6/Transient 2 + Spectrum B/T-1 Second
GAUSSIAN DISTRIBUTION COMPARISON

ACCELEROMETER 6 / TRANSIENT 2 + SPECTRUM B / T-3 SECOND

--- GAUSSIAN DISTRIBUTION

--- EMPIRICAL DATA

LEVEL (G S)

PERCENTILE

0.0 4.0 6.0 8.0 10.0 12.0

-16.0 -14.0 -12.0 -10.0 -8.0 -6.0 -4.0 -2.0 0.0

FIG. B-7 Gaussian Distribution Comparison

Accelerometer 6/Transient 2 + Spectrum B/T-3 Second
Fig. B-8  Gaussian Distribution Comparison
Accelerometer 6/Transient 2 + Spectrum
B/Time Averaged
Fig. B-9  Gaussian Distribution Comparison
Accelerometer 6/Transient 3 + Spectrum
B/T=.25 Second
GAUSSIAN DISTRIBUTION COMPARISON
ACCELEROMETER 6 / TRANSIENT 3 + SPECTRUM B / T- .50 SECOND

--- GAUSSIAN DISTRIBUTION
--- EMPIRICAL DATA

Fig. B-10 Gaussian Distribution Comparison
Accelerometer 6/Transient 3 + Spectrum
B/T- .50 Second
GAUSSIAN DISTRIBUTION COMPARISON
ACCELEROMETER 6 / TRANSIENT 3 + SPECTRUM B / T-.75 SECOND

--- GAUSSIAN DISTRIBUTION
--- EMPIRICAL DATA

LEVEL (G S)

PERCENTILE

Fig. B-11 Gaussian Distribution Comparison
Accelerometer 6/Transient 3 + Spectrum
B/T- .75 Second
Fig. B-12  Gaussian Distribution Comparison
Accelerometer 6/Transient 3 + Spectrum
B/Time Averaged
Fig. B-13  Gaussian Distribution Comparison  
Strain Gage 2/Transient 1 + Spectrum A/T-1 Second
GAUSSIAN DISTRIBUTION COMPARISON
STRAIN GAGE 2 / transient 1 + spectrum A / T-2 second

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Fig. B-14 Gaussian Distribution Comparison
Strain Gage 2/Transient 1 + Spectrum
A/T-2 Second
Fig. B-15  Gaussian Distribution Comparison  
Strain Gage 2/Transient 1 + Spectrum  
A/T-3 Second
Gaussian Distribution Comparison

Strain Gage 2 / Transient 1 + Spectrum A / Time Averaged

Fig. B-16  Gaussian Distribution Comparison
Strain Gage 2/Transient 1 + Spectrum A/Time Averaged
GAUSSIAN DISTRIBUTION COMPARISON
STRAIN GAGE 2 / TRANSIENT 2 + SPECTRUM B / T-1 SECOND

Fig. B-17  Gaussian Distribution Comparison
Strain Gage 2/Transient 2 + Spectrum
B/T-1 Second
GAUSSIAN DISTRIBUTION COMPARISON
STRAIN GAGE 2 / TRANSIENT 2 + SPECTRUM B / T-2 SECOND

Fig. B-18  Gaussian Distribution Comparison
Strain Gage 2/Transient 2 + Spectrum
B/T-2 Second
GAUSSIAN DISTRIBUTION COMPARISON

Fig. B-19
Gaussian Distribution Comparison
Strain Gage 2/Transient 2 + Spectrum B/T-3 Second
GAUSSIAN DISTRIBUTION COMPARISON
STRAIN GAGE 2 / TRANSIENT 2 + SPECTRUM B / TIME AVERAGED

Fig. B-20  Gaussian Distribution Comparison
            Strain Gage 2/Transient 2 + Spectrum
            B/Time Averaged