

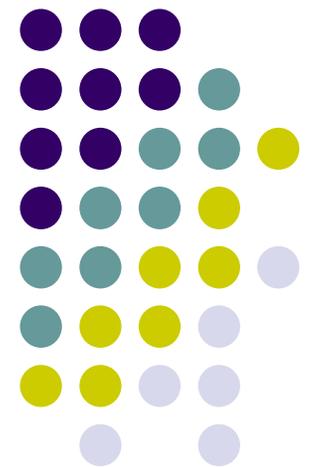
ME451

Kinematics and Dynamics of Machine Systems

Dynamics of Planar Systems

November 29, 2011

Elements of the Numerical Solution of the Dynamics Problem
Chapter 7



Before we get started...



- Last Time
 - Numerical solution of IVPs
 - Discretization schemes discussed:
 - Explicit: Forward Euler – expeditious but small stability region (can blow up)
 - Implicit: Backward Euler, BDF – requires solution of nonlinear system, typically much more stable than explicit methods
- Today
 - Look at a couple of examples for numerical solution of IVPs
 - Introduce the most basic approach for finding an approximation of the solution of the constrained equations of motion
 - We'll rely on the so called Newmark method
- Miscellaneous
 - Only MATLAB assignment this week
 - Emailed to you this morning, due on Tu, Dec. 6 at 11:59 pm

Exam + Misc. Issues



- Coming up on Thursday, Dec. 1st
 - Lecture at the usual time
 - Review at 5 pm (room TBA)
 - Midterm Exam at 7:15 pm – runs up to two hours long (room TBA)
 - Take home component of midterm exam due on Dec. 8 at 11:59 pm
- Midterm exam deals only with material covered 10/27 through 11/29
 - Dynamics of 2D systems
 - Solution of IVP
 - Numerical solution of the equations of motion
 - Uses material covered today (Newmark integration formula)
- Last day of lecture: Dec. 6
- Final exam is on Sat, Dec. 17 (2:45-4:45 PM)
 - 30-45 mins of questions followed by a problem that needs to be solved with simEngine2D
 - Final exam is comprehensive
- Last week of class dedicated to working on your final projects, which are due on Sat, Dec. 17 at 11:59 PM

The Two Key Attributes of a Numerical Integrator



- Two attributes are relevant when considering a numerical integrator for finding an approximation of the solution of an IVP
 - The STABILITY of the numerical integrator
 - The ACCURACY of the numerical integrator

Numerical Integration Formula: The STABILITY Attribute

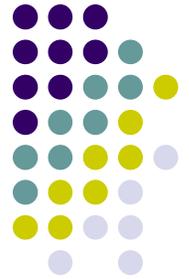


- The stability question:
 - How big can I choose the integration step-size Δt before the numerical solution blows up?
 - Tough question, answered in a Numerical Analysis class
- Different integration formulas, have different stability regions
- You'd like to use an integration formula with large stability region:
 - Example: Backward Euler, BDF methods, Newmark, etc.
- Why not always use these methods with large stability region?
 - There is **no free lunch**: these methods are implicit methods that require the solution of an algebra problem at each step (we'll see this shortly)

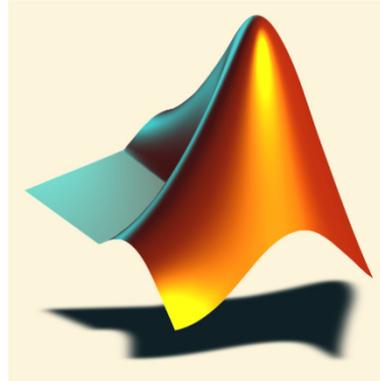
Numerical Integration Formula : The ACCURACY Attribute



- The accuracy question:
 - How accurate is the formula that I'm using?
 - If I start decreasing Δt , how will the accuracy of the numerical solution improve?
 - Tough question answered in a Numerical Analysis class
- Examples:
 - Forward and Backward Euler: accuracy $O(\Delta t)$
 - RK45: accuracy $O(\Delta t^4)$
- Why not always use methods with high accuracy order?
 - There is **no free lunch**: these methods usually have very small stability regions
 - Therefore, you are limited to very small values of Δt



MATLAB Support for solving IVP [supplemental material]



Ordinary Differential Equations (Initial Value Problem)



- An ODE + initial value:
$$\begin{cases} \dot{y} = f(t, y) \\ y(t_0) = y_0 \end{cases}$$
- Use ***ode45*** for non-stiff IVPs and ***ode23t*** for stiff IVPs (concept of “stiffness” discussed shortly)

```
[t, y] = ode45(odefun, tspan, y0, options)
```

```
function dydt = odefun(t, y)
```

Initial value

```
[initialtime finaltime]
```

- Use ***odeset*** to define **`options`** parameter above

IVP Example (MATLAB at work):



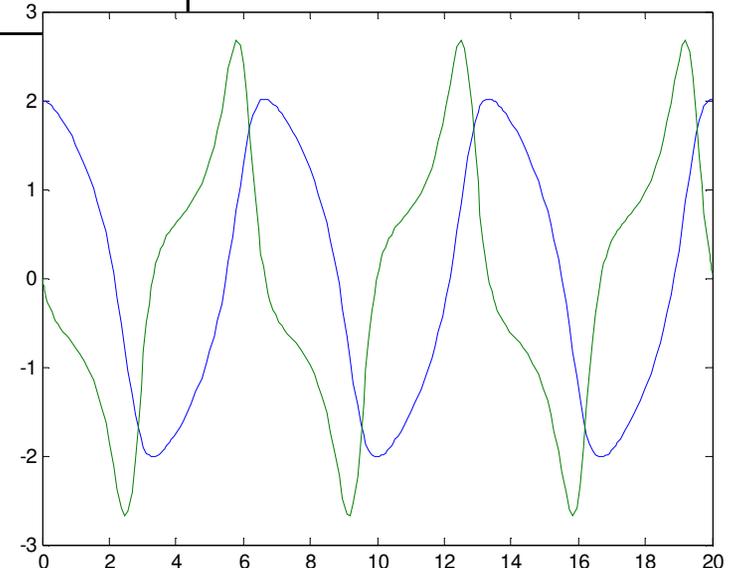
$$\ddot{y}_1 - (1 - y_1^2)\dot{y}_1 + y_1 = 0$$

```
function dydt = myfunc(t, y)
dydt=zeros(2,1);
dydt(1)=y(2);
dydt(2)=(1-y(1)^2)*y(2)-y(1);
```

$$\begin{aligned}\dot{y}_1 &= y_2 \\ \dot{y}_2 &= (1 - y_1^2)y_2 - y_1\end{aligned}$$

```
>> [t, y]=ode45('myfunc', [0 20], [2; 0])
```

Note:
Help on *odeset* to set options
for more **accuracy** and other
useful utilities like drawing
results during solving.



ODE solvers in MATLAB



Solver	Problem Type	Order of Accuracy	When to use
ode45	Nonstiff	Medium	Most of the time. This should be the first solver tried
ode23	Nonstiff	Low	For problems with crude error tolerances or for solving moderately stiff problems.
ode113	Nonstiff	Low to high	For problems with stringent error tolerances or for solving computationally intensive problems
ode15s	Stiff	Low to medium	If ode45 is slow because the problem is stiff
ode23s	Stiff	Low	If using crude error tolerances to solve stiff systems and the mass matrix is constant
ode23t	Moderately stiff	Low	For moderately stiff problems if you need a solution without numerical damping
ode23tb	Stiff	Low	If using crude error tolerances to solve stiff systems

Example

[Solving IVP with Backward Euler]



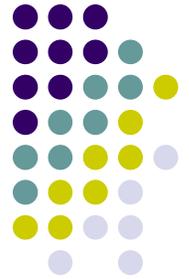
- Use Backward Euler with a step-size $\Delta t=0.1$ to solve the following IVP:

$$\begin{cases} \dot{y} &= -0.1y + \sin t \\ y(0) &= 0 \end{cases}$$

- Reason for looking at this example: understand that when using an implicit integration formula (such as Backward Euler) upon discretization you have to solve an algebraic problem
- Recall that “discretization” is the process of transforming the continuum problem into a discrete problem
 - Helps us get the values of the unknown function at the discrete grid points
 - It is the reason why you need an integration formula (also called discretization formula)

Example

[Solving IVP with Backward Euler]



- This example shows how things can get tricky with implicit integrators
- Solve the following IVP using Backward Euler with a step-size $\Delta t=0.1$:

$$\begin{cases} \dot{y} & = & -y^2 \\ y(0) & = & 2.4 \end{cases}$$

Example

[Solving IVP with Backward Euler]



- This example shows why using an implicit integrator brings into the picture the Newton-Raphson method
- Solve the following IVP using Backward Euler with a step-size $\Delta t=0.1$:

$$\begin{cases} \dot{y} &= \sin(y) \\ y(0) &= 0 \end{cases}$$

Conclusions, Implicit Integration



- For stiff IVPs, Implicit Integration is the way to go
 - Because they have very good stability, implicit integration allows for step-sizes Δt that might be orders of magnitude higher than if using explicit integration
- However, for most real-life IVP, an implicit integrator upon discretization leads to another nasty problem
 - You have to find the solution of a nonlinear algebraic problem
 - This brings into the picture the Newton-Raphson method (and its variants)
 - You have to deal with providing a starting point, computing the sensitivity matrix, etc.



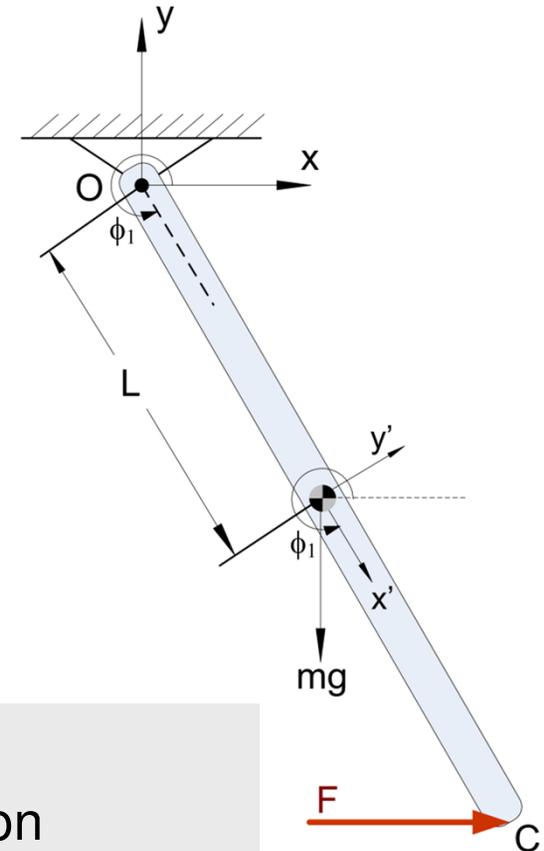
End Numerical Methods for IVPs

Begin Numerical Methods for DAEs

Example: Find the time evolution of the pendulum



- Simple Pendulum:
 - Mass 20 kg
 - Length $L=2$ m
 - Force acting at tip of pendulum
 - $F = 30 \sin(2\pi t)$ [N]
 - Although not shown in the picture, assume RSDA element in revolute joint
 - $k = 45$ [Nm/rad] & $\phi_0=3\pi/2$
 - $c = 10$ [N/s]
 - ICs: hanging down, starting from rest



- Stages of the procedure (three):
 - Stage 1: Derive constrained equations of motion
 - Stage 2: Indicate initial conditions (ICs)
 - Stage 3: Apply numerical integration algorithm to discretize DAE problem and turn into algebraic problem

Summary of the Lagrange form of the Constrained Equations of Motion



- Equations of Motion: $\mathbf{M}\ddot{\mathbf{q}} + \Phi_{\mathbf{q}}^T \lambda = \mathbf{Q}^A$
- Position Constraint Equations: $\Phi(\mathbf{q}, t) = 0$
- Velocity Constraint Equations: $\Phi_{\mathbf{q}} \dot{\mathbf{q}} = \nu$
- Acceleration Constraint Equations: $\Phi_{\mathbf{q}} \ddot{\mathbf{q}} = \gamma$

The Most
Important Slide
of ME451

What's special about ME451 problems?



- There are three things that make the ME451 dynamics problem challenging:
 - The problem is **not in standard form** $\dot{y} = f(t, y)$
 - Moreover, our problem is **not a first order** Ordinary Differential Equation (ODE) problem
 - Rather, it's a second order ODE problem, due to form of the equations of motion (contain the second time derivative of the positions)
 - In the end, it's **not even an ODE** problem
 - The unknown function $\mathbf{q}(t)$; that is, the position of the mechanism, is the solution of a second order ODE problem (first equation previous slide) but it must also satisfy a set of kinematic constraints at position, velocity, and acceleration levels, which are formulated as a bunch of algebraic equations
 - To conclude, you have to solve a set of differential-algebraic equations (DAEs)
 - DAEs are much tougher to solve than ODEs
 - This lecture is about using a numerical method to solve the DAEs of multibody dynamics

Algorithm for Resolving Dynamics of Mechanisms



- If you have the EOM and ICs, how do you go about solving the problem?
- This is a research topic in itself
- We'll cover one of the simplest algorithm possible
 - Based on Newmark's integration formulas
 - That is, we are going to use Newmark's formulas to discretize our index 3 DAE of constrained multibody dynamics

Solution Strategy

[Important Slide]



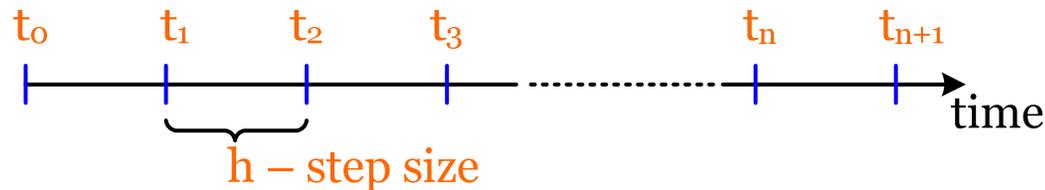
- This slide explains the strategy through which the numerical solution; i.e., an approximation of the actual solution of the dynamics problem, is produced
- **Stage 1:** two integration formulas (called Newmark in our case) are used to **express the positions and velocities as functions of accelerations**
 - These are also called “discretization formulas”
- **Stage 2:** everywhere in the constrained equations of motion, the positions and velocities are **replaced using the discretization formulas** and expressed in terms of the acceleration
 - This is the most important step, since through this “discretization” the **differential problem is transformed into an algebraic problem**
 - The algebraic problem, which effectively amounts to solving a nonlinear system, is approached using Newton’s method (so again, we need to produce a Jacobian)
- **Stage 3: solve a nonlinear system** to find the acceleration and Lagrange multipliers



Newmark Discretization/Integration Formulas

[Two Slide Detour]

- Newmark method (N.M. Newmark – 1957)
 - Goal: find the positions, velocities, accelerations and Lagrange multipliers on a grid of time points; i.e., at t_0, t_1 , etc.



- Newmark's method: integrate directly *second* order equations of motion:

$$M\ddot{\mathbf{q}} + C\dot{\mathbf{q}} + K\mathbf{q} = \mathbf{F}(t) \quad \Leftrightarrow \quad M\ddot{\mathbf{q}}_{n+1} + C\dot{\mathbf{q}}_{n+1} + K\mathbf{q}_{n+1} = \mathbf{F}(t_{n+1})$$

- Newmark's Method: relies on a set of “discretization” or “integration” formulas that relate *position to acceleration* and *velocity to acceleration*:

$$\mathbf{q}_{n+1} = \mathbf{q}_n + h\dot{\mathbf{q}}_n + \frac{h^2}{2} \left[(1 - 2\beta) \ddot{\mathbf{q}}_n + 2\beta\ddot{\mathbf{q}}_{n+1} \right]$$

$$\dot{\mathbf{q}}_{n+1} = \dot{\mathbf{q}}_n + h \left[(1 - \gamma) \ddot{\mathbf{q}}_n + \gamma\ddot{\mathbf{q}}_{n+1} \right]$$

Newmark (Cntd.)



- Newmark Method
 - Accuracy: 1st Order
 - Initially introduced to deal with linear transient Finite Element Analysis
 - Stability: Very good stability properties
 - Choose $\beta=0.3025$, and $\gamma=0.6$ (these are two parameters that control the behavior of the method)

- If we write the equation of motion at each time t_{n+1} one gets

$$\mathbf{M}\ddot{\mathbf{q}}_{n+1} + \mathbf{C}\dot{\mathbf{q}}_{n+1} + \mathbf{K}\mathbf{q}_{n+1} = \mathbf{F}(t_{n+1})$$

- Now is the time to replace \mathbf{q}_{n+1} and $\dot{\mathbf{q}}_{n+1}$ with the discretization formulas (see previous slide)
- You end up with an algebraic problem in which the unknown is exclusively the acceleration $\ddot{\mathbf{q}}_{n+1}$



The Problem at Hand

- Our rigid multibody dynamics problem is slightly more complicated than the Linear Finite Element problem used to introduce Newmark's discretization formulas
 - More complicated since we have some constraints that the solution must satisfy
 - We also have to deal with the Lagrange multipliers that come along with these constraints (from a physical perspective remember that they help enforce satisfaction of the constraints)

$$\mathbf{M}\ddot{\mathbf{q}} + \mathbf{C}\dot{\mathbf{q}} + \mathbf{K}\mathbf{q} = \mathbf{F}(t)$$

Linear Finite Element
dynamics problem

$$\begin{cases} \mathbf{M}\ddot{\mathbf{q}} + \Phi_{\mathbf{q}}^T(\mathbf{q})\lambda - \mathbf{Q}^A(\dot{\mathbf{q}}, \mathbf{q}, t) = \mathbf{0} \\ \Phi(\mathbf{q}, t) = \mathbf{0} \end{cases}$$

Nonlinear multibody dynamics problem.
Newmark algorithm still works as before,
problem is slightly messier...

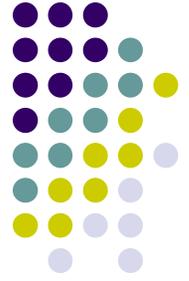
Quantities of Interest...



- Generalized accelerations: \ddot{q}
- Generalized velocities: \dot{q}
- Generalized positions: q
- Reaction Forces: λ

All these quantities are functions of time (they change in time)

Stage 3: The Discretization of the Constrained Equations of Motion



- The Discretized Equations Solved at each Time-Step t_{n+1} :

$$\begin{cases} \mathbf{M}\ddot{\mathbf{q}}_{n+1} + \Phi_{\mathbf{q}}^T(\mathbf{q}_{n+1})\lambda_{n+1} - \mathbf{Q}^A(t_{n+1}, \mathbf{q}_{n+1}, \dot{\mathbf{q}}_{n+1}) = \mathbf{0} \\ \frac{1}{\beta h^2} \Phi(\mathbf{q}_{n+1}, t_{n+1}) = \mathbf{0} \end{cases}$$

- Above you see \mathbf{q}_{n+1} and $\dot{\mathbf{q}}_{n+1}$, but remember that they are functions of the accelerations:

$$\mathbf{q}_{n+1} = \mathbf{q}_n + h\dot{\mathbf{q}}_n + \frac{h^2}{2} [(1 - 2\beta)\ddot{\mathbf{q}}_n + 2\beta\ddot{\mathbf{q}}_{n+1}]$$

$$\dot{\mathbf{q}}_{n+1} = \dot{\mathbf{q}}_n + h[(1 - \gamma)\ddot{\mathbf{q}}_n + \gamma\ddot{\mathbf{q}}_{n+1}]$$

Again, these are Newmark's formulas that express the generalized position and velocity as functions of generalized accelerations

The Discretization of the Constrained Equations of Motion (Cntd.)



- Remarks on the discretization and its outcome:
 - Our unknowns are the accelerations and the Lagrange multipliers
 - The number of unknowns is equal to the number of equations
 - The equations that you have to solve now are algebraic and nonlinear
 - Differential problem has been transformed into an algebraic one
 - The new problem: find acceleration and Lagrange multipliers that satisfy

$$\Psi(\ddot{\mathbf{q}}_{n+1}, \lambda_{n+1}) \equiv \begin{bmatrix} \mathbf{M}\ddot{\mathbf{q}}_{n+1} + \Phi_{\mathbf{q}}^T(\mathbf{q}_{n+1})\lambda_{n+1} - \mathbf{Q}^A(t_{n+1}, \mathbf{q}_{n+1}, \dot{\mathbf{q}}_{n+1}) \\ \frac{1}{\beta h^2} \Phi(\mathbf{q}_{n+1}, t_{n+1}) \end{bmatrix} = \mathbf{0}$$

- You have to use Newton's method
 - This calls for the Jacobian of the nonlinear system of equations (chain rule will be used to simplify calculations)
 - This looks exactly like what we had to do when we dealt with the Kinematics analysis of a mechanism (there we solved $\Phi(\mathbf{q}, t) = 0$ to get the positions \mathbf{q})

[Three-Slide Detour]

Chain Rule for Computing Partial Derivatives



- Define the function Π as

$$\Pi(\ddot{\mathbf{q}}_{n+1}, \dot{\mathbf{q}}_{n+1}, \mathbf{q}_{n+1}) = \mathbf{M}\ddot{\mathbf{q}}_{n+1} + \Phi_{\mathbf{q}}^T(\mathbf{q}_{n+1})\lambda_{n+1} - \mathbf{Q}^A(t_{n+1}, \mathbf{q}_{n+1}, \dot{\mathbf{q}}_{n+1})$$

- Note that in fact Π is only a function of the acceleration
 - Based on Newmark's formulas, the velocity depends on acceleration and the position as well depends on acceleration.
- Therefore, I can define this new function Ω and clearly indicate that it only depends on acceleration:

$$\Omega(\ddot{\mathbf{q}}_{n+1}) = \Pi(\ddot{\mathbf{q}}_{n+1}, \dot{\mathbf{q}}_{n+1}(\ddot{\mathbf{q}}_{n+1}), \mathbf{q}_{n+1}(\ddot{\mathbf{q}}_{n+1}))$$

[Three-Slide Detour]

Chain Rule for Computing Partial Derivatives



- I'm interested in the sensitivity of Ω w.r.t. the acceleration. To this end, apply the chain rule:

$$\frac{\partial \Omega}{\partial \ddot{\mathbf{q}}_{n+1}} = \frac{\partial \Pi}{\partial \ddot{\mathbf{q}}_{n+1}} + \frac{\partial \Pi}{\partial \mathbf{q}_{n+1}} \cdot \frac{\partial \mathbf{q}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} + \frac{\partial \Pi}{\partial \dot{\mathbf{q}}_{n+1}} \cdot \frac{\partial \dot{\mathbf{q}}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}}$$

- Note that:
$$\frac{\partial \mathbf{q}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} = \beta h^2 \mathbf{I}_{n \times n} \quad \frac{\partial \dot{\mathbf{q}}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} = \gamma h \mathbf{I}_{n \times n}$$

- Therefore, I conclude that the sensitivity of Ω w.r.t. the generalized acceleration will be computed as

$$\frac{\partial \Omega}{\partial \ddot{\mathbf{q}}_{n+1}} = \frac{\partial \Pi}{\partial \ddot{\mathbf{q}}_{n+1}} + \frac{\partial \Pi}{\partial \mathbf{q}_{n+1}} \beta h^2 \mathbf{I}_{n \times n} + \frac{\partial \Pi}{\partial \dot{\mathbf{q}}_{n+1}} \gamma h \mathbf{I}_{n \times n}$$

- Equivalently,

$$\boxed{\frac{\partial \Omega}{\partial \ddot{\mathbf{q}}_{n+1}} = \frac{\partial \Pi}{\partial \ddot{\mathbf{q}}_{n+1}} + \beta h^2 \frac{\partial \Pi}{\partial \mathbf{q}_{n+1}} + \gamma h \frac{\partial \Pi}{\partial \dot{\mathbf{q}}_{n+1}}}$$

[Three-Slide Detour]

Handling the Kinematic Constraints



- The focus here is on computing the sensitivity of the constraint equations with respect to the accelerations
- Note that I chose to scale the constraint equations by the factor $1/\beta h^2$. This is ok since both β and h are constants
- The question is as follows:

$$\frac{\partial[\frac{1}{\beta h^2} \Phi(\mathbf{q}_{n+1})]}{\partial \ddot{\mathbf{q}}_{n+1}} = ?$$

- Recall that

$$\frac{\partial \mathbf{q}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} = \beta h^2 \mathbf{I}_{n \times n} \quad \frac{\partial \dot{\mathbf{q}}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} = \gamma h \mathbf{I}_{n \times n}$$

- Then, using the chain rule

$$\frac{\partial[\frac{1}{\beta h^2} \Phi(\mathbf{q}_{n+1})]}{\partial \ddot{\mathbf{q}}_{n+1}} = \frac{\partial[\frac{1}{\beta h^2} \Phi(\mathbf{q}_{n+1})]}{\partial \mathbf{q}_{n+1}} \cdot \frac{\partial \mathbf{q}_{n+1}}{\partial \ddot{\mathbf{q}}_{n+1}} = \frac{1}{\beta h^2} \Phi_{\mathbf{q}}(\mathbf{q}_{n+1}) \cdot \beta h^2 \mathbf{I} = \Phi_{\mathbf{q}}(\mathbf{q}_{n+1})$$

Solving the Nonlinear System $\Psi=0$

~ Newton Method ~



- Based on Newmark Integration formulas, the Jacobian is calculated as:

$$\mathbf{J} \equiv \begin{bmatrix} \frac{\partial \Psi}{\partial \ddot{\mathbf{q}}} & \frac{\partial \Psi}{\partial \lambda} \end{bmatrix} = \begin{bmatrix} \mathbf{M} + \beta h^2 \left(\frac{\partial(\Phi_q^T \lambda)}{\partial \mathbf{q}} - \frac{\partial \mathbf{Q}^A}{\partial \mathbf{q}} \right) - \gamma h \frac{\partial \mathbf{Q}^A}{\partial \dot{\mathbf{q}}} & \Phi_q^T \\ \Phi_q & \mathbf{0} \end{bmatrix}$$

- Corrections Computed as :

$$\begin{bmatrix} \delta \ddot{\mathbf{q}} \\ \delta \lambda \end{bmatrix} = \begin{bmatrix} \mathbf{M} + \beta h^2 \left(\frac{\partial(\Phi_q^T \lambda)}{\partial \mathbf{q}} - \frac{\partial \mathbf{Q}^A}{\partial \mathbf{q}} \right) - \gamma h \frac{\partial \mathbf{Q}^A}{\partial \dot{\mathbf{q}}} & \Phi_q^T \\ \Phi_q & \mathbf{0} \end{bmatrix}^{-1} \cdot \Psi(\ddot{\mathbf{q}}^{(old)}, \lambda^{old})$$

$$\begin{bmatrix} \ddot{\mathbf{q}} \\ \lambda \end{bmatrix}^{(new)} = \begin{bmatrix} \ddot{\mathbf{q}} \\ \lambda \end{bmatrix}^{(old)} - \begin{bmatrix} \delta \ddot{\mathbf{q}} \\ \delta \lambda \end{bmatrix}$$

Note: subscripts "n+1"
dropped to keep
notation simpler