

ON THE IMPLICIT INTEGRATION OF
DIFFERENTIAL-ALGEBRAIC EQUATIONS OF
MULTIBODY DYNAMICS

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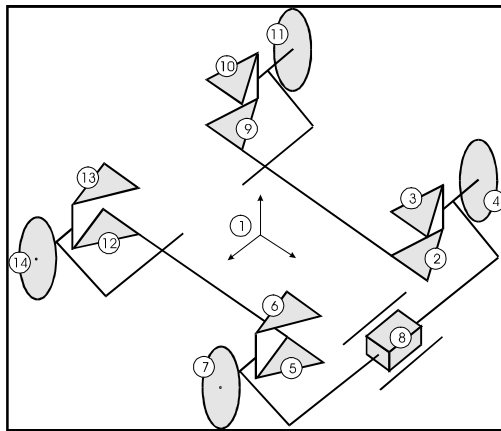


MOTIVATION

HMMWV14 RESULTS - EXPLICIT INTEGRATION



US Army HMMWV



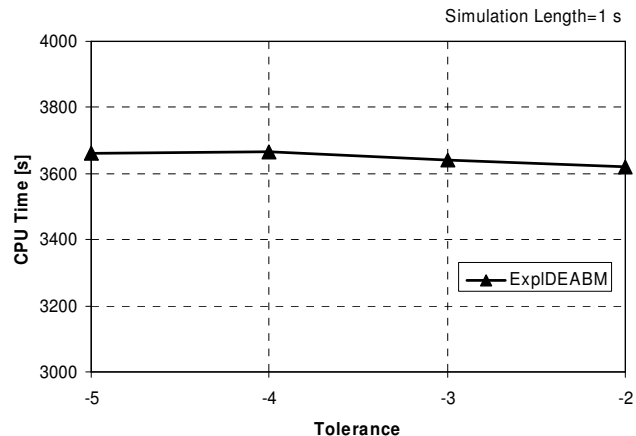
Topology Graph HMMWV14

- Vehicle Driven Straight At 10mph
- Hits Bump (Half Cylinder, Diameter 0.2m)
- Simulate With *ExplDEABM*
 - ▶ Explicit Code
 - ▶ Based On DDEABM Of Champagne And Watts
- 1 Second Of Simulation Requires About 1 Hour CPU Time
- The Code Takes Approximately 160,000 Time Steps For *Any Tolerance* Between $1.0E-2$ And $1.0E-5$

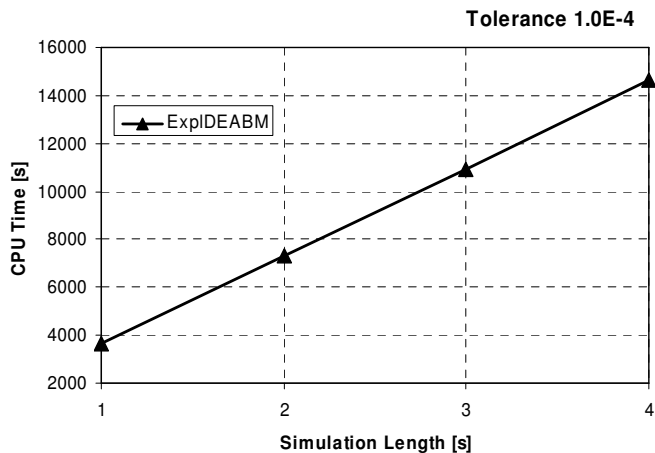


MOTIVATION

HMMWV14 RESULTS - EXPLICIT INTEGRATION (Contd.)



CPU Time vs. Integration Tolerance



CPU Time vs. Simulation Length

- CPU Times Are Very Large
- Poor Performance Determined By Inability Of Analysis Tools To Deal With The Problem, And Not By The Complexity of The Model
- Performance Of The Overall Algorithm Limited By Embedded ODE Integrator
 - ▶ Stiffness Is Causing The Trouble
- *Implicit Integrators Deal With Stiffness Effectively*



MOTIVATION AND GOALS

- Motivation For Implicit Integration
 - ▶ Industrial Grade Applications Are Often Stiff
 - ▶ Bushings
 - ▶ Tire Modeling
 - ▶ Flexible Components
- Goal - Develop **Mathematical Algorithms** And **Software Libraries** To Allow *Implicit* Integration Of Differential-Algebraic Equations Of Multibody Dynamics (DAEMD)
 - ▶ Reliability
 - ▶ Generality
 - ▶ Efficiency



DIFFERENTIAL-ALGEBRAIC EQUATIONS OF MULTIBODY DYNAMICS

- Position Kinematic Constraint Equation

$$\Phi(\mathbf{q}) = \mathbf{0}$$

- Velocity Kinematic Constraint Equation

$$\Phi_{\mathbf{q}}(\mathbf{q})\dot{\mathbf{q}} = \mathbf{0}$$

- Acceleration Kinematic Constraint Equation

$$\Phi_{\mathbf{q}}(\mathbf{q})\ddot{\mathbf{q}} = \tau(\mathbf{q}, \dot{\mathbf{q}})$$

- Equations Of Motion

$$\mathbf{M}(\mathbf{q})\ddot{\mathbf{q}} + \Phi_{\mathbf{q}}^{\mathbf{T}}(\mathbf{q})\boldsymbol{\lambda} = \mathbf{Q}^{\mathbf{A}}(t, \mathbf{q}, \dot{\mathbf{q}})$$



METHODS USED FOR SOLUTION OF DAEMD

- Constraint Stabilization Techniques

- Projection Methods
 - ▶ Derivative Projection
 - ▶ Position Projection

- State-Space Methods



STATE SPACE REDUCTION VIA GENERALIZED COORDINATE PARTITIONING

- The DAEMD Are Reduced To The State-Space Second Order Differential Equations (SSODE) In Independent Positions $\ddot{\mathbf{v}}$:

$$\hat{\mathbf{M}}\ddot{\mathbf{v}} = \hat{\mathbf{Q}}$$

$$\hat{\mathbf{M}} = \mathbf{M}^{vv} - \mathbf{M}^{vu}\Phi_u^{-1}\Phi_v - \Phi_v^T\Phi_u^{-T}(\mathbf{M}^{uv} - \mathbf{M}^{uu}\Phi_u^{-1}\Phi_v)$$

$$\hat{\mathbf{Q}} = \mathbf{Q}^v - \Phi_v^T\Phi_u^{-T}\mathbf{Q}^u - (\mathbf{M}^{vv} - \Phi_v^T\Phi_u^{-T}\mathbf{M}^{uu})\Phi_u^{-1}\boldsymbol{\tau}$$



METHODS DEVELOPED

- All Methods Are State-Space Methods
 - ▶ State-Space Reduction Method
 - ▶ Descriptor Form Method
 - ▶ First-Order Reduction Method



STATE SPACE REDUCTION METHOD

- DAE Reduced To ODE Of Dimension Equal To The Number Of Degrees Of Freedom Of The Mechanical System Model
- Pros:
 - ▶ Small Dimension
 - ▶ Fast Linear Algebra
- Cons:
 - ▶ Expensive Integration Jacobian Computation (55% Of Simulation CPU Time)

$$\begin{aligned}\Psi_{\dot{v}} = & \mathbf{M}^{vv} + \mathbf{M}^{vu}\mathbf{H} + \mathbf{H}^T(\mathbf{M}^{uv} + \mathbf{M}^{uu}\mathbf{H}) + \gamma h(\mathbf{M}^{vu}\mathbf{N} + \mathbf{H}^T\mathbf{S} - \mathbf{Q}_v^v - \mathbf{Q}_u^v\mathbf{H}) \\ & + \beta h^2 [(\mathbf{M}^v \ddot{\mathbf{q}})_u \mathbf{H} + (\mathbf{M}^v \ddot{\mathbf{q}})_v + \mathbf{M}^{vu}\mathbf{L} + \mathbf{H}^T\mathbf{R} + (\Phi_v^T \lambda)_u \mathbf{H} + (\Phi_v^T \lambda)_v \\ & - \mathbf{Q}_u^v \mathbf{H} - \mathbf{Q}_v^v - \mathbf{Q}_u^v \mathbf{J}]\end{aligned}$$



DESCRIPTOR FORM METHOD

- Discretization Done At The Index One DAE Level
- Newton-Like Approach Solves For Generalized Accelerations And Lagrange Multipliers
- Pros:
 - ▶ Simpler Integration Jacobian Computation
- Cons:
 - ▶ Large Dimension Of Resulting Numerical Problem
 - ▶ Costly Linear Algebra

$$\Psi_{\begin{bmatrix} \ddot{q} \\ \lambda \end{bmatrix}} = \begin{bmatrix} \mathbf{M} - \gamma h \mathbf{Q}_q^A \hat{\mathbf{H}} + \beta h^2 \{ [(\mathbf{M}\ddot{q})_q + (\Phi_q^T \lambda)_q - \mathbf{Q}_q^A] \hat{\mathbf{H}} - \mathbf{Q}_q^A \hat{\mathbf{J}} \} & \Phi_q^T \\ \Phi_q - \gamma h \tau_q \hat{\mathbf{H}} + \beta h^2 \{ [(\Phi_q \ddot{q})_q - \tau_q] \hat{\mathbf{H}} - \tau_q \hat{\mathbf{J}} \} & \mathbf{0} \end{bmatrix}$$



FIRST-ORDER REDUCTION METHOD

- DAE Reduced To First Order System Of ODE In Independent Positions And Velocities
- Any Classical ODE Numerical Integration Code Used To Integrate The First Order ODE
- Pros:
 - ▶ Small Dimension
 - ▶ Fast Linear Algebra
- Cons:
 - ▶ Expensive Integration Jacobian Computation
- Algorithms For Efficient **Acceleration Computation** Are Required



ACCELERATION COMPUTATION

- Methods For Acceleration Computation Have Been Developed For Mechanical Systems Modeled Using
 - ▶ Cartesian Representation
 - ▶ Relative Coordinates Representation
- Speed-Ups Compared To Older Implementations
 - ▶ 1:4 → Cartesian Representation
 - ▶ 1:2 → Relative Coordinates Representation



ACCELERATION COMPUTATION (Contd.)

- Speed-Ups Due To
 - ▶ Topology Based Linear Algebra
 - ▶ Sparsity Exploited
 - ▶ Computational Sequences That Take Advantage Of Problem Structure
 - ▶ Problem Reduction (For Cartesian Formulation)

IMPLICIT INTEGRATION OF DAEMD

ALGORITHMS IMPLEMENTED

- Constructing An Algorithm:

DAE Method + ODE Integrator + Linear Algebra Support

- All Algorithms Posses **Error Control** Via Step-Size Selection

- ▶ State-Space Reduction-Based Algorithms:

- ▶ *SspTrap* - Trapezoidal Formula, Order 2, A-Stable

- ▶ Descriptor Form Method-Based Algorithms:

- ▶ *InflTrap* - Trapezoidal Formula, Order 2, A-Stable

- ▶ *InflSDIRK* - SDIRK 5 Stage, Order 4, Stiffly Accurate, A, L-Stable

- ▶ First-Order Reduction-Based Algorithms:

- ▶ *ForSDIRK* - SDIRK 5 Stage, Order 4, Stiffly Accurate, A, L-Stable

- ▶ *ForRosen* - Rosenbrock Order 4, 4 Stage, Stiffly Accurate, A, L-Stable



ALGORITHM VALIDATION

(DESCRIPTOR FORM METHOD-BASED ALGORITHMS)

- Validation Done For *InflTrap* And *InflSDIRK* Using HMMWV14 Model.
- Reference Solution Obtained With *ForSDIRK* With Integration Tolerance Set To 1.E-8

- Largest Error Over All Grid Points Reported As

$$\Delta^{(k)} \equiv \max_{1 \leq i \leq n} |E_i^* - e_i|$$

- Reference Solution At Off-Grid Points Obtained Via Cubic Spline Interpolation
- Simulation Length - 2 Seconds. Time Steps Taken (Reference Solution) - 579,779

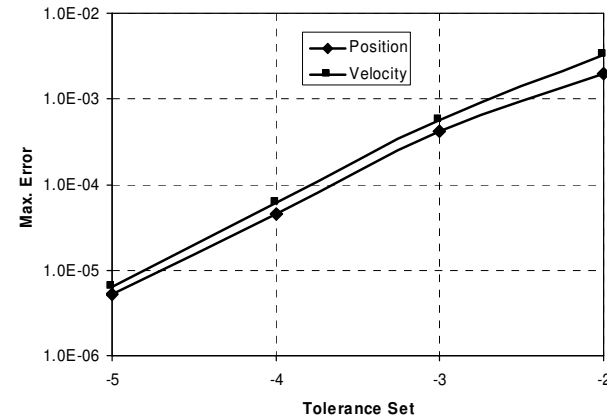


ALGORITHM VALIDATION

(Contd.)

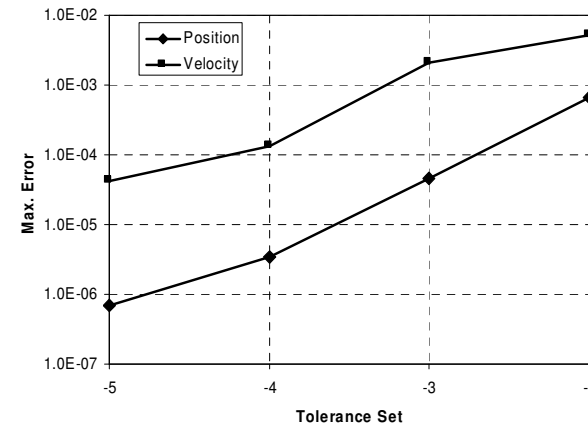
InflTrap

Tol. (k)	Max. Error Position	Max. Error Velocity
-2	0.001987670207	0.003299978287
-3	0.000412496160	0.000570435797
-4	0.000044509076	0.000061351047
-5	0.000005203414	0.000006412237



InflSDIRK

Tol. (k)	Max. Error Position	Max. Error Velocity
-2	0.000657081652	0.005078716955
-3	0.000045498338	0.002071677946
-4	0.000003370069	0.000134605346
-5	0.000000696890	0.000041544247



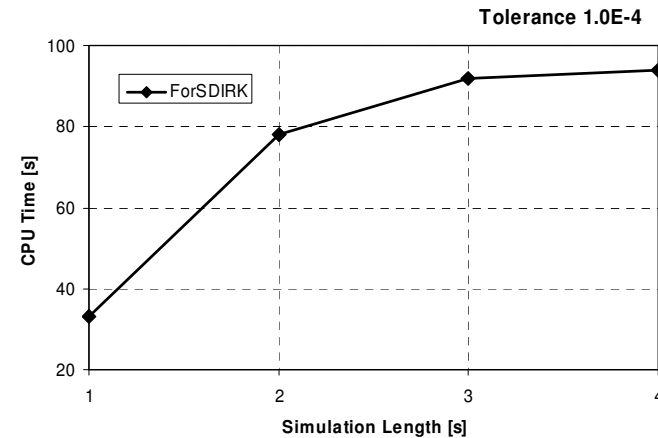
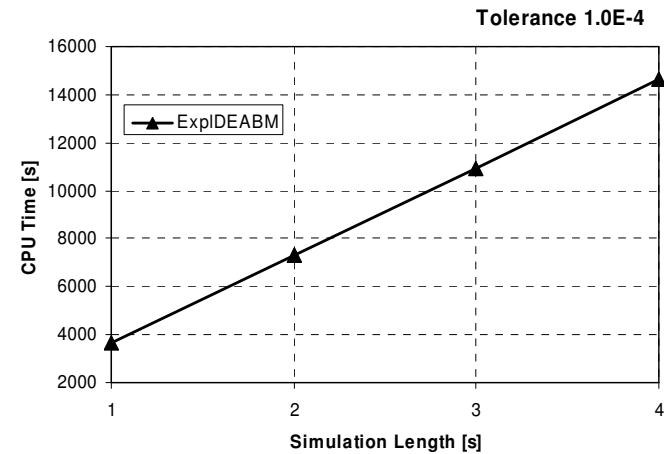
EXPLICIT vs. IMPLICIT COMPARISON

<i>ExplDEABM</i>				
<i>TOL</i>	10^{-2}	10^{-3}	10^{-4}	10^{-5}
<i>1 s</i>	3618	3641	3667	3663
<i>2 s</i>	7276	7348	7287	7276
<i>3 s</i>	10865	11122	10949	10965
<i>4 s</i>	14480	14771	14630	14592

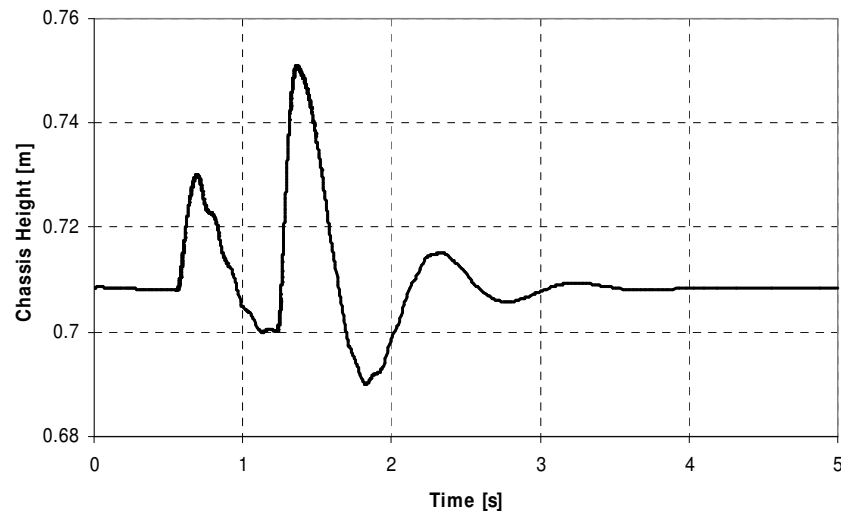
CPU Results Explicit Integration [seconds]

<i>ForSDIRK</i>				
<i>TOL</i>	10^{-2}	10^{-3}	10^{-4}	10^{-5}
<i>1 s</i>	10.1	21	33	57
<i>2 s</i>	25.3	49	78	139
<i>3 s</i>	29.5	58	92	166
<i>4 s</i>	30	61	94	184

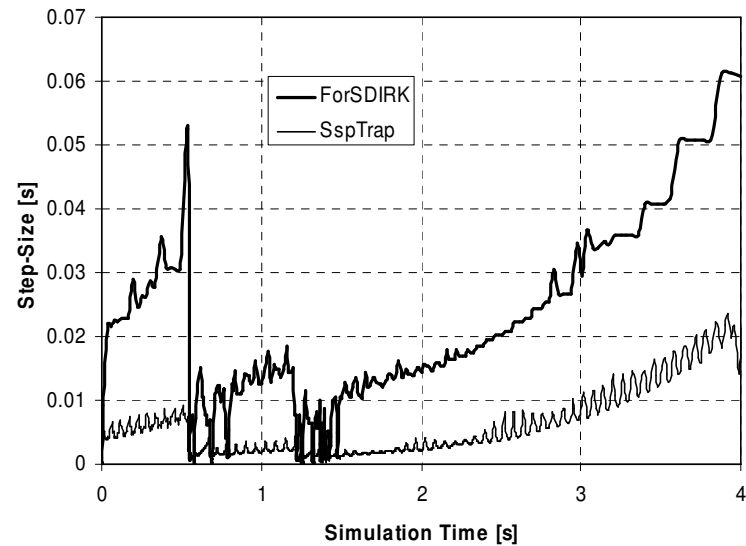
CPU Results *ForSDIRK* [seconds]



EXPLICIT vs. IMPLICIT COMPARISON (Contd.)



Chassis Height HMMWV14



Step-Size History:
ForSDIRK and *InflTrap*



CONCLUSIONS

- A *Mathematically Rigorous* Approach For Variable Step Size Implicit Integration Of DAE Of Multibody Dynamics, With Error Control, Was Developed
- A Family Of *Generally Applicable* Implicit Integrators Was Implemented
- *Two Orders Of Magnitude* Speed Up Were Obtained When Compared To State Of The Art Explicit Integrators



DIRECTIONS OF FUTURE WORK

- Implement methods for **parallel computation** of the integration Jacobian
- Investigate and implement the **tangent-plane parametrization**-based DAE-to-ODE reduction method
- Embed **topology based linear algebra** routines in numerical implementations of the First Order Reduction Method
- Improve **stopping criteria** for algorithms based on State-Space Reduction and Descriptor Form Methods
- Modify the **step-size controller** of the algorithm *ForRosen*, to eliminate its conservative estimate
- Apply methods developed for numerical solution of systems that include **flexible bodies** and **intermittent motion**

