

# **Random Vibration**

Mechanical Vibration and Shock Analysis
Revised and Updated 3<sup>rd</sup> Edition
Volume 3

**Christian Lalanne** 



WILEY

# Mechanical Vibration and Shock Analysis *Third edition – Volume 3*

## **Random Vibration**

Christian Lalanne



WILEY

First edition published 2002 by Hermes Penton Ltd © Hermes Penton Ltd 2002 Second edition published 2009 in Great Britain and the United States by ISTE Ltd and John Wiley & Sons, Inc. © ISTE Ltd 2009

Third edition published 2014 in Great Britain and the United States by ISTE Ltd and John Wiley & Sons, Inc.

Apart from any fair dealing for the purposes of research or private study, or criticism or review, as permitted under the Copyright, Designs and Patents Act 1988, this publication may only be reproduced, stored or transmitted, in any form or by any means, with the prior permission in writing of the publishers, or in the case of reprographic reproduction in accordance with the terms and licenses issued by the CLA. Enquiries concerning reproduction outside these terms should be sent to the publishers at the undermentioned address:

ISTE Ltd 27-37 St George's Road London SW19 4EU UK

www.iste.co.uk

John Wiley & Sons, Inc. 111 River Street Hoboken, NJ 07030 USA

www.wiley.com

#### © ISTE Ltd 2014

The rights of Christian Lalanne to be identified as the author of this work have been asserted by him in accordance with the Copyright, Designs and Patents Act 1988.

Library of Congress Control Number: 2014933739

British Library Cataloguing-in-Publication Data A CIP record for this book is available from the British Library ISBN 978-1-84821-643-3 (Set of 5 volumes) ISBN 978-1-84821-646-4 (Volume 3)



Printed and bound in Great Britain by CPI Group (UK) Ltd., Croydon, Surrey CR0 4YY

#### Foreword to Series

In the course of their lifetime simple items in everyday use such as mobile telephones, wristwatches, electronic components in cars or more specific items such as satellite equipment or flight systems in aircraft, can be subjected to various conditions of temperature and humidity, and more particularly to mechanical shock and vibrations, which form the subject of this work. They must therefore be designed in such a way that they can withstand the effects of the environmental conditions to which they are exposed without being damaged. Their design must be verified using a prototype or by calculations and/or significant laboratory testing.

Sizing, and later, testing are performed on the basis of specifications taken from national or international standards. The initial standards, drawn up in the 1940s, were blanket specifications, often extremely stringent, consisting of a sinusoidal vibration, the frequency of which was set to the resonance of the equipment. They were essentially designed to demonstrate a certain standard resistance of the equipment, with the implicit hypothesis that if the equipment survived the particular environment it would withstand, undamaged, the vibrations to which it would be subjected in service. Sometimes with a delay due to a certain conservatism, the evolution of these standards followed that of the testing facilities: the possibility of producing swept sine tests, the production of narrowband random vibrations swept over a wide range and finally the generation of wideband random vibrations. At the end of the 1970s, it was felt that there was a basic need to reduce the weight and cost of on-board equipment and to produce specifications closer to the real conditions of use. This evolution was taken into account between 1980 and 1985 concerning American standards (MIL-STD 810), French standards (GAM EG 13) or international standards (NATO), which all recommended the tailoring of tests. Current preference is to talk of the tailoring of the product to its environment in order to assert more clearly that the environment must be taken into account from the very start of the project, rather than to check the behavior of the material a

posteriori. These concepts, originating with the military, are currently being increasingly echoed in the civil field.

Tailoring is based on an analysis of the life profile of the equipment, on the measurement of the environmental conditions associated with each condition of use and on the synthesis of all the data into a simple specification, which should be of the same severity as the actual environment.

This approach presupposes a proper understanding of the mechanical systems subjected to dynamic loads and knowledge of the most frequent failure modes.

Generally speaking, a good assessment of the stresses in a system subjected to vibration is possible only on the basis of a finite element model and relatively complex calculations. Such calculations can only be undertaken at a relatively advanced stage of the project once the structure has been sufficiently defined for such a model to be established.

Considerable work on the environment must be performed independently of the equipment concerned either at the very beginning of the project, at a time where there are no drawings available, or at the qualification stage, in order to define the test conditions

In the absence of a precise and validated model of the structure, the simplest possible mechanical system is frequently used consisting of mass, stiffness and damping (a linear system with one degree of freedom), especially for:

- the comparison of the severity of several shocks (shock response spectrum) or of several vibrations (extreme response and fatigue damage spectra);
- the drafting of specifications: determining a vibration which produces the same effects on the model as the real environment, with the underlying hypothesis that the equivalent value will remain valid on the real, more complex structure;
  - the calculations for pre-sizing at the start of the project;
- the establishment of rules for analysis of the vibrations (choice of the number of calculation points of a power spectral density) or for the definition of the tests (choice of the sweep rate of a swept sine test).

This explains the importance given to this simple model in this work of five volumes on "Mechanical Vibration and Shock Analysis".

Volume 1 of this series is devoted to sinusoidal vibration. After several reminders about the main vibratory environments which can affect materials during their working life and also about the methods used to take them into account, following several fundamental mechanical concepts, the responses (relative and absolute) of a mechanical one-degree-of-freedom system to an arbitrary excitation are considered, and its transfer function in various forms are defined. By placing the properties of sinusoidal vibrations in the contexts of the real environment and of laboratory tests, the transitory and steady state response of a single-degree-of-freedom system with viscous and then with non-linear damping is evolved. The various sinusoidal modes of sweeping with their properties are described, and then, starting from the response of a one-degree-of-freedom system, the consequences of an unsuitable choice of sweep rate are shown and a rule for choice of this rate is deduced from it.

Volume 2 deals with *mechanical shock*. This volume presents the shock response spectrum (SRS) with its different definitions, its properties and the precautions to be taken in calculating it. The shock shapes most widely used with the usual test facilities are presented with their characteristics, with indications how to establish test specifications of the same severity as the real, measured environment. A demonstration is then given on how these specifications can be made with classic laboratory equipment: shock machines, electrodynamic exciters driven by a time signal or by a response spectrum, indicating the limits, advantages and disadvantages of each solution.

Volume 3 examines the analysis of *random vibration* which encompasses the vast majority of the vibrations encountered in the real environment. This volume describes the properties of the process, enabling simplification of the analysis, before presenting the analysis of the signal in the frequency domain. The definition of the power spectral density is reviewed, as well as the precautions to be taken in calculating it, together with the processes used to improve results (windowing, overlapping). A complementary third approach consists of analyzing the statistical properties of the time signal. In particular, this study makes it possible to determine the distribution law of the maxima of a random Gaussian signal and to simplify the calculations of fatigue damage by avoiding direct counting of the peaks (Volumes 4 and 5). The relationships that provide the response of a one-degree-of-freedom linear system to a random vibration are established.

Volume 4 is devoted to the calculation of *damage fatigue*. It presents the hypotheses adopted to describe the behavior of a material subjected to fatigue, the laws of damage accumulation and the methods for counting the peaks of the response (used to establish a histogram when it is impossible to use the probability density of the peaks obtained with a Gaussian signal). The expressions of mean damage and its standard deviation are established. A few cases are then examined using other hypotheses (mean not equal to zero, taking account of the fatigue limit, non-linear accumulation law, etc.). The main laws governing low cycle fatigue and fracture mechanics are also presented.

#### xvi Random Vibration

Volume 5 is dedicated to presenting the method of *specification development* according to the principle of tailoring. The extreme response and fatigue damage spectra are defined for each type of stress (sinusoidal vibrations, swept sine, shocks, random vibrations, etc.). The process for establishing a specification as from the lifecycle profile of the equipment is then detailed taking into account the uncertainty factor (uncertainties related to the dispersion of the real environment and of the mechanical strength) and the test factor (function of the number of tests performed to demonstrate the resistance of the equipment).

First and foremost, this work is intended for engineers and technicians working in design teams responsible for sizing equipment, for project teams given the task of writing the various sizing and testing specifications (validation, qualification, certification, etc.) and for laboratories in charge of defining the tests and their performance following the choice of the most suitable simulation means.

#### Introduction

The vibratory environment found in the majority of vehicles essentially consists of random vibrations. Each recording of the same phenomenon results in a signal different from the previous ones. The characterization of a random environment therefore requires an infinite number of measurements to cover all the possibilities. Such vibrations can only be analyzed statistically.

The first stage consists of defining the properties of the processes comprising all the measurements, making it possible to reduce the study to the more realistic measurement of single or several short samples. This means evidencing the stationary character of the process, making it possible to demonstrate that its statistical properties are conserved in time, thus its ergodicity, with each recording representative of the entire process. As a result, only a small sample consisting of one recording has to be analyzed (Chapter 1).

The value of this sample gives an overall idea of the severity of the vibration, but the vibration has a continuous frequency spectrum that must be determined in order to understand its effects on a structure. This frequency analysis is performed using the power spectral density (PSD) (Chapter 2) which is the ideal tool for describing random vibrations. This spectrum, a basic element for many other treatments, has numerous applications, the first being the calculation of the rms (root mean square) value of the vibration in a given frequency band (Chapter 3).

The practical calculation of the PSD, completed on a small signal sample, provides only an estimate of its mean value, with a statistical error that must be evaluated. Chapter 4 shows how this error can be evaluated according to the analysis conditions and how it can be reduced, before providing rules for the determination of the PSD.

The majority of signals measured in the real environment have a Gaussian distribution of instantaneous values. The study of the properties of such a signal is

extremely rich in content (Chapter 5). For example, knowledge of the PSD alone gives access, without having to count the peaks, to the distribution of the maxima of a random signal (Chapter 6), and to the law of distribution of the largest peaks, in itself useful information for the pre-sizing of a structure (Chapter 7).

It is also used to determine the response of a system with one degree-of-freedom (Chapters 8 and 9), which is necessary to calculate the fatigue damage caused by the vibration in question (Volume 4).

The study of the first crossing of a given response threshold for a one-degree-of-freedom system can also be useful in estimating the greatest stress value over a given duration. Different methods are presented (Chapter 10).

### List of Symbols

The list below gives the most frequent definition of the main symbols used in this book. Some of the symbols can have another meaning which will be defined in the text to avoid any confusion.

а	Threshold value of $\ell(t)$ or	G()	Power spectral density for
	maximum of $\ell(t)$		$0 \leq f \leq \infty$
A	Maximum of A(t)	$\hat{G}(\cdot)$	Measured value of G()
A(t)	Envelope of a signal Exponent	$G_{\ell u}(\ )$	Cross-power spectral density
c	Viscous damping constant	h	Interval $(f/f_0)$ or $f_2/f_1$
e(t)	Narrow band white noise	h(t)	Impulse response
E( )	Expectation of	H( )	Transfer function
$E_{I}(\ )$	First definition of error	i	$\sqrt{-1}$
-1( )	function	k	Stiffness
$E_2()$	Second definition of error	K	Number of subsamples
2( )	function	$\frac{\ell}{\ell}$	Value of $\ell(t)$
Erf	Error function	l	Mean value of $\ell(t)$
E( )	Expected function of	$\overline{\ell}_{N}$	Average maximum of N <sub>p</sub>
f	Frequency of excitation		peaks
f <sub>samp.</sub>	Sampling frequency	$\ell_{ m rms}$	Rms value of $\ell(t)$
f <sub>max</sub>	Maximum frequency	$\ddot{\ell}_{\rm rms}$	Rms value of $\ddot{\ell}(t)$
$f_0$	Natural frequency	$\ell(t)$	Generalized excitation
g	Acceleration due to		(displacement)
Б	gravity	$\ell()$	First derivative of $\ell(t)$
G	Particular value of power	$\ddot{\ell}(t)$	Second derivative of $\ell(t)$
	spectral density	L	Given value of $\ell(t)$
		I	Rms value of filtered signal
		Lrms	rand of thered signal

$L(\Omega)$ $\dot{L}(\Omega)$	Fourier transform of $\ell(t)$ Fourier transform of $\dot{\ell}(t)$	N <sub>p</sub> <sup>+</sup>	Average number of positive maxima for given length of time
m	Mean	p( )	Probability density
M M <sub>a</sub>	Number of points of PSD Average number of maxima	$p_N()$	Probability density of largest
	which exceeds threshold per unit time		maximum over given duration
$M_n$	Moment of order n	P PSD	Probability Power spectral density
n	Order of moment or number of degrees of	q	$\sqrt{1-r^2}$
	freedom	q q <sub>E</sub>	$\dot{R}_{rms}/\dot{u}_{rms}$
$n_a$	Average number of crossings of threshold a per	q <sup>+</sup> <sub>max</sub>	Probability that a maximum
	unit time	Tillax	is positive
$n_a^+$	Average number of	q <sub>max</sub>	Probability that a maximum
	crossings of threshold a with positive slope per unit time	q( )	is negative Probability density of
$n_0$	Average number of zero-	4( )	maxima of $\ell(t)$
	crossings per unit time	q(θ)	Reduced response
$n_0^+$	Average number of zero-	$\dot{q}(\theta)$	First derivative of $q(\theta)$
	crossings with positive slope per second (average	ğ(θ)	Second derivative of $q(\theta)$
	frequency)	Q Q()	Q factor (quality factor) Distribution function of
n <sub>p</sub> <sup>+</sup>	Average number of maxima		maxima of $\ell(t)$
N	per unit time Number of curves or	Q(u)	Probability that a maximum
	Number of points of signal		is higher than a given threshold
	or Numbers of dB	r	Irregularity factor
$N_p$	Number of peaks	rms r(t)	Root mean square (value) Temporal window
$N_a^+$	Average number of	R	Slope in dB/octave or
	crossings of threshold a with		Ratio of the number of minima to the number of
	positive slope for given length of time		maxima
$N_0^+$	Average number of	$R_{E}()$	Auto-correlation function of
	zero-crossings with positive	R <sub>ℓu</sub>	envelope Cross-correlation function
	slope for given length of time	lu lu	between $\ell(t)$ and $u(t)$
		R(f)	Fourier transform of $r(t)$
		R(t)	Envelope of maxima of u(t)

$\begin{array}{c} \dot{R}\left(t\right) \\ R(\tau) \\ s \\ S_{0} \\ S(\cdot) \\ t \\ T \\ \\ T_{a} \\ u \\ \\ u_{0} \\ \dot{u}_{0} \\ \dot{u}_{0} \\ \dot{u}_{0} \\ \dot{u}_{0} \\ \dot{u}_{rms} \\ \dot{u}_{rms} \\ \dot{u}_{rms} \\ \dot{u}(t) \\ \dot{u}(t) \\ \dot{u}(t) \\ v \\ v_{rms} \\ \dot{x}_{rms} \\ \ddot{x}(t) \\ \\ \ddot{x}_{rms} \\ \ddot{y}_{rms} \\ \dot{y}_{rms} \\ \ddot{y}_{rms} \\ \ddot{y}_{rms} \\ \ddot{y}_{rms} \\ \ddot{y}_{rms} \\ \end{array}$	First derivative of R(t) Auto-correlation function Standard deviation Value of constant PSD Power spectral density for $-\infty \le f \le +\infty$ Time Duration of sample of signal or duration of vibration Average time between two successive maxima Ratio of threshold a to rms value $\ell_{rms}$ of $\ell(t)$ Initial value of $u(t)$ Initial value of $u(t)$ Average of highest peaks Rms value of $u(t)$ Rms value of $u(t)$ Rms value of $u(t)$ Rms value of $u(t)$ Second derivative of $u(t)$ Second derivative of $u(t)$ Rms value of $x(t)$ Rms value of $x(t)$ Absolute acceleration of base of one-degree-of-freedom system Rms value of $x(t)$	$\begin{array}{c} \dot{z}_{rms} \\ \ddot{z}_{rms} \\ \alpha \\ \end{array}$ $\begin{array}{c} \beta \\ \chi_n^2 \\ \delta t \\ \delta (\ ) \\ \Delta \tau \\ \Delta f \\ \end{array}$ $\begin{array}{c} \delta t \\ \delta (\ ) \\ \Delta \tau \\ \Delta f \\ \end{array}$ $\begin{array}{c} \Delta F \\ \Delta \ell \\ \Delta t \\ \epsilon \\ \end{array}$ $\begin{array}{c} \gamma \ell u \\ \phi \\ \Phi (t) \\ \lambda (\ ) \\ \pi \\ \theta \\ \mu_n \\ \mu_n' \\ \pi \\ \end{array}$	Rms value of $\dot{z}(t)$ Rms value of $\ddot{z}(t)$ Time-constant of the probability density of the first passage of a threshold or Risk of up-crossing or $2\sqrt{1-\xi^2}$ $2\left(1-2\xi^2\right)$ Variable of chi-square with n degrees of freedom Time step Dirac delta function Effective time interval Frequency interval between half-power points or frequency step of the PSD Bandwidth of analysis filter Interval of amplitude of $\ell(t)$ Time interval Statistical error or Euler's constant $(0.57721566490)$ Coherence function between $\ell(t)$ and $\ell(t)$ Phase Gauss complementary distribution function Reduced excitation $3.14159265$ Reduced time $(\omega_0 \ t)$ Central moment of order n Reduced central moment of order n $3.14159265$
ÿ <sub>rms</sub>	Rms value of $\ddot{y}(t)$ Rms value of $z(t)$	ρ	3.14159265 Correlation coefficient
Z <sub>rms</sub>	Rms value of z(t)	τ	Delay

#### xxii Random Vibration

$\tau_{\rm m}$	Average time between two	Ω	Pulsation of excitation
	successive maxima		$(2 \pi f)$
$\omega_0$	Natural pulsation (2 $\pi$ f <sub>0</sub> )	ξ	Damping factor
		Ψ	Phase

### Table of Contents

Foreword to Series	xiii
Introduction	xvii
List of Symbols	xix
Chapter 1. Statistical Properties of a Random Process	1
1.1. Definitions	1
1.1.1. Random variable	1
1.1.2. Random process	2
1.2. Random vibration in real environments	2
1.3. Random vibration in laboratory tests	3
1.4. Methods of random vibration analysis	3
1.5. Distribution of instantaneous values	5
1.5.1. Probability density	5
1.5.2. Distribution function	6
1.6. Gaussian random process	7
1.7. Rayleigh distribution	12
1.8. Ensemble averages: through the process	12
1.8.1. n order average	12
1.8.2. Centered moments	14
1.8.3. Variance	14
1.8.4. Standard deviation	15
1.8.5. Autocorrelation function	16
1.8.6. Cross-correlation function	16
1.8.7. Autocovariance	17
1.8.8. Covariance	17
1.8.9. Stationarity	17
1.9. Temporal averages; along the process	23
1.9.1 Mean	23

#### vi Random Vibration

1.9.2. Quadratic mean – rms value	25
1.9.3. Moments of order n	27
1.9.4. Variance – standard deviation	28
1.9.5. Skewness	29
1.9.6. Kurtosis	30
1.9.7. Crest Factor	33
1.9.8. Temporal autocorrelation function	33
1.9.9. Properties of the autocorrelation function	39
1.9.10. Correlation duration	41
1.9.11. Cross-correlation	47
1.9.12. Cross-correlation coefficient	50
1.9.13. Ergodicity	50
1.10. Significance of the statistical analysis (ensemble or temporal)	52
1.11. Stationary and pseudo-stationary signals	52
1.12. Summary chart of main definitions	53
1.13. Sliding mean	54
1.14. Test of stationarity	58
1.14.1. The reverse arrangements test (RAT)	58
1.14.2. The runs test	61
1.15 Identification of shocks and/or signal problems	65
1.16. Breakdown of vibratory signal into "events": choice of signal samples	68
1.17. Interpretation and taking into account of environment variation	75
1.17. Interpretation and taking into account of environment variation	10
Chapter 2. Random Vibration Properties in the Frequency Domain	79
2.1. Fourier transform	79
2.2. Power spectral density	81
2.2.1. Need	81
2.2.2. Definition	82
2.3. Amplitude Spectral Density	89
2.4. Cross-power spectral density	89
2.5. Power spectral density of a random process	90
2.6. Cross-power spectral density of two processes	91
2.7. Relationship between the PSD and correlation function of a process	93
2.8. Quadspectrum – cospectrum	93
2.9. Definitions	94
2.9.1. Broadband process	94
2.9.2. White noise	95
2.9.3. Band-limited white noise	95
2.9.4. Narrow band process	96
2.9.5. Colors of noise	97
2.10. Autocorrelation function of white noise	98
2.11. Autocorrelation function of band-limited white noise	99

<ul> <li>2.12. Peak factor</li> <li>2.13. Effects of truncation of peaks of acceleration signal on the PSD</li> <li>2.14. Standardized PSD/density of probability analogy</li> <li>2.15. Spectral density as a function of time.</li> <li>2.16. Sum of two random processes</li> <li>2.17. Relationship between the PSD of the excitation and the response of a linear system</li> <li>2.18. Relationship between the PSD of the excitation and the cross-power spectral density of the response of a linear system.</li> <li>2.19. Coherence function</li> <li>2.20. Transfer function calculation from random vibration measurements</li> <li>2.20.1. Theoretical relations</li> <li>2.20.2. Presence of noise on the input.</li> <li>2.20.3. Presence of noise on the response</li> <li>2.20.4. Presence of noise on the input and response</li> </ul>	101 101 105 106 108 111 112 114 114 116 118 120
2.20.5. Choice of transfer function	121
3.1. Rms value of a signal as a function of its PSD	127
3.2. Relationships between the PSD of acceleration, velocity and displacement	131 133 135 135 137 137 147 147 149 151
Chapter 4. Practical Calculation of the Power Spectral Density	153
<ul> <li>4.1. Sampling of signal.</li> <li>4.2. PSD calculation methods.</li> <li>4.2.1. Use of the autocorrelation function</li> <li>4.2.2. Calculation of the PSD from the rms value of a filtered signal.</li> <li>4.2.3. Calculation of PSD starting from a Fourier transform.</li> <li>4.3. PSD calculation steps.</li> <li>4.3.1. Maximum frequency.</li> <li>4.3.2. Extraction of sample of duration T.</li> </ul>	153 158 158 158 159 160 160

4.3.3. Averaging	16
4.3.4. Addition of zeros	170
4.4. FFT	175
4.5. Particular case of a periodic excitation	177
4.6. Statistical error	178
4.6.1. Origin	178
4.6.2. Definition	180
4.7. Statistical error calculation	180
4.7.1. Distribution of the measured PSD	180
4.7.2. Variance of the measured PSD	183
4.7.3. Statistical error	183
4.7.4. Relationship between number of degrees of freedom,	
duration and bandwidth of analysis ,	184
4.7.5. Confidence interval	190
4.7.6. Expression for statistical error in decibels	202
4.7.7. Statistical error calculation from digitized signal	204
4.8. Influence of duration and frequency step on the PSD	212
4.8.1. Influence of duration	212
4.8.2. Influence of the frequency step	213
4.8.3. Influence of duration and of constant statistical error	
frequency step	214
4.9. Overlapping	216
4.9.1. Utility	216
4.9.2. Influence on the number of degrees of freedom	217
4.9.3. Influence on statistical error	218
4.9.4. Choice of overlapping rate	221
4.10. Information to provide with a PSD	222
4.11. Difference between rms values calculated from a signal	
according to time and from its PSD	222
4.12. Calculation of a PSD from a Fourier transform	223
4.13. Amplitude based on frequency: relationship with the PSD	227
4.14. Calculation of the PSD for given statistical error	228
4.14.1. Case study: digitization of a signal is to be carried out	228
4.14.2. Case study: only one sample of an already	
digitized signal is available	230
4.15. Choice of filter bandwidth	231
4.15.1. Rules	231
4.15.2. Bias error	233
4.15.3. Maximum statistical error	238
4.15.4. Optimum bandwidth	240
4.16. Probability that the measured PSD lies	
between ± one standard deviation	243
4.17. Statistical error: other quantities	245