

STRUCTURAL MECHANICS MODELLING AND ANALYSIS

MODELLING AND ANALYSIS OF FRAMES AND TRUSSES

Karl-Gunnar Olsson

Chalmers University of Technology, Sweden

Ola Dahlblom

Lund University, Sweden



This edition first published 2016 © 2016 John Wiley & Sons Ltd

Registered office

John Wiley & Sons Ltd, The Atrium, Southern Gate, Chichester, West Sussex, PO19 8SQ, United Kingdom

For details of our global editorial offices, for customer services and for information about how to apply for permission to reuse the copyright material in this book please see our website at www.wiley.com.

The right of the author to be identified as the author of this work has been asserted in accordance with the Copyright, Designs and Patents Act 1988.

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, except as permitted by the UK Copyright, Designs and Patents Act 1988, without the prior permission of the publisher.

Wiley also publishes its books in a variety of electronic formats. Some content that appears in print may not be available in electronic books.

Designations used by companies to distinguish their products are often claimed as trademarks. All brand names and product names used in this book are trade names, service marks, trademarks or registered trademarks of their respective owners. The publisher is not associated with any product or vendor mentioned in this book.

Limit of Liability/Disclaimer of Warranty: While the publisher and author have used their best efforts in preparing this book, they make no representations or warranties with respect to the accuracy or completeness of the contents of this book and specifically disclaim any implied warranties of merchantability or fitness for a particular purpose. It is sold on the understanding that the publisher is not engaged in rendering professional services and neither the publisher nor the author shall be liable for damages arising herefrom. If professional advice or other expert assistance is required, the services of a competent professional should be sought.

Library of Congress Cataloging-in-Publication Data

Olsson, Karl-Gunnar, author.

Structural mechanics : modelling and analysis of frames and trusses / Karl-Gunnar Olsson, Ola Dahlblom. pages cm

Includes index.

ISBN 978-1-119-15933-9 (pbk.)

1. Trusses—Design and construction. 2. Structural frames—Design and construction. 3. Trusses—Mathematical models. 4. Structural frames—Mathematical models. 5. Structural analysis (Engineering)—Mathematics. I. Dahlblom, Ola, author. II. Title.

TA660.T8O47 2016 624.1'773-dc23

2015028041

A catalogue record for this book is available from the British Library.

Typeset in 10/12pt TimesLTStd by SPi Global, Chennai, India

Printed and bound in Singapore by Markono Print Media Pte Ltd

1 2016

Preface

The autumn sun shines on Sunnibergbrücke at Klosters in the canton of Graubünden in south-western Switzerland. On the cover picture one can sense how the bridge elegantly migrates through the landscape. The steel and concrete structure and the architecture merge into one of the most elegant buildings of our time. The engineer who designed the bridge is named Christian Menn. It is late in October 2009, and a group of Swedish students sketch, photograph and enthusiastically discuss the shape and the structural behaviour of the bridge. In a week they will start a course in structural mechanics.

Structural mechanics is the branch of physics that describes how different materials, which have been shaped and joined together to structures, carry their loads. Knowledge on the modes of action of these structures can be used in different contexts and for different purposes. The Roman architect and engineer Vitruvius, who lived during the first century BC summarises in the work *De architectura libri decem* ('Ten books on architecture') the art of building with the three classical notions of *firmitas*, *utilitas* and *venustas* (strength, functionality and beauty). Engineering of our time has basically the same goal. It is about utilising the knowledge and practices of our time in a creative process where sustainable and efficient, functional and expressive buildings are designed.

At an early design stage a structural engineer needs to be trained to see how to efficiently use material and shape to provide the construction with stability, stiffness and strength. Using simple models, structural behaviour can be evaluated and cross-section sizes estimated. As the design develops the need for precision of the analyses increases. In all this, the ability to formulate computational models and to carry out simulations is of crucial importance.

A useful computational model should be simple enough to be easily manageable and, simultaneously, sufficiently complex to provide an adequate accuracy. In recent years, the finite element method has become the dominant method for formulating computational models and conducting analyses. The FE method is based on expressing forces and deformations as discrete entities in a chosen and representative set of degrees of freedom. Between the degrees of freedom simple bodies (elements) are placed and together they constitute the structure to be modelled. Each element may describe a unique mode of action and can be given a specific geometry. In all this, FEM provides opportunities for both accurate analyses of structures with complex geometry and material behaviour, and for quick estimates in early design stages.

Here, we present a new textbook in structural mechanics, dealing with the modelling and analysis of trusses and frames. The textbook is based on the finite element method. Gradually, an understanding of basic elements of structural mechanics – springs, bars, beams, foundations and so on is built up. Methods for assembling them into complex load-bearing

structures are presented, and tools for analysis and simulation are provided. The book has been limited to treating trusses and frames in two and three dimensions. To demonstrate the generality of the methodology the book also has a chapter, 'Flows in Networks', that addresses other areas of applied mechanics, including thermal conduction and electrical flow. The textbook supports three kinds of learning outcome:

- Knowledge of basic theory of structural mechanics. The textbook has a structure that highlights the theory as a whole. Different modes of action in structural mechanics are described in a common format where basic concepts and relationships recur at different scale levels. One aim is to highlight the mechanisms that determine how structures carry their loads and how we by this knowledge can manipulate the distribution of internal forces as well as patterns of deformations.
- Skills in modelling and analysis of structures. Being able to describe a structure by a mathematical model and perform computations is one of the most important engineering skills. The matrix-based presentation of the textbook practices a computation methodology that is general and can be applied for phenomena and geometries of structural mechanics as well as for simulations in a variety of engineering areas far beyond the textbook limitations. Through exercises and with support from the computer program Matlab/CALFEM students in a course formulate about 30 computer algorithms of their own, each with increasing complexity.
- Ability to evaluate and optimise designs proposed. Having an eye trained for patterns of
 forces and deformations helps to evaluate and improve the efficiency of structural designs.
 This facilitates modification of the design of a structure in the desired direction, thus creating
 an efficient structural behaviour, for example by reducing bending in the favour of axial only
 forces compression and tension.

The textbook is intended for engineering students at the bachelor level. The presentation assumes knowledge of calculus in one variable, linear algebra, classical mechanics and basic solid/structural mechanics. Chapters 1–5 are a unit and should be read in the order they appear, while Chapters 6–10 are independent of each other and can be read in any order. For a limited course, we recommend primarily Chapters 1–6.

The Division of Structural Mechanics at Lund University has a long tradition in the development of teaching materials in structural mechanics and the finite element method. A key person behind this development is Hans Petersson who came to the division as a professor in 1977. Within a few years, a group of young Ph.D. students and teachers gathered around Hans, taking note of his knowledge and absorbed his enthusiasm about teaching and its tools. We were two of them. Earlier, the framework of the computer program CALFEM (Computer Aided Learning of the Finite Element Method) was developed, and based on his concept the textbook 'Konstruktionsberäkningar med dator' (Design calculations using a computer) was written with Sven Thelandersson as author. In this spirit, the division has continued to develop teaching materials, and approaches. In more than 30 years time, both ideas and collaborators spread. CALFEM is today a toolbox to the computer program Matlab and is used worldwide. In Sweden, collaboration between Lund University, Chalmers and KTH Royal Institute of Technology has been established, and from the site www.structarch.org, CALFEM as well as other software for structural mechanics analysis and conceptual design can be downloaded free of charge.

Preface xi

The contents of this textbook have been developed over many years and there are many students and colleagues at Lund University, Chalmers and Linnæus University, who contributed with ideas, suggestions, corrections and translations during the creation of the book. We would particularly like to mention Professor Per-Erik Austrell, Dr. Henrik Danielsson, Dr. Susanne Heyden and Professor Kent Persson at Structural Mechanics in Lund, Dr. Mats Ander and Dr. Peter Möller at Applied Mechanics at Chalmers and Ms. Louise Blyberg and Professor Anders Olsson at Linnæus University in Växjö. Professor Emeritus Bengt Åkesson at Chalmers has with great precision and sharpness examined facts of the manuscript and given us reason to examine and modify the conceptual choices and formulations. Dr. Samar Malek has thoroughly proofread the English version of the text, Mr. Bo Zadig at Structural Mechanics in Lund has skilfully drawn the figures. Sincere thanks to all of you for your commitment and wise observations. And to Professor Göran Sandberg who with his character, his knowledge and in his role as head of the department has built and continues to build a creative environment for the teaching and development of teaching concepts and tools. We want to thank people at John Wiley & Sons and their partners for cooperation and guidance. In particular we are grateful to Eric Willner, Anne Hunt, Clive Lawson and Lincy Priya.

The textbook is also available in Swedish, with the reverse order of authors.

Karl-Gunnar Olsson and Ola Dahlblom Gothenburg and Lund in October 2015

Contents

Preface					
1	Matrix Algebra	1			
1.1	Definitions	1			
1.2	Addition and Subtraction	2			
1.3	Multiplication	2 2 3			
1.4	E. Carriera				
1.5					
1.6	Counting Rules				
1.7	Systems of Equations				
	1.7.1 Systems of Equations with Only Unknown Components in the Vector a	4 1 5			
	1.7.2 Systems of Equations with Known and Unknown Components in the				
	Vector a	6			
	1.7.3 Eigenvalue Problems	8			
	Exercises	10			
2	Systems of Connected Springs	13			
2.1	Spring Relations	16			
2.2	Spring Element	16			
2.3	Systems of Springs	17			
	Exercises	30			
3	Bars and Trusses	31			
3.1	The Differential Equation for Bar Action	33			
	3.1.1 Definitions	33			
	3.1.2 The Material Level	35			
	3.1.3 The Cross-Section Level	38			
	3.1.4 Bar Action	4			
3.2	Bar Element				
	3.2.1 Definitions	43			
	3.2.2 Solving the Differential Equation	43			
	3.2.3 From Local to Global Coordinates	5			
3.3	Trusses	5:			
	Exercises	61			

vi Contents

4	Beams and Frames			
4.1	The Differential Equation for Beam Action	73		
	4.1.1 Definitions	73		
	4.1.2 The Material Level	74		
	4.1.3 The Cross-Section Level	75		
	4.1.4 Beam Action	78		
4.2	Beam Element	80		
	4.2.1 Definitions	81		
	4.2.2 Solving the Differential Equation for Beam Action	81		
	4.2.3 Beam Element with Six Degrees of Freedom	90		
	4.2.4 From Local to Global Directions	92		
4.3	Frames	95		
	Exercises	109		
5	Modelling at the System Level	115		
5.1	Symmetry Properties	116		
5.2	The Structure and the System of Equations	120		
	5.2.1 The Deformations and Displacements of the System	121		
	5.2.2 The Forces and Equilibria of the System	130		
	5.2.3 The Stiffness of the System	132		
5.3	Structural Design and Simplified Manual Calculations	144		
	5.3.1 Characterising Structures	144		
	5.3.2 Axial and Bending Stiffness	145		
	5.3.3 Reducing the Number of Degrees of Freedom	147		
	5.3.4 Manual Calculation Using Elementary Cases	149		
	Exercises	151		
6	Flexible Supports	157		
6.1	Flexible Supports at Nodes	157		
6.2	Foundation on Flexible Support	159		
	6.2.1 The Constitutive Relations of the Connection Point	159		
	6.2.2 The Constitutive Relation of the Base Surface	161		
	6.2.3 Constitutive Relation for the Support Point of the Structure	163		
6.3	Bar with Axial Springs	165		
	6.3.1 The Differential Equation for Bar Action with Axial Springs	165		
	6.3.2 Bar Element	167		
6.4	Beam on Elastic Spring Foundation	171		
	6.4.1 The Differential Equation for Beam Action with Transverse Springs	171		
	6.4.2 Beam Element	173		
	Exercises	180		
7	Three-Dimensional Structures	183		
7.1	Three-Dimensional Bar Element	186		
7.2	Three-Dimensional Trusses	188		
7.3	The Differential Equation for Torsional Action			

Contents

	7.3.1 Definitions	194
	7.3.2 The Material Level	195
	7.3.3 The Cross-Section Level	197
	7.3.4 Torsional Action	202
7.4	Three-Dimensional Beam Element	203
	7.4.1 Element for Torsional Action	204
	7.4.2 Beam Element with 12 Degrees of Freedom	205
	7.4.3 From Local to Global Directions	206
7.5	Three-Dimensional Frames	209
	Exercises	213
8	Flows in Networks	217
8.1	Heat Transport	219
	8.1.1 Definitions	219
	8.1.2 The Material Level	222
	8.1.3 The Cross-Section Level	224
	8.1.4 The Equation for Heat Conduction	225
	8.1.5 Convection and Radiation	227
8.2	Element for Heat Transport	229
	8.2.1 Definitions	230
	8.2.2 Solving the Heat Conduction Equation	230
8.3	Networks of One-Dimensional Heat-Conducting Elements	235
8.4	Analogies	242
	8.4.1 Diffusion – Fick's Law	242
	8.4.2 Liquid Flow in Porous Media – Darcy's Law	243
	8.4.3 Laminar Pipe Flow – Poiseuille's Law	244
	8.4.4 Electricity – Ohm's Law	245
	8.4.5 Summary	246
	Exercises	247
9	Geometrical Non-Linearity	251
9.1	Methods of Calculation	252
9.2	Trusses with Geometrical Non-Linearity Considered	255
	9.2.1 The Differential Equation for Bar Action	256
	9.2.2 Bar Element	257
	9.2.3 Trusses	260
9.3	Frames with Geometrical Non-Linearity Considered	262
	9.3.1 The Differential Equation for Beam Action	262
	9.3.2 Beam Element	265
0.1	9.3.3 Frames	274
9.4	Three-Dimensional Geometric Non-Linearity	277
	Exercises	278
10	Material Non-Linearity	281
10.1	Calculation Procedures	282
10.2	Elastic-Perfectly Plastic Material	284

viii			Contents
10.3	Trusse	es with Material Non-Linearity Considered	285
10.4	Frame	s with Material Non-Linearity Considered	289
	Exerci	ises	298
Appendix A		Notations	301
Appendix B		Answers to the Exercises	303
Index			323

Matrix Algebra

The method used in this textbook to formulate computational models is characterised by the use of matrices. The different quantities – load, section force, stiffness and displacement – are separated and gathered into groups of numbers. All load values are gathered in a load matrix and all stiffnesses in a stiffness matrix. This is one of the primary strengths of the method. With a matrix formulation, the formulae describing the relations between quantities are compact and easy to view. Physical mechanisms and underlying principles become clear. We begin with a short summary of the matrix algebra and the notations that are used.

1.1 Definitions

A matrix consists of a set of *matrix elements* ordered in *rows* and *columns*. If the matrix consists of only one column it is referred to as a *column matrix* and if it has only one row it is referred to as a *row matrix*. Such matrices are *one-dimensional* and may also be referred to as *vectors*. A vector is denoted by a lower case letter set in bold:

$$\mathbf{a} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \tag{1.1}$$

where a_1 , a_2 and a_3 are the components of the vector. A *two-dimensional* matrix is denoted by a capital letter set in bold:

$$\mathbf{A} = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \\ A_{41} & A_{42} & A_{43} \end{bmatrix}; \quad \mathbf{B} = \begin{bmatrix} B_{11} & B_{12} & B_{13} \\ B_{21} & B_{22} & B_{23} \\ B_{31} & B_{32} & B_{33} \end{bmatrix}$$
(1.2)

where A_{11} , A_{12} and so on are elements of the matrix **A**. An arbitrary component of a matrix is denoted A_{ij} , where the first index refers to the row number and the second index to the column number. The matrix **A** in (1.2) has the dimensions 4×3 and the matrix **B** has the dimensions 3×3 .

Structural Mechanics: Modelling and Analysis of Frames and Trusses, First Edition. Karl-Gunnar Olsson and Ola Dahlblom.

^{© 2016} John Wiley & Sons, Ltd. Published 2016 by John Wiley & Sons, Ltd.

Since the number of rows and columns in **B** are equal, it is a *square matrix*. If it is only the *diagonal elements* B_{ii} that are different from 0, the matrix is a *diagonal matrix*. A diagonal matrix where all the diagonal elements are equal to 1 is an *identity matrix* and is usually denoted **I**. The *transposed matrix* A^T of a matrix **A** is formed by letting the rows of **A** become columns of A^T , that is the *transpose* of **A** in (1.2) is

$$\mathbf{A}^{T} = \begin{bmatrix} A_{11} & A_{21} & A_{31} & A_{41} \\ A_{12} & A_{22} & A_{32} & A_{42} \\ A_{13} & A_{23} & A_{33} & A_{43} \end{bmatrix}$$
(1.3)

A matrix **A** is *symmetric* if $\mathbf{A} = \mathbf{A}^T$. Only square matrices can be symmetric. A matrix with all elements equal to 0 is referred to as a *zero matrix* and is usually denoted **0**.

1.2 Addition and Subtraction

Matrices of equal dimensions can be added and subtracted. The result is a new matrix of the same dimensions, where each element is the sum of or the difference between the corresponding elements of the two matrices. If

$$\mathbf{A} = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix}; \quad \mathbf{B} = \begin{bmatrix} B_{11} & B_{12} & B_{13} \\ B_{21} & B_{22} & B_{23} \\ B_{31} & B_{32} & B_{33} \end{bmatrix}$$
(1.4)

the sum of A and B is given by

$$C = A + B \tag{1.5}$$

where

$$\mathbf{C} = \begin{bmatrix} A_{11} + B_{11} & A_{12} + B_{12} & A_{13} + B_{13} \\ A_{21} + B_{21} & A_{22} + B_{22} & A_{23} + B_{23} \\ A_{31} + B_{31} & A_{32} + B_{32} & A_{33} + B_{33} \end{bmatrix}$$
(1.6)

and the difference between A and B is given by

$$\mathbf{D} = \mathbf{A} - \mathbf{B} \tag{1.7}$$

where

$$\mathbf{D} = \begin{bmatrix} A_{11} - B_{11} & A_{12} - B_{12} & A_{13} - B_{13} \\ A_{21} - B_{21} & A_{22} - B_{22} & A_{23} - B_{23} \\ A_{31} - B_{31} & A_{32} - B_{32} & A_{33} - B_{33} \end{bmatrix}$$
(1.8)

1.3 Multiplication

Multiplying a matrix A with a scalar c results in a matrix with the same dimensions as A and where each element is the corresponding element of A multiplied by c, that is

$$c\mathbf{A} = \begin{bmatrix} cA_{11} & cA_{12} & cA_{13} \\ cA_{21} & cA_{22} & cA_{23} \\ cA_{31} & cA_{32} & cA_{33} \end{bmatrix}$$
(1.9)

Multiplication between two matrices

$$C = AB \tag{1.10}$$

can be performed only if the number of columns in **A** equals the number of rows in **B**. The element C_{ij} is then computed according to

$$C_{ij} = \sum_{k=1}^{n} A_{ik} B_{kj} \tag{1.11}$$

For

$$\mathbf{A} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix}; \quad \mathbf{B} = \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$
 (1.12)

the product of the matrices, C = AB, is obtained from

$$\mathbf{C} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix} = \begin{bmatrix} A_{11}B_{11} + A_{12}B_{21} & A_{11}B_{12} + A_{12}B_{22} \\ A_{21}B_{11} + A_{22}B_{21} & A_{21}B_{12} + A_{22}B_{22} \end{bmatrix}$$
(1.13)

In general,

$$BA \neq AB \tag{1.14}$$

1.4 Determinant

For every quadratic matrix $A(n \times n)$, it is possible to compute a scalar value called a *determinant*. For n = 1,

$$\det \mathbf{A} = A_{11} \tag{1.15}$$

For n > 1, the determinant det A is computed according to the expression

$$\det \mathbf{A} = \sum_{k=1}^{n} (-1)^{i+k} A_{ik} \det M_{ik}$$
 (1.16)

where *i* is an arbitrary row number and det M_{ik} is the determinant of the matrix obtained when the *i*th row and the *k*th column is deleted from the matrix **A**. For n = 2, this results in

$$\det \mathbf{A} = A_{11}A_{22} - A_{12}A_{21} \tag{1.17}$$

and for n = 3

$$\det \mathbf{A} = A_{11}A_{22}A_{33} + A_{12}A_{23}A_{31} + A_{13}A_{21}A_{32} - A_{11}A_{23}A_{32} - A_{12}A_{21}A_{33} - A_{13}A_{22}A_{31}$$

$$\tag{1.18}$$

1.5 Inverse Matrix

The quadratic matrix A is invertible if there exists a matrix A^{-1} such that

$$\mathbf{A}^{-1}\mathbf{A} = \mathbf{I} \tag{1.19}$$

The matrix A^{-1} is then the *inverse* of A. For the inverse A^{-1} to exist, it is necessary that det $A \neq 0$. If

$$\mathbf{A}^{-1} = \mathbf{A}^T \tag{1.20}$$

the matrix A is orthogonal and then

$$\mathbf{A}^T \mathbf{A} = \mathbf{A} \mathbf{A}^T = \mathbf{I} \tag{1.21}$$

1.6 Counting Rules

The following counting rules apply to matrices (under the condition that the dimensions of the matrices included are such that the operations are defined).

$$\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A} \tag{1.22}$$

$$A + (B + C) = (A + B) + C$$
 (1.23)

$$(\mathbf{A} + \mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T \tag{1.24}$$

$$(\mathbf{A}\mathbf{B})^T = \mathbf{B}^T \mathbf{A}^T \tag{1.25}$$

$$IA = A \tag{1.26}$$

$$c(\mathbf{AB}) = (c\mathbf{A})\mathbf{B} = \mathbf{A}(c\mathbf{B}) \tag{1.27}$$

$$(c+d)\mathbf{A} = c\mathbf{A} + d\mathbf{A} \tag{1.28}$$

$$c(\mathbf{A} + \mathbf{B}) = c\mathbf{A} + c\mathbf{B} \tag{1.29}$$

$$(\mathbf{A}\mathbf{B})\mathbf{C} = \mathbf{A}(\mathbf{B}\mathbf{C}) \tag{1.30}$$

$$(A+B)C = AC + BC \tag{1.31}$$

$$A(B+C) = AB + AC \tag{1.32}$$

$$\det \mathbf{AB} = \det \mathbf{A} \det \mathbf{B} \tag{1.33}$$

$$\det \mathbf{A}^{-1} = 1/\det \mathbf{A} \tag{1.34}$$

$$\det c\mathbf{A} = c^n \det \mathbf{A} \tag{1.35}$$

$$(\mathbf{A}^{-1})^T = (\mathbf{A}^T)^{-1} \tag{1.36}$$

$$(\mathbf{A}\mathbf{B})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1} \tag{1.37}$$

1.7 Systems of Equations

A linear system of equations with n equations and p unknowns can be written in matrix form as

$$\mathbf{K} \mathbf{a} = \mathbf{f} \tag{1.38}$$

where **K** has the dimensions $n \times p$, **a** the dimensions $p \times 1$ and **f** the dimensions $n \times 1$. Usually, the coefficients in **K** are known, while the coefficients in **a** and **f** can be known as well as

Matrix Algebra 5

unknown. For the case when all the components of \mathbf{a} are unknown and all the components of \mathbf{f} are known, there are three types of systems of equations:

- n = p, the number of equations equals the number of unknowns. The matrix **K** is quadratic. Depending on the contents of **K** and **f**, four different characteristic cases can be recognised. These are often indications of different states or behaviours that may be important to notice: If det **K** \neq 0, there is a *unique solution*.
 - For f = 0, this solution is the trivial one, a = 0.
 - For $f \neq 0$, there is a unique solution, $a \neq 0$. In general, this is an indication of a functioning physical model.

If det $\mathbf{K} = 0$, there is no unique solution. This may be an indication of an, in some way, unstable physical model.

- For f = 0, there are infinitely many solutions. This is the case for eigenvalue problems, which, for example, can be a method to gain knowledge about unstable states of the model.
- For f ≠ 0, there is either none or infinitely many solutions; there may be elements missing
 in the model or the set of boundary conditions may be incomplete.
- n < p, the number of equations is less than the number of unknowns. The system is underdetermined. There are infinitely many solutions.
- n > p, the number of equations exceeds the number of unknowns. The system is overdetermined. In general, there is no solution.

In the following symmetric matrices, **K** and **A** are considered which are common in the forth-coming applications.

1.7.1 Systems of Equations with Only Unknown Components in the Vector a

For the case when $\det \mathbf{K} \neq 0$ and $\mathbf{f} \neq \mathbf{0}$, the unknowns in the vector \mathbf{a} can be determined by Gaussian elimination. This is shown in the following example.

Example 1.1 Solving a system of equations with only unknown components in the vector a

We are looking for a solution to the system of equations

$$\begin{bmatrix} 8 & -4 & -2 \\ -4 & 10 & -4 \\ -2 & -4 & 10 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} -8 \\ 18 \\ 6 \end{bmatrix}$$
 (1)

The unknowns are determined by Gaussian elimination. In this procedure, all elements different from 0 are eliminated below the diagonal: let the first row remain unchanged. From row 2 we subtract row 1 multiplied by the quotient $K_{21}/K_{11} = -4/8 = -0.5$. From row 3 we subtract row 1 multiplied by the quotient $K_{31}/K_{11} = -2/8 = -0.25$. In this way, we obtain

$$\begin{bmatrix} 8 & -4 & -2 \\ 0 & 8 & -5 \\ 0 & -5 & 9.5 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} -8 \\ 14 \\ 4 \end{bmatrix}$$
 (2)

In the next step, we let the rows 1 and 2 remain. From row 3 we subtract row 2 multiplied by the quotient $K_{32}/K_{22} = -5/8 = -0.625$. We have triangularised the coefficient matrix **K** and obtain

 $\begin{bmatrix} 8 & -4 & -2 \\ 0 & 8 & -5 \\ 0 & 0 & 6.375 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} -8 \\ 14 \\ 12.75 \end{bmatrix}$ (3)

With the system of equations in this form, we can determine a_3 , a_2 and a_1 by back-substitution

 $a_3 = \frac{12.75}{6.375} = 2;$ $a_2 = \frac{14 - (-5)a_3}{8} = 3;$

$$a_1 = \frac{-8 - (-4)a_2 - (-2)a_3}{8} = 1 \tag{4}$$

and with that, we have the solution

$$\begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix} \tag{5}$$

To check the results, we can substitute the solution into the original system of equations and carry out the matrix multiplication

$$\begin{bmatrix} 8 & -4 & -2 \\ -4 & 10 & -4 \\ -2 & -4 & 10 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$$
 which gives
$$\begin{bmatrix} -8 \\ 18 \\ 6 \end{bmatrix}$$
 (6)

This is equal to the original right-hand side of the system of equations, that is the solution found is correct.

1.7.2 Systems of Equations with Known and Unknown Components in the Vector a

The systems of equations that we consider, in general, has a square matrix K, initially with det K=0, and a vector $f\neq 0$. Moreover, it is usually the case that some components of a are known and the corresponding components of f are unknown. One systematic way to solve such a system of equations begins with a *partition* of the matrices, which means that they are divided into *submatrices*

$$\mathbf{K} = \begin{bmatrix} \mathbf{A}_1 & \mathbf{A}_2 \\ \mathbf{A}_3 & \tilde{\mathbf{K}} \end{bmatrix}; \quad \mathbf{a} = \begin{bmatrix} \mathbf{g} \\ \tilde{\mathbf{a}} \end{bmatrix}; \quad \mathbf{f} = \begin{bmatrix} \mathbf{r} \\ \tilde{\mathbf{f}} \end{bmatrix}$$
 (1.39)

where the matrices A_1 , A_2 , A_3 , \tilde{K} , g and \tilde{f} contain known quantities, while \tilde{a} and r are unknown. With use of these submatrices, the system of equations (1.38) can be expressed as

$$\begin{bmatrix} \mathbf{A}_1 & \mathbf{A}_2 \\ \mathbf{A}_3 & \tilde{\mathbf{K}} \end{bmatrix} \begin{bmatrix} \mathbf{g} \\ \tilde{\mathbf{a}} \end{bmatrix} = \begin{bmatrix} \mathbf{r} \\ \tilde{\mathbf{f}} \end{bmatrix}$$
 (1.40)

The system of equations can be divided into two parts and then be written as

$$\mathbf{A}_1 \mathbf{g} + \mathbf{A}_2 \tilde{\mathbf{a}} = \mathbf{r} \tag{1.41}$$

$$\mathbf{A}_{3}\mathbf{g} + \tilde{\mathbf{K}}\tilde{\mathbf{a}} = \tilde{\mathbf{f}} \tag{1.42}$$

or

$$\tilde{\mathbf{K}}\tilde{\mathbf{a}} = \tilde{\mathbf{f}} - \mathbf{A}_3 \mathbf{g} \tag{1.43}$$

$$\mathbf{r} = \mathbf{A}_1 \mathbf{g} + \mathbf{A}_2 \tilde{\mathbf{a}} \tag{1.44}$$

where the right-hand side of the equation (1.43) consists of known quantities. The purpose of the partition of the system of equations is to, within the original system of equations, find a sub-system with det $\tilde{\mathbf{K}} \neq 0$, that is a system with a unique solution. The unknowns in $\tilde{\mathbf{a}}$ can then be computed from (1.43). One way to perform this computation is to use Gaussian elimination. Once $\tilde{\mathbf{a}}$ has been determined, \mathbf{r} can be computed from (1.44).

Example 1.2 Solving a system of equations with both known and unknown components in the vector a

In the system of equations

$$\begin{bmatrix} 20 & 0 & 0 & 0 & -20 & 0 \\ 0 & 15 & 0 & -15 & 0 & 0 \\ 0 & 0 & 16 & 12 & -16 & -12 \\ 0 & -15 & 12 & 24 & -12 & -9 \\ -20 & 0 & -16 & -12 & 36 & 12 \\ 0 & 0 & -12 & -9 & 12 & 9 & a_6 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ -3 \\ 0 \\ a_5 \\ a_6 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \\ 0 \\ -15 \end{bmatrix}$$
(1)

the vector \mathbf{a} has known and unknown components. The solution can then be systematised using partitioning (1.40). The auxiliary lines show this partition. The system of equations is partitioned into two parts according to (1.41) and (1.42):

$$\begin{bmatrix} 20 & 0 & 0 & 0 \\ 0 & 15 & 0 & -15 \\ 0 & 0 & 16 & 12 \\ 0 & -15 & 12 & 24 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ -3 \\ 0 \end{bmatrix} + \begin{bmatrix} -20 & 0 \\ 0 & 0 \\ -16 & -12 \\ -12 & -9 \end{bmatrix} \begin{bmatrix} a_5 \\ a_6 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \end{bmatrix}$$
 (2)

$$\begin{bmatrix} -20 & 0 & -16 & -12 \\ 0 & 0 & -12 & -9 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ -3 \\ 0 \end{bmatrix} + \begin{bmatrix} 36 & 12 \\ 12 & 9 \end{bmatrix} \begin{bmatrix} a_5 \\ a_6 \end{bmatrix} = \begin{bmatrix} 0 \\ -15 \end{bmatrix}$$
 (3)

In the lower system of equations, there are two equations and two unknowns. If the known terms of the system are gathered on the right-hand side of the equal sign, cf. (1.43), we obtain

$$\begin{bmatrix} 36 & 12 \\ 12 & 9 \end{bmatrix} \begin{bmatrix} a_5 \\ a_6 \end{bmatrix} = \begin{bmatrix} 0 \\ -15 \end{bmatrix} - \begin{bmatrix} -20 & 0 & -16 & -12 \\ 0 & 0 & -12 & -9 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ -3 \\ 0 \end{bmatrix}$$
(4)