

An Efficient Approximation of Optimal Damping in Mechanical Systems



Ninoslav Truhar

**UNIVERSITY J. J. STROSSMAYER OF OSIJEK
DEPARTMENT OF MATHEMATICS**

Trg Ljudevita Gaja 6

31000 Osijek, Croatia

<http://www.mathos.unios.hr>

ntruhar@mathos.hr



Coauthors: Ivica Nakić and Maja Petrač

[WORKSHOP ON CONTROL OF DYNAMICAL SYSTEMS,
DUBROVNIK, CROATIA]

15.6.2021





The talk contains results from

[N. Truhar](#), and I. Nakić; *Damping Optimization Of Mechanical Systems*;
work in progress

M. Petrač, [N. Truhar](#) and I. Nakić; *Damping optimization of linear vibrational systems with a singular mass matrix*; submitted



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Consider a damped linear vibrational system

$$M\ddot{x} + D\dot{x} + Kx = 0,$$
$$x(0) = x_0, \quad \text{and} \quad \dot{x}(0) = \dot{x}_0$$

where $M, D, K \in \mathbb{R}^{n \times n}$ (mass, damping, stiffness), M and $K > 0$ (positive definite).

$D = C_u + C$, $C_u > 0$ internal damping, $C \geq 0$ external (viscous) damping.

A very important question arises in consideration of such systems:
For the given mass (M) and stiffness (K) determine the best (optimal) damping which will insure an optimal evanescence.



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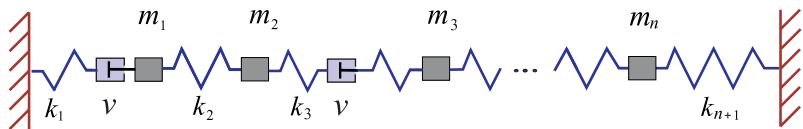
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Example I



Consider n -mass oscillator or oscillator ladder



$$M = \text{diag}(m_1, m_2, \dots, m_n), \quad D \equiv C_u + C = C_u + v_1 e_1 e_1^T + v_3 e_3 e_3^T.$$

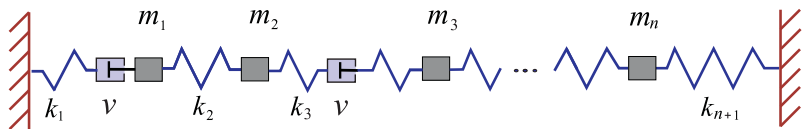
$$K = \begin{pmatrix} k_1 + k_2 & -k_2 & & & & \\ -k_2 & k_2 + k_3 & -k_3 & & & \\ & \ddots & \ddots & \ddots & & \\ & & & -k_{n-1} & k_{n-1} + k_n & -k_n \\ & & & & -k_n & k_n + k_{n+1} \end{pmatrix},$$

$m_i > 0$ - masses, v_i - viscosity applied on the i -th mass,
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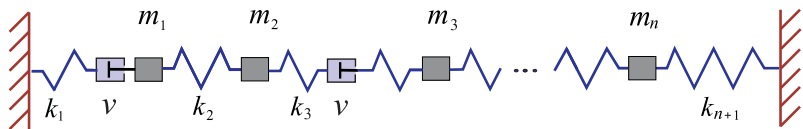
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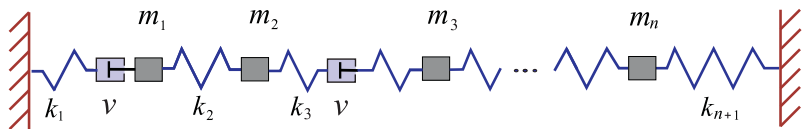
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For this optimization problem one needs optimization criteria

- Spectral abscissa criterion

$$\max_k \operatorname{Re}(\lambda_k) \rightarrow \min$$

where λ_k are the complex eigenvalues of $(\lambda^2 M + \lambda D + K)x = 0$

- we will use the following criterion:

$$\operatorname{tr} X \rightarrow \min$$

where X is the solution

$$AX + XA^T = -Z.$$

A is $2n \times 2n$ matrix obtained from M, D, K ; Z has structure.



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Efficient overall algorithm for dampers' optimization is still in want !

For the moment we assume: given dampers' positions !

We optimize dampers viscosities v_1, \dots, v_r

$$A(v)X(v) + X(v)A(v)^T = -Z \quad v = (v_1, \dots, v_r)$$

Z depends on dominant frequencies.

Standard approach:

- Pick (define) dampers position
- Solve Lyapunov equation (Bartels-Stewart or Hammerling (Schur) algorithm)
- using obtained orthogonal basis to calculate Gradient and Hessian
- Newton minimization process

K. Brabender 1996, $\text{flops} = n_{iter} 30 \left(1 + \frac{3r+r^2}{2} \right) m^3 + \mathcal{O}(m^3)$,
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Main drawback of direct methods



All direct methods for trace calculate whole solution - to expensive.

For Example:

$n = 600$, $r = 2$, 2 similar dampers, fixed positions

with a proper starting point v_0 ; viscosity optimization

Hammarling algorithm $\sim 3 \cdot 10^{12}$ flops = 3 teraflops.

~ 20 min (2 GHz, 2 GB)

Positions' optimization:

discrete optimization over 180000 positions

6.8 years

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We have notices:

- “Bad positions” can not be significantly improved by viscosities
 - For detecting “bad positions” (better a good), we do not need 16 or even 8 exact digits.
- ◇ We will try to find a small number of “good positions”.

Idea:

- ◇ Find the optimal damping (optimal viscosity) for each position, for 1 damper; with just 1 dominant frequency.



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$$A(i)X_k(i) + X_k(i)A(i)^T = Z_k, Z_k = \widehat{Z}_k \oplus \widehat{Z}_k, (\widehat{Z}_k)_{jk} = \delta_{j,k},$$

$k = 1, \dots, s$.

$$A(i) = A_0 - v_i \begin{bmatrix} 0 & 0 \\ 0 & c_i c_i^T \end{bmatrix}, A_0 = \begin{bmatrix} 0 & \Omega \\ -\Omega & -\alpha \Omega \end{bmatrix}, c_i = \Phi^T e_i,$$

$i = 1, \dots, n$.

For each $k = 1, \dots, s$ we get function $g_k : \{1, \dots, n\} \rightarrow \mathbb{R}$,

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$i = 1, \dots, n$.

For each $k = 1, \dots, s$ we get function $g_k : \{1, \dots, n\} \rightarrow \mathbb{R}$,

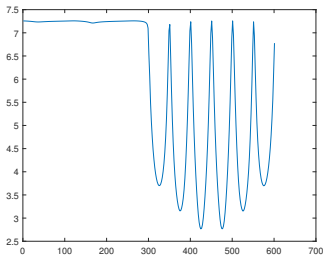
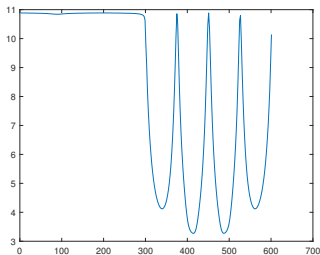
$$g_k(i) = \text{tr}(X_k(i)),$$

The possible best positions are local minimums of $g_k(i)$ for $i = 1, \dots, n$.

Idea.



Consider system on figure, $n = 601$



Left figure is for the 5-th frequency ($s = 5$).

Right figure is for the 8-th frequency ($s = 8$).

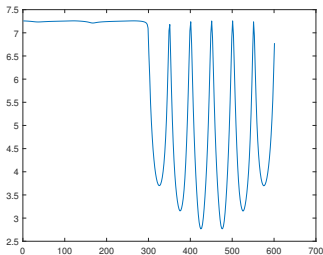
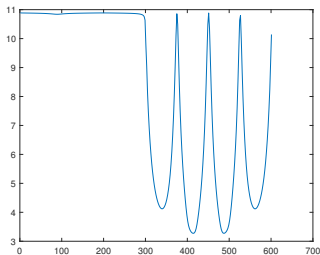
The candidate: 339(0.3688), 415(0.4285), 487(0.4324), 561(0.3698)
(for $s = 5$)

The candidate: 326(0.3618), 375(0.4180), 425(0.4326), 477(0.4333),
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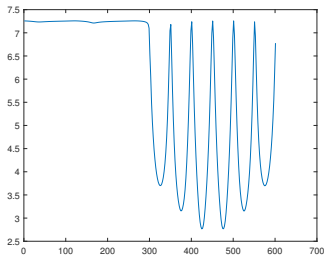
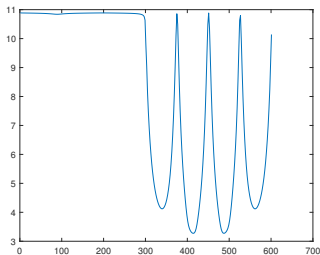
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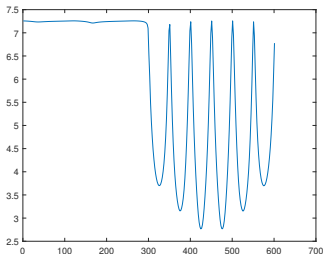
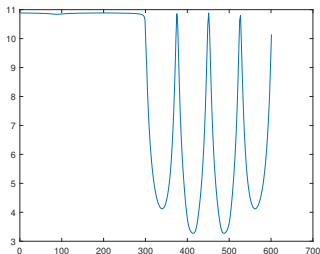
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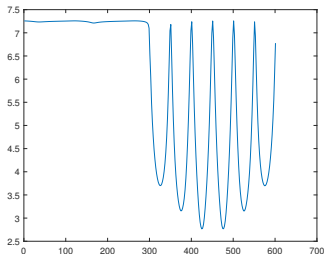
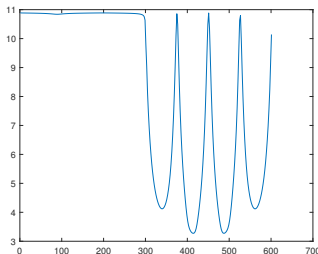
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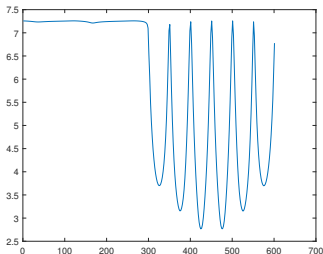
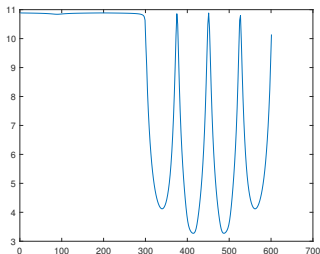
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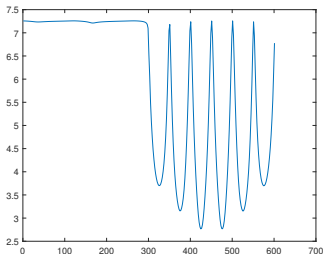
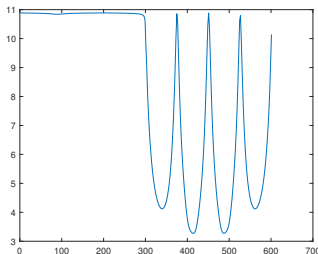
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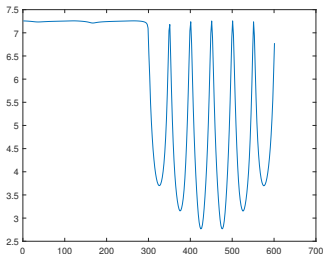
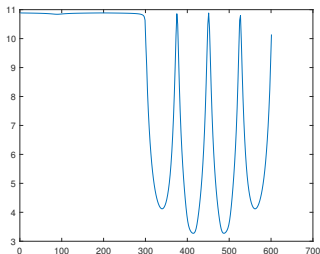
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Significant improvement:

For $s = 1, \dots, 40$ instead 180000 ($n = 601$) possibilities, we get 9000 ($n_0 = 176$)!

Still, it is very demanding job! 9000 2D optimizations.

We need: a efficient solver (faster than n^2) and more efficient optimization

Case without internal damping: $C_u = 0$, there exist formula: Veselić (1990):

$$\text{Tr}(ZX) = \text{const} + \frac{a}{v} + bv, \quad a, b > 0.$$

total cost $\mathcal{O}(n^2)$, optimal v for free, $v_{opt} = \sqrt{a/b}$.

Unfortunately, for $C_u \neq 0$, the above formula is very unstable.

Idea: derive a similar formula (even complicated) for $C_u \neq 0$!

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Asymptotics:

Thus, for $\text{tr}(X(v))$ we have

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Now we can apply the optimization process (similar as parabolic minimization):

define rational functions

$$g(v) = \frac{av^2 + bv + c \cdot \text{tr}(X(0))}{v + c},$$

a , b and c are determined by a simple interpolation through v_1, v_2, v_3 .

The zero of $g'(v_4) = 0$ is the first approximation for the optimal v .

Replace $\{v_1, v_2, v_3\}$ by the new minimum v_4 and repeat the process until the selected tolerance level is attained.

We noticed: that 5-10 steps are enough for tolerance $\approx 10^{-4}$.

Still we need to solve 5 – 10 Lyapunov equations, with a low tolerance ($\approx 10^{-4}$).



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For efficient optimization, we need an apriority error bound.

Unfortunately, up to date we did not find usefull apriority error bound (for any existing “fast solvers”)

Thus, we derive a new error bound.

Let

$$A^T X + X A = -Z,$$

be the Lyapunov equation, with

$$A = \begin{bmatrix} 0 & A_{12} \\ -A_{12} & -\Delta \end{bmatrix}, \quad Z = \begin{bmatrix} Z_1 & 0 \\ 0 & Z_2 \end{bmatrix},$$

with A_{12} and $\Delta > 0$.

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with A_{12} and $\Delta > 0$.

Let

$$X = \begin{bmatrix} X_{11} & X_{12} \\ X_{12}^T & X_{22} \end{bmatrix} \text{ and } Y = \begin{bmatrix} Y_{11} & X_{12} \\ Y_{12}^T & Y_{22} \end{bmatrix},$$

be solution and its approximation (obtained by some appropriate solver), resp.



For efficient optimization, we need an apriority error bound.

Unfortunately, up to date we did not find usefull apriority error bound (for any existing “fast solvers”)

Thus, we derive a new error bound.

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be solution and its approximation (obtained by some appropriate solver), resp.



Let $E \doteq A^T Y + Y A + Z$, be residual, written

$$E = \begin{bmatrix} 0 & E_2 \\ E_2^T & E_3 \end{bmatrix}.$$

If A_{12} is diagonal, then the following (new) bound holds

$$|\operatorname{tr}(X - Y)| \lesssim |\operatorname{tr}(\Delta^{-1} E_3)| + |\operatorname{tr}(E_2 A_{12}^{-1})| \doteq Bnd.$$



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New algorithm for damping optimization



For illustration let $r = 2$, i.e. number of positions is 2

Input:

Ω – undamped frequencies

(square root of eigenvalues of the pair M and K);

s – the number of dominant undamped frequencies ($2s = \text{rank}Z$);

D_{in} – internal damping, default $D_{in} = \alpha\Omega$, $\alpha \in \{0.01, 0.05\}$;

$maxiter, tol$;

Output: quadruple (s_1, s_2, v_1, v_2) as an approximate minimizer of the trace function.



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New algorithm for damping optimization



Phase I: From T_0 local minimums

form a set of quadruples (possible minimums) $(s_1(t), s_2(t), v_1(t), v_2(t))$,
 $t = 1, \dots, T_0 \cdot (T_0 - 1)/2$, usually (for $r = 2$) $T_0 \leq 0.3n$.

Phase II:

for each quadruple $(s_1(t), s_2(t), v_1(t), v_2(t))$ calculate corresponding trace of the solution of Lyapunov equation

$$A_p(s, v)Y(t) + Y(t)A_p(s, v)^T = -Z_p$$

where

$$A_p(s, v) = A_0 - v_1(t) \cdot c_{s_1(t)} c_{s_1(t)}^T - v_2(t) \cdot c_{s_2(t)} c_{s_2(t)}^T,$$

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$$(s_{\min}, v_{\min}) \doteq (s_1, s_2, v_1, v_2)_{\min} = \underset{1 \leq t \leq \hat{T}_0}{\operatorname{argmin}} \operatorname{tr}(Y(t)).$$

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Case I Random

$M_0 = \text{randn}(n)$, $K_0 = \text{randn}(n)$; $M = M_0 M_0^*$, $K = \sqrt{K_0 K_0^*}$,
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“dampers’ positions” $(s_1, s_2) \Rightarrow \Phi(s_1, s_2, :)$

For $n = 50$

Our approach: 33 potential positions, ($n \times$ 1D opt. + 528 Lyap. sol.) \Rightarrow
opt. pos. (16, 31); opt. visc. (18.5, 25.4).
after **13 sec.** opt. trace 651.82

vs. **standard approach** 50 potential positions, ($1225 \times$ 2D opt. each
 $\approx 40 \times$ Lyap. sol.); opt. pos. (16, 31) and visc. (22.63, 29.59)
after **600 sec.** opt trace 645.957



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vs. **standard approach** 50 potential positions, ($1225 \times$ 2D opt. each
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Our approach: 33 potential positions, ($n \times 1\text{D opt.} + 528 \text{ Lyap. sol.}$) \Rightarrow
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For $n = 100$

Our approach: 59 potential positions, ($n \times$ 1D opt. +1770 Lyap. sol.) \Rightarrow
opt. pos. (14, 98); opt. visc. (30.5631, 35.7604).
after 157 sec. opt. trace 1428.2

vs. standard approach 100 potential positions, ($4950 \times$ 2D opt. each
 $\approx 40 \times$ Lyap. sol.); opt. pos. (14, 98) and visc. (29.9, 52.14)
after 4.5 hours opt trace 1251.5



Case I Random

$M_0 = \text{randn}(n)$, $K_0 = \text{randn}(n)$; $M = M_0 M_0^*$, $K = \sqrt{K_0 K_0^*}$,
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"dampers' positions" $(s_1, s_2) \Rightarrow \Phi(s_1, s_2, :)$

For $n = 100$

Our approach: 59 potential positions, ($n \times 1\text{D opt.} + 1770 \text{ Lyap. sol.}$) \Rightarrow
opt. pos. (14, 98); opt. visc. (30.5631, 35.7604).
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vs. standard approach 100 potential positions, ($4950 \times 2\text{D opt. each}$
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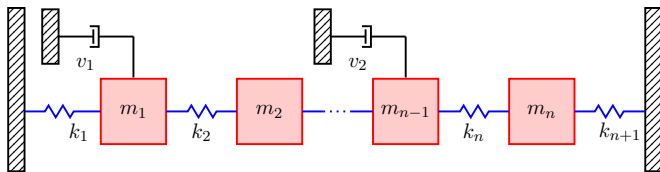


Figure: n mass oscillator

Case II $n = 1000$

$$m_i = 100(i - 1) + 2, k_i = 1, i = 1, \dots, n,$$

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Our approach: 45 potential positions (with 292 different viscosities), ($n \times$ 1D opt. + 42486 Lyap. sol.) \Rightarrow opt. pos. (292, 830); opt. visc. (0.0469, 0.0744).

Using projection with $p = 200$, we need approx. 2.5 hours

vs. **standard approach** 1000 potential positions, ($499500 \times$ 2D opt. each $\approx 40 \times$ Lyap. sol.); **No Way !!!** approx. 5550 hours

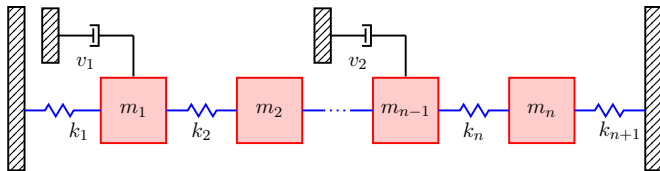


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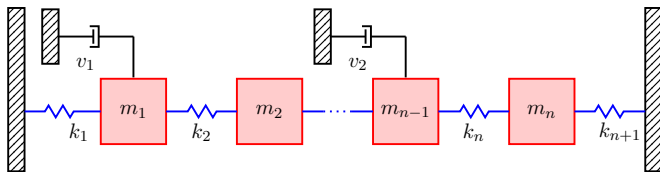


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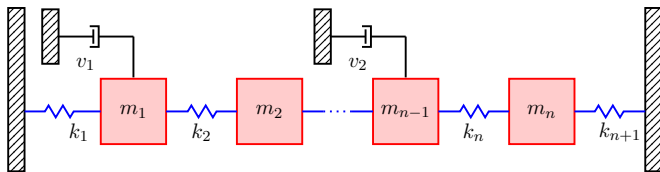


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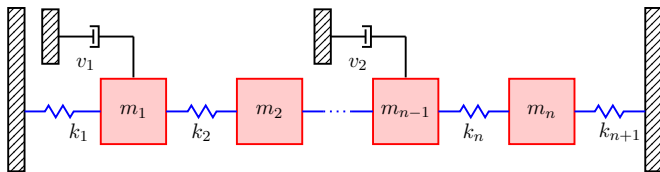


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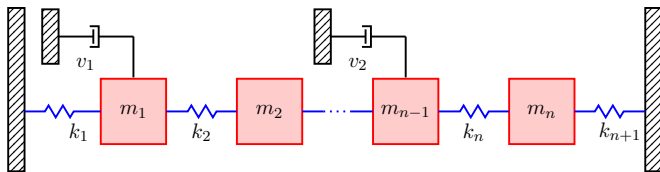


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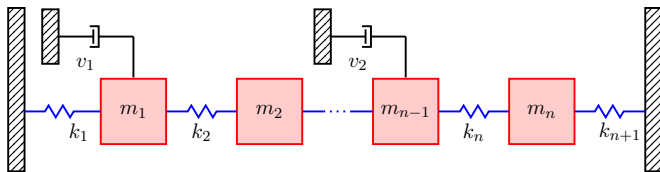


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We still consider a system:

$$M\ddot{x} + C\dot{x} + Kx = 0, \quad x(0) = x_0, \quad \dot{x}(0) = \dot{x}_0,$$

where $M \geq 0$, $C \geq 0$ and $K > 0$.

Simult. diagonal.

$$\Phi^T M \Phi = \begin{bmatrix} 0_{n_0} & \\ & I_m \end{bmatrix}, \quad \Phi^T K \Phi = \begin{bmatrix} \Omega_0^2 & \\ & \Omega_+^2 \end{bmatrix},$$

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Singular mass matrix



Now, the damping

$$D = \Phi^T (C_{in} + v \cdot C_{ex}) \Phi = \begin{bmatrix} D_{11} & D_{12} \\ D_{12}^T & D_{22} \end{bmatrix},$$
$$D_{11} \in \mathbb{R}^{n_0, n_0}, \quad D_{22} \neq 0.$$

All this implies

$$D_{11}\dot{x}_1 + D_{12}\dot{x}_2 + \Omega_0^2 x_0 = 0,$$
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which yields to the following linearization:

$$\begin{aligned}\dot{z} &= Az, \\ A &= \begin{bmatrix} -\Omega_0 D_{11}^{-1} \Omega_0 & 0_{n_0, m} & -\Omega_+ D_{11}^{-1} D_{12} \\ 0_{m, n_0} & 0_{m, m} & \Omega_+ \\ D_{12}^T D_{11}^{-1} \Omega_+ & -\Omega_+ & D_{12}^T D_{11}^{-1} D_{12} - D_{22} \end{bmatrix}.\end{aligned}$$

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Singular mass matrix – damping optimization



Here usually, $C_{in} = 0$ ($\alpha = 0$ or $\alpha \ll 1$). We optimize only v in

$$D_{ex} \doteq v\Phi^T C_{ex} \Phi$$

$$\text{tr}(ZX) = \min,$$

For the $n_0 \doteq \dim(\mathcal{N}(M)) = 1$ and $\alpha = 0$ (no internal damping) we have

$$f(v) = \text{tr}(X) = 2 \cdot \sum_i^{n-1} (X_{11})_{ii} + \sum_i^{n-1} \frac{\omega_n}{d_2} \frac{\eta_i}{\omega_i} (d_1)_i + v \frac{d_2^2}{2\omega_n^2} (2n - 1).$$

Thus, we approximate the trace function with

$$f(v) = \frac{a_0}{v} + b_0 v + c_0,$$

where the constants a_0 , b_0 and c_0 are obtained from $\text{tr}(X)(v_i)$, $i = 1, 2, 3$.

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$$D_{ex} \doteq v\Phi^T C_{ex} \Phi$$

$$\text{tr}(ZX) = \min,$$

For the $n_0 \doteq \dim(\mathcal{N}(M)) = 1$ and $\alpha = 0$ (no internal damping) we have

$$f(v) = \text{tr}(X) = 2 \cdot \sum_i^{n-1} (X_{11})_{ii} + \sum_i^{n-1} \frac{\omega_n}{d_2} \frac{\eta_i}{\omega_i} (d_1)_i + v \frac{d_2^2}{2\omega_n^2} (2n - 1).$$

Thus, we approximate the trace function with

$$f(v) = \frac{a_0}{v} + b_0 v + c_0,$$

where the constants a_0 , b_0 and c_0 are obtained from $\text{tr}(X)(v_i)$, $i = 1, 2, 3$.

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- **the novel approach for damping optimization for mechanical systems**

It is based on the new:

position search, base on one frequency damping optimization

viscosity optimization using new approximation for the trace function

error bound for the approximate solution of Lyapunov equation

- **singular mass case**

we presented new:

linearization

formula for the trace of solution of Lyapunov equation 1D case

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