

ELASTIC AND PLASTIC BENDING OF THE BEAMS BY FINITE DIFFERENCE
METHOD (FDM)

MOHAMMAD MAHDI DAVOUDI

A project report submitted in fulfilment of the
requirements for the award of the degree of
Master of Engineering (Mechanical)

Faculty of Mechanical Engineering
Universiti Teknologi Malaysia

JANUARY 2013

To my beloved father, mother, my sisters, and my best professor ever, Prof. Andreas

Öchsner, who all offered me unconditional support throughout the thesis

ACKNOWLEDGMENT

This dissertation would not have been possible without the guidance and the help of several individuals who in one way or another contributed and extended their valuable assistance in the preparation and completion of this study.

First and foremost, my utmost gratitude to PROF. DR.-ING. ANDREAS ÖCHSNER, my supervisor whose sincerity and encouragement I will never forget. PROF. DR.-ING. ANDREAS ÖCHSNER has been my inspiration as I hurdle all the obstacles in the completion this research work.

Last but not the least, my family and the one above all of us, the omnipresent God, for answering my prayers for giving me the strength to plod on despite my constitution wanting to give up and throw in the towel, thank you so much Dear Lord.

ABSTRACT

The Euler-Bernoulli beam model has a wide range of applications to the real life; such as nano electro mechanical system switches in small scale up to the Eifel tower in large scale. Advantages of FDM like simpler mathematical concept and easier programming have made scientist to choose this numerical method to solve many state-of-the-art physical problems of partial differential equations (PDE). There are researches done by using this method in solving many problems; while, how the nodes at the boundaries can be treated in the best way is still unclear. Therefore, this study is subjected to obtaining the beam behavior with the material in two ranges of elastic and ideal plasticity. Firstly, different schemes of FDM are applied to the PDE of the beam in the elastic range for six cases. Afterwards, loading increases that the material goes to the ideal plastic range. In both ranges, validity of the results by comparing with the analytical solutions need to be studied. Finally, the best FD scheme to implement the boundary conditions are determined. Effect of the point load on FDM is investigated. Moreover, optimum value of the vital parameters like number of nodes, layers and load increments are extracted. Advantages of FDM like simpler mathematical concept and easier programming have made scientist to choose this numerical method to solve many state-of-the-art physical problems of PDE. There are researches done by using this method in solving many problems; while, how the nodes at the boundaries can be treated in the best way is still unclear.

ABSTRAK

Kaedah pembezaan terhingga merupakan salah satu pilihan klasik daripada kaedah berangka kerana ia adalah kaedah pertama yang telah dibangunkan untuk penyelesaian hampiran. Terdapat banyak penyelidikan yang telah dijalankan dalam menyelesaikan pelbagai masalah dengan menggunakan kaedah ini, akan tetapi adalah masih tidak jelas mengenai nod yang harus digunakan di sempadan. Oleh itu, projek ini bertujuan membentangkan pemodelan rasuk dengan menggunakan kaedah pembezaan terhingga dengan keadaan sempadan yang sesuai bagi dua jenis rasuk: rasuk 'Euler-Bernoulli' dan rasuk 'Timoshenko' yang digunakan pada situasi dalam keadaan anjal/elastik. Bagi keadaan elastik dan plastik, terdapat dua situasi yang dikaji iaitu rasuk sokongan momen seragam dan rasuk julujur dengan beban teragih dan kedua-duanya hanya diaplikasikan pada rasuk 'Euler-Bernoulli'. Hasilnya menunjukkan bahawa aspek beban dan nod palsu yang terdapat semasa analisis adalah penting bagi pemilihan skim yang tepat. Selain itu, ia juga menunjukkan bahawa ketepatan meningkat dengan bilangan nod yang digunakan pada rasuk. Hasil kajian menunjukkan bagi pemodelan rasuk dalam julat anjal, adalah penting dalam membuat pilihan yang tepat pada keadaan sempadan bagi mendapatkan keputusan yang menumpu disebabkan bilangan nod akan mempengaruhi ketepatan keputusan. Dalam usaha untuk menggabungkan kelakuan plastik ke dalam skim pembezaan terhingga, pendekatan bertingkat diperkenalkan dan ia menunjukkan keupayaan untuk mengasingkan zon anjal dan plastik. Selain itu, beban peningkatan atau momen memainkan peranan yang penting dalam analisis julat elastik-plastik.

TABLE OF CONTENTS

| CHAPTER | TITLE | PAGE |
|----------|--|------|
| | DECLARATION | ii |
| | DEDICATION | iii |
| | ACKNOWLEDGEMENTS | iv |
| | ABSTRACT | v |
| | ABSTRAK | vi |
| | TABLE OF CONTENTS | vii |
| | LIST OF TABLES | xi |
| | LIST OF FIGURES | xii |
| | LIST OF SYMBOLS AND ABBREVIATIONS | xvi |
| | | |
| 1 | INTRODUCTION | 1 |
| | 1.1 Background of the Study | 1 |
| | 1.2 Objectives of the Study | 3 |
| | 1.3 Scope of the Study | 4 |
| | 1.4 Structure of the Research | 5 |
| | | |
| 2 | LITERATURE REVIEW | 6 |
| | 2.1 Numerical Approximation Methods | 6 |
| | 2.1.1 Finite Difference Method (FDM) | 6 |
| | a. Advantages | 7 |
| | b. Disadvantages | 7 |
| | 2.1.2 Finite Element Method (FEM) | 8 |
| | a. Advantages | 8 |

| | |
|--|-----------|
| b. Disadvantages | 9 |
| 2.1.3 Finite Volume Method (FVM) | 9 |
| 2.1.3 Boundary Element Method (BEM) | 9 |
| a. Advantages | 9 |
| b. Disadvantages | 10 |
| 2.2 New Application of FDM in Euler-Bernoulli Beams | 10 |
| 2.3 Finite Difference Modeling | 11 |
| 3 METHODOLOGY | 16 |
| 3.1 Finite Difference Approximation of Derivatives | 16 |
| 3.2 Derivation of Finite Difference Schemes for Simple Beam Problems in the Elastic Range | 19 |
| 3.2.1 Without Fictitious Nodes in Boundaries | 20 |
| a. Simply Supported Beam under Central Point Load | 20 |
| b. Both Sides Cantilevered Beam under Central Point Load | 25 |
| c. Simply Supported Beam under distributed Load | 28 |
| d. Both Sides Cantilevered Beam under Distributed Load | 32 |
| e. One Side Cantilevered Beam under Point Load | 34 |
| f. One Side Cantilevered Beam under Distributed Load | 38 |
| 3.2.2 With Fictitious Nodes in Boundaries | 41 |
| g. Simply Supported Beam under Central Point Load | 41 |
| h. Both Sides Cantilevered Beam under Central Point Load | 43 |
| i. Simply Supported Beam under Distributed Load | 45 |
| j. Both Sides Cantilevered Beam under Distributed Load | 47 |
| k. One side Cantilevered Beam under Point Load | 48 |
| l. One Side Cantilevered Beam under Distributed Load | 49 |
| 3.3 Derivation of Finite Difference Schemes for Simple Beam Problems in the Elastic-Plastic Range | 53 |
| 3.3.1 Simply Supported Beam under Pure Bending | 55 |
| 3.3.2 Layered Approach | 58 |
| 3.3.3 Layered Approach and Strain Criterion | 60 |
| 3.3.4 Newton-Raphson Method | 63 |

| | | |
|----------|--------------------------------------|----|
| 4 | RESULTS | 68 |
| | 4.1 Elastic Range | 68 |
| | 4.2 Plastic Range | 72 |
| 5 | CONCLUSION | 76 |
| | 5.1 Conclusions | 76 |
| | 5.2 Recommendations and Future Works | 77 |
| | REFERENCES | 78 |

LIST OF TABLES

| TABLE NO. | TITLE | PAGE |
|------------------|---|-------------|
| 1.1 | Gantt chart of the project | 5 |
| 3.1 | Finite difference approximations of second order accuracy ($O(\Delta X^2)$) for different derivatives | 18 |
| 3.2 | Boundary conditions of the simply supported beam | 21 |
| 3.3 | Boundary conditions of both sides cantilevered beam | 26 |
| 3.4 | Boundary conditions of one side cantilevered beam | 35 |
| 3.5 | Boundary conditions of one side cantilevered beam with distributed load | 39 |
| 4.1 | Accurate node numbers for FW/BW schemes in the boundaries | 69 |
| 4.2 | Accurate node numbers with centered scheme for equivalent cases of 5 | 71 |

LIST OF FIGURES

| FIGURE NO. | TITLE | PAGE |
|------------|--|------|
| 3.1 | Estimating the function of $u(X)$ for the nodes close to i | 16 |
| 3.2 | Simply supported beam under central point load | 20 |
| 3.3 | Discretization of the domain by n nodes | 20 |
| 3.4 | Both sides cantilevered beam under central point load | 25 |
| 3.5 | Discretization of the domain by n nodes | 26 |
| 3.6 | Simply supported beam under distributed load | 29 |
| 3.7 | Discretization of the domain by n nodes | 29 |
| 3.8 | Discretization of the both sides cantilevered beam by n nodes | 32 |
| 3.9 | One side cantilevered beam under point load | 34 |
| 3.10 | Discretization of the One side cantilevered beam by n nodes | 35 |
| 3.11 | One side cantilevered beam under distributed load | 38 |
| 3.12 | Discretization of the One side cantilevered by n nodes | 38 |
| 3.13 | Discretization of the Simply supported with point load by $n + 2$ nodes | 41 |
| 3.14 | Discretization of the both sides cantilevered beam by $n + 2$ nodes | 43 |
| 3.15 | Discretization of the Simply supported beam under distributed load by $n + 2$ nodes | 45 |
| 3.16 | Discretization of the both sides cantilevered under distributed load by $n + 2$ nodes | 47 |
| 3.17 | Discretization of the One side cantilevered beam under point load by $n + 2$ nodes | 48 |
| 3.18 | Discretization of the One side cantilevered beam under distributed load by $n + 2$ nodes | 52 |
| 3.19 | Different types of hardening materials | 54 |
| 3.20 | Simply supported beam under pure bending | 55 |

| | | |
|------|---|----|
| 3.21 | Monotonic loading | 56 |
| 3.22 | Layered approach and beam discretization | 58 |
| 3.23 | Layered approach flow chart | 59 |
| 3.24 | strain criterion to identify which layer passed to plastic range | 60 |
| 3.25 | Trend of modulus of elasticity with nodal displacement | 65 |
| 3.26 | loading incrementally between the elastic and plastic limits | 67 |
| 4.1 | Accuracy of centered difference scheme in the boundaries | 68 |
| 4.2 | Accuracy of FW/BW schemes in the boundaries | 69 |
| 4.3 | Accuracy of centered scheme for equivalent cases of 5 | 70 |
| 4.4 | Comparison between the accuracy of centered and FW/BW schemes | 71 |
| 4.5 | Comparison between the numerical, a, and analytical solution, b | 72 |
| 4.6 | Effect of load increments on relative error for 101 layer and $Lr = 0.9$ | 73 |
| 4.7 | Effect of number of layers on relative error for 47 load increments and $Lr = 0.9$ | 73 |
| 4.8 | Optimizing the layer numbers when the number of increments is minimum for 101 layers, when $Lr = 0.9$ | 74 |
| 4.9 | Distributing load increments between elastic limit and $Lr = 0.95$ in one step of 30 layers | 75 |
| 4.10 | Subdividing load increments between elastic limit and $Lr = 0.95$ | 75 |

LIST OF SYMBOLS

| Symbol | Definition |
|----------------|---|
| n | - Number of nodes |
| m | - Number of layers |
| p | - Number of load increments |
| Lr | - Load ratio |
| ε | - Acceptable amount for convergence |
| i | - Integer for number of nodes |
| j | - Integer for number of layers |
| k | - Integer for increment of applied load |
| t | - Integer for iteration of the solution |
| M | - Applied load |
| M_{lim}^{el} | - Maximum limit of elastic moment |
| M_{lim}^{pl} | - Maximum limit of plastic moment |
| $h_p _i$ | - Height of plastic layer of node I (from the bottom) |
| Δy | - Thickness of each layer |
| Δx | - Distance between two nodes |
| h_j | - Height of layer j (from the bottom) |
| $cnvg$ | - Convergence criterion |
| $s(j, i)$ | - Shows whether each layer (j) of a node (i) is in either elastic ($E_e = E$) or plastic ($E_p = 0$) range. |
| $ss(j, i)$ | - Equivalent to EI for each layer of a node. |
| $S(i)$ | - Equivalent to summation of EI of all layers of a node (normalized EI of node i) |
| $[SS]$ | - Normalized stiffness matrix, or the matrix equivalent to EI matrix |
| $[Un]$ | - Normalized beam deflection matrix for all iterations |

CHAPTER 1

INTRODUCTION

1.1 Background of the study

Most of the physical phenomena running into different areas of science, such as electro-magnetic, fluid and solid mechanics, can be modeled mathematically by partial differential equations (PDE) [1]. The grid generation strategies employed in numerically solving nonlinear partial differential equations representative of complex physical phenomena involving complex geometry are discussed. A historical perspective of evolving distinct strategies and methodologies for static and dynamic grid generation in view of increased demand for computational field simulations (CFS) is presented [1].

Obtaining an appropriate mathematical model for beam problems especially for the elastic-plastic case is an important issue. Many researches have been done to solve the partial differential equations for beams which require efficient numerical methods. Numerical solution methods have become one of the most successful methods of solving a PDE particularly for complicated equations or geometries. If the discretization step contains the analysis starting from the mathematical equation which usually is in terms of partial differential equations, this will result in procedures of numerical methods for

partial differential equations [2]. The discretization step is solved and this result is representing the original physical problem based on the mathematical equations at the first stage of analysis.

There are some classical choices of numerical approximation methods such as the finite difference method (FDM), the finite element method (FEM), the finite volume method (FVM) and the boundary element method (BEM) [2]. In this study, the focus is on modeling using the finite difference method (FDM), which is one of the best choices in the analysis of many practical problems. As more new algorithms have been produced and the availability of faster computers, all these methods were evolved in a lot of areas such as stress analysis, heat transfer and electromagnetic theory, potential theory, fracture mechanics, fluid mechanics, elasticity, elastostatics and elastodynamics, biological and biomedical cases.

Euler introduced finite difference schemes for the first time (1707-1783) and his equation on beams was applied to the Eifel Tower as a large scale engineering problem for the first time. He had used the method to find the approximation of differential equations and only after 1945 many research activities regarding FDM is been applied and explored. It works by defining the next value in a sequence of numbers in terms of preceding ones. This approach has been utilized in many different fields such as applied mechanics, fluid flow, wave equation etc. FDM is based on Taylor's series expansion and there are three major types of approximation in finite difference methods, namely forward, backward and central finite difference approximations [4] where these approximations apply the function values at a set mesh point and approximate the value of derivative at the left most, right most and the central mesh points, respectively. In addition, Taylor says that the more information of the function at the node, the more order of accuracy in results.

Beams are divided in two major groups, Euler-Bernoulli and Timoshenko beams. Their difference in general is that the Euler-Bernoulli beam theory does not take the transverse shear and through-the-depth normal strains into account [5] which normally would involve slender beams where the length is more than 10 times of the

width. This beam works on the assumption that the straight lines normal to the mid-plane before and after deformation is remained [6]. However, the Timoshenko beam theory includes the shear deformation effect and the shear correction factor is been introduced to factor the shear force [6-8]. The Timoshenko beam is a second order theory which means it can predict two types of vibration which are the flexible shear motion and the thickness shear motion [9].

In this project, the beam investigations are divided into two cases which are the elastic range and plastic range. The elastic deformation is defined as when a stress versus strain is plotted, the linear function will show the elastic region whereby the material can still assume to its original shape [10]. Plastic deformation defines as a shape of solid body change permanently as a result from the load or stress applied beyond the elastic limit [11].

Beams with a simple structure with a simple geometry and boundary conditions have been investigated through this project. The analytical solution has been used for a comparison with finite difference schemes. At first, the analysis is focused on the elastic behavior and extended to plastic behavior which is the more complicated objective of the study.

1.2 Objectives of the study

The objectives of this research are to identify the best FDM approach for bending problems of elastic and elastic-plastic that result in the desired accuracy. Afterwards, the obtained results from FDM need to be compared with the analytical solutions. Then, the optimum number of each parameter such as number of nodes, layers, load increments need to be investigated. On the basis of achievements, there would be recommendations for the best way to implement boundary conditions.

1.3 Scopes of the study

Scopes of this project are:

1. Elastic Bending Problems
 - A. Analytical solutions
 - B. FD Solution
 - C. Evaluation of the results
2. Elastic-Plastic bending problems
 - A. Analytical solutions
 - B. FD Solution
 - C. Evaluation of the results
3. Presentation and Documentation

1.4 Structure of the research

Table 1.1 Gantt chart of the project

| Task | | Semester 2 Session 2011/2012 | | | | | Semester 1 Session 2012/2013 | | | | | |
|--|---------------------|------------------------------|---|---|---|---|------------------------------|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 1 | 2 | 3 | 4 | 5 | 6 |
| Elastic | Literature review | █ | | | | | | | | | | |
| | Analytical solution | █ | █ | | | | | | | | | |
| | FDM Solution | | █ | █ | █ | █ | | | | | | |
| | Evaluation results | | | | █ | █ | | | | | | |
| Elastic-plastic | Literature review | | | | | | █ | █ | | | | |
| | Analytical solution | | | | | | | █ | █ | █ | | █ |
| | FDM Solution | | | | | | | █ | █ | █ | █ | █ |
| | Evaluation results | | | | | | | | | █ | █ | █ |
| Presentation, Documentation and Publications | | | | | | █ | | | | | █ | █ |

REFERENCES

- [1] M. Sari, "Solution of the Porous Media Equation by a Compact Finite Difference Method," Hindawi Publishing Corporation - Mathematical Problems in Engineering, 2009.
- [2] C. Mattiussi, "The Finite Volume, Finite Element, and Finite Difference Methods as Numerical Methods for Physical Field Problems," URL:
<http://citeseerx.ist.psu.edu/viewdoc/download?doi=10.1.1.17.4330&rep=rep1&type=pdf>, Cited 11th April 2011.
- [3] M. Mushtaq, et al., "Advantages and Disadvantages of Boundary Element Methods for Compressible Fluid Flow Problems," Journal of American Science, vol. 6, 2010.
- [4] R. O. Ishtiaq Rasool Khan, "Taylor series based finite difference approximations of higher-degree derivatives," Journal of Computational and Applied Mathematics, vol. 154, pp. 115-124, 2003.
- [5] A. Tessler, "Refinement of timoshenko beam theory for composite and sandwich beams using zigzag kinematics.," NASA/TP-2--7-215086, 2007.
- [6] C. M. Wang, et al., "Beam Bending Solutions Based in Nonlocal Timoshenko Beam Theory," Journal of Engineering Mechanics, 2008.
- [7] A. P. Gupta, "Transverse Vibration of a Solid Rectangular Beam," 1966.
- [8] T. Krauthammer, et al., "Analysis Of Impulsively Loaded Reinforced Concrete Structure Elements I. Theory," Computer & Structure, vol. 48, pp. 851-860, 1993
- [9] T. Krauthammer, et al., "Response of Structural Concrete Elements to Severe Impulse Load," Computer & Structure, vol. 53, pp. 119-130, 1994
- [10] "Elastic Deformation," URL:<http://www.chemistry-dictionary.com/definition/elastic+deformation.html>, (Cited 10th July 2011).
- [11] "Plastic Deformation," URL:<http://www.answers.com/topic/plastic-deformation>, (Cited 10th July 2011).
- [12] P. Tuominen and T. Jaako, "Generation of Beam Elements Using The Finite Difference Method," Computers & Structures, vol. 44, pp. 223-227, 1992.
- [13] J. Peiro and S. Sherwin, "Handbook of Materials Modeling," Springer., Netherlands, vol. 1: Methods and Models, pp. 1-32, 2005.
- [14] S. R. Ahmed, et al., "A general mathematical formulation for finite-difference solution of mixed-boundary-value problems of anisotropic materials," Computers and Structure, pp. 35-51, 2005.
- [15] M. D. Baker and D. D. Sheng, "On the consistency of finite difference approximations of the Black-Scholes equation on nonuniform grids,"

- Involve a journal of mathematics, vol. 2, 2009.
- [16] W. H. Gray and N. M. Schnurr, "A comparison of the finite element and finite difference methods for the analysis of steady two dimensional heat conduction problems," *Computer Methods in Applied Mechanics and Engineering*, vol. 6, pp. 243-245, 1975.
- [17] C. B. Pinca, et al., "Finite Element Analysis of an Overhead Crane Bridge," *Proceedings of the 2nd WSEAS International Conference on Finite Differences, Finite Elements, Finite Volumes, Boundary Elements 2009*.
- [18] U. K. Chakravarty, "On the modeling of composite beam cross-section," *Composite*, 2011.
- [19] S. A. Hossein, et al., "A New Finite Difference Approximation for Numerical Solution of Simplified 2-D Quasilinear Unsteady Biharmonic Equation," *Proceedings of the International MultiConference of Engineers and Computer Scientists*, vol. II IMECS, 2009.
- [20] K.S.Thankane and T.Stys, "Finite Difference Method for Beam Equation with Free Ends Using Mathematica," *Southern Africa Journal of Pure and Applied Mathematics*, vol. 4, pp. 61-78, 2009.
- [21] S. R. Ahmed, et al., "Numerical solution of both ends fixed deep beams," *Computers & Structures*, vol. 61, pp. 21-29, 1996.
- [22] M. Z. Hossain, et al., "An efficient algorithm for finite difference modeling of mixed boundary value elastic problems," *Advances in Engineering Software*, pp. 41-55, 2006.
- [23] F. G. Shuman and J. D. Stackpole, "NOTE ON THE FORMULATION OF FINITE DIFFERENCE EQUATIONS INCORPORATING A MAP SCALE FACTOR," *Monthly Weather Review*, vol. 96, pp. 157-161, 1968/03/01 1968.
- [24] "Taylor Series,"
URL:<http://mathworld.wolfram.com/TaylorSeries.html>, (Cited 9th July 2011).
- [25] "Taylor series," URL:http://en.wikipedia.org/wiki/Taylor_series, (Cited 9th July 2011).
- [26] E. Kreyszig, "Advanced Engineering Mathematics," 9th edition. John Wiley & Sons Inc, p. 684, 2006.
- [27] "Euler-Bernoulli Beam Equation,"
URL:
http://en.wikipedia.org/wiki/Euler%20%80%93Bernoulli_beam_equation,
(Cited 30th March 2011).
- [28] S. Krenk, "Mechanics and analysis of beams, columns and cables : a modern introduction to the classic theories," 2nd ed. New York : Springer, 2001.
- [29] W. F. Cen. and T. Atsuta, "Theory of Beam-Columns, Volume 1: In-Plane Behavior and Design," 1 ed. McGraw-Hill, Inc., New York, p. 122, 2008.

- [30] R. C. Hibbeler, "Mechanics of materials," 7th ed. Prentice Hall., New York, 2008.
- [31] K. J. Bathe, "Finite Element Procedures In Engineering Analysis," Prentice Hall, Inc, Eaglewood Cliffs, New Jersey 07632, 1982.
- [32] "Timoshenko's Beam Equation," URL : <https://ccrma.stanford.edu/~bilbao/master/node163.html>, (Cited 30th March 2011).
- [33] "Stress, Strain and Young's Modulus," URL: http://www.engineeringtoolbox.com/stress-strain-d_950.html, (Cited 10th July 2011).
- [34] R.E.Hobbs and A.M.Jowharzadeh, "An incremental analysis of beam-column and frames including finite deformations and bilinear elasticity," Computers & Structures, vol. 9, pp. 323-330, 1977.
- [35] J. Chakrabarty, "Theory Of Plasticity," 3rd ed. Elsevier Butterworth-Heinemann:USA, 2006.
- [36] J.Bryan Ma, L. Jiang and S.F. Asokantan, "Influence of surface effects on the pull-in instability of NEMS electrostatic switches", 21st Nanotechnology, 23rd Nov. 2010.
- [37] S. K. Deb Nath and C. H. Wong, " Finite-Difference Solution of a Both-End-Fixed Orthotropic Composite Beam under Uniformly Distributed Loading Using Displacement Potential Function Formulation", American Society of Civil Engineers. 2011.