

Structural Integrity Prediction for Complex Engineered Systems

Seung-Kyum Choi

Systems Realization Laboratory
G. W. Woodruff School of Mechanical Engineering
Georgia Institute of Technology
Savannah, GA, 31407
email: schoi@me.gatech.edu

Abstract

A primary challenge of stochastic analysis is to discover rigorous ways to forecast the low probability of failure which is critical to reliability constraints. In this study, a new framework is proposed for the accurate estimation of the low failure probability. Combining the excellent advantages of the Polynomial Chaos Expansion (PCE), Karhunen-Loeve transform, and local regression method will result in a new simulation-based modeling technique that enables the accuracy of the structural integrity prediction. The proposed procedure can allow for realistic modeling of sophisticated statistical variations, and facilitate to achieve improved reliability by eliminating unnecessary conservative approximations. A common approach to the computationally-expensive procedure of the probabilistic methods is to approximate the system response using relatively inexpensive surrogate modeling techniques. In the approximation of the response function, the accuracy depends on the choice of the basis function and the sampling method including the choice of the sampling region and the position of the sampling points. An effective choice of the basis function for the uncertainty analysis is the direct use of stochastic expansions, i.e. PCE, since the stochastic expansions provide analytically appealing convergence properties based on the concept of a random process. The PCE can reduce computational effort of uncertainty quantification in engineering design applications where the system response is computed implicitly. To achieve a high quality surrogate model, a local regression method, namely Moving Least-Squares Method (MLSM), is integrated to a previously developed probabilistic decision support framework. The stochastic modeling process repeats and recalibrates the PCE model with the local regression scheme until sufficient model adequacies are achieved. This will allow the accurate estimation of the low probability of failure with limited sampling points. Several specific examples including a supercavitating torpedo are presented to illustrate how the method is used to provide a quantitative basis for developing robust designs associated with the low probability of failure.

References

- [1] Lancaster, P. and Salkauskas, K., 1981, "Surfaces Generated by Moving Least-Squares Methods," *Math. Comput.*, Vol. 37, pp. 141–158.
- [2] Stone, C.J., 1977, "Consistent Nonparametric Regression," *The Annals of Statistics*, Vol. 5, pp. 595-645.

- [3] Cleveland, W., 1979, "Robust Locally Weighted Regression and Smoothing Scatterplots," *Journal of the American Statistical Association*, Vol. 74, pp. 829-836.
- [4] Katkovnik, V., 1979, "Linear and Nonlinear Methods of Nonparametric Regression Analysis," *Soviet Automatic Control*, Vol. 5, pp. 25-34.
- [5] Toropov, V., Schramm, U., Sahai, A., Jones, R., and Zeguer, T., 2005, "Design Optimization and Stochastic Analysis based on the Moving Least Squares Method," 6th World Congresses of Structural and Multidisciplinary Optimization, June, 2005, Brazil.
- [6] Choi, S., Grandhi, R.V., Canfield, R.A. and Pettit, C.L., 2004, "Polynomial Chaos Expansion with Latin Hypercube Sampling for Estimating Response Variability," *AIAA Journal*, Vol. 42, No. 6, pp. 1191-1198.
- [7] Choi, S., Grandhi, R.V., and Canfield, R.A., 2004, "Structural Reliability under non-Gaussian Stochastic Behavior," *Computers and Structures*, Vol. 82, pp. 1113-1121.