

Fig. 1. Member forces and deformations in global coordinates.

Most of the methods for solving the nonlinear system of equations are time-consuming and expensive in the case of nonlinear analysis of complex structures, and many of them diverge during passing the limit points. The reason for these disadvantages is that in structures with complex behavior, the load–displacement curve is a sequence of softening and hardening states with limit points. Therefore, nonlinear analysis of such structures is often impossible by simple incremental iterative methods. The simple incremental iterative methods are conducted in successive load increments or displacements increments. Since the load level is constant in load increment method, passing the limit points is not possible and, hence, more efficient techniques are needed.

In this paper, an algorithm based on homotopy is designed to improve efficiency and accuracy of nonlinear analysis. The Newton-like and perturbation method developed by Golbabai and Javidi [18] for solution of limited system of nonlinear equations in applied mathematics is considered here. Based on Homotopy analysis the method is modified, reformulated and is also extended for large system of nonlinear equations as required in structural analysis. The method developed here is applied for engineering problems such as nonlinear structural analysis of plane frames. Crisfield method [9] is applied in order to pass the limit points. Newton–Raphson method is used in the phase of modifying iterations. The proposed method accelerates this phase of analysis. As will be shown, application of the algorithm efficiently reduces the number of iterations and hence the computational time for nonlinear analysis of steel plane frames with different plastic hinge type.

2. Geometrical nonlinear analysis of plane frame

2.1. Member force–deformation relation

Fig. 1 shows a beam–column element of length L , cross-sectional area A , moment inertia of section I and modulus of elasticity E , subjected to member end forces in global coordinates: $\{F\} = \{F_1 F_2 F_3 F_4 F_5 F_6\}^T$.

For the plane frame member in its initial configuration, the global nodal coordinates are defined as (X_1, Y_1) for node 1 and (X_2, Y_2) for node 2 while in its current configuration, the coordinates are defined by $(X_1 + V_1, Y_1 + V_2)$ and $(X_2 + V_4, Y_2 + V_5)$ for node 1 and 2, respectively.

In Fig. 2 a plane frame member is shown subjected to member forces in local coordinates. These forces cause an axial deflection δ , and end rotations θ_1 and θ_2 at the ends 1 and 2, respectively. The

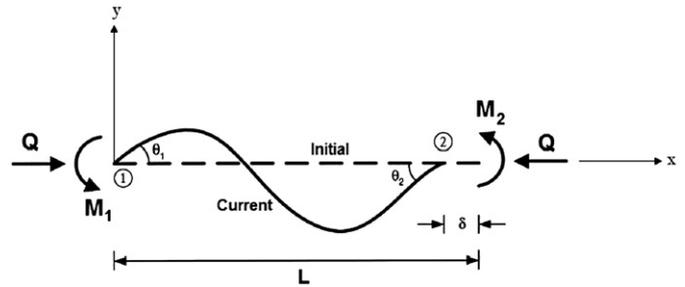


Fig. 2. Member forces and deformations in local coordinates.

sign conventions for forces and displacements are also shown in Fig. 2.

The slope–deflection equations for this member are;

$$M_1 = \frac{EI}{L}(c_1\theta_1 + c_2\theta_2), \quad M_2 = \frac{EI}{L}(c_2\theta_1 + c_1\theta_2) \quad (1)$$

The element axial force Q can be expressed as [2]:

$$Q = AE \left[\frac{\delta}{L} - b_1(\theta_1 + \theta_2)^2 - b_2(\theta_1 - \theta_2)^2 \right] \quad (2)$$

in which c_1 and c_2 are the stability functions. For the state of compression, these functions are given by [2]:

$$c_1 = \frac{\varphi(\sin\varphi - \varphi\cos\varphi)}{2(1 - \cos\varphi) - \varphi\sin\varphi}, \quad c_2 = \frac{\varphi(\varphi - \sin\varphi)}{2(1 - \cos\varphi) - \varphi\sin\varphi} \quad (3)$$

$$\varphi^2 = \frac{QL^2}{EI} = \pi^2 q \quad (4)$$

where φ and q are parameters expressing the influence of the axial load on the element stiffness. Similarity, for tensile loads, the stability functions are obtained as [2]:

$$c_1 = \frac{\psi(\sinh\psi - \psi\cosh\psi)}{2(\cosh\psi - 1) - \psi\sinh\psi}, \quad c_2 = \frac{\psi(\psi - \sinh\psi)}{2(\cosh\psi - 1) - \psi\sinh\psi} \quad (5)$$

$$\psi^2 = -\frac{QL^2}{EI} = -\pi^2 q \quad (6)$$

c_1 and c_2 are inter-related by bowing functions. b_1 and b_2 are expressed as:

$$b_1 = \frac{(c_1 + c_2)(c_2 - 2)}{8\pi^2 q}, \quad b_2 = \frac{c_2}{8(c_1 + c_2)}. \quad (7)$$

For members free of axial force, the stability functions c_1 and c_2 are reduced to constants as $c_1 = 4$ and $c_2 = 2$.

2.2. Equilibrium equation

The equilibrium equation for the structure can be written as:

$$f_i(x_1, x_2, \dots, x_n) = P_i \quad (8)$$

where $\{x\} = \{x_1, x_2, \dots, x_n\}^T$ denotes the vector of generalized coordinates formed from translations of nodes, $\{f\}$ is the vector of resultant internal forces which is a highly nonlinear function of $\{x\}$. The load–deflection relations show that it is almost impossible to explicitly

solve these equations. For computational purpose, it is useful to apply the differential form of the equation:

$$\{\Delta x\} = [\tau]^{-1} \{\Delta P\} \quad (9)$$

in which $\{\Delta x\}$ stands for incremental displacements, $\{\Delta P\}$ represents load increments, and $[\tau] = \left[\frac{\partial^2 i}{\partial x_j^2} \right]$ constitutes the system tangent stiffness matrix which is explained in the following.

2.3. Tangent stiffness matrix

The stiffness matrix considered and used here is based on Eulerian beam-column theory [19]. The nodal force–displacement relationship is defined using a global stiffness matrix which is assembled from the element stiffness matrices. The member tangent stiffness matrix in local coordinates, $[t]$ is expressed by the following relation:

$$t_{ij} = \frac{\partial S_i}{\partial d_j} + \frac{\partial S_i}{\partial q} \cdot \frac{\partial q}{\partial d_j}, \quad i, j = 1, 2, 3 \quad (10)$$

in which $S_1 = M_1, S_2 = M_2, S_3 = Q, d_1 = \theta_1, d_2 = \theta_2$ and $d_3 = \delta$. Substituting these parameters into Eq. (10), the equilibrium equation can be written as:

$$\begin{bmatrix} M_1 \\ M_2 \\ Q \end{bmatrix} = \frac{EI}{L} \begin{bmatrix} c_1 + \frac{G_1^2}{\pi^2 H} & c_2 + \frac{G_1 G_2}{\pi^2 H} & \frac{G_1}{LH} \\ c_2 + \frac{G_1 G_2}{\pi^2 H} & c_1 + \frac{G_2^2}{\pi^2 H} & \frac{G_2}{LH} \\ \frac{G_1}{LH} & \frac{G_2}{LH} & \frac{\pi^2}{L^2 H} \end{bmatrix} \begin{bmatrix} \theta_1 \\ \theta_2 \\ \delta \end{bmatrix} \quad (11)$$

in which:

$$G_1 = \frac{\partial c_1}{\partial q} \theta_1 + \frac{\partial c_2}{\partial q} \theta_2, \quad G_2 = \frac{\partial c_2}{\partial q} \theta_1 + \frac{\partial c_1}{\partial q} \theta_2 \quad (12)$$

and

$$H = \frac{\pi^2 I}{L^2 A} + \frac{\partial b_1}{\partial q} (\theta_1 + \theta_2)^2 + \frac{\partial b_2}{\partial q} (\theta_1 - \theta_2)^2. \quad (13)$$

The global tangent stiffness matrix, $[\tau]$, is obtained by transferring local coordinates into the global coordinate. A detailed discussion on calculation of $[\tau]$ is provided in reference [2].

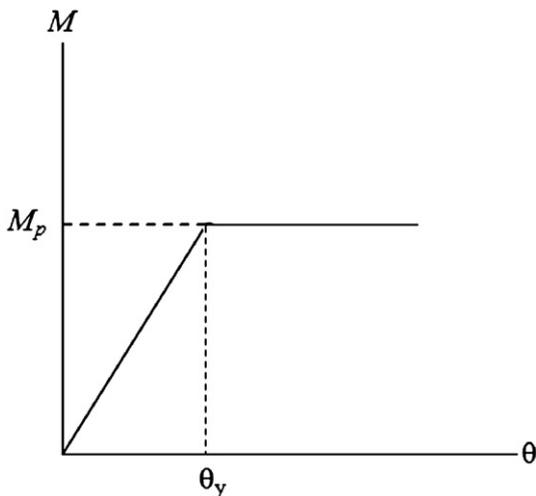


Fig. 3. Material behavior.

3. Elastic perfectly-plastic material

A perfectly plastic material associated with plastic hinge concept is used in this study to consider material non-linearity effect. In an elastic perfectly-plastic material, the effects of strain hardening are disregarded. It further implies that once the yield moment M_p is reached, the material yields and cannot withstand further stress. Such a behavior is schematically shown in Fig. 3 for elastic perfectly-plastic material.

It is of note that M_p (yield moment) is commonly defined by a yield criterion. Variety of yield criteria defining M_p has been introduced in structural engineering. In this paper, four yield criteria considering bending moment and axial force interaction are used these yield criteria are use for steel elements. These criteria and their corresponding descriptive relations are shown below:

a) Bilinear formula commonly used is expressed as [2]:

$$M_{pc} = \begin{cases} M_p & \text{for } \frac{|Q|}{Q_y} \leq 0.15 \\ 1.18M_p \left(1 - \frac{|Q|}{Q_y}\right) & \text{for } \frac{|Q|}{Q_y} > 0.15 \end{cases} \quad (14)$$

b) Simple criterion which is a linear relation between moment and axial force and is expressed as follows [20]:

$$M_{pc} = M_p \left(1 - \frac{|Q|}{Q_y}\right). \quad (15)$$

c) Quadratic relation between moment and axial force which is described by the following relation [20]:

$$M_{pc} = M_p \left(1 - \left(\frac{|Q|}{Q_y}\right)^2\right). \quad (16)$$

d) AISC–LRFD criterion which is quoted below [21]:

$$M_{pc} = \begin{cases} M_p \left(1 - \frac{|Q|}{2Q_y}\right) & \text{for } \frac{|Q|}{Q_y} < 0.2 \\ \frac{9}{8}M_p \left(1 - \frac{|Q|}{Q_y}\right) & \text{for } \frac{|Q|}{Q_y} \geq 0.2 \end{cases} \quad (17)$$

In the above relations, M_p is full plastic moment capacity in the absence of axial force (equal to ZF_y); M_{pc} represents reduced plastic moment capacity in the presence of axial force ($Q_y = AF_y$); where F_y denotes yield stress, and Z stands for plastic modulus.

These criteria are schematically shown in Fig. 4 which provides a base of graphical comparison in a non-dimensional coordinates.

It should be noted that in inelastic analysis, the tangent stiffness matrix introduced in Section 2.3 has to be modified. A detailed discussion on the inelastic analysis can be found in [2].

4. Nonlinear analysis algorithm

4.1. Newton–Raphson method

General Newton–Raphson method is one of the numerical methods for iterative solution of nonlinear equations. In this method, an approximate solution is initially assumed to which an unknown value is subsequently added as a correcting factor to improve the initial solution. Using Taylor series, a system of nonlinear equations can be transformed into a linear form, the solution of which provides the necessary correcting factors to achieve an improved state of the

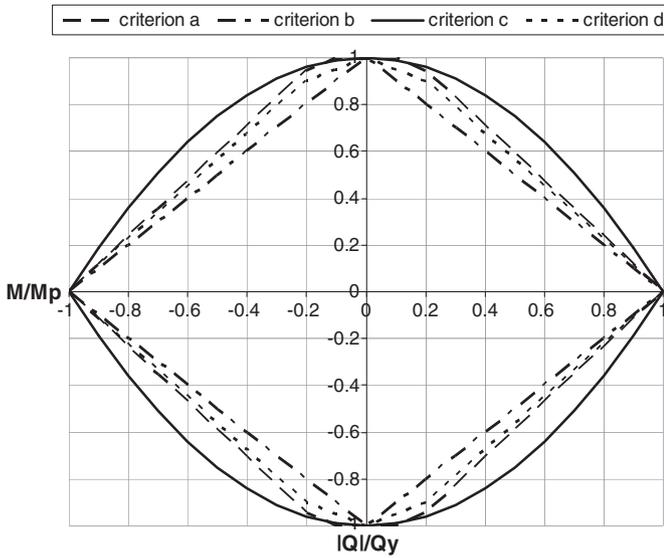


Fig. 4. Various types of yield criteria.

solution. This process is continued or repeated until convergence is reached within an acceptable tolerance [22,23].

4.2. Conjugate gradient (CG) method

The problem of solving nonlinear equations by the CG method may be viewed as the problem of minimizing a twice continuously differentiable and non-quadratic function. Papadrakakis and Gantes [6] applied this procedure to truncate the Newton–Raphson method. For further details about this method, interested readers could refer to reference [6].

4.3. Proposed HPM for the nonlinear analysis

In this section, a newly developed approach based on HPM is described for solution of nonlinear equations. The method is applied to the nonlinear analysis of plane frames. As mentioned before, the HPM approach appears to be an attractive tool for solving of nonlinear equations systems. In this method, a nonlinear system of equations is transformed to a series of linear and nonlinear parts. These sets of equations are then solved iteratively. Finally, a linear series of the solutions completes the answer if convergence has reached. In the following, the development of new formulation for solving nonlinear equation systems is described. It is followed by introduction of an algorithm developed for solution of nonlinear problems especially for analysis of planar frames. This algorithm can be used to improve a nonlinear analysis which is based on displacement control method.

Consider a series of n nonlinear equation $g_1(x), g_2(x), \dots, g_n(x)$ with n variable x_1, x_2, \dots, x_n such that:

$$\{g(x)\} = 0 \tag{18}$$

in which

$$\{x\} = \{x_1, \dots, x_n\}^T \tag{19}$$

$$\{g(x)\} = \{g(x_1), \dots, g(x_n)\}^T \tag{20}$$

If, respectively, x^* and w be the exact solution of system of equations and the initial guess, Taylor series can be used to expand Eq. (18) as follows:

$$\{g(x)\} = \{g(w)\} + [J(w)](\{x\} - \{w\}) + \{G(x)\} = 0 \tag{21}$$

where $\{G(x)\}$ is defined by the following relation:

$$\{G(x)\} = \{g(x)\} - \{g(w)\} - [J(w)](\{x\} - \{w\}) \tag{22}$$

and $[J(x)]$ is a Jacobin matrix in which J_{ij} is positioned at i th row and j th column and is mathematically described by the following relation:

$$J_{ij} = \frac{\partial g_i}{\partial x_j} \tag{23}$$

The following equation can then be solved for $\{x\}$:

$$\{x\} = \{w\} - [J(w)]^{-1} (\{g(w)\} + \{G(x)\}) \tag{24}$$

To reach approximate solution for $\{x\}$ from Eq. (24), Homotopy is first shaped:

$$H(\bar{x}, p) = \{\bar{x}\} - \{w\} - [J(w)]^{-1} (\{g(w)\} + p\{G(\bar{x})\}) = 0 \tag{25}$$

In which p number is a coefficient that varies within a range 0 through 1. In special case of $p = 0$, Eq. (25) is reduced to:

$$H(\bar{x}, 0) = \{\bar{x}\} - \{w\} - [J(w)]^{-1} \{g(w)\} = 0 \tag{26}$$

On the other hand, if p is assigned unity, $p = 1$, Eq. (25) is defined by:

$$H(\bar{x}, 1) = \{\bar{x}\} - \{w\} - [J(w)]^{-1} (\{g(w)\} + \{G(\bar{x})\}) = 0 \tag{27}$$

In the latter situation, $\{\bar{x}\}$ will be equal to $\{x^*\}$ which further implies that exact solution has been reached. The answer to the Eq. (25) can be obtained as:

$$\{\bar{x}\} = \{x_0\} + p\{x_1\} + p^2\{x_2\} + \dots \tag{28}$$

It follows that solution of Eq. (24) may be reached if the following relation is used:

$$\{x_*\} = \lim_{p \rightarrow 1} \{\bar{x}\} = \{x_0\} + \{x_1\} + \{x_2\} + \dots \tag{29}$$

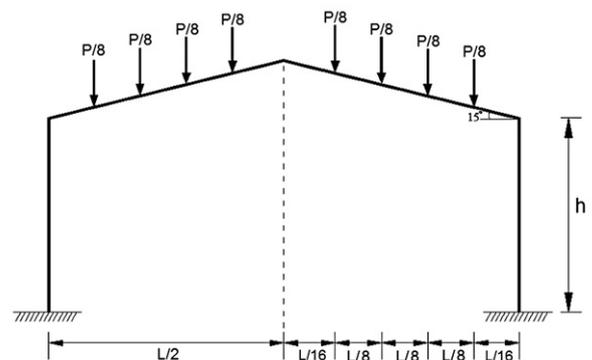


Fig. 5. Structure's geometry example 1.

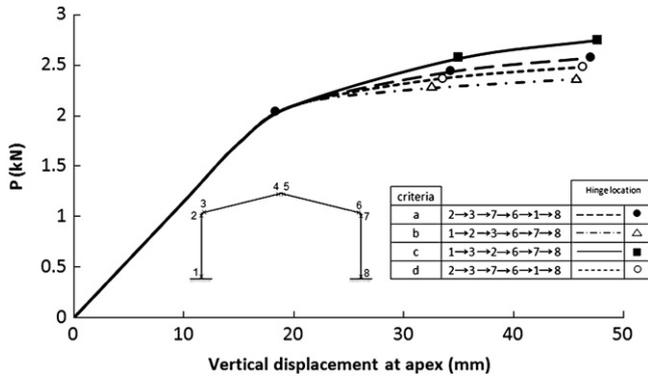


Fig. 6. Load–deflection curve for example 1.

Substituting Eq. (28) into Eq. (25) and using Taylor series of $\{G_{(x)}\}$ around $\{x_0\}$ one obtains [24]:

$$\{x_0\} + p\{x_1\} + p^2\{x_2\} \dots = \{w\} + [J_{(w)}]^{-1} \{g_{(w)}\} + p[J_{(w)}]^{-1} \left(\{G_{(x_0)}\} + [J_{(x_0)}]^{-1} (p\{x_1\} + p^2\{x_2\} + \dots) \right) = 0. \quad (30)$$

In Eq. (30) coefficients of different powers for p in both sides of relation is considered which results in:

$$\{x_0\} = \{w\} - [J_{(w)}]^{-1} \{g_{(w)}\} \quad (31)$$

$$\{x_1\} = -[J_{(w)}]^{-1} \{G_{(x_0)}\} \quad (32)$$

$$\{x_2\} = -[J_{(w)}]^{-1} \left([J_{(x_0)}] \{x_1\} \right). \quad (33)$$

If relations (31, 32, 33) are substituted into Eq. (29), the following relation is reached:

$$\{x_*\} = \{w\} - [J_{(w)}]^{-1} \{g_{(w)}\} - [J_{(w)}]^{-1} \{G_{(x_0)}\} - [J_{(w)}]^{-1} \left([J_{(x_0)}] \{x_1\} \right) + \dots \quad (34)$$

which can be further simplified as:

$$\{x_*\} = \{w\} + [J_{(w)}]^{-1} \{g_{(w)}\} + [J_{(w)}]^{-1} G_{(w + [J_{(w)}]^{-1} \{g_{(w)}\})} + \dots \quad (35)$$

Eq. (35) can be written alternatively in the following form:

$$\{x_*\} - \{w\} \approx [J_{(w)}]^{-1} \{g_{(w)}\} + [J_{(w)}]^{-1} G_{(w + [J_{(w)}]^{-1} \{g_{(w)}\})}. \quad (36)$$

Substituting G from Eq. (22) into Eq. (36) yields:

$$\{x_*\} - \{w\} \approx -[J_{(w)}]^{-1} \{g_{(w)}\} + [J_{(w)}]^{-1} \left\{ g_{(w + [J_{(w)}]^{-1} \{g_{(w)}\})} \right\}. \quad (37)$$

Table 1
Corresponding displacements (mm) obtained by current and other methods in example 1.

Load (kN)	Newton–Raphson [26]	Conjugate gradient	Homotopy perturbation	Finite element (OpenSees)
0.5	5.16748	5.16748	5.16748	5.16746
1.15	10.19125	10.19124	10.19125	10.19123
1.725	15.1322	15.13222	15.13221	15.13215
2.1	20.05175	20.05176	20.05174	20.05161
2.3625	33.0642	33.06418	33.06419	33.06396
2.5	48.05459	48.05457	48.05458	48.05443

Table 2
Comparison of CPU time and number of iterations for the methods used in example 1.

Newton–Raphson method		CG method		Present study	
No. of iterations	Time (s)	No. of iterations	Time (s)	No. of iterations	Time (s)
83	4.25	70	1.89	64	1.62

The above relation can be used for solving the system of nonlinear equilibrium equation which is explained in the next section.

4.4. Implementation of HPM in structural engineering

To carry out HPM, a computer program has been developed using MATLAB codes and representative results are provided in the following. The new approach introduced in this paper is examined for four yield criteria, discussed earlier, i.e. Eqs. (14) thru (17).

Consider the following relation to be applied to Eq. (20):

$$\{g_{(x)}\} = \{P\} - \{f_{(x)}\} \quad (38)$$

in which vector $\{x\}$ includes generalized coordinates and is formed by nodal translations, $\{f\}$ is resultant vector of internal forces, and $\{P\}$ is vector of external forces. The Jacobian matrix is defined as:

$$[J_{(x)}] = -[\tau] \quad (39)$$

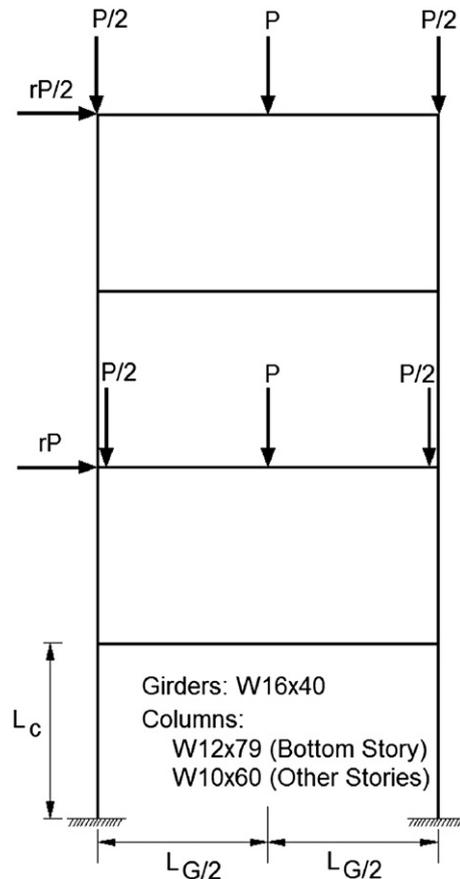


Fig. 7. Structure's geometry example 2.

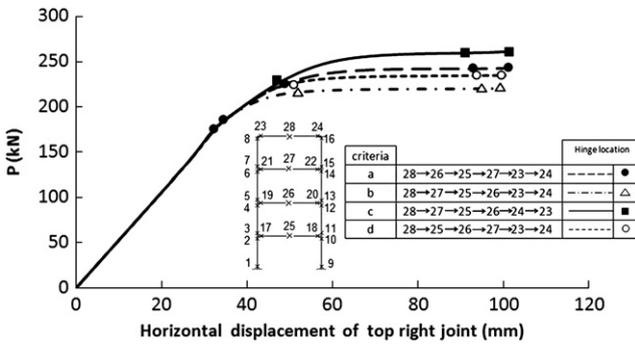


Fig. 8. Load-deflection curve for example 2.

where $[\tau]$ is tangent stiffness matrix. Therefore Eq. (37) can be expressed as follows:

$$\{\Delta x\} \approx [\tau]^{-1} \{P - f(x)\} + [\tau]^{-1} \left(\{P\} - \{f(x + [\tau]^{-1} \{P - f(x)\})\} \right). \quad (40)$$

Numerical implementation of Eq. (40) requires assuming an initial and approximate solution similar to that applies to Newton–Raphson method. According to above formulation a new iterative algorithm is introduced for nonlinear analysis using HPM. The proposed algorithm includes the following major steps:

- Step 1) Initialize variables, parameters, and input incremental load, $\{\Delta P\}$.
- Step 2) Input joint coordinates, connectivity, boundary conditions, and material properties.
- Step 3) Establish the member tangent stiffness matrix $[T]$ and then assemble it into the system tangent stiffness matrix $[\tau]$.
- Step 4) For 1st iteration in $(i + 1)$ th loading step, calculate incremental displacement, $\{\Delta x\}_1^{i+1}$ as:

$$\{\Delta x\}_1^{i+1} = [\tau]_{i+1}^{-1} \{\Delta P\}^{i+1}. \quad (41)$$

- Step 5) Update the nodal coordinates based on the following relation:

$$\{x\}_1^{i+1} = \{x\}_1^i + \{\Delta x\}_1^{i+1}. \quad (42)$$

- Step 6) Determine the unbalanced forces in j th iteration (or 1st iteration) and $(i + 1)$ th loading step $\{\Delta Q\}_j^{i+1}$:

$$\{\Delta Q\}_j^{i+1} = \{P\}^{i+1} - \left\{ f \left(x_j^{i+1} \right) \right\} \quad (43)$$

Table 3
Corresponding displacements (mm) obtained by current and other methods in example 2.

Load (kN)	Newton–Raphson [2]	Conjugate gradient	Homotopy perturbation	Finite element (OpenSees)
100	8.65201	8.65201	8.65201	8.65199
175	15.34130	15.34131	15.34131	15.34129
216	19.33065	19.33067	19.33066	19.33060
230	25.78136	25.78134	25.78135	25.78126
238	35.81166	35.81166	35.81167	35.81157
245	44.14087	44.14089	44.14088	44.14079

Table 4
Comparison of CPU time and number of iterations for example 2.

Newton–Raphson method		CG method		Present study	
No. of iterations	Time (s)	No. of iterations	Time (s)	No. of iterations	Time (s)
96	3.04	80	1.72	72	1.46

- Step 7) Calculate $\{\Delta x\}_j^{i+1}$ using relations shown below:

$$\begin{aligned} \{\Delta x\}_{j0}^{i+1} &= [\tau^j]_{i+1}^{-1} \{\Delta Q\}_j^{i+1} \\ \{\Delta x\}_j^{i+1} &= \{\Delta x\}_{j0}^{i+1} + [\tau^j]_{i+1}^{-1} \left\{ P^{i+1} - f \left(x_j^{i+1} + \Delta x_{j0}^{i+1} \right) \right\}. \end{aligned} \quad (44)$$

- Step 8) Update joint geometry:

$$\{x\}_j^{i+1} = \{x\}_j^{i+1} + \{\Delta x\}_j^{i+1}. \quad (45)$$

- Step 9) Repeat step 6 through 8 until the convergence criterion is satisfied within predefined tolerance:

$$\sqrt{\frac{\sum_i (\Delta x_i)^2}{\sum_i (x_i)^2}} \leq e. \quad (46)$$

in which e is the error tolerance.

- Step 10) Apply next load increment $\{\Delta P\}$ and return to step 1.

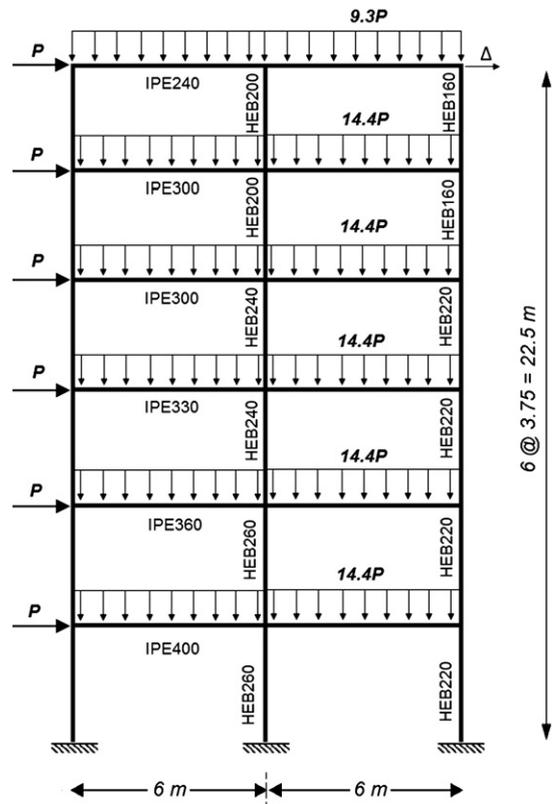


Fig. 9. Two-bay six-storey frame.

