

DAMAGE ASSESSMENT USING HYPERCHAOTIC EXCITATION AND STATE-SPACE GEOMETRY CHANGES

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Vibration based damage assessment

– Direct or forward approach:



– Inverse approach:



Damage-sensitive features

Any changes in some characteristic 'features' of the structural dynamic response serve as indicators of damage.

Features based on time series analysis

Transformation to a state space geometric domain, has long been of the most interest in nonlinear dynamics.

Chaotic Interrogation Technique [Todd *et al* 2001]

- Uses deterministic excitation
- Uses steady state response
- Uses attractor geometry as a feature

Attractor-based features

- Correlation dimension [Logan *et al* 1996, Craig *et al* 2000 and Wang *et al* 2001]
- Local attractor variance [Todd *et al* 2001 & Nichols *et al* 2003]
- Auto-prediction error [Nichols *et al*, 2003]
- Cross-prediction error [Todd *et al*, 2004].
- Continuity [Nichols *et al* 2004].
- Chaotic amplification of attractor distortion (CAAD) [Moniz *et al* 2005].
- Transfer entropy [Todd *et al* 2005].
- Generalized Interdependence [Overbey *et al* 2008].



Invariants of a non-linear system

- **Lyapunov exponent:** reflects the sensitivity of the system to perturbation.
- **Fractal dimension:** measures how an attractor's geometry varies over several orders of length scale.

Chaotic excitation

- Broadband in the frequency domain.
- Deterministic and low dimensional (as low as three-dimensional).
- Extremely sensitive to small changes in system parameters (having a positive Lyapunov exponent).

Why a Hyperchaotic excitation ?

Having all the above properties, a hyperchaotic excitation has two distinguishing properties:

- More sensitive to small changes in system parameters(having more than one positive Lyapunov exponent).
- Still low dimensional (as low as four-dimensional)

Linear structure forced by a nonlinear oscillator

$$\begin{aligned}\dot{\mathbf{x}} &= \mathbf{F}(\mathbf{x}) \\ \dot{\mathbf{z}} &= \mathbf{A}\mathbf{z}(t) + \mathbf{B}\mathbf{x}(t)\end{aligned}$$

$\mathbf{F}(\mathbf{x})$: Nonlinear vector field.

$\mathbf{x}(t)$: state-vector of a chaotic/hyperchaotic oscillator.

A: Specifications of the structure (filter)

B: Coupling matrix



Lyapunov spectrum of the response

$$\left. \begin{aligned}\lambda_i^C : i = 1, \dots, M \\ \lambda_j^L : j = 1, \dots, N\end{aligned} \right\} \Rightarrow \lambda_k^S, \quad \lambda_1^S > \lambda_2^S > \dots > \lambda_{N+M}^S$$

λ_i^C : LE's of the M -dimensional chaotic/hyperchaotic signal.

λ_j^L : LE's of the N -dimensional linear filter.

λ_k^S : LE's of the $N+M$ -dimensional system.

Fractal Dimension of the response (Kaplan-Yorke conjecture)

$$D_L = k + \frac{\sum_{r=1}^k \lambda_r}{-\lambda_{k+1}}$$

k : maximum number of LE's which may be added together before the sum becomes negative

D_L : Lyapunov dimension(which is close, if not equal, to the fractal dimension)

Tuning criteria

$$|\lambda_M^C| > |\lambda_{d_o}^L|$$

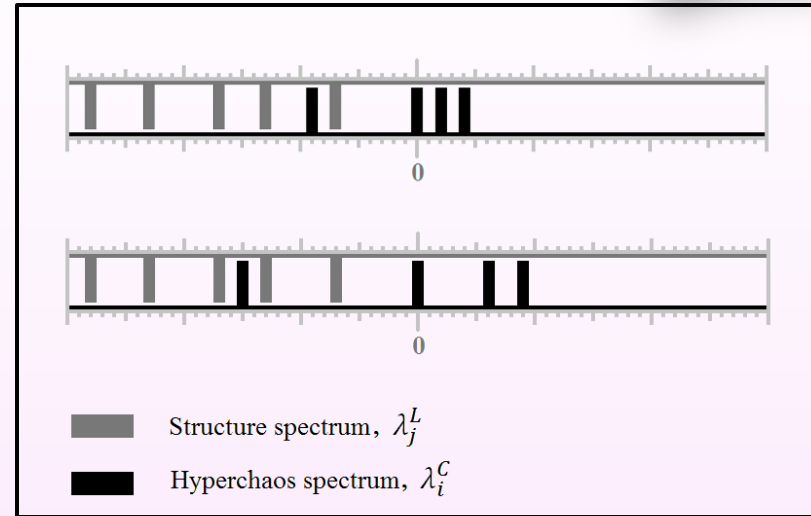
$$\sum_{r=1}^{d_o} |\lambda_r^L| > \sum_{r=1}^p |\lambda_r^C| > \sum_{r=1}^{d_o-1} |\lambda_r^L|$$

d_o : Degree of overlap

p : Number of positive LE's of the hyperchaotic spectrum

λ_i^C : LE's of the M -dimensional chaotic/hyperchaotic signal.

λ_j^L : LE's of the N -dimensional linear filter.



A unit (upper) and a double (lower) degree of overlap

Delay reconstruction

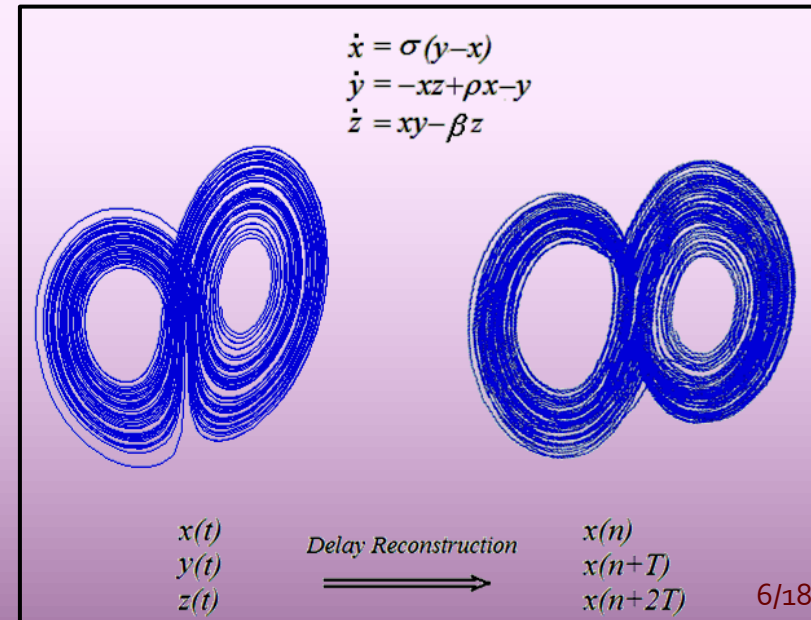
$$\mathbf{X}(n) = \begin{Bmatrix} x(n) \\ x(n+T) \\ \vdots \\ x(n+(m-1)T) \end{Bmatrix}$$

Choice of delay time, T

- Autocorrelation function
- Average mutual information function (AMI)
- Auto-covariance function

Choice of embedding dimension, m

- False nearest neighbor (FNN)
- Singular system analysis



Average Local Attractor Variance Ratio (ALAVR) as a Feature

Algorithm to calculate (ALAVR)

- Reconstruct both the input $x(t)$ and the output attractor $z(t)$ using delay reconstruction. e.g. for $m = 2$:

$$\mathbf{X}(n) = (x(n), x(n+T)) \quad \mathbf{Z}(n) = (z(n), z(n+T))$$

- Select a set of N_f randomly chosen fiducial trajectory, $\mathbf{X}_f(n)$, on the driving attractor.
- Select a number of N_b nearest neighbors with time indices, $t_j, j= 1, \dots, N_b$ for each fiducial point.
- Exclude points within some number of time-steps, h , (Theiler window).

$$\mathbf{X}(t_j)_n, \quad \mathbf{Z}(t_j)_n, (n-h) \geq t_j \geq (n+h)$$

- Select the same neighborhood (same indices t_j) also from the output attractor :
- Calculate the total variance for a each of the neighborhoods:

$$\text{var}(Z(n) + Z(n+T)) = \text{var}(Z(n)) + \text{var}(Z(n+T)) + 2\text{Cov}(Z(n), Z(n+T))$$

- Calculate the ratio $R(n)$,

$$R(n) = \frac{\text{Var}(\mathbf{X}(t_j)_n)}{\text{Var}(\mathbf{Z}(t_j)_n)}$$

- Calculate the (ALAVR) By averaging this ratio over N_f neighborhoods:

$$\Lambda = \frac{1}{N_f} \sum_n R(n)$$

- normalize the ALAVR computed at each damage level by using the zero-damage value:

$$\alpha = \frac{|\Lambda - \Lambda^*|}{\Lambda^*}$$

Hyperchaotic Interrogation of an 8-DoF System Modeling

Linear 8-DoF structure

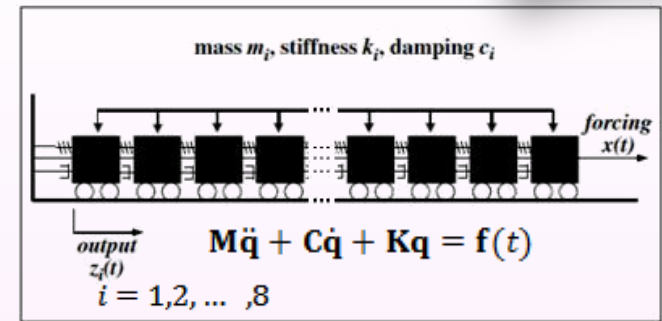
$$\dot{\mathbf{x}} = \mathbf{F}(\mathbf{x})$$

$$\dot{\mathbf{z}} = \mathbf{A}\mathbf{z}(t) + \mathbf{B}\mathbf{x}(t)$$

where $\mathbf{z} = \begin{bmatrix} \mathbf{q} \\ \dot{\mathbf{q}} \end{bmatrix}_{2n \times 1}$ and $\mathbf{A} = \begin{bmatrix} \mathbf{0} & \mathbf{I} \\ -\mathbf{M}^{-1}\mathbf{K} & -\mathbf{M}^{-1}\mathbf{C} \end{bmatrix}_{2n \times 2n}$

Parameters of an 8-DoF system: $m_i = 0.01, \quad k_i = 2.0, \quad c_i = 0.075$

Lyapunov spectrum of the structure: $\lambda_j^L = -0.127, -1.123, -2.980, -5.447, -8.192, -10.843, -13.042, -14.493$



Lorenz chaotic oscillator

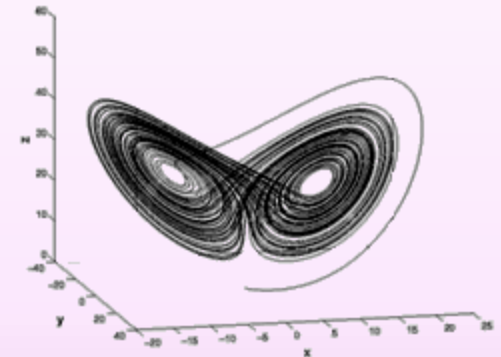
$$\dot{x}_1 = \sigma(x_2 - x_1)\delta$$

$$\dot{x}_2 = (rx_1 - x_2 - x_1x_3)\delta$$

$$\dot{x}_3 = (x_1x_2 - bx_3)\delta$$

Lyapunov spectrum: $\lambda_{i=1,2,3}^C = 0.9056, 0.000, -14.5723$

Parameters: $\sigma=10, r=28, b=8/3, \delta$: bandwidth control parameter



Lorenz hyperchaotic oscillator

$$\dot{x}_1 = (\sigma(x_2 - x_1) + x_4)\delta$$

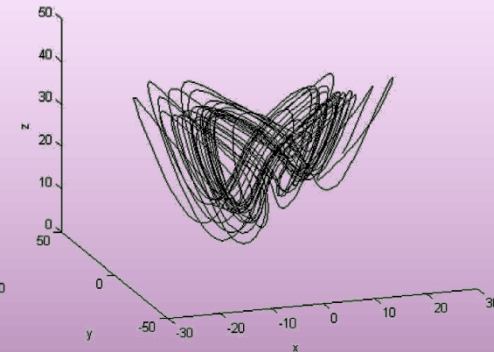
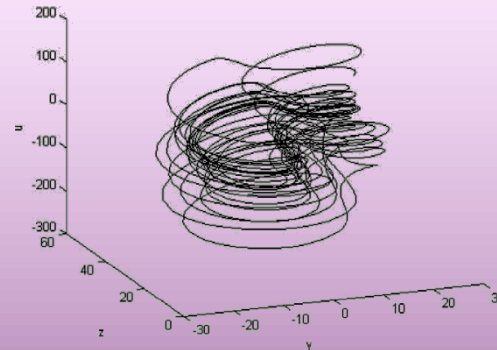
$$\dot{x}_2 = (rx_1 - x_2 - x_1x_3)\delta$$

$$\dot{x}_3 = (x_1x_2 - bx_3)\delta$$

$$\dot{x}_4 = (dx_4 - x_1x_3)\delta$$

Lyapunov spectrum: $\lambda_{i=1,2,3,4}^C = 0.39854, 0.24805, 0.0000, -12.913$

Parameters: $\sigma=10, r=28, b=8/3, d=1.3, \delta$: bandwidth control parameter



Hyperchaotic Interrogation of an 8-DoF System

Tuning the Excitation



Tuning criteria for hyperchaotic Lorenz excitation

$d_o=1 \rightarrow 0.01 < \delta < 0.196$

$d_o=2 \rightarrow 0.196 < \delta < 1.933$

d_o	δ	D_L	$\sum_{r=1}^{d_o} \lambda_r^L $	$\sum_{r=1}^p \lambda_r^C$	$\sum_{r=1}^{d_o-1} \lambda_r^L $	$ \lambda_{d_o}^L $	$ \lambda_M^C $	$ \lambda_{d_o+1}^L $
1	0.01	3.050	0.127	0.129	1.123	---	0.006	0.127
1	0.05	3.251	0.127	0.645	1.123	---	0.032	0.127
1	0.085	3.432	0.127	1.097	1.123	---	0.054	0.127
1	0.095	3.483	0.127	1.226	1.123	---	0.061	0.127
1	0.170	3.865	0.127	2.195	1.123	---	0.109	0.127
1	0.196	3.997	0.127	2.530	1.123	---	0.126	0.127
2	0.21	4.007	1.123	2.71	2.980	0.127	0.135	1.25
2	0.23	4.019	1.123	2.969	2.980	0.127	0.148	1.25
2	0.25	4.093	1.123	3.22	2.980	0.127	0.161	1.25
2	0.4	4.117	1.123	5.165	2.980	0.127	0.258	1.25
2	1.933	4.999	1.123	24.96	2.980	0.127	1.249	1.25

Tuning criteria for chaotic Lorenz excitation

$d_o=1 \rightarrow 0.01 < \delta < 0.14$

$d_o=2 \rightarrow 0.140 < \delta < 1.38$

d_o	δ	D_L	$\sum_{r=1}^{d_o} \lambda_r^L $	λ_1^C	$\sum_{r=1}^{d_o-1} \lambda_r^L $	$ \lambda_{d_o}^L $	$ \lambda_M^C $	$ \lambda_{d_o+1}^L $
1	0.01	2.070	0.127	0.145	1.123	---	0.009	0.127
1	0.07	2.496	0.127	1.020	1.123	---	0.063	0.127
1	0.14	2.998	0.127	2.040	1.123	---	0.126	0.127
2	0.25	3.088	1.123	3.643	2.980	0.127	0.226	1.25
2	1.38	3.999	1.123	20.109	2.980	0.127	1.249	1.25

Hyperchaotic Interrogation of an 8-DoF System

Integration and Reconstruction



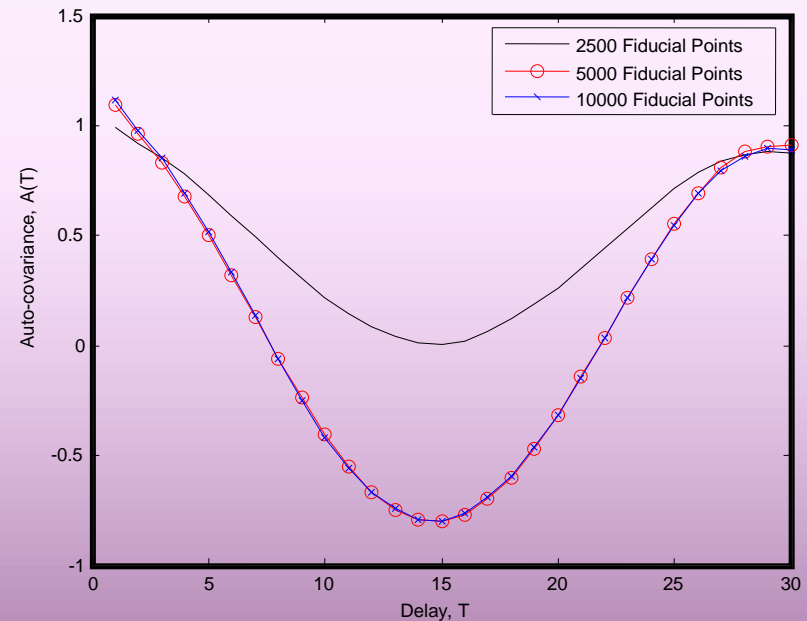
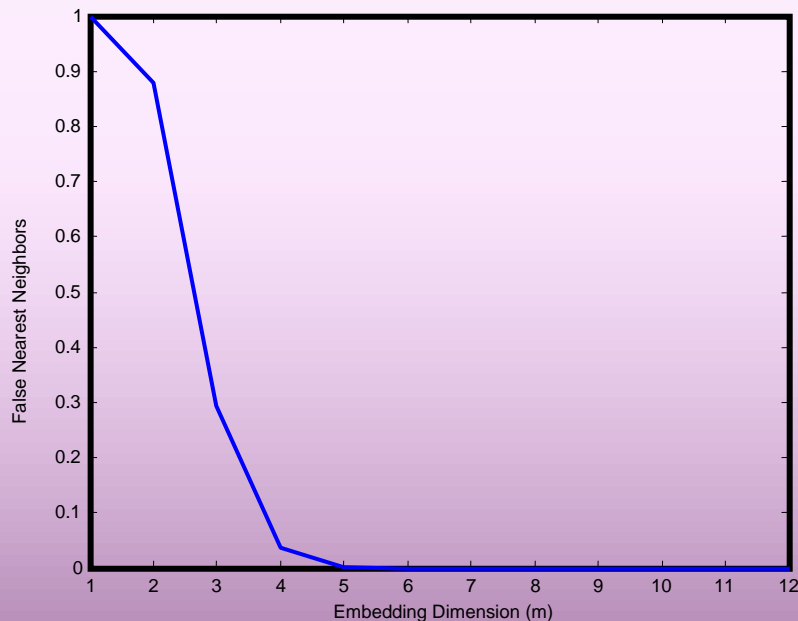
Numerical Integration

The equations of the 8-DoF system and that of the oscillator are integrated simultaneously using the 8th-order Runge-Kutta algorithm with a fixed time step of 0.0417 sec.

Delay Reconstruction

- The proper delay is selected based on auto-covariance function :
- The 'False Nearest Neighbor (FNN)' is used to find the proper embedding dimension.

$$A(T) = \frac{1}{N_f} \sum_{n=1}^{N_f} Cov(Z_n(T))$$



Hyperchaotic Interrogation of an 8-DoF System

ALAVR for a Linear Damage Scenario

ALAVR dependence on m and δ

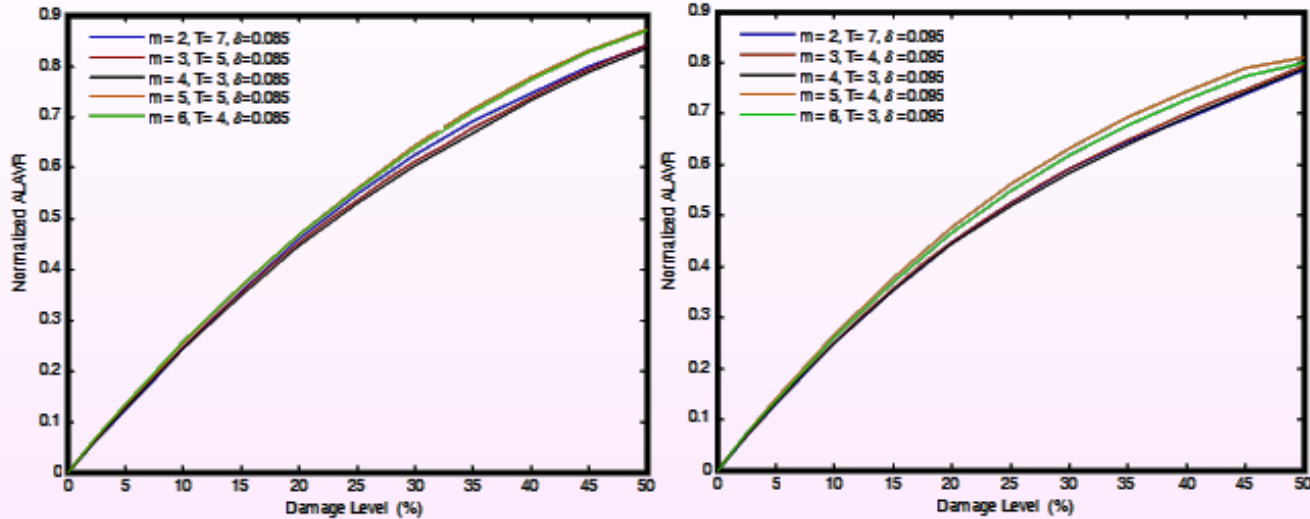


Figure 6. ALAVR obtained using different embedding dimensions ($m=2, \dots, 6$) for two values of δ

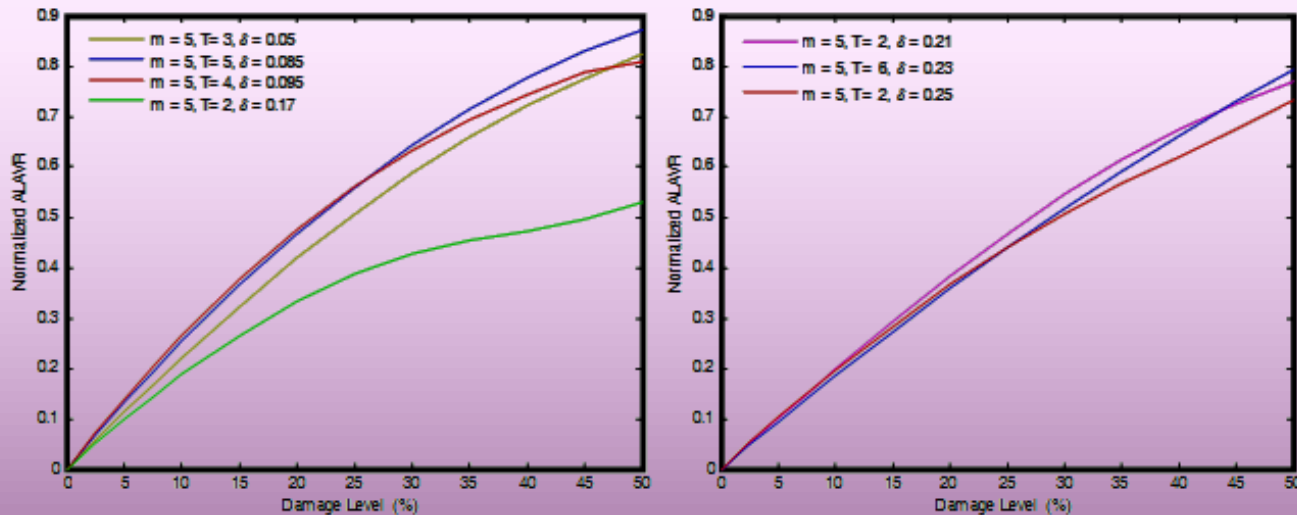
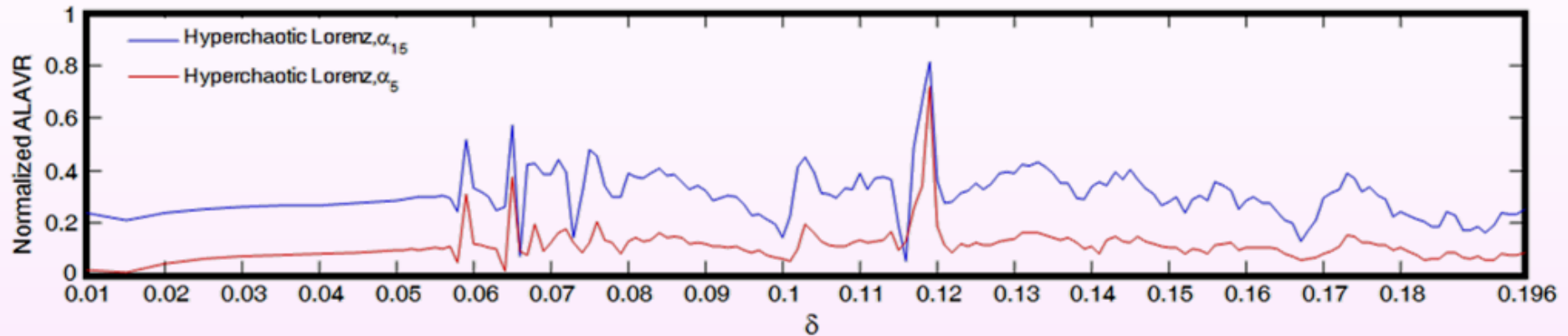


Figure 7. ALAVR obtained using different values of δ for a degree of overlap of one (left) and two (right).

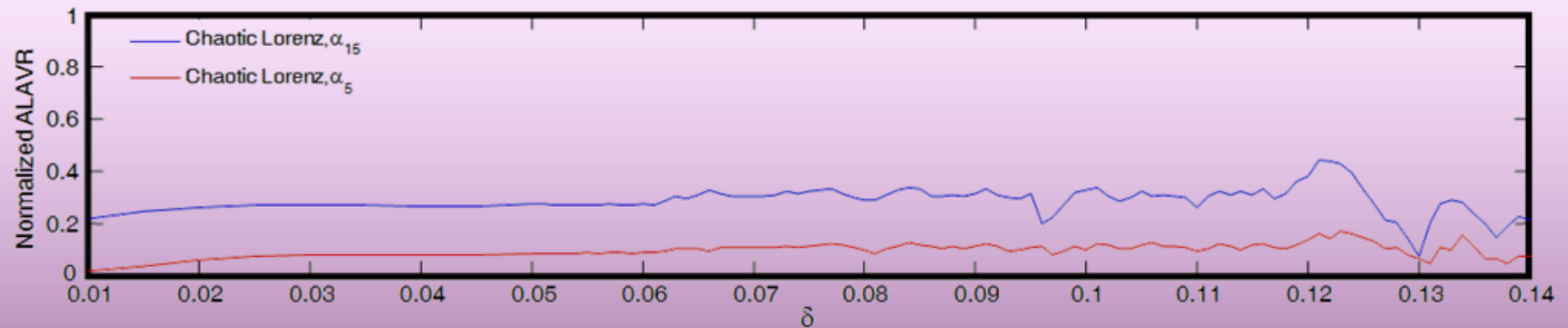
Hyperchaotic Interrogation of an 8-DoF System

Parametric Analysis

Varying δ , fixed m , T based on auto-covariance



Normalized ALAVR at 5 and 15 percent of damage versus bandwidth control parameter for Hyperchaotic Lorenz excitation with $m=2$ and delay based on auto-covariance function



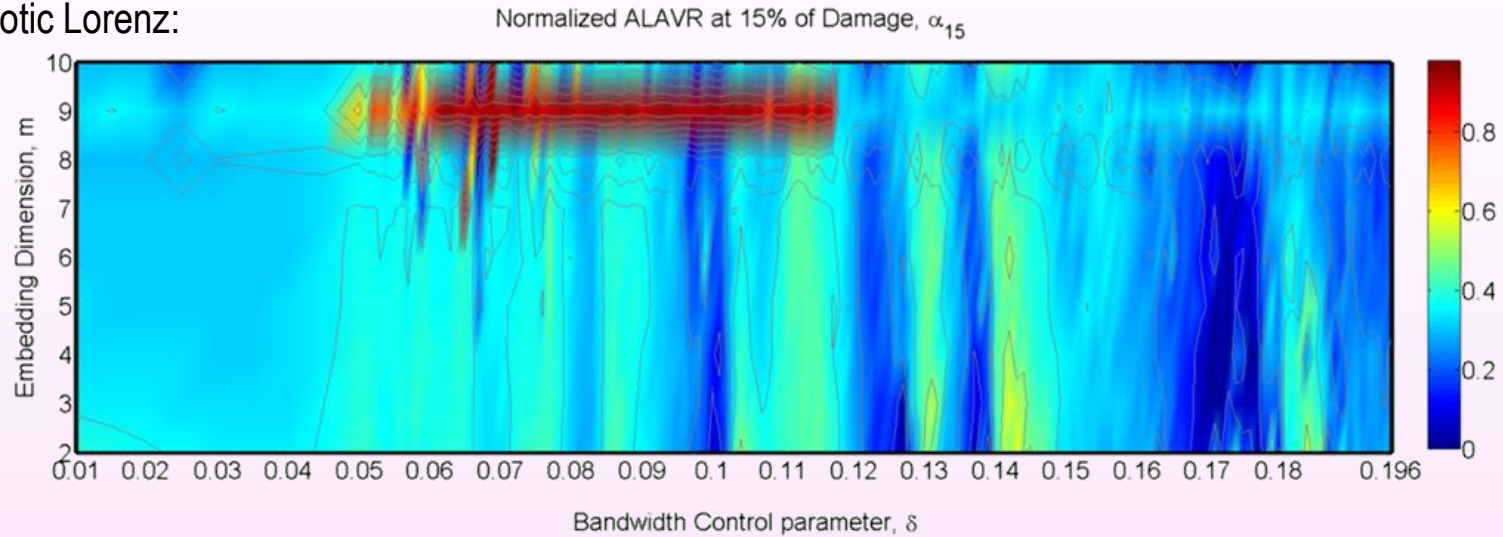
Normalized ALAVR at 5 and 15 percent of damage versus bandwidth control parameter for chaotic Lorenz excitation with $m=2$ and delay based on auto-covariance function.

Hyperchaotic Interrogation of an 8-DoF System

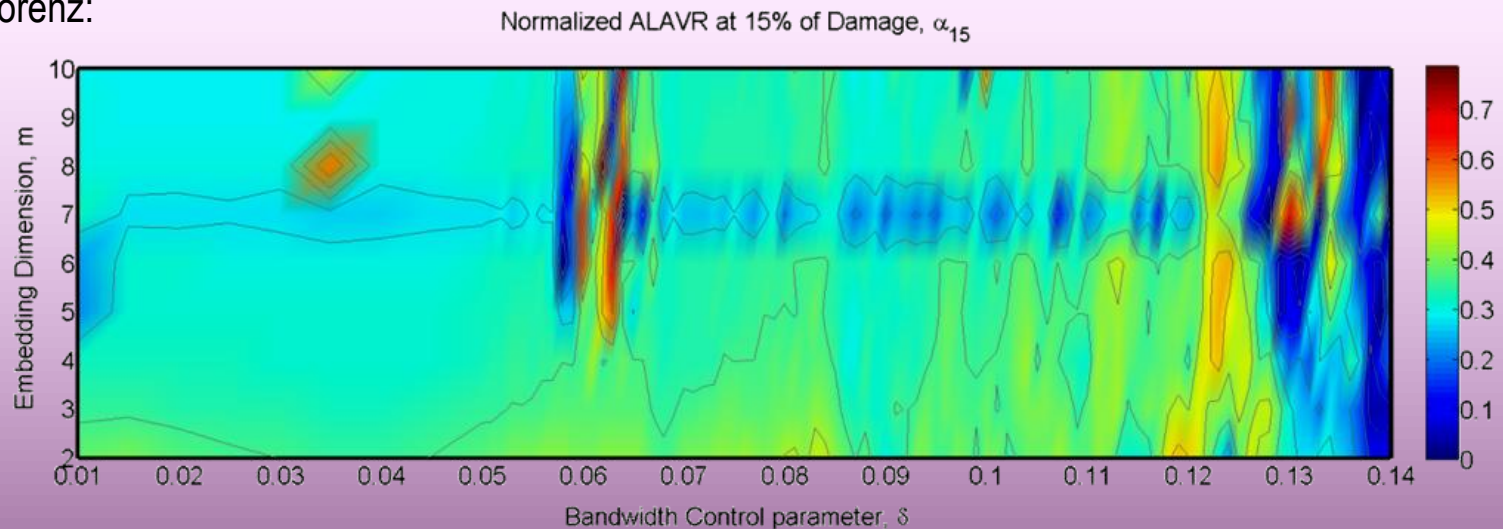
Parametric Analysis (continued)

Varying δ , varying m , unit delay

Hyperchaotic Lorenz:



Chaotic Lorenz:



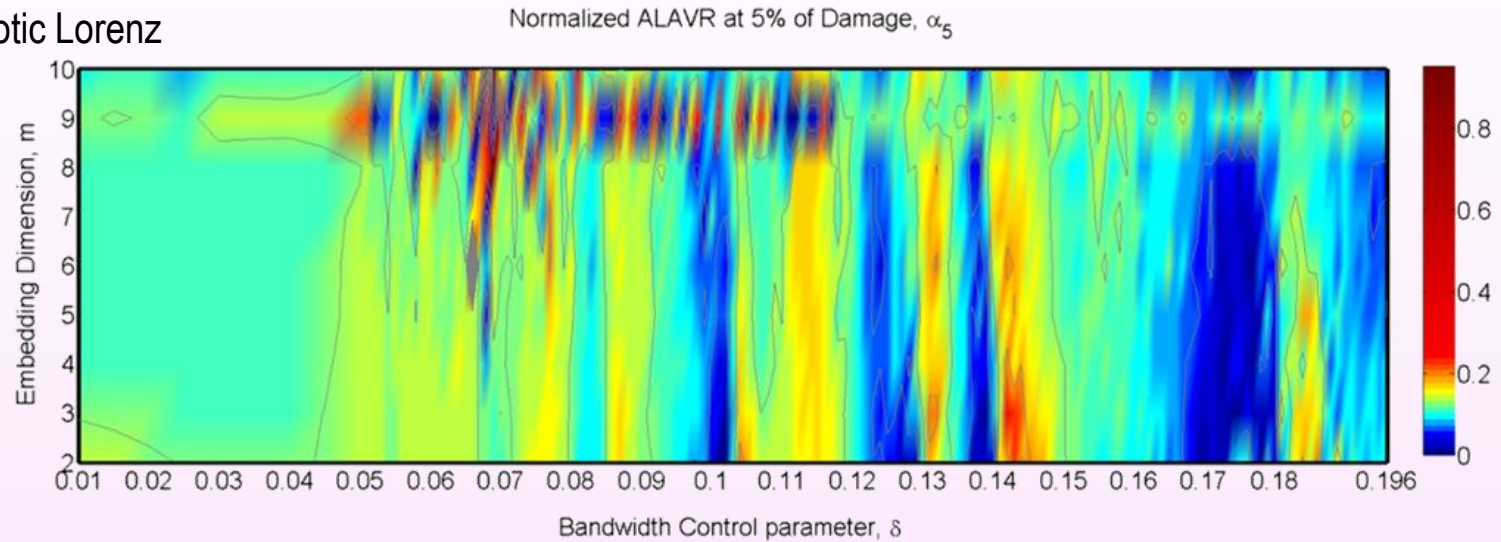
Hyperchaotic Interrogation of an 8-DoF System

Parametric Analysis (continued)

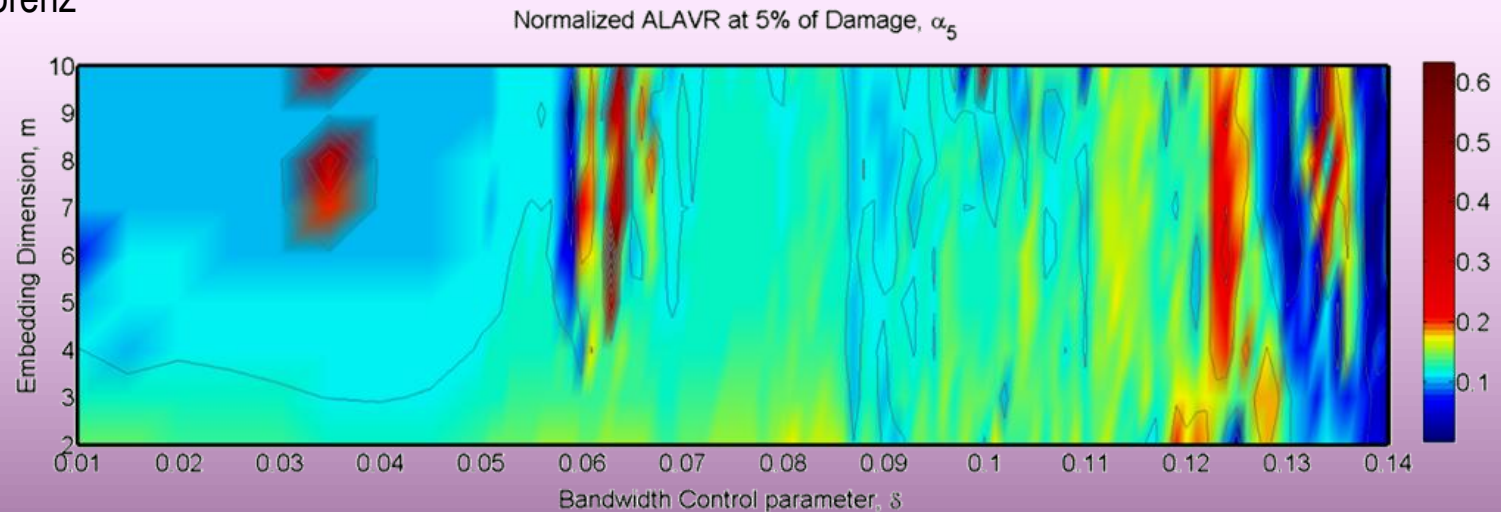


Varying δ , varying m , unit delay

Hyperchaotic Lorenz



Chaotic Lorenz



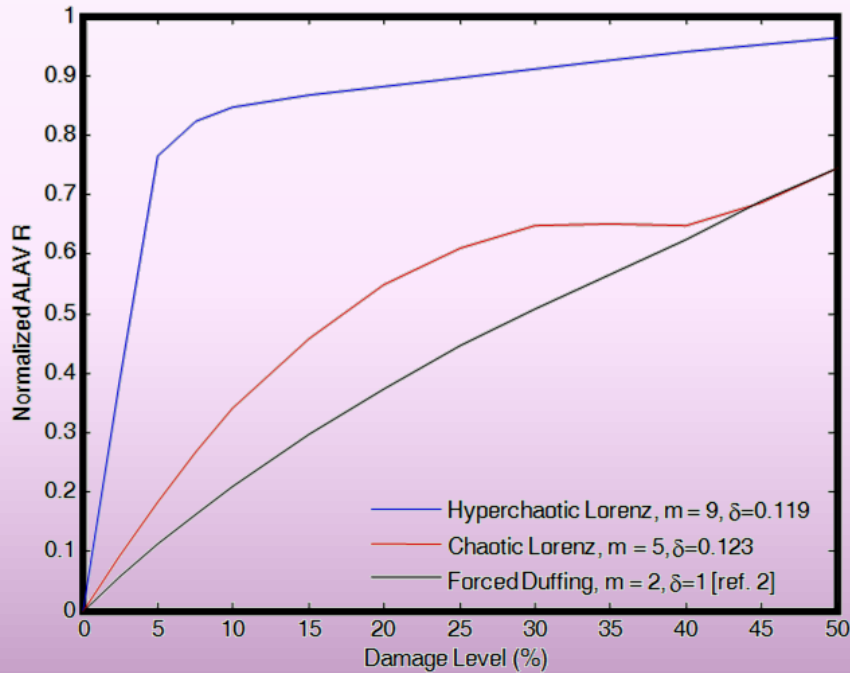
Hyperchaotic Interrogation of an 8-DoF System

Sensitivity Comparison



Most sensitive case:

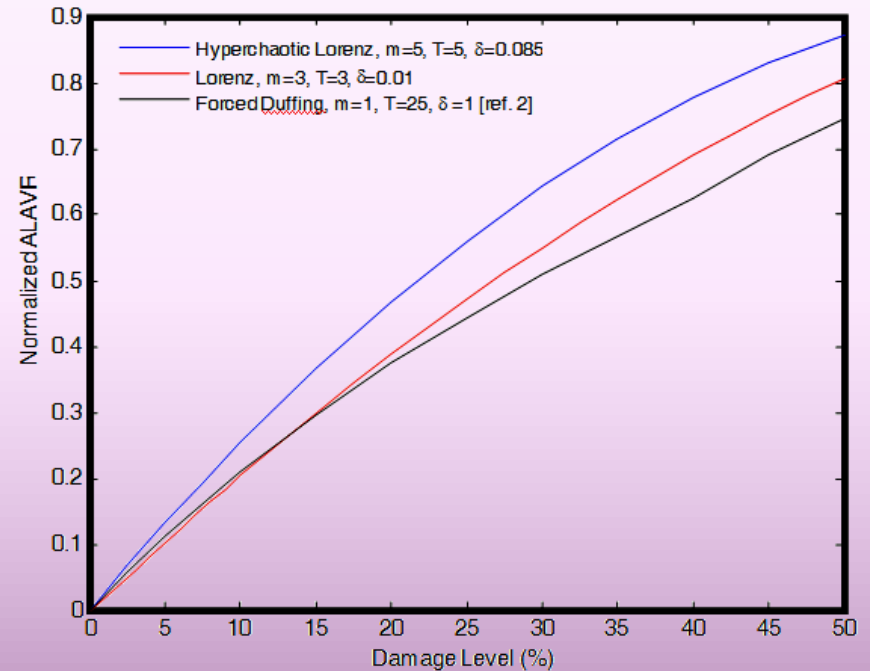
- δ : Based on parametric analysis
- m : Based on parametric analysis
- T : Based on Auto-Covariance
- d_o : Unit



Comparing the highest sensitivity based on parametric analysis

An arbitrary case:

- δ : Arbitrary
- m : Based on FNN
- T : Based on Auto-Covariance
- d_o : Unit



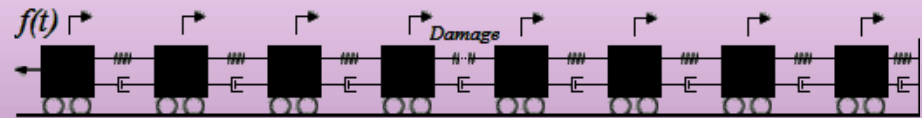
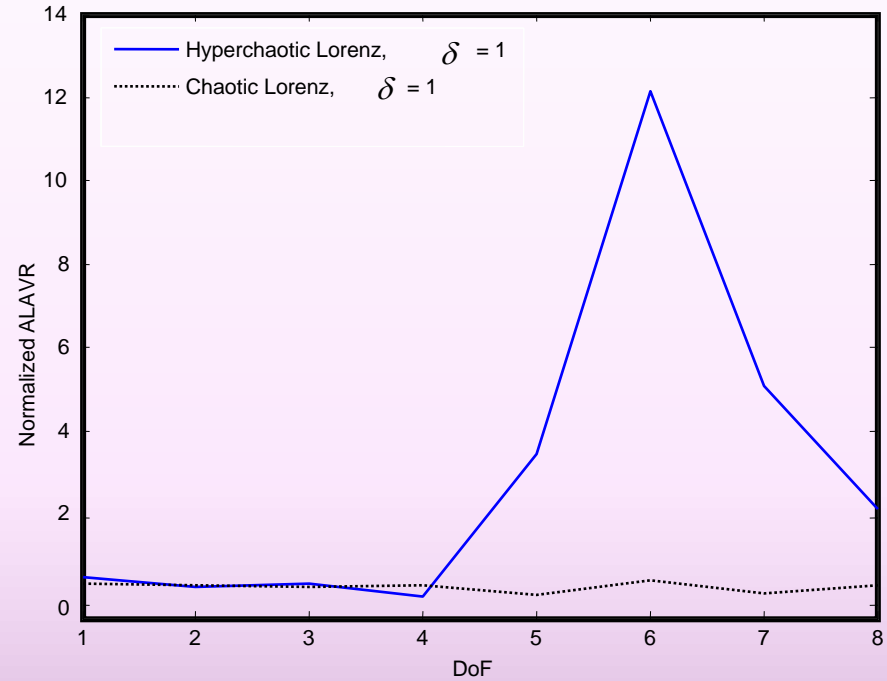
Comparing the sensitivity at some arbitrary values of δ

Experimental Verification

Hyperchaotic Interrogation of an 8-DoF System



Using hyperchaotic interrogation for damage detection of an 8DoF system



ALAVR Feature at each DoF of the system obtained from hyperchaotic and chaotic interrogation

- A deterministic hyperchaotic steady state dynamic can be applied to the structure for the sake of damage parameters identification.
- Comparisons between the geometry of a baseline attractor and a test attractor at some unknown state of health can be used to determine the severity of the damage parameters.
- **'Average local attractor variance ratio' (ALAVR), is an appropriate feature to be used for the sake of geometry comparison of attractors obtained from a hyperchaotically excited structure.**
- **A hyperchaotic signal not only has all the advantages that make a chaotic signal suitable for being used as an excitation, but also it is shown to be even more sensitive to subtle changes in damage severity as a result of having more than one positive Lyapunov exponent.**
- **In hyperchaotic interrogation technique, in addition to the overlapping of the Lyapunov spectrum of the structure and the driving attractor, choice of a proper bandwidth for the excitation signal can affect the sensitivity of the technique.**

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