

- We have seen that a plane strain problem can be represented by a PDE for the stress function: $\nabla^4 \phi = 0$ and the corresponding Boundary Conditions.
- We have used polynomials with unknown coefficients as trial solutions to the biharmonic equation
- Another widely used set of solutions is Fourier series,
- Compared with polynomials, solution by Fourier series has the advantage of forward and backward Fourier transform (convenience) and the easiness to generalize to unbounded domains (e.g. half-space)

§1. Trial Solution

$$\nabla^4 \phi = 0$$

suppose $\phi(x, y) = g(x) f(y)$ — separation of variables
 furthermore let $g(x) = e^{\alpha x}$, $f(y) = e^{\beta y}$

$$\nabla^4 \phi = (\alpha^4 + 2\alpha^2 \beta^2 + \beta^4) e^{\alpha x} e^{\beta y} = 0$$

$$(\alpha^2 + \beta^2)^2 = 0 \rightarrow \alpha^2 + \beta^2 = 0 \rightarrow \alpha = \pm i\beta$$

This suggest that

$$\boxed{\phi(x, y) = e^{i\lambda x} e^{\pm \lambda y}}$$
 is a solution to $\nabla^4 \phi = 0$

— this can be easily verified.

* Notice that for each λ , this only corresponds to 2 independent solutions. $e^{i\lambda x} e^{\lambda y}$, $e^{i\lambda x} e^{-\lambda y}$

Since $\nabla^4 \phi = 0$ is 4th order, we expect two more solutions of the similar form.

It can be easily verified that $\boxed{\phi(x, y) = e^{i\lambda x} \cdot y \cdot e^{\pm \lambda y}}$ is also a solution to $\nabla^4 \phi = 0$

A linear combination of these 4 solutions is still a solution to the biharmonic equation

$$\phi(x, y) = e^{i\lambda x} \left[(C_1 + C_2 y) e^{\lambda y} + (C_3 + C_4 y) e^{-\lambda y} \right]$$

* The stress function corresponding to a physical solution must be real. Hence only the real part of the above solution will be considered.

* Notice that $e^{i\lambda x} = \cos \lambda x + i \sin \lambda x$
and C_1, C_2, C_3, C_4 are (in general) complex numbers.

* Therefore, the above general solution can also be rewritten (in real numbers) as

$$\phi(x, y) = \cos \lambda x \cdot f(y) \quad \leftarrow \text{an even function of } x$$

or

$$\phi(x, y) = \sin \lambda x \cdot f(y) \quad \leftarrow \text{an odd function of } x$$

$$\text{where } f(y) = (A + By) e^{\lambda y} + (C + Dy) e^{-\lambda y}$$

* Using the definitions $\cosh \lambda y \equiv \frac{e^{\lambda y} + e^{-\lambda y}}{2} \leftarrow \text{even func. of } y$
 $\sinh \lambda y \equiv \frac{e^{\lambda y} - e^{-\lambda y}}{2} \leftarrow \text{odd func. of } y$

$f(y)$ can also be written into even and odd functions of y

$$f(y) = (A' + B'y) \cosh \lambda y + (C' + D'y) \sinh \lambda y$$

* $A' \cosh \lambda y + D'y \sinh \lambda y \leftarrow \text{an even function of } y$

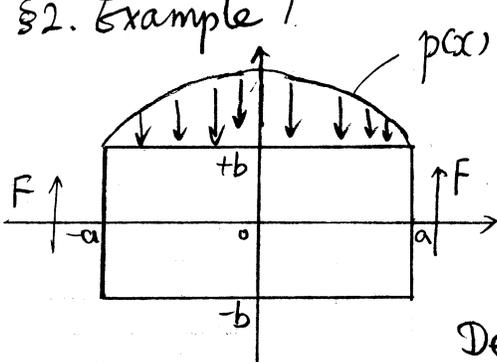
$B'y \cosh \lambda y + C' \sinh \lambda y \leftarrow \text{an odd function of } y$

Summary: Using \sin, \cos, \sinh, \cosh , we have obtained a series of general solutions to the biharmonic equation that can be either even (symmetric) or odd (anti-symmetric) in x and/or y . For example,

$$\phi(x, y) = \cos \lambda x (A \cosh \lambda y + D y \sinh \lambda y)$$

satisfies $\nabla^4 \phi = 0$ and is an even function for both x and y .

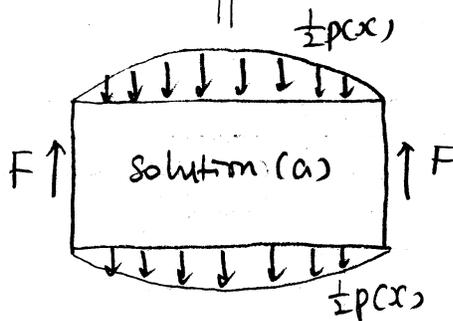
§2. Example 1.



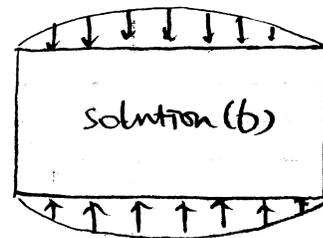
Let $\lambda = \frac{\pi}{2a}$.

$\therefore p(x) = p_0 \cos \lambda x = \sigma_{xx}(x, y=b)$

* B.C. motivates a Fourier trial solution
Decompose the problem into different symmetries



+



Symmetries:

σ_{yy} — odd in y , even in x

σ_{xy} — odd in x

σ_{xx} —

$\phi(x, y)$ —

σ_{yy} — even in y , even in x

σ_{xy} —

σ_{xx} —

$\phi(x, y)$ —

trial solution:

$\phi = \cos \lambda x (B y \cosh \lambda y + C \sinh \lambda y)$

$\phi = \cos \lambda x (A \cosh \lambda y + D y \sinh \lambda y)$

Let's first find solution (a).

$$\sigma_{yy} = \frac{\partial^2 \phi}{\partial x^2} = -\lambda^2 \cos \lambda x \quad (By \cosh \lambda y + C \sinh \lambda y)$$

$$\text{B.C.} \quad \sigma_{yy} = -\frac{1}{2} p(x) = -\frac{1}{2} p_0 \cos \lambda x \quad y = b$$

$$\sigma_{yy} = \frac{1}{2} p(x) = \frac{1}{2} p_0 \cos \lambda x \quad y = -b.$$

$$\boxed{-\lambda^2 (Bb \cosh \lambda b + C \sinh \lambda b) = -\frac{1}{2} p_0}$$

$$\sigma_{xx} = \frac{\partial^2 \phi}{\partial y^2} = \cos \lambda x [B \lambda^2 y \cosh \lambda y + (2B\lambda + C \lambda^2) \sinh \lambda y]$$

$$\text{B.C.} \quad \sigma_{xx} = 0 \quad x = \pm a. \quad (\text{strong B.C.})$$

automatically satisfied by the trial solution!

$$\sigma_{xy} = -\frac{\partial^2 \phi}{\partial x \partial y} = \lambda \sin \lambda x [(B + C\lambda) \cosh \lambda y + B \lambda y \sinh \lambda y]$$

$$\text{B.C.} \quad \sigma_{xy} = 0 \quad y = b \quad (\text{another strong B.C.})$$

$$\boxed{(B + C\lambda) \cosh \lambda b + B \lambda b \sinh \lambda b = 0}$$

The two equations in the box can be solved together to find coefficients B and C.

Introduce short hand notation: $\cosh \lambda b \equiv c$, $\sinh \lambda b \equiv s$.

$$\begin{cases} Bb \cdot c + C \cdot s = \frac{p_0}{2\lambda^2} \\ (B + C\lambda) \cdot c + B \lambda b \cdot s = 0 \end{cases}$$

also notice $\cosh^2 \lambda b - \sinh^2 \lambda b = 1$

solve by Matlab

$$\longrightarrow \begin{cases} B = \frac{\frac{p_0}{2\lambda} \cosh \lambda b}{\lambda b - \cosh \lambda b \sinh \lambda b} \\ C = -\frac{p_0}{2\lambda} \frac{\lambda b \sinh \lambda b + \cosh \lambda b}{\lambda b - \cosh \lambda b \sinh \lambda b} \end{cases}$$

Solution (b) can be found similarly.

B.C.

$$y = b$$

$$y = -b$$

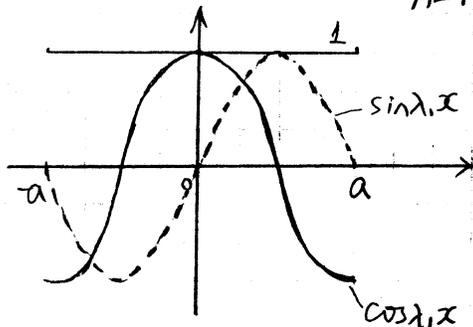
$$x = \pm a$$

$$x = \pm a$$

The solution to the original problem is obtained by superimposing solution (a) and solution (b).

§3. Fourier series for $f(x)$ on $-a \leq x \leq a$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos \lambda_n x + b_n \sin \lambda_n x$$



$$\lambda_n = n \frac{\pi}{a}$$

$$a_0 = \frac{1}{a} \int_{-a}^a f(x) dx$$

$$a_n = \frac{1}{a} \int_{-a}^a f(x) \cos(\lambda_n x) dx$$

$$b_n = \frac{1}{a} \int_{-a}^a f(x) \sin(\lambda_n x) dx$$

Here we represent an arbitrary function $f(x)$ over the domain $x \in [-a, a]$ in terms of basis functions, $1, \cos \lambda_n x, \sin \lambda_n x$.

The constant term is needed here because all other basis functions have zero average.

$$\int_{-a}^a \cos \lambda_n x dx = \frac{1}{\lambda_n} \sin \lambda_n x \Big|_{-a}^a = 0 \quad \sin \lambda_n a = 0$$

$$\int_{-a}^a \sin \lambda_n x dx = -\frac{1}{\lambda_n} \cos \lambda_n x \Big|_{-a}^a = 0 \quad \cos(\lambda_n a) = \cos \lambda_n a$$

The properties of the Fourier series stem from the orthogonal conditions among basis functions e.g.

$$\begin{aligned} \frac{1}{a} \int_{-a}^a \cos \lambda_n x \cos \lambda_m x dx &= \frac{1}{2a} \int_{-a}^a \cos(\lambda_n + \lambda_m)x + \cos(\lambda_n - \lambda_m)x dx \\ &= \delta_{nm}. \end{aligned}$$

We say that $\{1, \cos \lambda_n x, \sin \lambda_n x, n=1, 2, \dots\}$ form a complete basis on the domain $x \in [-a, a]$, i.e. it can represent any function on this domain.

However, the Fourier series above is not the only way to represent an arbitrary function in the domain of $[-a, a]$

The multiplicity of representation is related to the finiteness of the domain, over which $f(x)$ is defined.

In the above Fourier series, the represented function extends beyond the original domain $[-a, a]$ in a periodic manner.

If we use a different representation, the function may look different beyond the domain $[-a, a]$, but that is not important.

In general, we are seeking a set of basis functions

$\varphi_i(x)$ $i=1, 2, \dots$ such that

$$\frac{1}{a} \int_{-a}^a \varphi_i(x) \varphi_j(x) dx = \delta_{ij}$$

and that $\{\varphi_i(x)\}$ form a complete (which is more difficult to prove) basis over the domain $[-a, a]$

Then

$$f(x) = \sum_{i=1}^{\infty} c_i \varphi_i(x)$$

$$\begin{aligned} \frac{1}{a} \int_{-a}^a f(x) \varphi_j(x) dx &= \sum_{i=1}^{\infty} c_i \frac{1}{a} \int_{-a}^a \varphi_i(x) \varphi_j(x) dx \\ &= \sum_{i=1}^{\infty} c_i \delta_{ij} = c_j \end{aligned}$$

$$c_j = \frac{1}{a} \int_{-a}^a f(x) \varphi_j(x) dx$$

or equivalently

$$c_i = \frac{1}{a} \int_{-a}^a f(x) \varphi_i(x) dx$$

In the above, we have seen that $\{\varphi_i(x)\} = \{1, \cos \lambda_1 x, \sin \lambda_1 x,$

qualifies as such a basis set

$\cos \lambda_2 x, \sin \lambda_2 x, \dots\}$

$\lambda_n = n \frac{\pi}{a}, \quad n=1, 2, \dots$

But there are other basis sets

§4. Another Basis Set

- Notice that in §2 Example 1, the traction $p(x) = p_0 \cos \frac{\pi x}{2a}$ does not belong to the basis set described in §3.

This means that if we were to represent $p(x)$ in this basis set, it will be a linear superposition of more than one (in fact, infinite) basis functions. — that would be inconvenient

- If we use the basis set in §3, the boundary condition $\sigma_{xx} = 0, x = \pm a$ wouldn't be automatically satisfied

$$\cos \lambda_n a = \cos n\pi = (-1)^n$$

- This motivates the search for a different basis set.

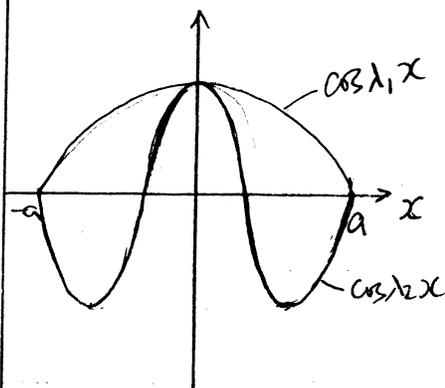
$$\phi_n(x) = \cos \lambda_n x \quad n=1, 2, 3, \dots$$

$$f(x) = \sum_{n=1}^{\infty} a_n \cos \lambda_n x$$

(neglect sine terms if we constrain $f(x)$ to be an even function of x)

$$\lambda_n = \frac{(2n-1)\pi}{2a}$$

$$\lambda_1 = \frac{\pi}{2a}, \quad \lambda_2 = \frac{3\pi}{2a}, \quad \lambda_3 = \frac{5\pi}{2a}, \dots$$



notice the constant term ($\frac{a_0}{2}$) is gone.

Again, one can show that

$$\frac{1}{a} \int_{-a}^a \cos \lambda_n x \cos \lambda_m x dx = \delta_{mn}$$

(orthogonal cond.)

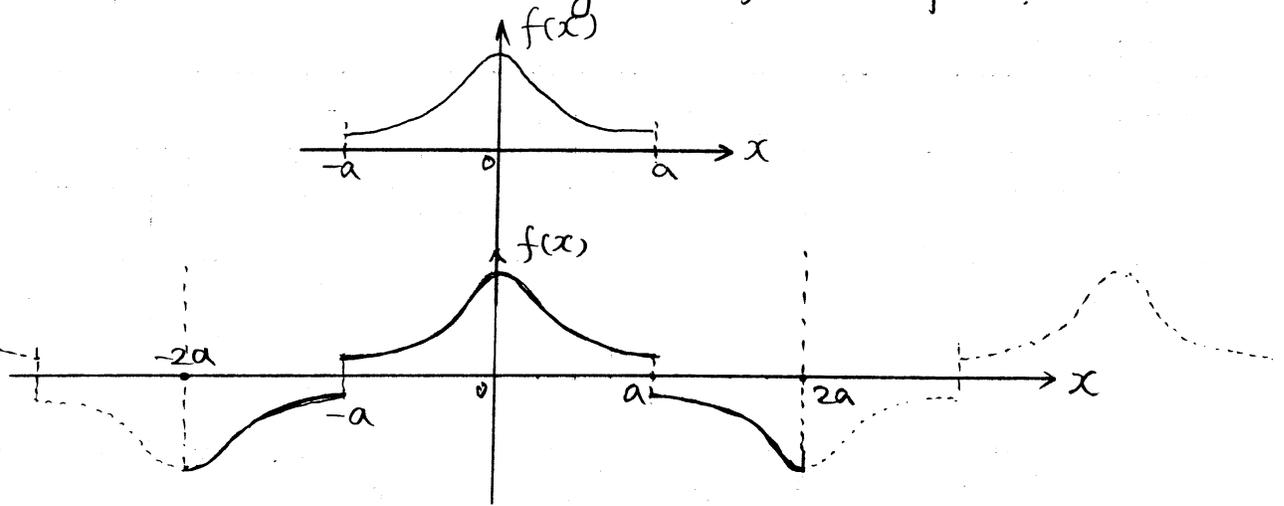
and that $\{\cos \lambda_n x\}$ — notice the different definition of λ_n

forms a complete basis for even functions on domain $[-a, a]$ (more difficult to prove)

To show that $\{\varphi_n(x) = \cos \lambda_n x\}$ $\lambda_n = \frac{(2n-1)\pi}{2a}$, $n=1, 2, 3, \dots$

form a complete basis set for even functions in $[-a, a]$

Let's consider an arbitrary even function $f(x)$.



We now extend the domain of $f(x)$ to $-2a \leq x \leq 2a$, as illustrated above.

(thanks to the suggestion by Chris Weinberger)

$$f(x+2a) = -f(x)$$

$$f(x+4a) = -f(x+2a) = f(x)$$

We can apply the Fourier Series expansion over the extended domain $x \in [-2a, 2a]$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{2a}$$

$$a_n = \frac{1}{2a} \int_{-2a}^{2a} f(x) \cos \frac{n\pi x}{2a} dx$$

Because of the anti-symmetry of $f(x)$ on domain $[-2a, 2a]$,

$a_n = 0$ if n is an even number.

$$a_0 = \frac{1}{2a} \int_{-2a}^{2a} f(x) dx = 0.$$

$$\therefore f(x) = \sum_{n=1,3,5,\dots} a_n \cos \frac{n\pi x}{2a} = \sum_{k=1}^{\infty} a_k \cos \frac{(2k-1)\pi x}{2a}$$

where

$$a_k = \frac{1}{2a} \int_{-2a}^{2a} f(x) \cos \frac{(2k-1)\pi x}{2a} dx$$

$$= \frac{1}{a} \int_{-a}^a f(x) \cos \frac{(2k-1)\pi x}{2a} dx \quad (\text{also by symmetry})$$

Therefore, any even function $f(x)$ in $-a \leq x \leq a$ can be represented by

$$f(x) = \sum_{k=1}^{\infty} a_k \cos \frac{(2k-1)\pi x}{2a}$$

Hence $\left\{ \varphi_k(x) = \cos \frac{(2k-1)\pi x}{2a} \right\}$ is a complete basis set.

In summary, an even function $f(x)$ in $-a \leq x \leq a$ can be represented as a Fourier series, either as

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{a}, \quad \text{i.e. basis function}$$

$$\textcircled{1} \quad \left\{ \varphi_n(x) = \cos \frac{n\pi x}{a} \right\}$$

$$a_n = \frac{1}{a} \int_{-a}^a f(x) \cos \frac{n\pi x}{a} dx \quad n=0, 1, 2, \dots$$

$$a_0 = \frac{1}{a} \int_{-a}^a f(x) dx$$

or as

$$f(x) = \sum_{n=1}^{\infty} a_n \cos \frac{(2n-1)\pi x}{2a}, \quad \text{i.e. basis function}$$

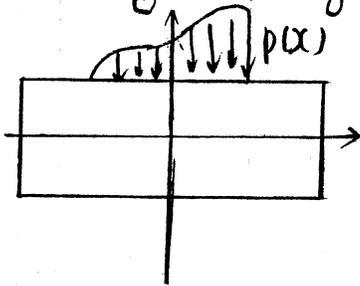
$$\textcircled{2} \quad \left\{ \varphi_n(x) = \cos \frac{(2n-1)\pi x}{2a} \right\}$$

$$a_n = \frac{1}{a} \int_{-a}^a f(x) \cos \frac{(2n-1)\pi x}{2a} dx \quad n=1, 2, \dots$$

The two approaches work equally well in their ability to represent an arbitrary even function.

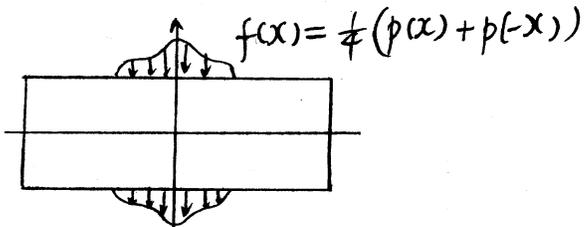
But the $\textcircled{2}$ nd representation is preferred if we want to solve a beam under arbitrary loading using the Fourier method * because one of the strong B.C. ($\sigma_{xx} = 0, x = \pm a$) can be satisfied automatically.

§5. Arbitrary Loading



An arbitrary loading on a symmetric structure (e.g. a rectangle) can always be decomposed into superpositions of loadings that are either even or odd in x and/or y .

For example, one of the four terms may look like this:



Symmetries:

σ_{yy} = even in x , odd in y

ϕ = even in x , odd in y .

In the following, we will solve the problem with this symmetry.

Problems with a different symmetry (e.g. odd in x , even in y) can be solved in a similar way.

Decompose loading into Fourier modes (2nd approach)

$$f(x) = \sum_{n=1}^{\infty} a_n \cos \lambda_n x \quad \lambda_n = \frac{(2n-1)\pi}{2a}$$

$$a_n = \frac{1}{a} \int_{-a}^a f(x) \cos \lambda_n x \, dx \quad (\text{there is no } n=0 \text{ term})$$

Trial solution

$$\phi(x, y) = \sum_{n=1}^{\infty} (B_n y \cosh \lambda_n y + C_n \sinh \lambda_n y) \cos \lambda_n x$$

\swarrow odd in y even in x

$$\sigma_{yy} = \phi_{,xx} = \sum_{n=1}^{\infty} (B_n y \cosh \lambda_n y + C_n \sinh \lambda_n y) (-\lambda_n^2) \cos \lambda_n x$$

$$\sigma_{xx} = \phi_{,yy} = \sum_{n=1}^{\infty} (B_n \lambda_n^2 y \cosh \lambda_n y + (2B_n \lambda_n + C_n \lambda_n^2) \sinh \lambda_n y) \cos \lambda_n x$$

$$\sigma_{xy} = -\phi_{,xy} = \sum_{n=1}^{\infty} (B_n + C_n \lambda_n) \cosh \lambda_n y + B_n \lambda_n y \sinh \lambda_n y) \lambda_n \sin \lambda_n x$$

Boundary conditions:

$$\sigma_{xx} = 0, \quad x = \pm a \leftarrow \text{automatically satisfied because } \cos \lambda_n a = 0.$$

$$\begin{cases} \sigma_{yy}(x, y=b) = f(x) = \sum_{n=1}^{\infty} a_n \cos \lambda_n x \\ \sigma_{xy}(x, y=b) = 0 \end{cases}$$

$$\rightarrow \begin{cases} B_n b \cosh \lambda_n b + C_n \sinh \lambda_n b = -\frac{a_n}{\lambda_n^2} & \text{for } n=1, 2, 3, \dots \\ (B_n + C_n \lambda_n) \cosh \lambda_n b + B_n \lambda_n b \sinh \lambda_n b = 0 \end{cases}$$

solve

$$\rightarrow \begin{cases} B_n = \dots \\ C_n = \dots \end{cases} \quad \text{for every mode } n=1, 2, 3, \dots$$

* Notice that this approach would not work if $f(x)$ is expanded in the "usual" Fourier series ①

Because $\cos n\pi = \pm 1 \neq 0$, each Fourier mode does not satisfy the strong B.C. $\sigma_{xx} = 0, x = \pm a$ individually.