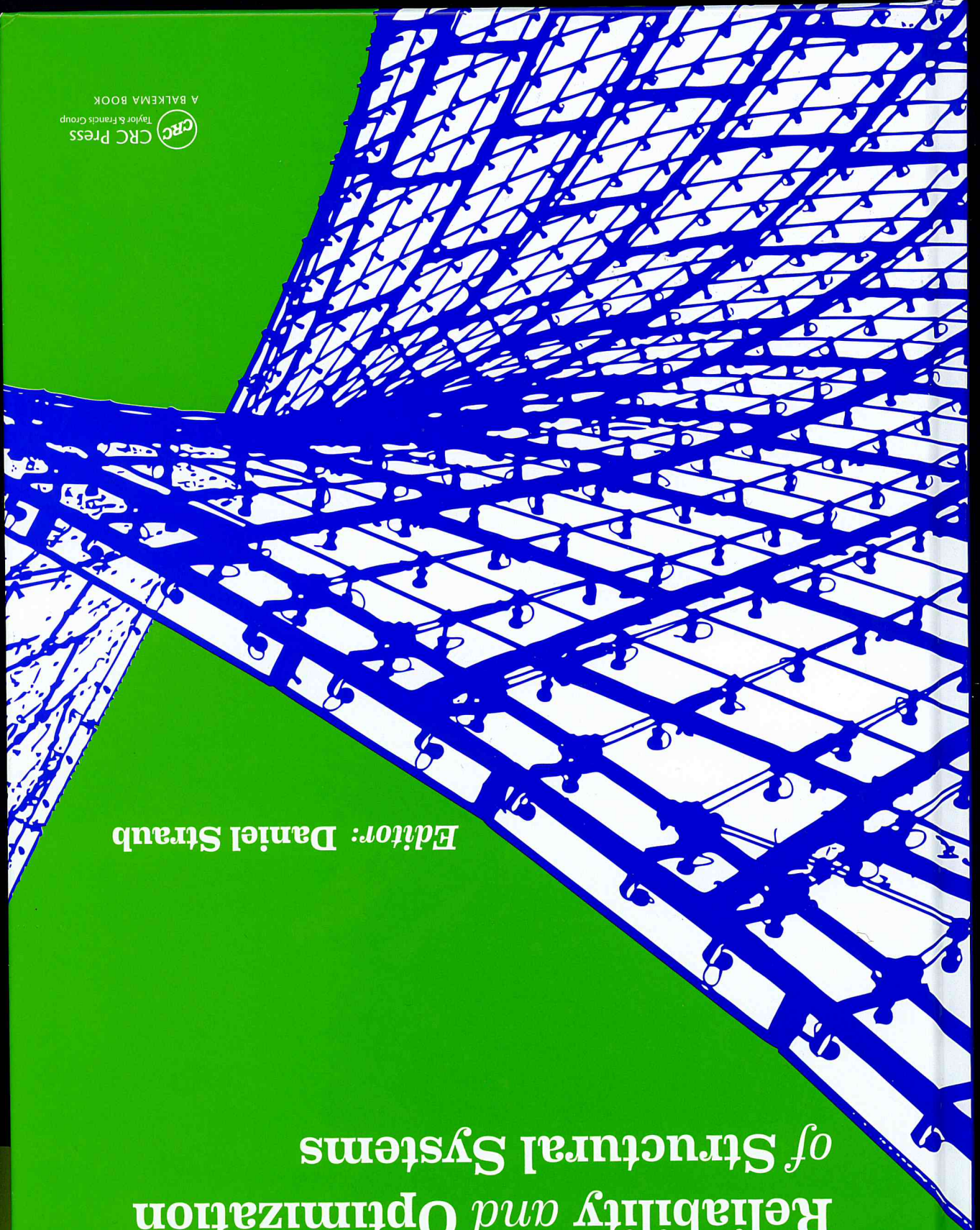


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Damage identification by Lévy ant colony optimization

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ABSTRACT: This paper deals with the identification of incipient damage in structural elements by non-destructive test based on experimentally measured structural dynamic response. By application of the Hilbert transform to the recorded signal the so-called phase of the analytical signal is recovered and a proper functional is constructed in such a way that its global minimum gives a measure of the damage level, meant as stiffness reduction. Minimization is achieved by applying a modified Ant Colony Optimization (ACO) for continuous variables, inspired by the ants' foraging behavior. The modification consists in the application of a new perturbation operator, based on alpha stable Lévy distribution. Numerical application to three degrees of freedom system is proposed to show the method and test the performance.

1. INTRODUCTION

Detecting and quantifying structural damage at early stage by means of non-destructive tests is of primary concern in many engineering applications. Most of non-destructive techniques are based on the correlation between measured data (in the majority of cases from dynamic tests) and the response of an analytical model of the damaged structure (model-based procedures). Different structural response characteristics can be used for this purpose including modal data (Adams et al. (1991), Davini et al. (1992) Gounaris et al. (1996), Cerri & Vestroni (2000)), curvature measures (Pandey et al. (1991), Luo & Hanagud (1997), Ractiffe (1999)), frequency response functions (Wang et al. (1997), Thyagarajan et al. (1998), Sampato et al. (1999), Lee & Shin (2002)) and strain energy (Hearn & Testa (1991), Shi et al. (1998), Cornwell et al. (1999)). However, frequency-based identification procedures often fail to give a satisfactory answer for very low damage levels. Indeed, especially for small damage extent, the response in terms of impulse response function and amplitude is almost insensitive to the system perturbation. Conversely, it has been recently shown in Cottone et al. (2008) that a damage detection strategy based on a proper functional calculated on the analytical signal of the structural dynamic response consents to identify very low damage levels. Moreover, it has been shown that if one applies a system of filters to the experimental signal in order to isolate the single modal component of the dynamical response, the method can be effective also in presence of instrumental noise and for damages occurring in more points of the structure. The necessity of the filtering operation relies on the fact that, in the above mentioned case, the functional to be minimized may have many local minima and most of the optimization procedures do not succeed to find a correct value of the damage level. It has been shown that a way to circumvent the excess of local minima problem is by isolating the structural modal components, through filtering operations on the signals (refer to Cottone et al. (2008) and Barone et al. (2008)). On the other hand, in some practical case, for example dealing with structures whose principal frequencies are too narrow, the procedure based on the filtering is not suitable.

In this paper, we apply the Ant Colony Optimization for continuous domains (ACO_c) already proposed in Socha & Dorigo (2008), introducing a perturbation operator with α -stable Lévy

In this paper we restrict our attention to identify incipient damage in structural elements by analyzing a recorded dynamical response. To this aim, let us indicate with $\gamma_{\text{eff}}^n = (\gamma_1^{\text{eff}}, \dots, \gamma_n^{\text{eff}})$ the unknown damage indexes. They are a set of n real coefficients defined in the interval $[0, 1]$ characterizing the damage magnitude on n different structural elements, where the zero bound corresponds to structural integrity. For example, one can consider $(1 - \gamma_j^{\text{eff}})$ being the j -th coefficient such that, multiplied by the j -th structural element's flexural stiffness, it characterizes the decrement of stiffness. The apex eff means that the γ_{eff}^n indexes are effective and our aim is to develop a damage-identification procedure capable to identify the value of each coefficient associated to the respective structural element. It has to be noted that the present formulation it is not suited to establish location inside the element where damage occurred.

2.2 Incipient damage identification procedure

where $\text{sgn}(\omega)$ is the signum function, holds true. Practically, one can compute $X(\omega)$, apply the latter and finally perform an inverse Fourier transform to obtain $\hat{x}(t)$. Moreover, it is easy to prove from the definition and the latter equation that the analytical signal can be computed making the inverse Fourier transform of the function $2X(\omega)U(\omega)$, being $U(\omega)$ the unit step function.

$$\mathcal{F}\{\hat{x}(t); \omega\} = -i \text{sgn}(\omega) X(\omega) \tag{4}$$

It is useful to recall the very remarkable property of the Hilbert transform, useful in applications. Let us denote with $X(\omega) = \mathcal{F}\{x(t); \omega\}$ the Fourier transform of the function $x(t)$, then it is possible to show that the property

$$A(t) = \sqrt{x(t)^2 + \hat{x}(t)^2} \tag{3a,b}$$

$$\theta(t) = \tan^{-1} \left(\frac{\hat{x}(t)}{x(t)} \right)$$

with

$$z(t) = A(t) \exp(i\theta(t)) \tag{2}$$

where the integral is meant in the Cauchy principal value sense. The so-called *analytical signal* (refer to Oppenheim & Schaffer, (1989)) is the complex signal defined as $z(t) = x(t) + i\hat{x}(t)$, with $i = \sqrt{-1}$. The function $z(t)$ can also be expressed in terms of the amplitude function $A(t)$ and the phase function $\theta(t)$ as

$$\hat{x}(t) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{x(\tau)}{t-\tau} d\tau \tag{1}$$

In this section we briefly recall some features of the analytical signal in order to set the appropriate symbols. Let $x(t)$ denote the response of a linear system, where t indicates the time. Its Hilbert transform is defined as

2.1 Hilbert transform and analytical signals

2 DAMAGE IDENTIFICATION BY ANALYTICAL SIGNAL

The choice of the α -stable Levy distribution, with its particular inverse power-law tails, is justified because it has been observed that the wider exploration potential of such a distribution, makes the algorithm to attain better performance than an ACO_{E} based on Gaussian distribution for function showing many local minima. In this way, we show that it is possible to perform the minimization of the functional without extrapolating the modal component by filtering the structural response. Applications to structures with narrow principal frequencies show the good performance in detecting an incipient damage.

The paper is organized as follow. Firstly, the Hilbert transform of the structural response is introduced in order to represent the analytical signal, and then a proper functional in terms of the phase of the analytical signal whose minimum corresponds to the damage level, is constructed. Then, a modified ACO_{E} with Levy perturbation will be presented following the papers Candela et al. (2009) and Cottone et al. (2010). Lastly, numerical examples are given, considering a 3 degrees of freedom shear type structure.

Let us indicate by $\eta^{\text{ex}}(\gamma^{\text{eff}}; t)$ a general feature extracted from the real structure, where the apex ex denotes that it is a recorded data, i.e. coming from an experimental test. Further, indicate by η^{th} ($\gamma; t$) the same feature calculated from a structural model, depending on the γ variables. The objective functional $J^{\eta}(\gamma) = \frac{1}{T_f} \int_{T_f}^{T_f} \eta^{\text{th}}(\gamma; t) - \eta^{\text{ex}}(\gamma^{\text{eff}}; t) dt$

$$J^{\eta}(\gamma) = \frac{1}{T_f} \int_{T_f}^{T_f} \eta^{\text{th}}(\gamma; t) - \eta^{\text{ex}}(\gamma^{\text{eff}}; t) dt \tag{5}$$

where $[T_f, T_f]$ is the observation temporal window, consents to detect the set of damage indexes γ^{eff} . It has been shown in Cottone et al. (2008), Barone et al. (2008) that the most sensitive feature that consents to identify small damage also in presence of measuring noise affecting the experimental data is the phase of the analytical signal. Two examples will clarify the approach.

2.2.1 Example: Incipient damage identification in a cantilever bar

Consider a mass-less cantilever bar with a lumped mass at the free end subjected to axial displacement. The bar stiffness is EA/l , being E the Young's modulus, A the section area and l the bar length. An occurring damage will be modeled by a reduction of the axial stiffness $EA(1 - \gamma)/l$ where $\gamma \in [0, 1]$ is the previously defined damage index. The equation governing the vibration of the given system under an impulsive force in horizontal direction modeled as a Dirac's delta function $\delta(t)$ is given in the form

$$x(t) + 2\lambda x(t) + \omega_0^2 (1 - \gamma)x(t) = \delta(t)/m \tag{6}$$

where $\lambda = \zeta_0 \omega_0 \sqrt{1 - \gamma}$ denotes the damping term, ζ_0 the damping ratio and $\omega_0 = \sqrt{EA/ml}$ is the undamaged bar circular frequency. Assume that the experimental system is characterized by a damaged index $\gamma^{\text{eff}} = 0.01$, that is a very low stiffness reduction. Performing an hammer test on the experimental set-up, the acceleration data $x^{\text{ex}}(\gamma^{\text{eff}}; t)$ is recorded and the phase of the analytical signal is calculated and indicated by $\theta^{\text{ex}}(\gamma^{\text{eff}}; t)$. Then, the functional in eq.(5) is constructed by selecting a value of the unknown damage index γ and solving the theoretical model ruled by eq.(6) and finding the signal $x^{\text{th}}(\gamma; t)$. From this acceleration response the $\theta^{\text{th}}(\gamma; t)$ to be introduced in eq.(5) is calculated and one value of the functional $J^{\theta}(\gamma)$ is obtained. The absolute minimum of the functional is located at $\gamma = \gamma^{\text{eff}}$. In this simple case, the functional is very well-behaved, there is only a global minimum and its minimization is very easy. Conversely, in multi degrees of freedom (DOF) structures or in recorded signal affected by measurements and/or ambient noise, the functional $J^{\theta}(\gamma)$ has many local minima due to the multi-component behavior of the Hilbert transform (see Cottone et al. (2008)). This aspect is stressed in the next example.

2.2.2 Example: Incipient damage identification in a 3 DOF structure

Let us consider a three-storey shear-beam type building. The mass, stiffness and viscous damping of each storey are assumed to be the same, with $m_j = 1000 \text{ kg}$, $k_j = 980 \text{ kN/m}$, $c_j = 2814 \text{ Ns/m}$, respectively, for $j = 1, 2, 3$. Damage is simulated by decreasing the stiffness at first and second floors by a damage indexes $\gamma_j^{\text{eff}} = 0.010$ and $\gamma_2^{\text{eff}} = 0.015$, while $\gamma_3^{\text{eff}} = 0$. The acceleration of the third floor is recorded and the phase component from the analytical signal is extracted and indicated as $\theta_j^{\text{ex}}(\gamma_j^{\text{eff}}, \gamma_2^{\text{eff}}, \gamma_3^{\text{eff}}; t)$.

For each combination of $\gamma = (\gamma_1, \gamma_2, \gamma_3)$ it is possible to calculate the model theoretical response, i.e. the acceleration of the third storey $x_3^{\text{th}}(\gamma_1, \gamma_2, \gamma_3; t)$ and the functional in terms of phase is computed. Both the noise and the multimodality of the response negatively affect $J^{\theta}(\gamma)$ and many local minima render the minimization to be a difficult task. At this point, two strategy of attack to the problem are possible. The first is to process the signal in order to restore a well-behaved functional as like as in the single DOF previously outlined. In Cottone et al. (2008), Barone et al. (2008) this has been achieved by filtering the single modal component from the experimental and the theoretical signals and calculating the objective function. This strategy proved to perform very well also in experimental tests in Navarra & Pirrotta (submitted). Limits of this approach rely on the ability of the filter in isolating the modal responses. In case of structures with narrow principal frequencies such procedure might not be effective.

$$(8) \quad \omega_l = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{l^2}{2}\right) \quad \text{for } l = 1, \dots, k$$

Let S be the search space and X_1, X_2, \dots, X_n the so-called decision variables, where n characterizes the dimension of the functional $f: S \rightarrow \mathbb{R}$ to be minimized. Construction of a solution $s_l \in S$ means to assign values $x_i \in \mathbb{R}$ to each X_i , for $i = 1, \dots, n$, such that $s = (x_1, x_2, \dots, x_n)$. A solution s^* is a global minimum if and only if $f(s^*) \leq f(s)$ for every $s \in S$. The idea that is central to the way ACO_{m} works is the incremental construction of solutions based on the biased probabilistic choice of solution components. The bias is constituted by the pheromone trail guiding the searching process and is taken into account by means of n Gaussian kernel probability densities, $G^i(x)$ defined below. Practically we construct an archive T of k solutions $T = \{s_1, \dots, s_l, \dots, s_k\}$ where the generic solution s_l has n components, i.e. $s_l = (x_1^l, x_2^l, \dots, x_n^l)$. Then, the solutions of the archive T are ordered according to their objective function values $f(s_l)$. For each $l = 1, \dots, k$ we calculate the weights

nevertheless it is worth to briefly outline how ACO_{m} works in order to better explain the role of the Although the algorithmic translation of this concepts into ACO are out of the scope of this paper, pheromone does evaporate, i.e. it the shorter the path the higher the appeal of the pheromone trail. quality and quantity; iii) this trail is the only indirect possible communication with other ants; iv) case one ant finds the food, returns to the nest depositing a pheromone trail proportional to the food motivated the ACO : i) ants firstly leave the nest for exploring the ambient in random way; ii) in formulation as ACO_{m} to make a distinction from ACO . The foraging behavior of real ants has Socha & Dorigo (2008), main reference of this section. It is use to denote the continuous domain (Dorigo (1992); Dorigo & Gambardella (1997)) has been extended to continuous domains in Ant Colony Optimization (ACO), originally proposed for combinatorial optimization problems

3.2 The metaphor of ants foraging in combinatorial and continuous optimization and its Levy based version

The four parameters affect the shape of the distribution in an essential way and it is common to introduce an appropriate notation to take them into account. We denote with the symbol $X \sim S_{\alpha}(\sigma, \beta, \mu)$ an α -stable random variable with assigned parameters characterizing eq.(7). The coefficient α is called stability index and characterizes the tails of the stable distribution, decreasing as $x^{-1-\alpha}$. Lower values of α correspond to higher probability of having realization on the tails, while for $\alpha = 2$ the distribution $S_2(\sigma, \beta, \mu)$ coincides with the Gaussian distribution $N(\mu, \sqrt{2}\sigma)$. The scale σ , the skewness β and the location μ are parameters defining the shape of the distribution. Such a great variability makes Levy distribution to be very suited in searching algorithms (see Gutowski (2001), Lee & Yao (2004), Lomholt et al. (2007)). Moreover, heavy-tailed distributions consent to have less localized space of search. In this paper, these features are introduced in the Ant Colony Optimization in continuous domain to minimize the objective function in eq.(5).

$$(7) \quad \phi^X(\theta) = \begin{cases} \exp\left[-\sigma|\theta|^\alpha \left(1 - \frac{\alpha}{2} \text{sgn}(\theta) \tan\left(\frac{\pi\alpha}{2}\right)\right) + i\mu\theta\right], & \alpha \neq 1 \\ \exp\left[-\sigma|\theta| \left(1 + \frac{\pi}{2} \text{sgn}(\theta) \ln|\theta|\right) + i\mu\theta\right], & \alpha = 1 \end{cases}$$

characteristic function $\phi^X(\theta)$ has the form: have a α -stable distribution if there are parameters $0 < \alpha \leq 2, \sigma > 0, 1 \leq \beta \leq 1, \mu \in \mathbb{R}$ such that its causes infinite variance and are defined by four coefficients. A random variable X is said to α -stable Levy distributions are characterized by heavy-tailed probability density function that

3.1 α -stable Levy distribution in searching and optimization

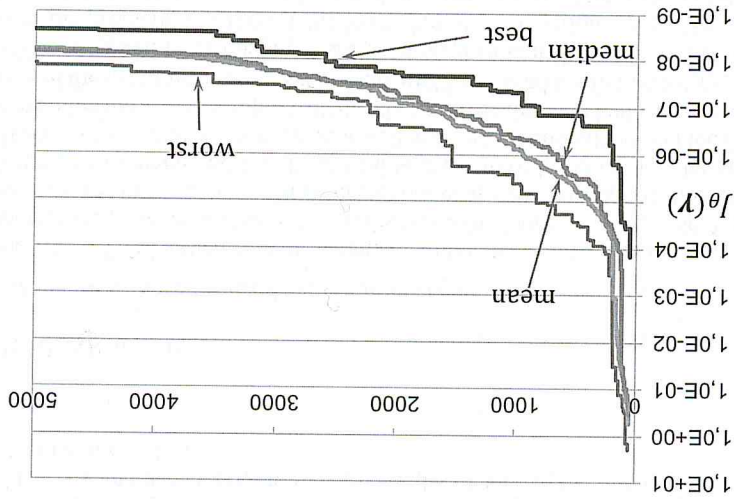
3 LEVY ANT COLONY OPTIMIZATION

The second strategy to solve the problem is to use an optimization algorithm able to deal with strong presence of local minima. This is investigated in this paper, exploiting the Ant Colony Optimization with Levy perturbation already proposed by some of the authors in Candela et al. (2009) and Candela et al. (2010).

Consider a 3-DOF with the parameters of the sound structure that are: $m_1 = 1000$ kg, $m_2 = 1300$ kg, $m_3 = 500$ kg, $k_1 = 980$ kN/m, $k_2 = 130$ kN/m, $k_3 = 140$ kN/m, $c_1 = 2814$ Ns/m, respectively, for $j = 1, 2, 3$. Such a structure presents not well spaced natural frequencies, in such a way that isolating the single modal component from the recorded signal by filtering might request very high order filters with consequent difficulties. It is assumed that the structure is characterized by the damage indexes $\gamma^{\text{eff}} = (0.010, 0.015, 0.00)$ as in the previous example. As outlined in section 2, the

4.2 3-DOF structure with not well spaced natural frequencies

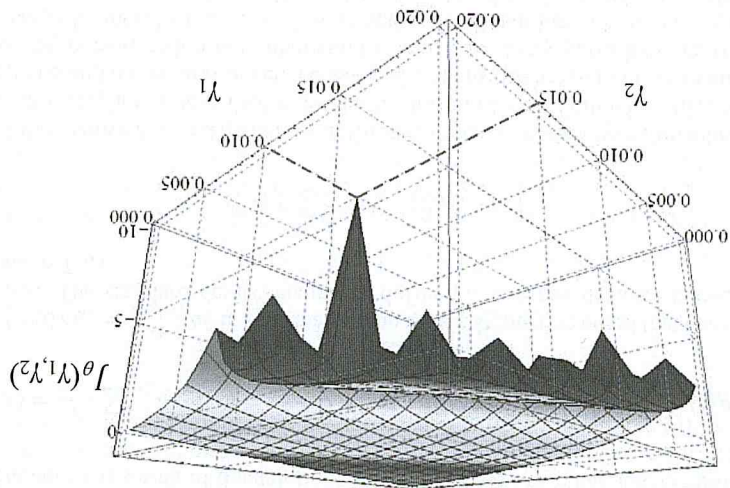
Figure 2. Evolution of the solution along 5000 ants generation steps.



Test	γ_1	γ_2	$\epsilon_1\%$	$\epsilon_2\%$
mean	0.010	0.015	—	—
st.dev	$3.8E-5$	$6.0E-5$	0.37	0.34

Table 1. Mean and standard deviation of the damage indexes.

Figure 1. Logarithm of the functional $J(\theta(\gamma))$ calculated on the phase of the analytical signal. Thick dashed lines correspond to the global minimum to be identified. (right panel).



In this paper we presented a method for the incipient damage identification based on the minimization of a functional calculated by some features of the analytical signal. Once the functional has been introduced, the minimization is performed by the meta-heuristic method of the Ant Colony Optimization with Levy perturbation. Numerical results on 3 degree of freedom system confirm

5 CONCLUSIONS

global and local minima are present. Also in this case, ACO_{PL} succeeds in locate the global minimum. Figure 3 shows the space of the objective function revealing that, in this case, the span between the best and the worst ant is greater than before. More interesting is Figure 4, where the trajectory of the best ant, that is the best ranked at each construction step, highlights the process of search captured into the groove where

Figure 3. Evolution of the solution along 10000 ants generation steps.

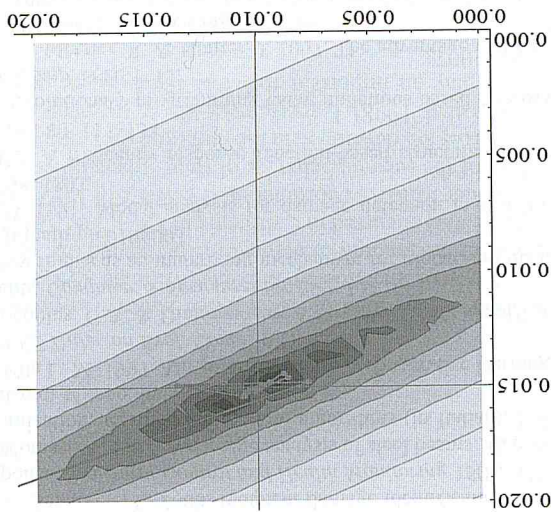
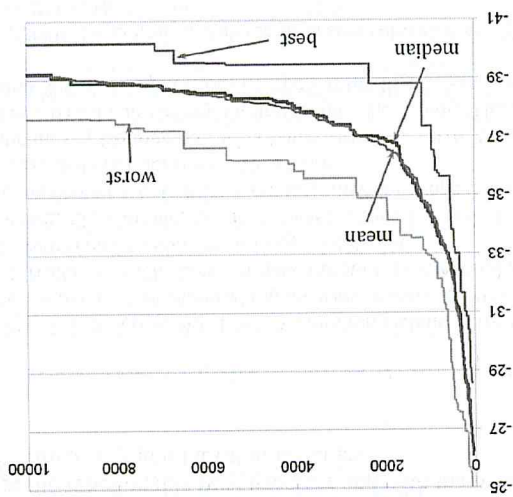


Figure 4. Trajectory (in red, thick line) of the best ant solution for one run, contrasted with the contour plot of the functional in the space of parameters γ_1, γ_2 .



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that, even in cases where the functional is very irregular and with many local minima, the damage index can be quantified with a very good level of accuracy.