

# Tri-diagonal and penta-diagonal block matrices for efficient eigensolutions of problems in structural mechanics

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**Summary.** Eigenvalues and eigenvectors have many applications in structural mechanics and combinatorial optimization. In this paper, a set of matrices of special forms is studied for which the calculation of eigenvalues can be performed much easier than with the existing general methods. First tri-diagonal matrices are presented and then the relationships for calculating their eigenvalues are extended to the evaluation of the eigenvalues of block tri-diagonal matrices. Block penta-diagonal matrices are also studied in this paper. The eigensolution of different problems of structural mechanics is performed to show the simplicity of using the present formulations.

## 1 Introduction

Large eigenvalue problems arise in many scientific and engineering problems. While the basic mathematical ideas are independent of the size of the matrices, the numerical determination of eigenvalues and eigenvectors requires additional considerations as the dimensions and the sparsity of the matrices increase. Special methods are needed for an efficient solution of such problems. There are classes of matrices whose eigenvalues can be calculated more easily by factorization techniques. Some of these matrices were previously studied [1]–[4], and here some other matrices with canonical forms are introduced for which the eigensolutions can be obtained much simpler compared to the classic approaches.

Symmetry has been widely studied in science and engineering [5]–[9]. Eigenvalue problems arise in many scientific and engineering problems [10]–[13]. While the basic mathematical ideas are independent of the size of matrices, the numerical determination of eigenvalues and eigenvectors requires additional consideration as the dimensions and the sparsity of the matrices increase. Special methods are needed for an efficient solution of such problems.

Methods are developed for decomposing the graph models of structures in order to calculate the eigenvalues of matrices with special patterns [1]–[4]. The eigenvectors corresponding to such patterns are studied in [2]. The application of these methods is extended to the vibration of mass-spring systems [14], and free vibration of frames [15].



$$\begin{aligned}
\mathbf{P} &= \left[ \begin{array}{cc|cc} 2 & 1 & & \\ 1 & 2 & & \\ \hline & & 2 & 1 \\ & & 1 & 2 & 1 \\ & & & & & 2 & 1 \\ & & & & & 1 & 2 \end{array} \right] \approx \left[ \begin{array}{cc|cc} 2 & 1 & & \\ 1 & 2 & & \\ \hline & & 2 & & & 1 \\ & & & 2 & 1 & \\ & & & 1 & & \\ & & & & & & 2 & 1 \\ & & & & & & 1 & 2 \end{array} \right] \\
&= \left[ \begin{array}{c|c} \mathbf{M} & \mathbf{N} \\ \hline \mathbf{N} & \mathbf{M} \end{array} \right] \approx \left[ \begin{array}{c|c} \mathbf{M} + \mathbf{N} & \mathbf{0} \\ \hline \mathbf{0} & \mathbf{M} - \mathbf{N} \end{array} \right] = \left[ \begin{array}{cc|cc} 2 & 1 & & \\ 1 & & & \\ \hline & & 1 & 3 \\ & & 1 & 2 & 1 \\ & & & 1 & \\ & & & & & & 1 \\ & & & & & & 1 & 1 \end{array} \right] = \left[ \begin{array}{c|c} \mathbf{E} & \mathbf{0} \\ \hline \mathbf{0} & \mathbf{D} \end{array} \right].
\end{aligned} \tag{4}$$

Considering  $\lambda$  for  $\mathbf{M}$  from Eq. (1) and comparing with  $\mathbf{P}$ , one can substitute  $2n$  in place of  $n$ , and for calculating the smallest eigenvalue,  $k$  should be replaced by  $2n$ , resulting in

$$\lambda_2(\mathbf{E}) = \left[ 2 \cos \frac{n\pi}{(2n+1)} \right]^2. \tag{5}$$

One of the applications of Eq. (5) is the calculation of the eigen-frequency and eigen-mode of a shear building which has equal masses and stiffnesses for all the stories, and the floors are considered as rigid (see Fig. 1). In this case, the stiffness and mass matrices have the following patterns:

$$\mathbf{K} = \left[ \begin{array}{cccccc} K_1 + K_2 & -K_2 & & & & \\ -K_2 & K_2 + K_3 & & & & \\ & & \cdot & \cdot & & \\ & & & \cdot & \cdot & \\ & & & & K_{n-1} + K_n & -K_n \\ & & & & -K_n & K_n \end{array} \right] \tag{6}$$





The application of these equations starts with using Eq. (12) for calculating  $\theta$ . From Eq. (13) the magnitude of  $\lambda$  is obtained, and Eq. (14) is employed to find the corresponding eigenvector. Obviously, if  $a$ ,  $b$  or  $c$  are given, then  $\lambda$  can be calculated. However, for some mechanical problems, the values of  $a$ ,  $b$  or  $c$  can be in parametric form, and then the aim will consist of calculating the parameter such that the determinant of the considered matrix becomes zero. This happens when calculating the buckling load and natural frequencies of the structures is required. Since the determinant should become zero, therefore at least one of the eigenvalues must have zero value. Thus substituting  $\lambda = 0$  in Eq. (13), and calculating  $\theta$  by Eq. (12), the parameter involved can be calculated (see Example 2).

The problem of shear buildings can be solved by these relationships. For this case we have:

$$\alpha = 0, \beta \neq 0 \Rightarrow \theta = \frac{2i\pi}{2n+1} \Rightarrow \lambda = c + 2b \cos \theta, \quad i = 1 : n, \quad (18)$$

leading to

$$\lambda = 2K + 2K \cos \left( \frac{2i\pi}{2n+1} \right) = 4K \cos^2 \left( \frac{i\pi}{2n+1} \right); \quad \omega = \sqrt{\frac{\lambda}{m}} = 2 \cos \left( \frac{i\pi}{2n+1} \right) \sqrt{\frac{K}{m}}, \quad (19)$$

$$u_j^{(k)} = \sin \left( \frac{(2k-1)j\pi}{2n+1} \right); \quad (u^{(i)} = \{u_1^{(i)}, u_2^{(i)}, \dots, u_n^{(i)}\}^t). \quad (20)$$

The above relationships can also be generalized to block matrices. As an example, for adjacency of the three graph products introduced in [10] we have

$$\mathbf{B}^2 \sin(n+1)\theta + 2(\mathbf{C} - \mathbf{A})\mathbf{B} \sin n\theta + (\mathbf{C} - \mathbf{A})^2 \sin(n-1)\theta = 0; \lambda = \mathbf{C} + 2\mathbf{B} \cos \theta. \quad (21)$$

For the adjacency matrices of these products

$$\mathbf{C} = \mathbf{A} \Rightarrow \sin(n+1) = 0 \Rightarrow \theta = \frac{k\pi}{n+1} \quad (22)$$

leading to

$$\lambda = \mathbf{A} + 2\mathbf{B} \cos \left( \frac{i\pi}{n+1} \right) (i = 1 : n), \quad u_j^{(k)} = \sin \left( \frac{kj\pi}{n+1} \right) (j = 1 : n). \quad (23)$$

As another example, for calculating the eigenvalues of the Laplacian matrices of the strong Cartesian product of  $\mathbf{P} \boxtimes \mathbf{P}$  one can add edges only to two opposite edges instead of all four edges of the model. If these added members are for the edges with more members, then we will have  $\mathbf{A} = \mathbf{B} + \mathbf{C}$ , and we will have

$$\mathbf{B}^2 \sin(n+1)\theta - 2\mathbf{B}^2 \sin n\theta + \mathbf{B}^2 \sin(n-1)\theta = 0, \quad (24)$$

$$\sin(n+1)\theta - 2 \sin n\theta + \sin(n-1)\theta = 0 \Rightarrow 2 \sin n\theta \cos \theta - 2 \sin n\theta = 0, \quad (25)$$

$$2 \sin n\theta (\cos \theta - 1) = 0 \stackrel{\theta \neq m\pi}{\Rightarrow} \sin n\theta = 0 \Rightarrow \theta = k\pi/n, \quad (26)$$

$$\lambda = \mathbf{C} + 2\mathbf{B} \cos \left( \frac{k\pi}{n} \right), \quad u_j^{(k)} = \sin \left( \frac{kj\pi}{n} \right) - \sin \left( \frac{k(j-1)\pi}{n} \right). \quad (27)$$

In this way, the eigenvectors are calculated and since we have added extra members, therefore the use of the Rayleigh quotient relationship can improve the results. In the following section examples are considered as applications in structural mechanics.

Now we consider  $\mathbf{M}$  as a penta-diagonal matrix expressed as the sum of three Kronecker products  $\mathbf{M} = \sum_{i=1}^3 \mathbf{A}_i \otimes \mathbf{B}_i$ , where  $\mathbf{M}$  is a penta-diagonal matrix (see [19] for definitions and proofs). A typical penta-diagonal matrix can be expressed in an F form as follows:







This matrix is similar to  $\mathbf{N}_n$  expressed in the following form:

$$\mathbf{N}_n = \mathbf{F}_n \left( 5 + \left( 1 + 2 \cos \frac{2k\pi}{n+1} \right), -4, 5 + \left( 1 + 2 \cos \frac{2k\pi}{n+1} \right) \right), \quad k = 1 : n. \quad (49)$$

For the tri-diagonal matrix obtained, it can be observed that  $\alpha = \beta = 0$ , and substituting these values in the tri-diagonal matrices we obtain:

$$\sin(n+1)\theta = 0 \Rightarrow \theta = \frac{k\pi}{n} + 1, \quad (50)$$

$$\lambda = c + 2b \cos \theta = 6 + 2 \cos \frac{2k\pi}{n+1} + 2(-4) \cos \frac{k\pi}{n+1} = 16 \sin^4 \frac{k\pi}{2(n+1)}, \quad (51)$$

$$u_j^{(i)} = \sin \frac{ij\pi}{n+1} \quad (j = 1 : n), \quad (52)$$

leading to

$$\omega_k = (n+1)^2 \sqrt{\frac{EI\lambda}{mL^4}}; \quad n \rightarrow \infty \Rightarrow \lambda = \frac{k^4 \pi^4}{(n+1)^4}, \quad (53)$$

$$\omega_k = (k\pi)^2 \sqrt{\frac{EI}{mL^4}}; \quad (k = 1 : n). \quad (54)$$

**Example 4:** In this example, the main aim is to derive a general relationship for calculating the eigenvalues of the Laplacian matrix for the strong Cartesian product  $C_m \boxtimes P_n$ . As shown in [10] and [19], the Laplacian matrix for such a product can be expressed as

$$\mathbf{L}_{mn} = \mathbf{I}_m \otimes 3\mathbf{F}_n(2, 0, 3) + \mathbf{B}_m \otimes \mathbf{F}_n(1, 1, 1). \quad (55)$$

Since  $\mathbf{I}_m$  and  $\mathbf{B}_m$  are commutative with respect to multiplication, therefore

$$\text{eig}(\mathbf{L}_{mn}) = \bigcup_{k=1}^m \left\{ \text{eig} \left[ 3\mathbf{F}_n(2, 0, 3) - \left( 1 + 2 \cos \frac{2k\pi}{m} \right) \mathbf{F}_n(1, 1, 1) \right] \right\} = 0. \quad (56)$$

In the tri-diagonal matrix obtained, the equation corresponding to  $\theta$  is as follows:

$$\left( -1 - 2 \cos \frac{2k\pi}{m} \right)^2 \sin(n+1)\theta - 6 \left( 1 + 2 \cos \frac{2k\pi}{m} \right) \sin n\theta + 9 \sin(n-1)\theta = 0. \quad (57)$$

For calculating the second eigenvalue of this matrix,

$$\theta = \frac{k\pi}{n} \Rightarrow \lambda = 3 \left( 2 + 2 \cos \frac{k\pi}{n} \right) = 12 \cos^2 \frac{(n-1)\pi}{2n}. \quad (58)$$

As an example, for  $m = 20$  and  $n = 15$ ,  $\lambda = 0.1311$  is obtained.

## 5 Concluding remarks

In many practical structures, for a symmetric model, the selected supports can be non-symmetric, resulting in matrices which are slightly different from the known canonical forms. In this paper, methods are developed to modify the solutions in such a way that full benefit can be made of the symmetry of the main structures.

First *tri*-diagonal matrices are studied, and similar relationships are derived for block *tri*-diagonal matrices. Block penta-diagonal matrices are then studied. The methods are illustrated using four practical structures.

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