

# Stochastic Site Response Analysis Through Uncertain Elastoplastic Soil

Fangbo Wang, Hexiang Wang, Maxime Lacoure,  
Han Yang, Yuan Feng,  
Boris Jeremić

University of California, Davis, CA  
Lawrence Berkeley National Laboratory, Berkeley, CA

SMiRT25  
Charlotte, NC, USA, August 2019

# Outline

Introduction

Stochastic ESSI

Conclusion

# Outline

Introduction

Stochastic ESSI

Conclusion

# Motivation

Improve modeling and simulation for infrastructure objects

Reduction of modeling uncertainty

Choice of analysis level of sophistication

Goal: Predict and Inform rather than fit

Engineer needs to know!

System for **Realistic** modeling and simulation of  
**E**arthquakes, **S**oils, **S**tructures and their **I**nteraction:

**Real-ESSI Simulator** <http://real-essi.info/>

# Prediction under Uncertainty

- ▶ Modeling Uncertainty, Simplifying assumptions

Low, medium, high sophistication modeling and simulation

Choice of sophistication level for confidence in results

- ▶ Parametric Uncertainty,  $M\ddot{u}_i + C\dot{u}_i + K^{ep}u_i = F(t)$

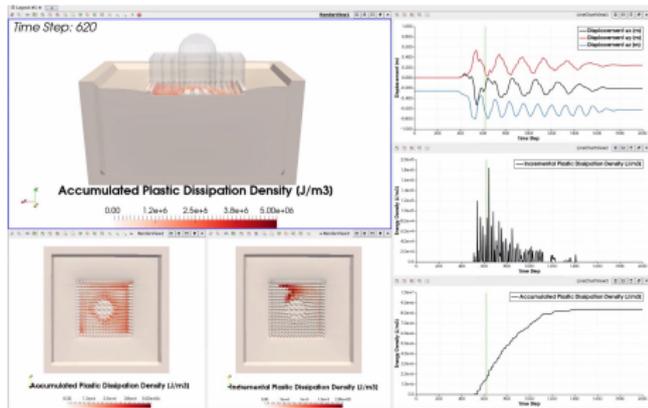
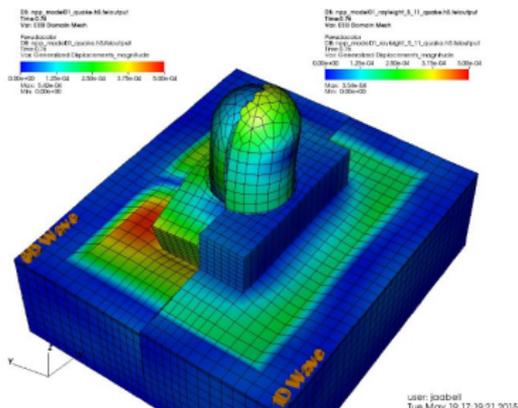
Uncertain mass  $M$ , viscous damping  $C$  and stiffness  $K^{ep}$

Uncertain loads,  $F(t)$

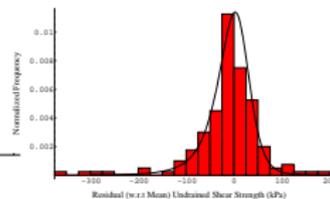
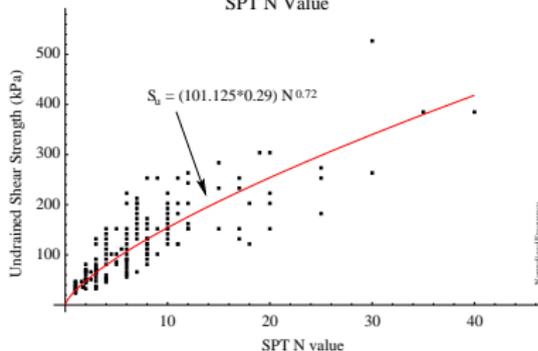
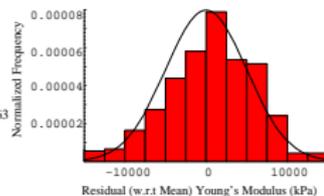
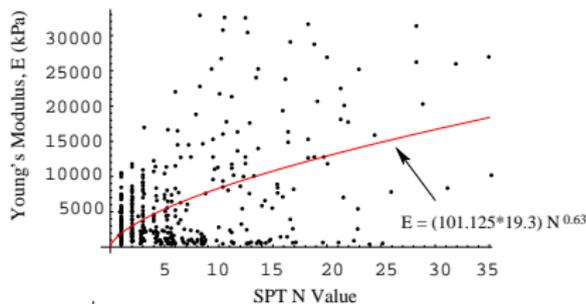
Results are PDFs and CDFs for  $\sigma_{ij}$ ,  $\epsilon_{ij}$ ,  $u_i$ ,  $\dot{u}_i$ ,  $\ddot{u}_i$

# Modeling Uncertainty

- Important (?!) features are simplified, 1C vs 6C, inelasticity
- Modeling simplifications are justifiable if one or two level higher sophistication model demonstrates that features being simplified out are not important



# Parametric Uncertainty: Soil Stiffness and Strength



(cf. Phoon and Kulhawy (1999B)

# Outline

Introduction

**Stochastic ESSI**

Conclusion

# Simulation Methods for Stochastic PDEs

- ▶ Analytical, stochastic differential equation approach: difficult to solve with complex random coefficients
- ▶ Monte Carlo method : Computationally expensive, will show some results at SMiRT 43026
- ▶ Perturbation approach: Small variation with respect to mean, closure problem
- ▶ Stochastic collocation method: Global error minimization
- ▶ Stochastic Galerkin method: Local error minimization, Stochastic Elastic-Plastic Finite Element Method (SEPFEM)

# Uncertainty Propagation through Inelastic System

- ▶ Incremental el-pl constitutive equation

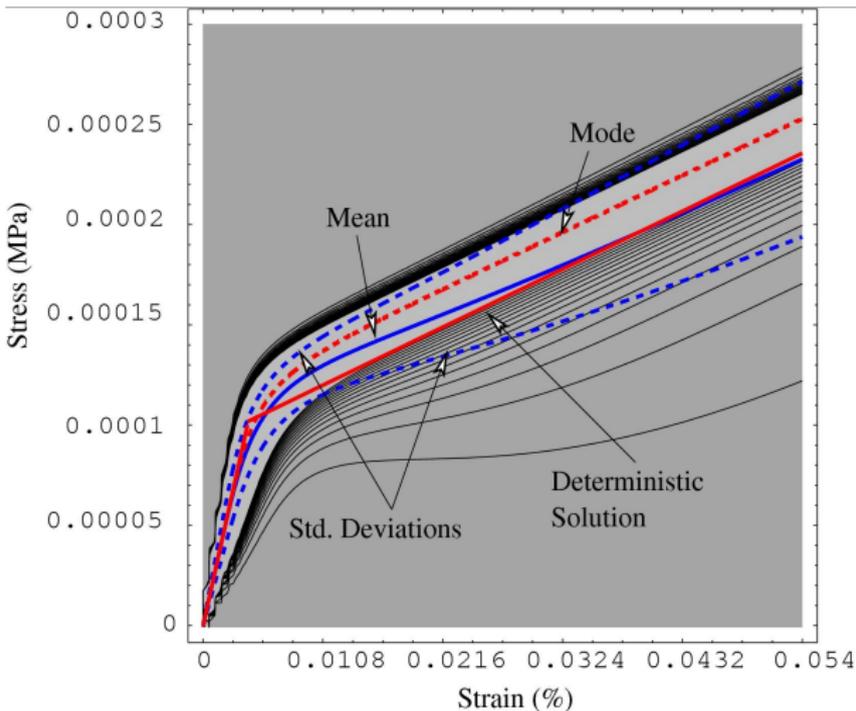
$$\Delta\sigma_{ij} = E_{ijkl}^{EP} \Delta\epsilon_{kl} = \left[ E_{ijkl}^{el} - \frac{E_{ijmn}^{el} m_{mn} n_{pq} E_{pqkl}^{el}}{n_{rs} E_{rstu}^{el} m_{tu} - \xi_* h_*} \right] \Delta\epsilon_{kl}$$

- ▶ Dynamic Finite Elements

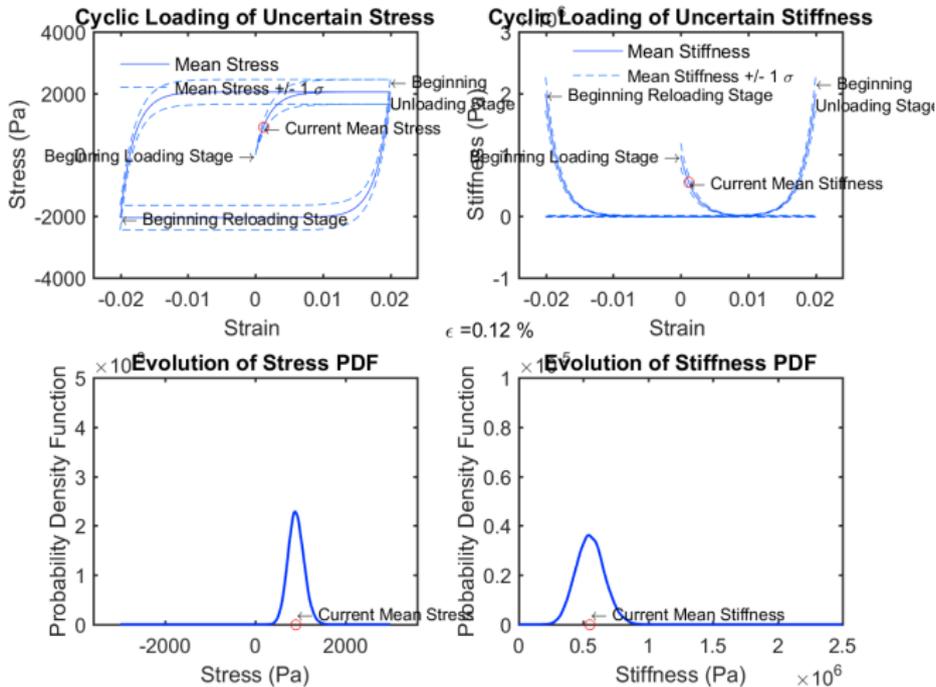
$$M\ddot{u}_i + C\dot{u}_i + K^{ep} u_i = F(t)$$

- ▶ Material and load parameters are uncertain

# Probabilistic Elastic-Plastic Response



# Probabilistic Elastic-Plastic Modeling



## Time Domain SEPFEM

- ▶ Input random field/process(non-Gaussian, heterogeneous/  
non-stationary)
  - Multi-dimensional Hermite Polynomial Chaos (PC) with  
known coefficients
- ▶ Output response process
  - Multi-dimensional Hermite PC with unknown coefficients
- ▶ Galerkin projection: minimize the error to compute  
unknown coefficients of response process
- ▶ Time integration using Newmark's method
  - Update coefficients following an elastic-plastic constitutive  
law at each time step

# Polynomial Chaos Representation

Material random field:  $D(x, \theta) = \sum_{i=1}^{P_1} a_i(x) \Psi_i(\{\xi_r(\theta)\})$

Motion random process:  $f_m(t, \theta) = \sum_{j=1}^{P_2} f_{mj}(t) \Psi_j(\{\xi_k(\theta)\})$

Displacement response:  $u_n(t, \theta) = \sum_{k=1}^{P_3} d_{nk}(t) \Psi_k(\{\xi_l(\theta)\})$

$a_i(x)$ ,  $f_{mj}(t)$  are known PC coefficients,

$d_{nk}(t)$  are unknown PC coefficients, results.

# Stochastic Elastic-Plastic Finite Element Method

- ▶ Material uncertainty expanded into stochastic shape funcs.
- ▶ Loading uncertainty expanded into stochastic shape funcs.
- ▶ Displacement expanded into stochastic shape funcs.

$$\begin{bmatrix} \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_0 \rangle K^{(k)} & \dots & \sum_{k=0}^{P_d} \langle \Phi_k \Psi_P \Psi_0 \rangle K^{(k)} \\ \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_1 \rangle K^{(k)} & \dots & \sum_{k=0}^{P_d} \langle \Phi_k \Psi_P \Psi_1 \rangle K^{(k)} \\ \vdots & \vdots & \vdots \\ \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_P \rangle K^{(k)} & \dots & \sum_{k=0}^M \langle \Phi_k \Psi_P \Psi_P \rangle K^{(k)} \end{bmatrix} \begin{bmatrix} \Delta u_{10} \\ \vdots \\ \Delta u_{N0} \\ \vdots \\ \Delta u_{1P_U} \\ \vdots \\ \Delta u_{NP_U} \end{bmatrix} = \begin{bmatrix} \sum_{i=0}^{P_f} f_i \langle \Psi_0 \zeta_i \rangle \\ \sum_{i=0}^{P_f} f_i \langle \Psi_1 \zeta_i \rangle \\ \sum_{i=0}^{P_f} f_i \langle \Psi_2 \zeta_i \rangle \\ \vdots \\ \sum_{i=0}^{P_f} f_i \langle \Psi_{P_U} \zeta_i \rangle \end{bmatrix}$$

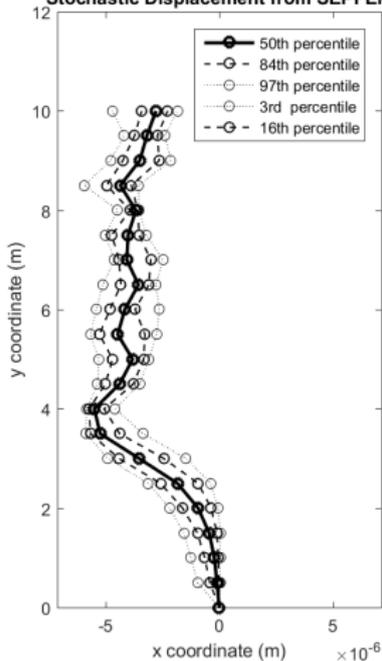
# SEPFEM: System Size

- ▶ SEPFEM offers a complete solution (single step)
- ▶ It is NOT based on Monte Carlo approach
- ▶ System of equations does grow (!)

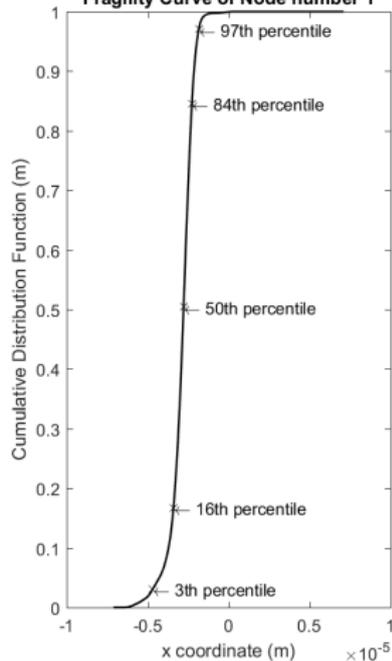
# KL terms material	# KL terms load	PC order displacement	Total # terms per DoF
4	4	10	43,758
4	4	20	3,108,105
4	4	30	48,903,492
6	6	10	646,646
6	6	20	225,792,840
...	...	...	...

# SEPFEM: Example in 1D

Stochastic Displacement from SEPFEM



Fragility Curve of Node number 1



# Outline

Introduction

Stochastic ESSI

Conclusion

# Summary

- ▶ Numerical modeling to predict and inform, rather than fit
- ▶ Analytic modeling and simulation of uncertain ESSI
- ▶ Engineer needs to know!
- ▶ François-Marie Arouet, Voltaire: "Le doute n'est pas une condition agréable, mais la certitude est absurde."
- ▶ Education and Training is the key!
- ▶ Real-ESSI short course this Fall!
- ▶ Funding from and collaboration with the US-DOE, US-NRC, US-NSF, Caltrans, US-BR, US-FEMA, CNSC-CCSN, UN-IAEA, Shimizu C. and ENSI/Basler&Hofmann is greatly appreciated,
- ▶ <http://real-essi.info/>