

# Resonant grazing bifurcations in simple impacting systems

Indranil Ghosh and David J.W. Simpson

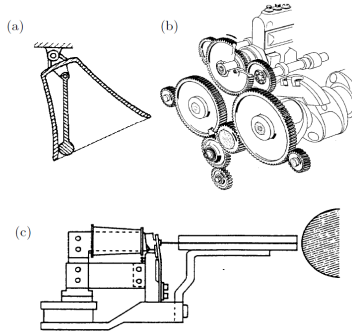
School of Mathematical and Computational Sciences  
Massey University, New Zealand

July 15, 2025



# Impact Oscillators

- Many engineering systems involve vibrations and impacts.



**Figure:** Examples of simple impacting systems: (a) a bell, (b) a gear assembly, (c) an impact print hammer. Picture taken from di Bernardo *et al.* (2008)

- Mechanical devices are often engineered with loose-fitting joints to accommodate thermal expansion, and the dynamics of this often lead to impacts in the joint.

# Literature Survey (the 80's & 90's)

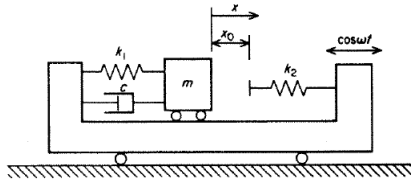


Figure 1. The physical system.

(a) S.W. Shaw *et al.*, 1983.

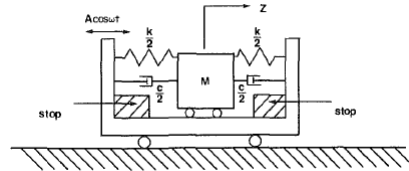
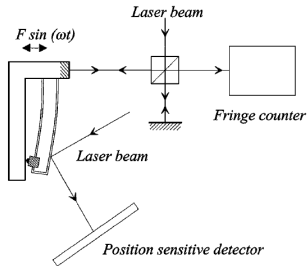


Fig. 1 The physical model

(b) S.W. Shaw , 1985.



(c) J. de Weger *et al.*, 1996.

# Literature Survey (the 2000's)

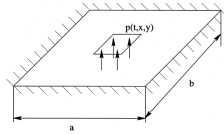


Fig. 1. The geometry of a rectangular plate under transversal forcing.

(a) J. Qiu and Z.C. Feng, 2000.

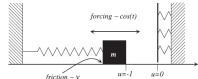


Figure 2. The physical system studied in the paper. The mass  $m$  of the oscillator can collide with a yielding wall. We assume that the yielding wall is attached with frictionless springs to the fixed world. The stiffness of the wall is determined by the stiffness of the second spring. We use normalized units with  $m = 1$ , the wall position at rest at  $a = 0$ , and the rest position of the oscillating mass at  $a = -1$ .

(b) J. Molenaar *et al.*, 2001.

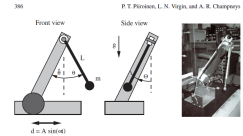


Fig. 1. Schematic (left and middle) and photo (right) of the pendulum/impact barrier assembly.

(c) P. T. Piironen *et al.*, 2004.

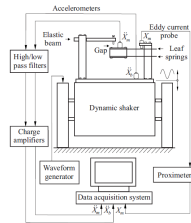
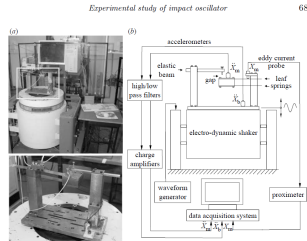


FIG. 1. Schematic diagram of the experimental rig [3].

(d) S. Banerjee *et al.*, 2009.



(e) J. Ing *et al.*, 2011.

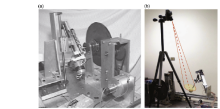


Fig. 4. (a) The scratch probe forcing mechanism. (b) the data acquisition camera and its mounting position relative to the pendulum system.

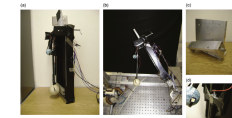


Fig. 3. (a) The double pendulum system in its upright position. (b) pendulum system attached to the shaker. (c) mechanism allowing in-plane and out-of-plane (x, y) close-up of small pendulum LED.

(f) T. Witelski *et al.*, 2014.

# An experimental example

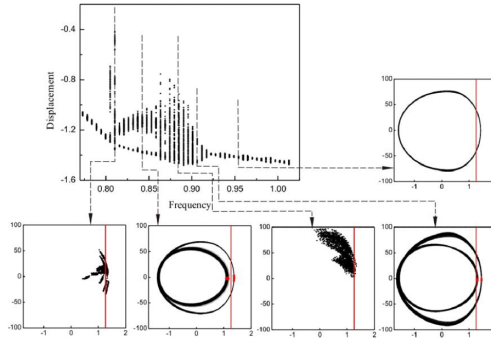


Figure: Bifurcation diagram obtained from the paper by Pavlovskaja *et al.*, 2010.

# An experimental example

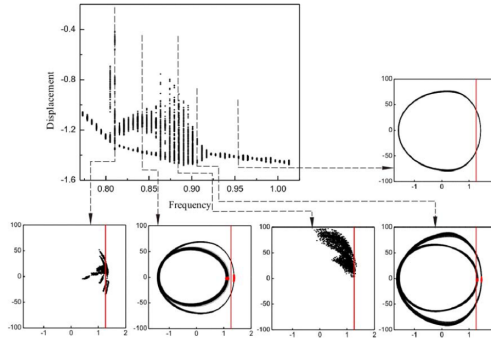
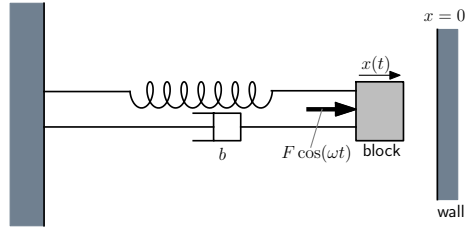


Figure: Bifurcation diagram obtained from the paper by Pavlovskaja *et al.*, 2010.

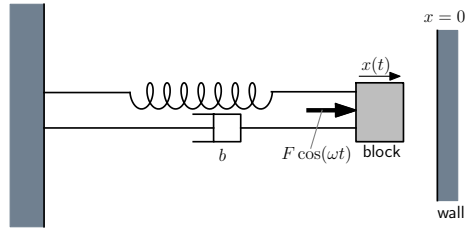
- Why does a stable period-two solution appear so close to grazing?

# A linear oscillator with hard impacts



**Figure:** Equations:  $\ddot{x} + b\dot{x} + x + 1 = F \cos(\omega t)$  and  $\dot{x} \mapsto -r\dot{x}$  whenever  $x = 0$ . The oscillator is under-damped ( $0 < b < 2$ ). Let  $F$  be the primary bifurcation parameter and  $\omega$  be the second.

# A linear oscillator with hard impacts

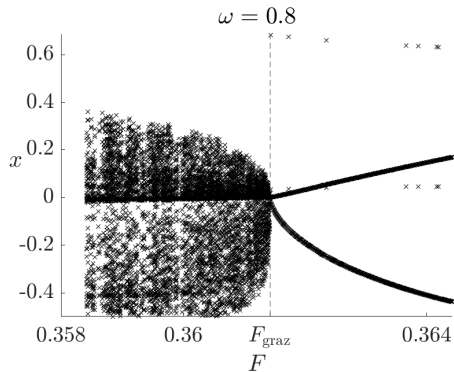
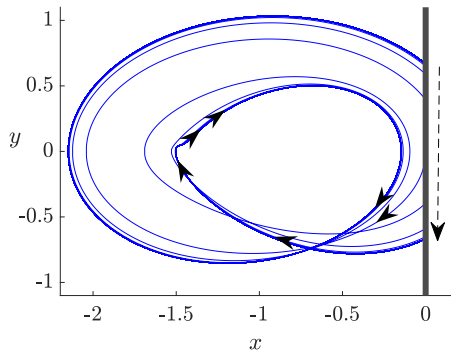


**Figure:** Equations:  $\ddot{x} + b\dot{x} + x + 1 = F \cos(\omega t)$  and  $\dot{x} \mapsto -r\dot{x}$  whenever  $x = 0$ . The oscillator is under-damped ( $0 < b < 2$ ). Let  $F$  be the primary bifurcation parameter and  $\omega$  be the second.

- ▶ If the block hits the wall with zero velocity, this is a *grazing* impact.
- ▶ A grazing bifurcation occurs when the limit cycle has a grazing impact.



# Typical phase portrait and bifurcation diagram



Grazing occurs at  $F = F_{\text{graz}}(\omega)$ , where  $F_{\text{graz}}(\omega) = \sqrt{(1 - \omega^2)^2 + b^2\omega^2}$ .

# Two-parameter bifurcation diagram

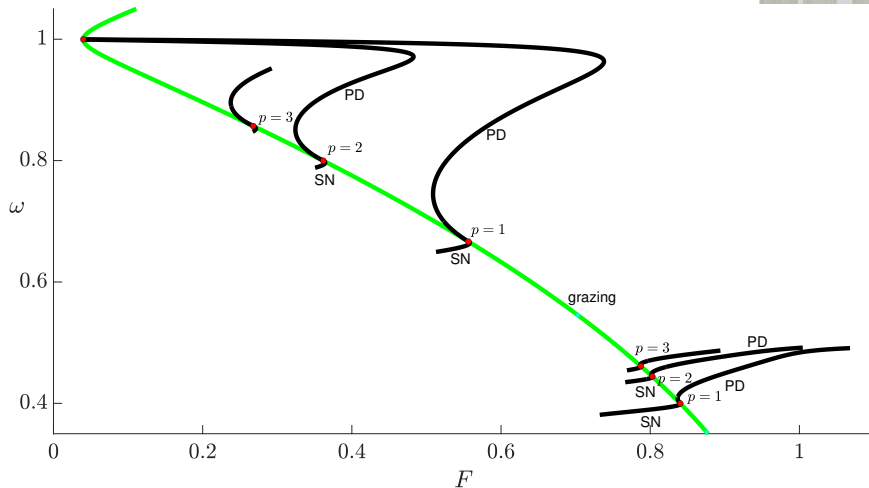
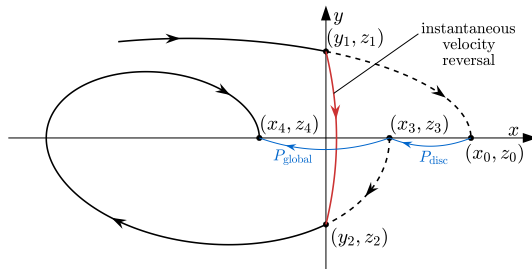


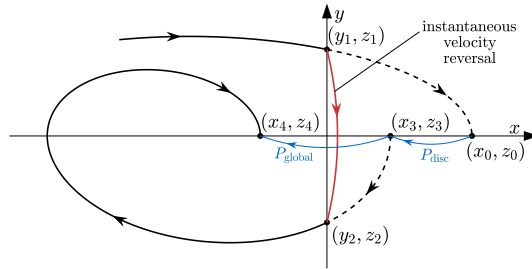
Figure: See Ivanov (1993), and Nordmark (2001).

# Poincaré map



- Let  $y(t) = \dot{x}(t)$  and  $z = (t - t_{\text{ref}}) \bmod \frac{2\pi}{\omega}$ .

# Poincaré map



- ▶ Let  $y(t) = \dot{x}(t)$  and  $z = (t - t_{\text{ref}}) \bmod \frac{2\pi}{\omega}$ .
- ▶ Use  $y = 0$  as the Poincaré section. The map:  $(x', z') = P(x, z)$  where  $P = P_{\text{global}} \circ P_{\text{disc}}$ .

- For a parameter  $\mu \in \mathbb{R}$ ,

$$P_{\text{global}}(x, z; \mu) = A \begin{bmatrix} x \\ z \end{bmatrix} + q\mu + \mathcal{O}((|x|+|z|+|\mu|)^2),$$

where  $A = DP_{\text{global}}(0, 0; 0)$ , and  $q = \frac{\partial P_{\text{global}}}{\partial \mu}(0, 0; 0)$ .

- The discontinuity map by Nordmark is given by

$$P_{\text{disc}}(x, z; \mu) = \begin{cases} \begin{bmatrix} x \\ z \end{bmatrix}, & x \leq 0, \\ \begin{bmatrix} r^2 x + \tilde{O}(3) \\ z - \frac{\sqrt{2}}{\omega}(1+r)\sqrt{x} + \tilde{O}(2) \end{bmatrix}, & x > 0. \end{cases}$$

# Maximal Periodic Solutions



- ▶ Impacts are highly 'destabilising' pertaining to the square root singularity.



- ▶ Impacts are highly 'destabilising' pertaining to the square root singularity.
- ▶ Oscillations with only one impact per period are the ones that are most 'likely' to be stable: *maximal periodic solutions* (MPSs).

- ▶ Impacts are highly ‘destabilising’ pertaining to the square root singularity.
- ▶ Oscillations with only one impact per period are the ones that are most ‘likely’ to be stable: *maximal periodic solutions* (MPSs).
- ▶ For a period- $p$  solution of our map  $P$  with one impact, the MPS is the fixed point of  $P_{\text{global}}^p \circ P_{\text{disc}, R}$ .



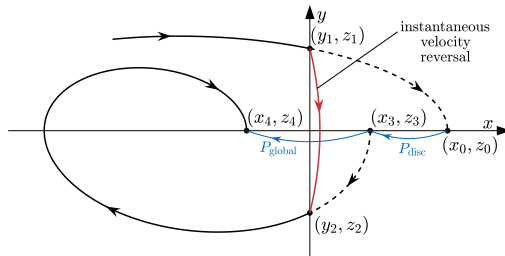
- ▶ Impacts are highly ‘destabilising’ pertaining to the square root singularity.
- ▶ Oscillations with only one impact per period are the ones that are most ‘likely’ to be stable: *maximal periodic solutions* (MPSs).
- ▶ For a period- $p$  solution of our map  $P$  with one impact, the MPS is the fixed point of  $P_{\text{global}}^p \circ P_{\text{disc}, R}$ .
- ▶ Since the MPS is smooth, standard numerical methods like Newton’s method can be used to follow fixed points while  $x > 0$ .

- ▶ Impacts are highly ‘destabilising’ pertaining to the square root singularity.
- ▶ Oscillations with only one impact per period are the ones that are most ‘likely’ to be stable: *maximal periodic solutions* (MPSs).
- ▶ For a period- $p$  solution of our map  $P$  with one impact, the MPS is the fixed point of  $P_{\text{global}}^p \circ P_{\text{disc},R}$ .
- ▶ Since the MPS is smooth, standard numerical methods like Newton’s method can be used to follow fixed points while  $x > 0$ .
- ▶ We continue zeros of the function  $G = P_{\text{global}}^p \circ P_{\text{disc},R} - I$ .

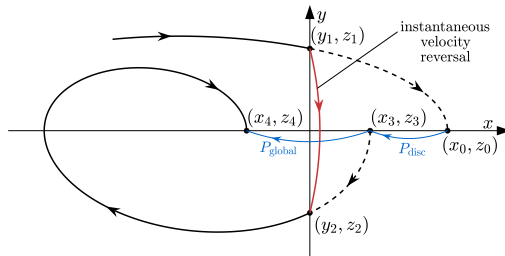


- ▶ However, Newton's method fails near grazing because  $P_{\text{disc},R}$  contains  $\sqrt{x}$  (if  $x < 0$ , the method blows up!).

- ▶ However, Newton's method fails near grazing because  $P_{\text{disc},R}$  contains  $\sqrt{x}$  (if  $x < 0$ , the method blows up!).
- ▶ So instead we guess  $(y_1, z_1)$ , then compute  $(x_0, z_0)$ ,  $(y_2, z_2)$ , and  $(x_3, z_3)$ , and  $(x_4, z_4) = P_{\text{global}}^p(x_3, z_3; \mu)$ . Then let  $V(y_1, z_1; \mu) = (x_4, z_4) - (x_0, z_0)$ .

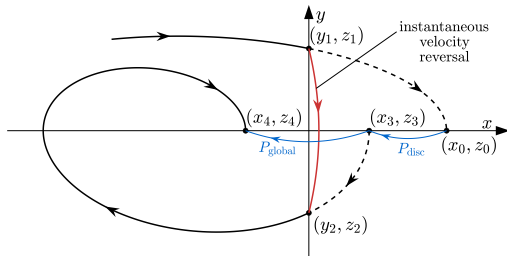


- ▶ However, Newton's method fails near grazing because  $P_{\text{disc},R}$  contains  $\sqrt{x}$  (if  $x < 0$ , the method blows up!).
- ▶ So instead we guess  $(y_1, z_1)$ , then compute  $(x_0, z_0)$ ,  $(y_2, z_2)$ , and  $(x_3, z_3)$ , and  $(x_4, z_4) = P_{\text{global}}^p(x_3, z_3; \mu)$ . Then let  $V(y_1, z_1; \mu) = (x_4, z_4) - (x_0, z_0)$ .



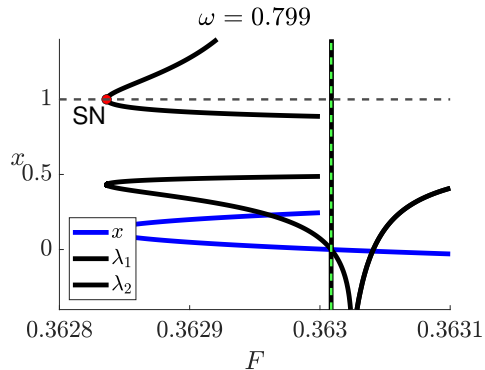
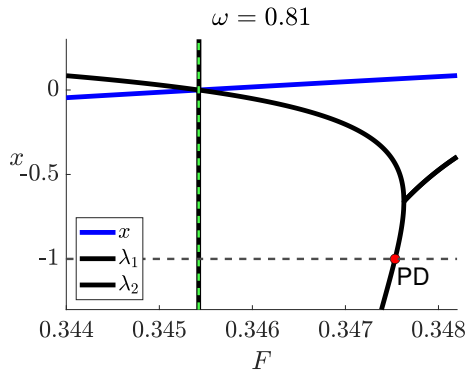
- ▶ The function  $V$  maps the **V**elocity **I**nto **V**ariation **I**n **D**isplacement.

- ▶ However, Newton's method fails near grazing because  $P_{\text{disc},R}$  contains  $\sqrt{x}$  (if  $x < 0$ , the method blows up!).
- ▶ So instead we guess  $(y_1, z_1)$ , then compute  $(x_0, z_0)$ ,  $(y_2, z_2)$ , and  $(x_3, z_3)$ , and  $(x_4, z_4) = P_{\text{global}}^p(x_3, z_3; \mu)$ . Then let  $V(y_1, z_1; \mu) = (x_4, z_4) - (x_0, z_0)$ .



- ▶ The function  $V$  maps the **V**elocity **I**nto **V**ariation **I**n **D**isplacement.
- ▶ This function is smooth in a neighborhood of  $(y_1, z_1) = (0, 0)$ .

# One-parameter bifurcation diagrams





- Branches of MPSs emanate from the grazing bifurcation, either to the left or the right, and Nordmark (*Nonlinearity*, 2001) showed that this is determined by the values of  $\tau$  and  $\delta$ .



- ▶ Branches of MPSs emanate from the grazing bifurcation, either to the left or the right, and Nordmark (*Nonlinearity*, 2001) showed that this is determined by the values of  $\tau$  and  $\delta$ .
- ▶ Here

$$\tau = 2e^{-\frac{\pi b}{\omega}} \cos\left(\frac{2\pi\xi}{\omega}\right), \quad \delta = e^{-\frac{2\pi b}{\omega}}.$$

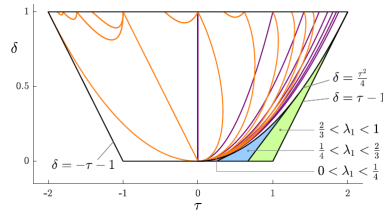


Figure: Division of the  $(\tau, \delta)$  plane.



- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .



- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .
- ▶ Let  $a_{i,j}$  be the elements of the matrix  $A$ .



- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .
- ▶ Let  $a_{i,j}$  be the elements of the matrix  $A$ .
- ▶ The following lemma shows that codimension-two points occur for certain rational ratios

- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .
- ▶ Let  $a_{i,j}$  be the elements of the matrix  $A$ .
- ▶ The following lemma shows that codimension-two points occur for certain rational ratios

## Lemma

*For the linear impact oscillator,*

- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .
- ▶ Let  $a_{i,j}$  be the elements of the matrix  $A$ .
- ▶ The following lemma shows that codimension-two points occur for certain rational ratios

## Lemma

*For the linear impact oscillator,*

- i) *for  $p = 1$ , we have  $a_{1,2} = 0$  if and only if  $\frac{\xi}{\omega^*} = \frac{n}{2}$ , for some  $n \in \mathbb{Z}$ ;*

- ▶ Resonance refers to a rational ratio between frequency  $\xi$  and the forcing frequency  $\omega$ .
- ▶ Let  $a_{i,j}$  be the elements of the matrix  $A$ .
- ▶ The following lemma shows that codimension-two points occur for certain rational ratios

## Lemma

*For the linear impact oscillator,*

- i) *for  $p = 1$ , we have  $a_{1,2} = 0$  if and only if  $\frac{\xi}{\omega^*} = \frac{n}{2}$ , for some  $n \in \mathbb{Z}$ ;*
- ii) *for  $p \geq 2$ , we have  $\tau = 2\sqrt{\delta} \cos\left(\frac{\pi}{p}\right)$  if and only if  $\frac{\xi}{\omega^*} = n \pm \frac{1}{2p}$ , for some  $n \in \mathbb{Z}$*

# Asymptotics ( $p = 1$ )



Let  $\eta = \omega - \omega^*$ . For  $p = 1$  let

$$c_{\pm,1} = \mp (1 + \phi^2 \delta^p) + a_{11} \phi^2 + a_{22} + \frac{\alpha^2 \ell}{(1 - a_{22}) \gamma}.$$

Then

$$g_{\pm,1}(\eta) = \frac{\alpha^2 \left( \frac{da_{12}}{d\eta} \right)^2}{\beta \gamma c_{\pm,1}} \eta^2 + \mathcal{O}(\eta^3).$$



# Asymptotics ( $p \geq 2$ )



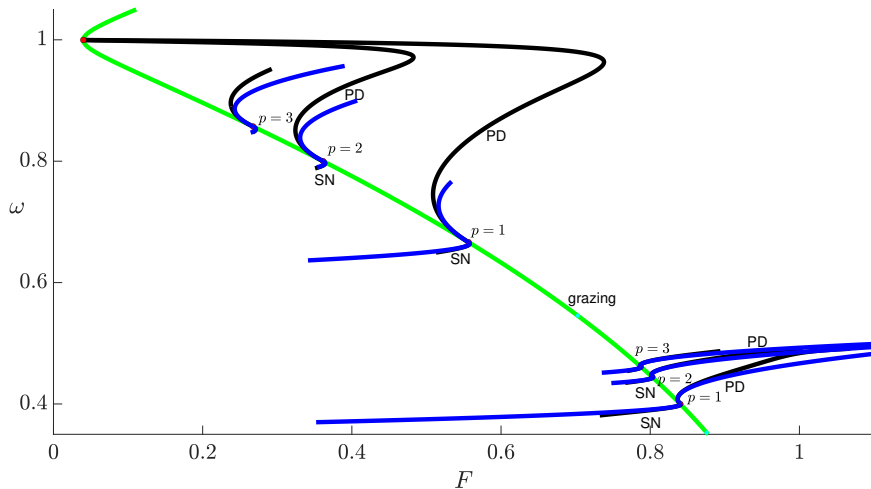
Let

$$c_{\pm,p} = \mp (1 + \phi^2 \delta^p) - \sqrt{\delta^p} (1 + \phi^2) + \frac{\alpha^2 \ell}{(1 + \sqrt{\delta^p}) \gamma}.$$

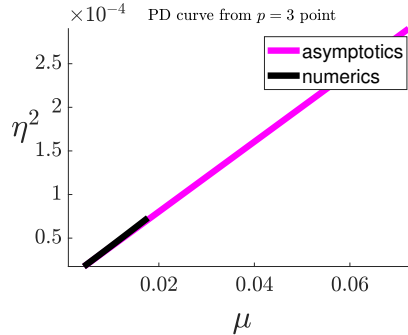
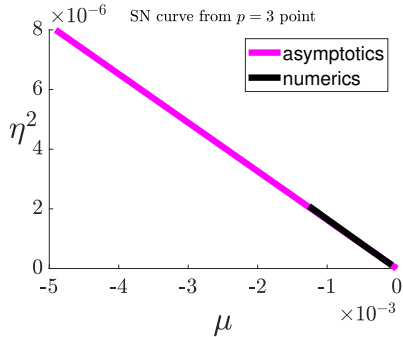
Then

$$g_{+,p}(\eta) = \frac{\alpha^2 a_{12}^2 p^2 \delta^{p-2} (\delta - \tau + 1) (\kappa')^2}{8 \sin^4 \left( \frac{\pi}{p} \right) \left( 1 + \sqrt{\delta^p} \right)^2 \beta \gamma c_{+,p}} \eta^2 + \mathcal{O}(\eta^3),$$
$$g_{-,p}(\eta) = \frac{\alpha^2 a_{12}^2 p^2 \delta^{p-2} (\delta - \tau + 1) (\kappa')^2 (1 - \frac{c_{+,p}}{2c_{-,p}})}{4 \sin^4 \left( \frac{\pi}{p} \right) \left( 1 + \sqrt{\delta^p} \right)^2 \beta \gamma c_{-,p}} \eta^2 + \mathcal{O}(\eta^3).$$

# Two-parameter bifurcation diagram with asymptotics



# Two-parameter bifurcation diagram with asymptotics



# Conclusion



- ▶ We have shown that the oscillator has a stable period-two solution near grazing because it is near resonance.

# Conclusion



- ▶ We have shown that the oscillator has a stable period-two solution near grazing because it is near resonance.
- ▶ We have come up with a way of circumventing the issue of numerical algorithms falling off the side of square-root near grazing by using the **VIVID** function.

- ▶ We have shown that the oscillator has a stable period-two solution near grazing because it is near resonance.
- ▶ We have come up with a way of circumventing the issue of numerical algorithms falling off the side of square-root near grazing by using the **VIVID** function.
- ▶ We have also theoretically come up with matching asymptotics, unfolding the codimension-two points.

- ▶ We have shown that the oscillator has a stable period-two solution near grazing because it is near resonance.
- ▶ We have come up with a way of circumventing the issue of numerical algorithms falling off the side of square-root near grazing by using the **VIVID** function.
- ▶ We have also theoretically come up with matching asymptotics, unfolding the codimension-two points.
- ▶ Future: More complete bifurcation diagram, other bifurcation curves.

# The End



Thank you! Questions?