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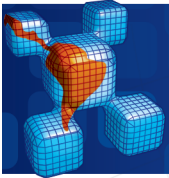
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Numerical combination for nonlinear analysis of structures coupled to layered soils

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Numerical combination for nonlinear analysis of structures coupled to layered soils

Abstract

This paper presents an alternative coupling strategy between the Boundary Element Method (BEM) and the Finite Element Method (FEM) in order to create a computational code for the analysis of geometrical nonlinear 2D frames coupled to layered soils. The soil is modeled via BEM, considering multiple inclusions and internal load lines, through an alternative formulation to eliminate traction variables on sub-regions interfaces. A total Lagrangean formulation based on positions is adopted for the consideration of the geometric nonlinear behavior of frame structures with exact kinematics. The numerical coupling is performed by an algebraic strategy that extracts and condenses the equivalent soil's stiffness matrix and contact forces to be introduced into the frame structures hessian matrix and internal force vector, respectively. The formulation covers the analysis of shallow foundation structures and piles in any direction. Furthermore, the piles can pass through different layers. Numerical examples are shown in order to illustrate and confirm the accuracy and applicability of the proposed technique.

Keywords

BEM, FEM, soil-structure interaction, geometrical nonlinearity.

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1 INTRODUCTION

The analysis of soil-structure interaction problems is very complex due to the large number of variables involved. To simplify a conventional building analysis, foundations are usually considered rigid supports, or approximate models, such as Winklers springs are adopted for the consideration of soil's deformability, see [9, 18]. Although this type of approximation has been commonly applied to many practical engineering problems, it does not consider the soil's continuity, and in some cases a more refined methodology is required.

Furthermore, regarding geometric nonlinear analysis of structures, it is often performed adopting approximate coefficients or simplified formulations [10]. However, for slender structures, like high-towers or high-rise buildings, simplified models may not be the most appropriate, compromising the structural analysis.

13 In recent years, plenty of progress has been made regarding numerical formulations applied
 14 to structural mechanics. It is important for engineers to follow this progress and to be prepared
 15 to choose appropriate structural models for modern structures design since these structures
 16 are becoming slender.

17 This paper presents a numerical technique for the analysis of 2D frame structures coupled
 18 to heterogeneous soils in order to create a computational program for the geometric nonlinear
 19 analysis of soil-structure interaction problems. The proposed technique may be useful for
 20 engineers as it offers a refined methodology for this type of analysis in a simple engineering
 21 language.

22 The soil is modeled by the Boundary Element Method (BEM) adopting an alternative
 23 sub-region technique based on [21] for the consideration of multiple inclusions and internal
 24 load lines. This strategy reduces the number of variables as it avoids contact traction approx-
 25 imations. The same strategy is adapted for bending plate analysis in [15, 16]. Also in [17] the
 26 alternative technique is used for tridimensional analysis of multi-region BEM elastic problems.

27 In the present study, internal load lines pass through different domains for the simulation
 28 of piles foundation in elastic layered soils.

29 The frame structure is modeled by the Finite Element Method (FEM) using the positional
 30 formulation described in [2, 6, 8]. The positional description simplicity facilitates the imple-
 31 mentation of a Lagrangean formulation to consider the geometric nonlinear behavior of the
 32 structure with exact kinematics considering shear effects.

33 The numerical coupling is performed by an algebraic strategy that extracts and condenses
 34 the equivalent soil's stiffness matrix and contact forces on BEM to be respectively introduced
 35 into the frame structure's hessian and the internal force vector on FEM. Thus, the soil rep-
 36 represents more than a simple boundary condition for the frame structure considering the cross
 37 influence of near or distant foundations.

38 The association of soil-structure interaction with geometric nonlinear behavior improves
 39 the structural model that can be applied to the analysis of slender structures supported on
 40 soft layered soils. Some numerical examples are shown to prove the accuracy and applicability
 41 of the proposed technique.

42 2 THE SOIL MODELING – BEM FORMULATION

43 The application of BEM to elastic problems consists basically in solving the differential equi-
 44 librium equation of an elastic solid by converting it into an integral equation on the boundary.
 45 Roughly, this procedure is performed using Gauss theorem, and results in the following bound-
 46 ary integral equation:

$$c_{ik}u_i(s) + \int_{\Gamma} p_{ik}^*(s, f) u_i(f) d\Gamma = \int_{\Gamma} p_i(f) u_{ik}^*(s, f) d\Gamma \quad (1)$$

47 Equation (1) is written for a source point s located inside the body domain or, occasionally
 48 over its boundary Γ and related to the field point f , where displacement u_i and traction p_i are

49 measured. The left term c_{ik} depends on the source point position and its determination can be
 50 performed indirectly through the rigid body concept. This equation is valid for homogeneous,
 51 isotropic and linear elastic domains and is also called Somigliana identity [1].

52 The integral kernels u^*_{ik} and p^*_{ik} constitute the Kelvin two-dimensional fundamental so-
 53 lution, representing displacements and tractions, respectively, and are given as follows:

$$u^*_{ik} = \frac{-1}{8\pi G(1-\nu)} \left\{ (3-4\nu) \ln r \delta_{ik} - r_{,i} r_{,k} + \frac{(7-8\nu)}{2} \delta_{ik} \right\} \quad (2)$$

$$p^*_{ik} = \frac{-1}{4\pi(1-\nu)r} \left\{ (1-2\nu)(n_i r_{,k} - n_k r_{,i}) + ((1-2\nu)\delta_{ik} + 2r_{,i} r_{,k}) \frac{dr}{dn} \right\} \quad (3)$$

54 where r is the distance between the source and field points, i.e. $r = |f-s|$, G is the shear elastic
 55 modulus of the material, ν is the Poisson ratio, n is the boundary normal unit vector and δ_{ik}
 56 represents the Kronecker delta.
 57

58 For numerical solution, nodal approximations for u_i and p_i are taken using polynomial
 59 functions over boundary elements (appendix A), and the integral equation (1) is converted
 60 into an equivalent algebraic system as follows:

$$\mathbf{H}U = \mathbf{G}P \quad (4)$$

61 where matrix \mathbf{H} is obtained from the left terms in equation (1) and matrix \mathbf{G} from the terms on
 62 the right side. U is a vector which contains the nodal values of displacements for all boundary
 63 nodes and P is another vector for nodal values of tractions.

64 As there are known values of the boundary conditions (restricted displacements and applied
 65 forces) it is possible to transform equation (4) into a linear algebraic system with a possible
 66 solution, allowing the calculation of the unknown values of displacements and tractions.

67 Back to the fundamental solution expressions, it is important to observe that u^*_{ik} has a
 68 singularity order of $\ln(r)$, while p^*_{ik} has singularity of $1/r$. It is easy to see that, the closer the
 69 source point reaches the boundary, the more equations (2) and (3) tend to infinity, leading to
 70 a mathematical singularity. In this study, the \mathbf{H} matrix singularity will be solved through the
 71 rigid body concept [4]. For the \mathbf{G} matrix calculation it is necessary to adopt a subtraction
 72 singularity technique as presented in [5, 11] in order to accurately perform the involved integrals
 73 over curved elements. For this technique, a fictitious element is assumed on the singular core,
 74 and a Taylor expansion allows for the division of the singular equation into two terms: a
 75 regular integral and one solved analytically.

76 It is also worth observing that in expression (3) the fundamental solution for traction does
 77 not depend on the G modulus, as the displacement, in expression (2) does. This information
 78 will be useful for the alternative coupling technique discussed in the next section.

79 As the applications of interest are soil-structure interaction problems, it is interesting to
 80 arbitrate the width of soil domain that will influence the frame structure behavior. This
 81 procedure can be performed multiplying equation (1) by the width of influence, which replaces
 82 surface forces per unit of area by surface forces per unit of length and corrects the \mathbf{H} matrix
 83 to consider the width of influence.

84 Equation (1) is developed for homogeneous bodies. In the next section an alternative
 85 formulation for the consideration of multiple domains is presented and the implementation of
 86 internal load lines is developed.

87 2.1 Alternative boundary technique for sub-regions

88 For the elastic analysis of heterogeneous domains it is usual to adopt the widely known classical
 89 sub-region technique, which consists basically in the non-homogeneous body division according
 90 to the material characteristics of each sub-region. Each sub-region has its own system of
 91 equation (separately stored), therefore, by applying the forces equilibrium and displacement
 92 compatibility over interfaces, a unique algebraic system is written for the whole domain [3].

93 Although this procedure has been widely used for elastic problems with BEM, [12, 19]
 94 observed that for nonlinear problems the definition of several interfaces for a continuum domain
 95 could introduce inaccuracies in the final results due to the large number of equations. Besides,
 96 it is difficult to apply this technique to a large number of sub-regions because of the complex
 97 disposition of algebraic terms in the final system, which results in a sparse matrix.

98 In order to reduce the number of equations in the final system of heterogeneous bodies,
 99 [21] proposed an alternative technique that eliminates interface traction when writing the
 100 integral equation, reducing the overall number of degrees-of-freedom. From this idea, a simple
 101 algebraic strategy can be implemented in the BEM computational code for the analysis of
 102 multiple generalized inclusions.

103 As previously mentioned, the fundamental solution for traction, equation (3), does not
 104 depend on the G shear modulus. Considering that all involved sub-regions have the same
 105 Poisson ratio, it is possible to write a unique p^*_{ik} along all body boundaries. Besides, with
 106 an equal Poisson ratio, the u^*_{ik} solution of each sub-region j can be related to each other by
 107 dividing shear modulus j by a standard modulus, where the standard shear modulus should be
 108 the one of the predominant material. Thus, combining these ideas, it is possible to write one
 109 equation for the whole heterogeneous body, including only displacement field approximation
 110 for common interfaces.

111 To illustrate this procedure, consider a two sub-region domain as showed in Figure 1.

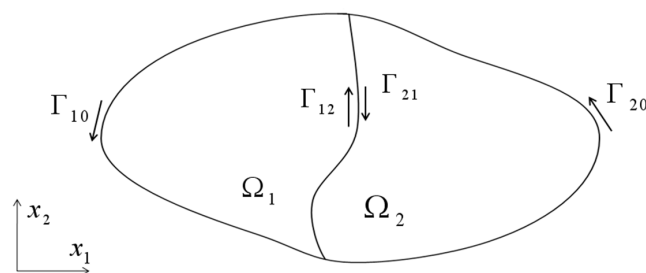


Figure 1 A two sub-region domain

112 The boundary of Ω_1 is divided into Γ_{10} and Γ_{12} – the latter is the contact line with sub-
 113 region Ω_2 . Similarly, the boundary of Ω_2 is divided into Γ_{20} and Γ_{21} . Considering each domain

114 separately, but taking a unique source point, it is possible to write one integral equation for
 115 each domain, as:

$$c_{ik}^1 u_i + \int_{\Gamma_{10}} p_{ik}^{*1} u_i d\Gamma_{10} + \int_{\Gamma_{12}} p_{ik}^{*1} u_i d\Gamma_{12} = \int_{\Gamma_{10}} u_{ik}^{*1} p_i d\Gamma_{10} + \int_{\Gamma_{12}} u_{ik}^{*1} p_i d\Gamma_{12} \quad (5)$$

116

$$c_{ik}^2 u_i + \int_{\Gamma_{20}} p_{ik}^{*2} u_i d\Gamma_{20} + \int_{\Gamma_{21}} p_{ik}^{*2} u_i d\Gamma_{21} = \int_{\Gamma_{20}} u_{ik}^{*2} p_i d\Gamma_{20} + \int_{\Gamma_{21}} u_{ik}^{*2} p_i d\Gamma_{21} \quad (6)$$

117 For this hypothetical problem the sub-region Ω_1 is considered the standard domain. Although
 118 this is an arbitrary choice, it is recommended that the standard sub-region should be chosen
 119 as the predominant domain to improve the numerical accuracy.

120 Remembering the Kelvin fundamental solution for displacement, equation (2), and assum-
 121 ing the same Poisson ratio for both materials, the following relation can be written:

$$u_{ik}^{*1} = \frac{G_2}{G_1} u_{ik}^{*2} \quad (7)$$

122 Also, with an equal Poisson ratio, the fundamental solution for traction p^{*j} becomes unique,
 123 i.e.

$$p_{ik}^{*1} = p_{ik}^{*2} = p_{ik}^* \quad (8)$$

124 At this moment, both equations are multiplied by the rate between the corresponding G
 125 modulus per standard modulus, with no loss of validity. It is clear that for equation (5) there
 126 is no difference because the rate is the unity.

127 Thus, multiplying both sides of equation (6) by G_2/G_1 and adding equation (5), the fol-
 128 lowing expression can be written for the whole body:

$$\begin{aligned} & c_{ik}^1 u_i + \frac{G_2}{G_1} c_{ik}^2 u_i + \left(\int_{\Gamma_{10}} p_{ik}^* u_i d\Gamma_{10} + \int_{\Gamma_{20}} \frac{G_2}{G_1} p_{ik}^* u_i d\Gamma_{20} \right) + \\ & + \left(\int_{\Gamma_{12}} p_{ik}^* u_i d\Gamma_{12} + \int_{\Gamma_{21}} \frac{G_2}{G_1} p_{ik}^* u_i d\Gamma_{21} \right) = \left(\int_{\Gamma_{10}} u_{ik}^{*1} p_i d\Gamma_{10} + \int_{\Gamma_{20}} \frac{G_2}{G_1} u_{ik}^{*2} p_i d\Gamma_{20} \right) + \\ & + \left(\int_{\Gamma_{12}} u_{ik}^{*1} p_i d\Gamma_{12} + \int_{\Gamma_{21}} \frac{G_2}{G_1} u_{ik}^{*2} p_i d\Gamma_{21} \right) \end{aligned} \quad (9)$$

129 On the right side of equation (9) it is possible to apply the relation given by (7) forward to
 130 the integral over Γ_{20} and backward to the integral over Γ_{12} . Then, organizing the terms, the
 131 following expression is obtained:

$$\begin{aligned} & \left(c_{ik}^1 + \frac{G_2}{G_1} c_{ik}^2 \right) u_i + \int_{\Gamma_{10}} p_{ik}^* u_i d\Gamma_{10} + \int_{\Gamma_{12}} p_{ik}^* u_i d\Gamma_{12} + \frac{G_2}{G_1} \left(\int_{\Gamma_{20}} p_{ik}^* u_i d\Gamma_{20} + \int_{\Gamma_{21}} p_{ik}^* u_i d\Gamma_{21} \right) = \\ & \int_{\Gamma_{10}} u_{ik}^{*1} p_i d\Gamma_{10} + \int_{\Gamma_{20}} u_{ik}^{*1} p_i d\Gamma_{20} + \frac{G_2}{G_1} \left(\int_{\Gamma_{12}} u_{ik}^{*2} p_i d\Gamma_{12} + \int_{\Gamma_{21}} u_{ik}^{*2} p_i d\Gamma_{21} \right) \end{aligned} \quad (10)$$

132 Imposing the equilibrium condition on the last term of the right side of expression (10), the
 133 term in parentheses becomes null, meaning that no traction approximation is performed for
 134 the contact line reducing the number of degrees-of-freedom as desired.

135 The final integral equation for the heterogeneous domain without contact forces is given
 136 by:

$$\begin{aligned} & \left(c_{ik}^1 + \frac{G_2}{G_1} c_{ik}^2 \right) u_i + \int_{\Gamma_{10}} p_{ik}^* u_i d\Gamma_{10} + \int_{\Gamma_{12}} p_{ik}^* u_i d\Gamma_{12} + \\ & + \frac{G_2}{G_1} \left(\int_{\Gamma_{20}} p_{ik}^* u_i d\Gamma_{20} + \int_{\Gamma_{21}} p_{ik}^* u_i d\Gamma_{21} \right) = \int_{\Gamma_{10}} u_{ik}^{*1} p_i d\Gamma_{10} + \int_{\Gamma_{20}} u_{ik}^{*1} p_i d\Gamma_{20} \end{aligned} \quad (11)$$

137 Using a unique source point to derive equation (11) indicates that, when discretizing the whole
 138 heterogeneous domain, each source point influences all boundary elements of the problem,
 139 independently of which region it belongs to.

140 The illustrated example consists of only two different sub-regions, but the technique can
 141 be applied to any number of sub-regions. Indeed, by the observation of expression (11), a
 142 generalized equation can be written for ns sub-regions:

$$\left\{ \sum_{m=1}^{ns} \frac{G_m}{G_1} c_{ik}^m \right\} u_i + \sum_{m=1}^{ns} \left[\frac{G_m}{G_1} \int_{\Gamma_m} p_{ik}^* u_i d\Gamma_m \right] = \sum_{n=1}^{ne} \left[\int_{\Gamma_e} u_{ik}^{*1} p_i d\Gamma_e \right] \quad (12)$$

143 where Γ_e is the external boundary and ne is the number of external surfaces.

144 For the algebraic procedure, the first thing to do is to define the predominant domain. For
 145 the chosen region, the shear modulus shall be considered G_1 , and the other sub-regions may
 146 be numbered from this one.

147 The systems of equations for all involved sub-regions are stored using all source points of
 148 the original problem, even if the source point is not over the sub-region that is being inte-
 149 grated. Therefore, each sub-region system will have more rows than columns and each matrix
 150 is multiplied by the shear modulus rate. Finally, superposition is assumed, adding each sub-
 151 regions matrix to the system of the predominant domain. Because the terms of the \mathbf{G} matrix
 152 (in each sub-region) related with contact interfaces were multiplied by the rate between differ-
 153 ent modulus, these terms become equal to the corresponding terms in the standard equation
 154 system. After applying the equilibrium condition of contact traction, the sum of those terms
 155 becomes null, algebraically eliminating all contact tractions. The technique is applicable to
 156 both layered sub-regions and internal inclusions.

157 The singularity of the \mathbf{H} matrix can still be calculated using the rigid body concept, by
 158 the sum of odd and even terms of each row for each sub-region separately. For the \mathbf{G} matrix,
 159 singularity is solved by a subtraction technique, as already mentioned in the previous section.

160 For internal points, as the original system is multiplied by the shear modulus rate, it is
 161 necessary to correct the displacement multiplying it by the inverse rate at the end of the
 162 numerical solution.

163 It is also possible to calculate stresses at internal points, using the Hooke constitutive law
 164 over equation (12). The following expression is obtained for stress determination on internal

165 collocation points:

$$\sigma_{ik}^j = - \sum_{m=1}^{ns} \frac{G_m}{G_j} \int_{\Gamma_j} S_{ikj}^{*m} u_i^m d\Gamma + \int_{\Gamma_e} D_{ikj}^* p_i d\Gamma_e \quad (13)$$

166 where S_{ikj}^* and D_{ikj}^* are well-known tensors for the stress equation [3].

167 2.2 Internal Load Lines

168 Some engineering problems require modeling load lines inside bodies. That is the case of piles
169 analysis in foundation engineering problems, in which the piles inserted in the soil can be
170 modeled via FEM and act as internal load lines on BEM meshes [20].

171 For this type of analysis, there must be load line elements implemented in BEM formulation.
172 However, load lines do not form closed regions and must be completely inside the body domain.

173 Double nodes are used in the points where load lines meet the boundary elements, avoiding
174 the continuity of distributed forces values with different meanings (shear and normal) over each
175 element.

176 Regarding tractions, load lines work exactly as boundary elements, i.e., source points inte-
177 grate tractions weighted by fundamental displacements generating new columns in \mathbf{G} matrix.
178 However, as displacements are not approximated over load lines, no new column is generated in
179 \mathbf{H} matrix. Displacements at internal points are usually calculated as post processing, because
180 the solution of the problem is only dependent on boundary values. However, when piles are con-
181 nected to solids, the contact forces (tractions at load lines) are functions of pile displacements;
182 therefore the displacements of load line nodes are directly written in the system of equations
183 introducing source points geometrically coincident with those nodes. This procedure results in
184 additional lines in matrix \mathbf{H} including non-zero values related to boundary displacements and
185 diagonal unit values related to domain displacements. For \mathbf{G} matrix non-zero values appear
186 for boundary and load lines columns, see equation (14). The weak singularities present in \mathbf{G}
187 matrix calculations are treated following the same procedure used for boundary elements. The
188 final algebraic system is written as:

$$\begin{bmatrix} H_{ee} & 0 \\ H_{ie} & I \end{bmatrix} \cdot \begin{Bmatrix} U_e \\ U_i \end{Bmatrix} = \begin{bmatrix} G_{ee} & G_{ei} \\ G_{ie} & G_{ii} \end{bmatrix} \cdot \begin{Bmatrix} P_e \\ P_i \end{Bmatrix} \quad (14)$$

189 where index e identifies boundary terms, index i indicates internal nodes of load lines and I
190 is the identity matrix.

191 The same shape functions can be adopted for the load line description as boundary ele-
192 ments, using Lagrange polynomials, see appendix A. These polynomials allow the use of curved
193 internal load lines of any load order. Another advantage of load lines is that they may have
194 any direction, making it possible to analyze inclined piles.

195 As for heterogeneous domains the integration procedure is affected only by the fundamental
196 values, and the consideration of load lines trespassing regions is straightforward. First, one
197 must identify the sub-region each load line is inserted in. Then, during the matrices storage
198 for each sub-region, the load lines are integrated as boundary elements storing only \mathbf{G} terms.

199 One considers a load line trespassing two regions by dividing it into two elements, each one
 200 inserted in a different domain. Superposition is still valid, and the final system includes all
 201 load lines.

202 3 FEM PROCEDURE

203 The frame structure is modeled adopting the Finite Element Method. Using the positional
 204 formulation and an intermediate non-dimensional space it is possible to apply a simple La-
 205 grangean formulation for the consideration of geometric nonlinearity with exact kinematics.
 206 The same formulation is used in [13] for the analysis of 2D frames, assuming a nonlinear and
 207 objective engineering strain measurement for the kinematics assumption. The authors also
 208 present a comparison between Reissner and Euler-Bernoulli kinematics, checking the influence
 209 of shear deformation on bending problems.

210 The accuracy of positional FEM formulation has also been proved by [7, 8, 14].

211 In the present study, the Green strain tensor and second Piola-Kirchhoff stress are adopted.
 212 Both of them, as well as the energy functional are written as functions of the structures position.
 213 To find the equilibrium configuration, the minimum total potential energy principle is used
 214 regarding nodal position parameters.

215 As one can see, the FEM formulation adopted here consists basically in assuming the
 216 position of the structure as the main variable of the problem, instead of displacements. In
 217 this study, node and angular positions are assumed as the variables for each node in the finite
 218 element mesh.

219 3.1 Kinematics

220 Figure 2 presents the mapping from a non dimensional space to the initial configuration of
 221 a generic bar. This mapping is performed by Lagrange shape functions of any order (see
 222 appendix) and nodal initial positions or coordinates. The nodal initial angle indicates an
 223 orthogonal direction with respect to the mid line of the element. Function $\vec{f}_0(\xi, \eta)$ is a mapping
 224 that locates any point inside the initial domain from a point in the non-dimensional domain.

225 Figure 3 is a similar drawing of a generic current position of the bar. In this case the
 226 angular positions do not indicate an orthogonal direction to the reference line, but a direction
 227 that composes both bending and shear contributions to the cross-section position. In the same
 228 way, function $\vec{f}_1(\xi, \eta)$ is the mapping from the non-dimensional space to the current position.

229 Putting both mappings together, Figure 4 presents the desired mapping, i.e., from the
 230 initial to the current configuration.

231 The initial and current mappings are written for each coordinate as:

$$f_{01} = x_1(\xi, \eta) = \phi_\ell X_{1\ell} + \frac{h_0}{2} \eta \cos(\phi_k(\xi) \theta_k^0) \quad (15)$$

232

$$f_{02} = x_2(\xi, \eta) = \phi_\ell X_{2\ell} + \frac{h_0}{2} \eta \text{sen}(\phi_k(\xi) \theta_k^0) \quad (16)$$

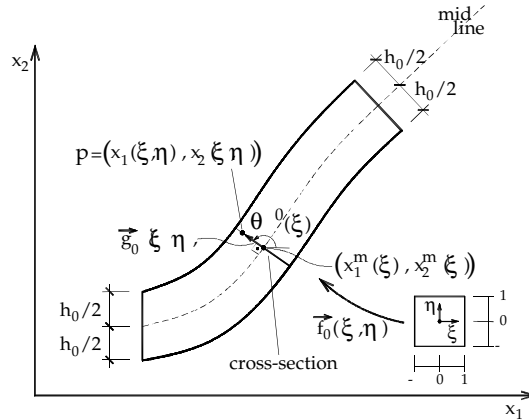


Figure 2 Initial mapping

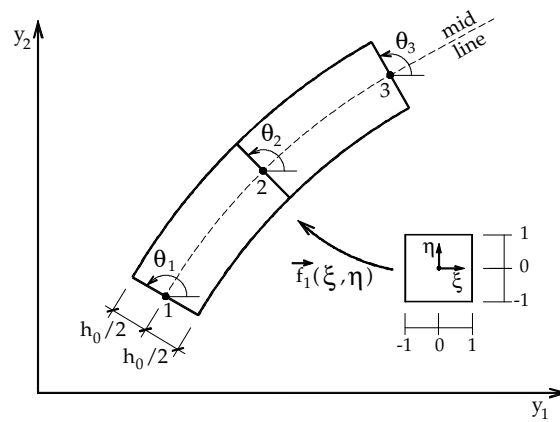


Figure 3 Generic current position

233

$$f_{11} = y_1(\xi, \eta) = \phi_\ell Y_{1\ell} + \frac{h_0}{2} \eta \cos(\phi_k(\xi) Y_{3k}) \tag{17}$$

234

$$f_{12} = y_2(\xi, \eta) = \phi_\ell Y_{2\ell} + \frac{h_0}{2} \eta \text{sen}(\phi_k(\xi) Y_{3k}) \tag{18}$$

235 where x and y stand for initial and current positions, respectively, ℓ represents node and
 236 the corresponding shape function ϕ_ℓ , $X_{i\ell}$ and $Y_{i\ell}$ are the initial and current nodal positions,
 237 respectively, and θ_ℓ^0 and $Y_{3\ell} = \theta_\ell$ are initial and current nodal angular positions. Defining the
 238 current angular position as $Y_{3\ell} = \theta_\ell$ is useful to generalize the FEM solution procedure in the
 239 next section.

240 One may write the total mapping or the change of configuration function as:

$$\vec{f} = \vec{f}_1 \circ (\vec{f}_0)^{-1} \tag{19}$$

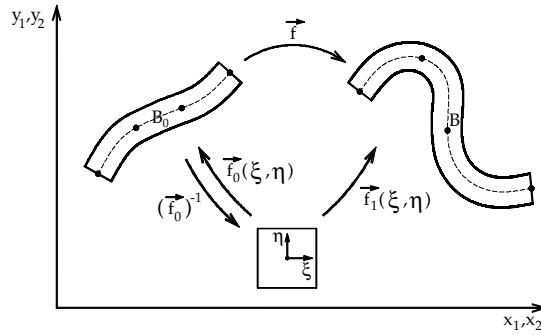


Figure 4 Positional mapping from initial to current position

241 However, only its gradient is necessary to develop the proposed formulation, i.e.:

$$A = A^1 \cdot (A^0)^{-1} \tag{20}$$

242 where the dot indicates a simple contraction, A^1 is the gradient of the current mapping $\vec{f}_1(\xi, \eta)$
 243 and A^0 is the gradient of the initial mapping $\vec{f}_0(\xi, \eta)$. These gradients are written as:

$$A^0 = \begin{bmatrix} \frac{\partial f_1^0}{\partial \xi} & \frac{\partial f_1^0}{\partial \eta} \\ \frac{\partial f_2^0}{\partial \xi} & \frac{\partial f_2^0}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial x_1}{\partial \xi} & \frac{\partial x_1}{\partial \eta} \\ \frac{\partial x_2}{\partial \xi} & \frac{\partial x_2}{\partial \eta} \end{bmatrix} \tag{21}$$

244

$$A^1 = \begin{bmatrix} \frac{\partial f_1^1}{\partial \xi} & \frac{\partial f_1^1}{\partial \eta} \\ \frac{\partial f_2^1}{\partial \xi} & \frac{\partial f_2^1}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial y_1}{\partial \xi} & \frac{\partial y_1}{\partial \eta} \\ \frac{\partial y_2}{\partial \xi} & \frac{\partial y_2}{\partial \eta} \end{bmatrix} \tag{22}$$

245 In order to achieve the Green strain tensor one calculates the right Cauchy-Green stretch
 246 tensor C of the change of configuration function as:

$$C = A^t \cdot A = (A^0)^{-t} \cdot A^{1t} \cdot A^1 \cdot (A^0)^{-1} \tag{23}$$

247 and the Green strain, assumed in this study as the strain measurement, is given by:

$$E = \frac{1}{2} (C - I) \tag{24}$$

248 3.2 Potential energy minimization - equilibrium

249 As previously mentioned, the total mechanical energy should be minimized in order to solve the
 250 problem. The simple specific strain energy assumed is the so-called Saint-Venant-Kirchhoff,
 251 written in a simplified form for the analyzed problem as:

$$u_e = \frac{E}{2} \{ (E_{11}^2 + E_{22}^2) + (E_{12}^2 + E_{21}^2) \} \tag{25}$$

252 where E is the Young modulus and E_{ij} the components of the Green strain tensor.

253 Therefore, the total potential energy for a conservative elastic structure is given by:

$$\Pi = U_e + P \quad (26)$$

254 where U_e is the elastic strain energy and P the potential energy of applied forces.

255 A Lagrangian description is assumed by writing the strain energy over the initial volume
256 as follows:

$$U_e = \int_{V_0} u_e dV_0 \quad (27)$$

257 The potential energy of applied forces (concentrated and conservative) is written as:

$$P = -\mathbf{F} \cdot \mathbf{Y} \quad (28)$$

258 As the Green strain is a function of nodal current positions (positional parameters), the
259 same is stated for U_e and P . Applying the minimum total potential energy principle regarding
260 positions \mathbf{Y} follows the non-linear equilibrium equation:

$$\frac{\partial \Pi}{\partial \mathbf{Y}} = \int_{V_0} \frac{\partial u_e}{\partial \mathbf{Y}} dV_0 - \mathbf{F} = \mathbf{F}_{int} - \mathbf{F} = \mathbf{g} \quad (29)$$

261 Note that the integral over the initial volume of $\partial u_e / \partial \mathbf{Y}$ (for an arbitrary position) is also
262 understood as the internal forces \mathbf{F}_{int} . Thus, \mathbf{g} is a vector that assumes null value when the
263 solution is obtained, i.e., when the equilibrium position of the structure is verified. However,
264 it is understood as the unbalanced force of the mechanical system when a trial position is
265 assumed.

266 For the numerical solution the Newton-Raphson procedure is used. In order to do that, a
267 Taylor expansion from an initial trial solution Y_{arb} of g is carried out as follows:

$$\mathfrak{g}(\mathbf{Y}) = g(Y_{arb}) + \nabla g(Y_{arb}) \cdot \Delta \mathbf{Y} + \Theta^2 = 0 \quad (30)$$

268 Neglecting higher-order terms (Θ^2) and reorganizing the other terms, equation (30) can be
269 rewritten to provide the following expression:

$$\Delta \mathbf{Y} = -(\nabla g(Y_{arb}))^{-1} g(Y_{arb}) = K_T^{-1} \cdot (\mathbf{F} - \mathbf{F}_{int}(Y_{arb})) \quad (31)$$

270 where K_T is the hessian matrix or the tangent stiffness matrix, given by the second derivative
271 of the strain energy.

272 The solution is achieved by assuming an arbitrary position Y_{arb} to calculate the internal
273 forces \mathbf{F}_{int} and the hessian matrix K_T . For the very first iteration the initial configuration X
274 is taken as Y_{arb} .

275 The correction position vector $\Delta \mathbf{Y}$ is found by equation (31) and used to “correct” the
276 arbitrary solution as follows:

$$Y_{arb+1} = Y_{arb} + \Delta \mathbf{Y} \quad (32)$$

277 This new arbitrary position is assumed as the current configuration and the iterative process
278 is carried out until $|\Delta \mathbf{Y}|$ becomes smaller than a tolerance value. With both FEM and BEM
279 computational codes prepared, the numerical coupling is performed for the fulfillment of this
280 study.

281 4 BEM-FEM COUPLING

282 The numerical coupling is performed following the idea of inserting BEM's conditions in the
 283 finite element mesh by condensing the BEM algebraic system regarding coupled nodes. To do
 284 so, it is necessary to identify the coupled elements in each BEM and FEM mesh.

285 For the boundary element domain the following algebraic system is written:

$$\begin{bmatrix} H_{cc} & H_{cl} \\ H_{lc} & H_{ll} \end{bmatrix} \begin{Bmatrix} U_c^B \\ U_l^B \end{Bmatrix} = \begin{bmatrix} G_{cc} & G_{cl} \\ G_{lc} & G_{ll} \end{bmatrix} \begin{Bmatrix} P_c^B \\ P_l^B \end{Bmatrix} \quad (33)$$

286 where c is the index to identify the coupled terms and l is used for the free terms (those not
 287 coupled to the finite element mesh). The superior index B shows that those terms are related
 288 to the BEM formulation. U is a vector containing the nodal displacements and P another
 289 vector for distributed forces.

290 On the other hand, the finite element structure mesh is given by the algebraic system
 291 written in a simplified form as:

$$\begin{bmatrix} K_{cc} & K_{cm} \\ K_{mc} & K_{mm} \end{bmatrix} \begin{Bmatrix} U_c^F \\ U_m^F \end{Bmatrix} = \begin{Bmatrix} F_c^F \\ F_m^F \end{Bmatrix} \quad (34)$$

292 Again, c is related to the coupled terms. The superior index F is related to FEM formula-
 293 tion, and index m is used to identify the nodes which are not coupled to the boundary mesh.
 294 Vector F represents concentrated nodal forces vector. In particular U^F is related to ΔY in
 295 the iterative procedure, as a change in position is in fact a displacement.

296 From (33) it is possible to write two equations. Isolating U_l and organizing the result, we
 297 obtain the following expression:

$$\bar{H}_{cc} U_c^B = \bar{G}_{cc} P_c^B + T \quad (35)$$

298 where:

$$\bar{H}_{cc} = [H_{cc} - H_{cl} H_{ll}^{-1} H_{lc}] \quad (36)$$

$$\bar{G}_{cc} = [G_{cc} - H_{cl} H_{ll}^{-1} G_{lc}] \quad (37)$$

$$T = [G_{cl} - H_{cl} H_{ll}^{-1} G_{ll}] P_l^B \quad (38)$$

299 Pre-multiplying both sides of (35) by a Q_c matrix, which is originated from shape functions
 300 integration on the finite element mesh, the result does not change. The objective of Q_c matrix
 301 is to convert distributed forces P into concentrated forces F :

$$Q_c P = F \quad (39)$$

302 In this way it is possible to transform the boundary distributed forces into FEM nodal forces
 303 to be applied on FEM nodes. As a result of this multiplication, expression (35) becomes:

$$\bar{K}_{cc} U_c^B = F_c^B + \bar{P}_c \quad (40)$$

304 where:

$$\bar{K}_{cc} = Q_c \bar{G}_{cc}^{-1} \bar{H}_{cc} \quad (41)$$

$$\bar{P}_c = Q_c \bar{G}_{cc}^{-1} T \quad (42)$$

$$F_c^B = Q_c P_c^B \quad (43)$$

307 From (40) it is possible to isolate the equivalent applied concentrated forces from boundary
308 elements F_c^B .

309 Over the interface line the following compatibility and equilibrium conditions must be
310 imposed:

$$U_c^B = U_c^F \quad (44)$$

$$F_c^B = -F_c^F \quad (45)$$

312 Back to the FEM algebraic system and applying conditions (44) and (45), a final algebraic
313 system is obtained for the coupled structure:

$$\begin{bmatrix} (K_{cc} + \bar{K}_{cc}) & K_{cm} \\ K_{mc} & K_{mm} \end{bmatrix} \begin{Bmatrix} U_c^F \\ U_m^F \end{Bmatrix} = \begin{Bmatrix} \bar{P}_c \\ F_m^F \end{Bmatrix} \quad (46)$$

314 This algebraic system represents the frame structure coupled to the heterogeneous soil
315 domain. The \bar{K}_{cc} matrix is understood as an equivalent soil's stiffness matrix condensed on
316 contact nodes. Its physical significance is that soil's conditions computed in BEM model are
317 added to the frame structure modeled by FEM as "springs". However, these "springs" have a
318 more refined concept as they consider the soil's continuity and every condition from the BEM
319 model, unlike Winklers approximation.

320 At each iteration, it is necessary to correct the internal force vector of the frame structure by
321 adding the reaction values from soil restriction. Vector \bar{P}_c has these load conditions on interface
322 lines and will update the F_c^F vector at each iteration of the Newton-Raphson procedure.

323 As the soil is assumed here linear elastic, the equivalent stiffness matrix is calculated only
324 once at the very first iteration of the nonlinear analysis.

325 The solid heterogeneous model is still valid, as the alternative sub-region technique is
326 performed before the condensation of BEM algebraic system to the BEM-FEM interface.

327 It is important to observe that BEM formulation does not consider rotation a degree-of-
328 freedom. Therefore, to perform the numerical coupling, null rows and columns were inserted
329 in the BEM matrices.

330 Various numerical examples were processed and compared to analytical solutions or results
331 obtained from FEM commercial software. Some of these examples are showed in the next
332 section.

333 **5 EXAMPLES**

334 **5.1 Tensile bar**

335 This is a simple example of a straight bar under a tensile force. It is presented here to prove
 336 the formulation efficiency, as the result can be compared to the analytical solution.

337 Half of the bar is modeled via BEM and the other half via FEM, with a coupled interface
 338 in the middle section, as shown in Figure 5. The section area is unitary as a unitary width is
 339 adopted.

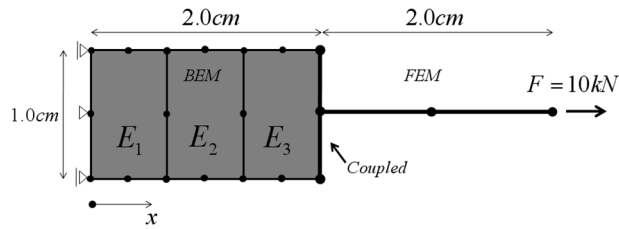


Figure 5 BEM-FEM model for straight tensile bar

340 The boundary mesh is divided into three domains to test the alternative technique of sub-
 341 regions. The material properties are the same for all elements, on both BEM and FEM meshes
 342 ($E_1 = E_2 = E_3 = E_{\text{bar}} = 10000\text{kN/cm}^2$). The finite element coupled to the boundary element
 343 has thickness of 20 cm (more rigid) to allow the comparison with the analytical result. The
 344 analytical solution is given by:

$$u(x) = \frac{F}{EA}x \tag{47}$$

345 The results are shown in Table 1.

Table 1 – Horizontal displacement (cm) along the bar length

x	BEM-FEM	Analytical	Difference %
0.00	0.00E+00	0.00E+00	-
0.33	3.334076E-04	3.333333E-04	0.02%
0.67	6.668118E-04	6.666667E-04	0.02%
1.00	1.000233E-03	1.000000E-03	0.02%
1.33	1.333483E-03	1.333333E-03	0.01%
1.67	1.664417E-03	1.666667E-03	0.13%
2.00	2.004045E-03	2.000000E-03	0.20%
3.00	3.000000E-03	3.000000E-03	0.00%
4.00	4.000000E-03	4.000000E-03	0.00%

346 As one can see, the connecting element flexibility allows a small difference along the central
 347 line of the BEM domain. However, results are very well compared to the references values.

348 5.2 Vertical pile in homogeneous domain

349 This is an example of a vertical pile structure inserted in a homogeneous domain and subjected
 350 to a bending moment, as it is shown in Figure 6.

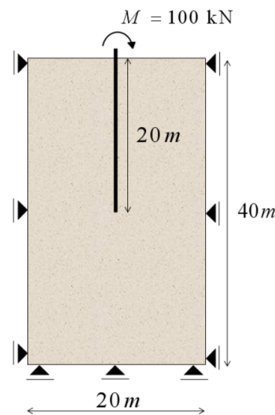


Figure 6 Vertical pile in homogeneous domain

351 The continuum domains Young modulus is $E_s = 21000 \text{ kPa}$ while the pile structure's mod-
 352 ulus is $E_p = 21 \text{ GPa}$. The Poisson ratio is taken as $\nu = 0.2$ for both soil and pile materials. A
 353 unitary influence width for the soil domain is considered and the plane stress is assumed. The
 354 pile has a circular section area with diameter $D = 30 \text{ cm}$, resulting in a 706.8 cm^2 area and
 355 inertia moment of 39760 cm^4 . The pile has a small length of 2.0 cm outside of soil domain on
 356 which the concentrated load is applied. A quadratic approximation is adopted for both finite
 357 and boundary elements. Two regular meshes (varying the piles discretization) are used: M1
 358 is a mesh formed by 24 boundary elements (each element has a length of 5.0 m), and 8 finite
 359 elements (element length of 2.5 m) along the piles height; for mesh M2 50 finite elements are
 360 considered for the piles discretization (element length of 0.4 m).

361 The results were compared to the same example processed with the commercial ANSYS®
 362 software. For the ANSYS® model a mesh with 3200 plane stress elements was used for
 363 continuum domain's discretization and 43 conventional beam elements for the frame's mesh.
 364 The results for horizontal displacement and section rotation are presented in Figures 7 and 8.

365 Distributed forces along the piles length are also compared, as shown in Figure 9. The
 366 distributed force is directly obtained from the developed program. For ANSYS®, these values
 367 are obtained dividing the nodal reaction by each finite element length.

368 As one can see, the results compare very well despite the difference of the adopted formu-
 369 lations.

370 5.3 Pile inclined in a layered soil

371 An inclined pile foundation structure subjected to vertical and horizontal concentrated forces
 372 is now considered inserted in a layered soil, as shown in Figure 10.

373 The frame structure has a rectangular section of $10 \times 15 \text{ cm}$ resulting in a 150 cm^2 area and

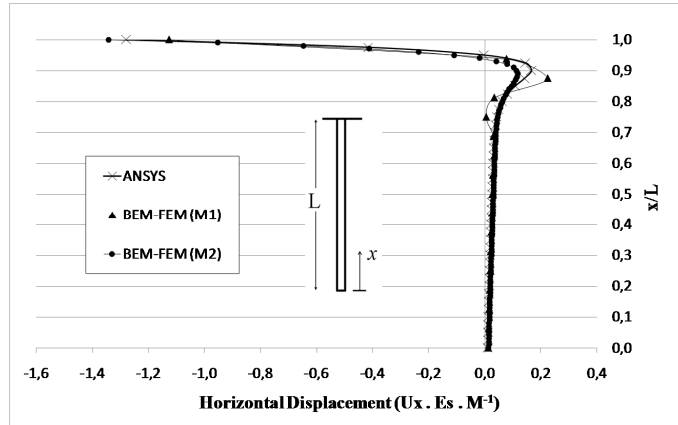


Figure 7 Horizontal displacement along the piles height

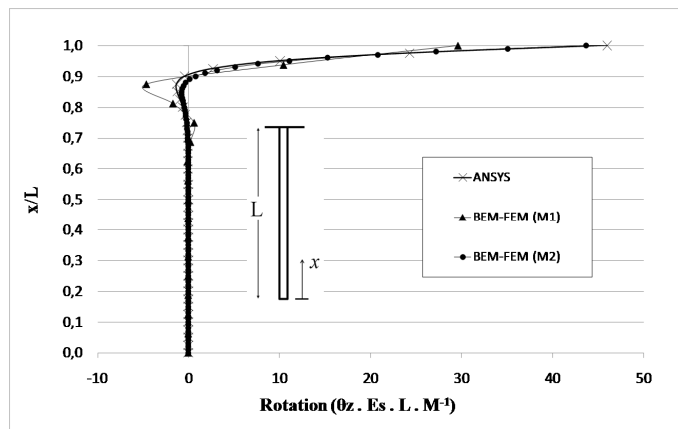


Figure 8 Rotation of sections along the piles height

374 inertia moment of 2812.5 cm^4 . The Young modulus is $E_p = 2100 \text{ MPa}$ and Poisson ratio is
 375 null. For the soil, the elastic modulus of each layer is shown in Figure 10 and a unitary width
 376 of influence is considered.

377 Two regular meshes (with quadratic elements) are used: M1 is a mesh formed by 20
 378 boundary elements and 4 finite elements along the piles height, with elements length varying
 379 from 1.0 m to 2.75 m; M2 has 210 boundary elements for the soil and 40 finite elements for
 380 the piles discretization (each element has a length of 0.1 m).

381 The results are again compared to ANSYS[®] model, with 3750 plane strain elements for
 382 the soil’s mesh and 41 conventional beams elements for the pile.

383 For this analysis, forces F_H and F_V were separately applied and their values are $F_H = 10$
 384 kN and $F_V = -50 \text{ kN}$. The pile has a small length of 2.0 cm outside of soil domain on which
 385 the concentrated load is applied.

386 The results for the horizontal displacement caused by F_H are shown in Figure 11. Figure

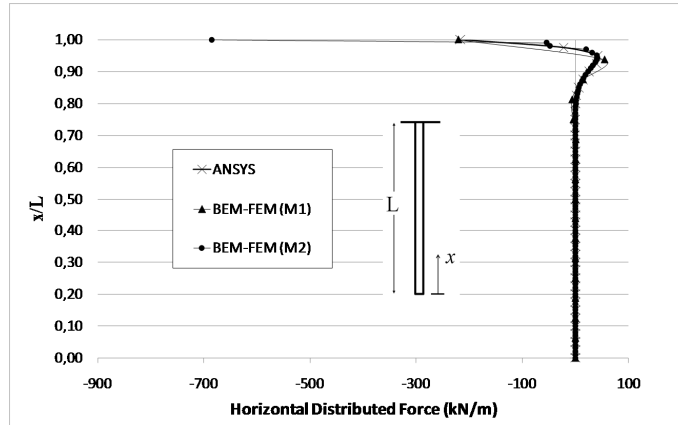


Figure 9 Horizontal distributed force along the piles height

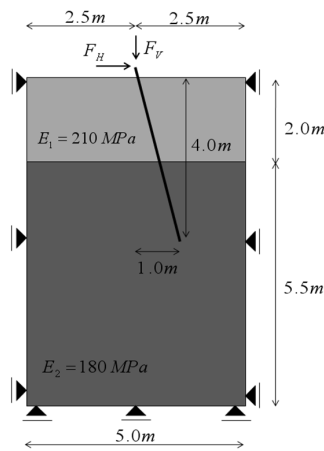


Figure 10 Pile inclined in heterogeneous soil

387 12 exhibits the vertical displacement caused by F_V .

388 There are no significant differences among the results obtained with meshes M1 and M2,
 389 which demonstrate the numerical convergence for this problem.

390 **5.4 Bending frame**

391 This is an example of the applicability of the proposed technique. It consists of a slender
 392 frame structure coupled to a heterogeneous soil. In this case, geometric nonlinear analysis is
 393 required to determine the structure’s displacement with better accuracy. To demonstrate the
 394 importance of considering the soil-structure interaction, the results are compared to the same
 395 frame fixed by a rigid support instead of soil’s domain for the contact nodes. Geometrical
 396 linear and nonlinear analyses are performed and compared.

397 Figure 13 presents the soil and frame dimensions and other information of interest.

398 The frames section is a square steel tube ($1.0 \times 1.0 \text{ m}$) with 3.0 cm thickness resulting in a

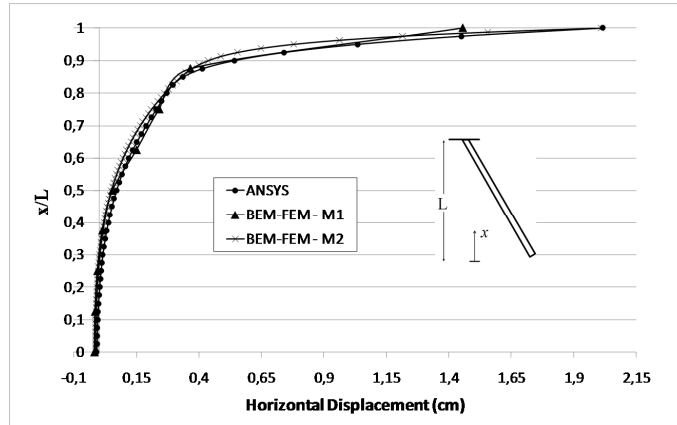


Figure 11 Horizontal displacement along the piles height caused by F_H

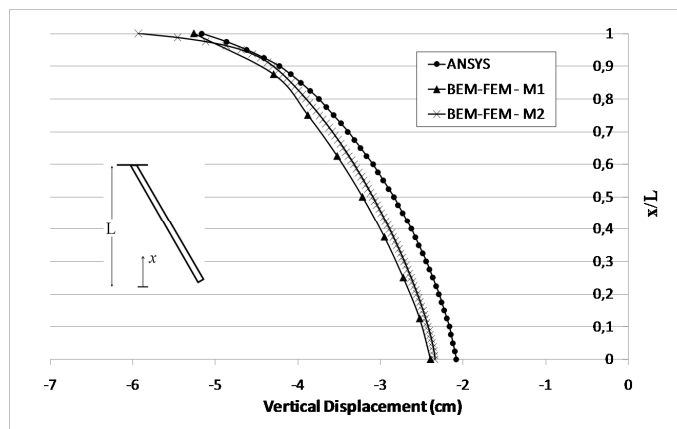


Figure 12 Vertical displacement along the piles height caused by F_V

399 section area of 0.1164 m^2 and inertial moment of 0.0183 m^4 . The Young modulus is $E = 210$
 400 GPa . A cubic approximation is adopted for both BEM and FEM models. Two regular meshes
 401 are used, varying the discretization of the frames length inside the soil's domain: M1 is a mesh
 402 formed by 14 boundary elements and 2 finite elements along the inserted length (each finite
 403 element has a length of 7.5 m); for mesh M2 6 finite elements are considered for the inserted
 404 length, and in this case, each element has a length of 2.5 m.

405 The results for horizontal displacement considering linear and nonlinear analyses for the
 406 fixed support model and soil-structure interaction (SSI) model are presented in Figure 14.
 407 Note that an additional horizontal displacement is verified by considering the soil-structure
 408 interaction (SSI), as the soil's deformability influences the final results.

409 Table 2 shows the comparison of the maximum horizontal displacement at the top of the
 410 frame structure for linear and nonlinear analyses, for both the rigid support and soil-structure
 411 interaction (SSI) models.

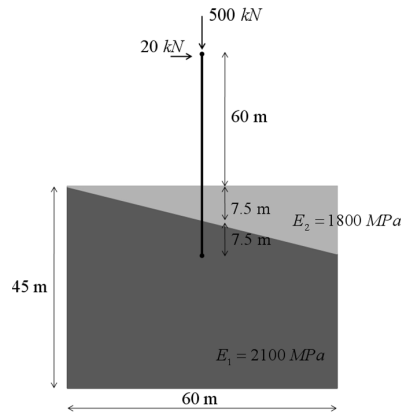


Figure 13 Slender bending frame supported by a layered soil

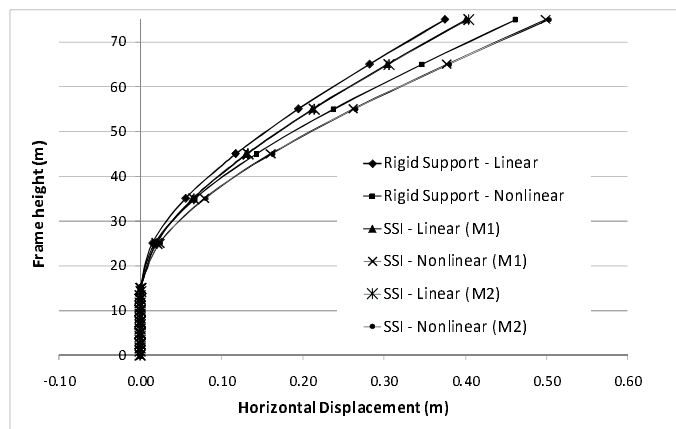


Figure 14 Horizontal displacement along the frames height

412 The difference between a linear analysis with rigid support and the nonlinear analysis
 413 considering soil-structure interaction is 34%, which proves that the simplified model may not
 414 be appropriate in this case.

415 The consideration of soil-structure interaction also leads to a different distribution the
 416 internal efforts on the frame structure model. It is interesting to measure here the influences
 417 that these differences may cause on the structural design for a safer and more economical
 418 project.

419 The internal normal force, shear and bending moment along the frame's height are pre-
 420 sented next.

421 Also, the frames influence over the soil contact interface can be introduced into the BEM
 422 program to compute the soil final displacements and stresses. It is possible to determine the
 423 soil deformation and stress components (see Figure 18).

Table 2 Maximum horizontal displacement (cm) at the top of the structure

Type of analysis	Rigid Support	SSI (M1)	SSI (M2)
Linear	37.48	40.07	40.39
Nonlinear	46.14	49.88	50.31

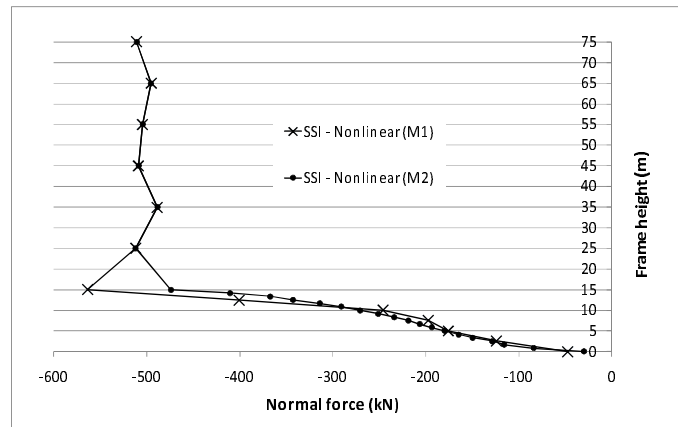


Figure 15 Normal force along the frames height

424 6 CONCLUSIONS

425 The alternative technique for sub-regions on BEM has been successfully applied allowing for
 426 the consideration of multiple inclusions. The strategy reduces the number of variables as
 427 it eliminates the traction approximation on contact interfaces. It is possible to consider a
 428 large number of sub-regions in a much simpler way than by using the classical sub-region
 429 technique. The final matrix is compact and full. Load lines are also implemented allowing for
 430 the simulation of internal elements in any direction and passing through different domains.
 431 The FEM based on positions is used to implement a Lagrangean formulation considering the
 432 frame geometric nonlinear behavior with exact kinematics.

433 The developed BEM-FEM coupling introduces the linear soil influence into the frame non-
 434 linear system of equations. The main advantage of the procedure is the calculation of the
 435 matrix soil influence only once in a very compact way, reducing the amount of calculations in
 436 the iterative solution process.

437 The coupling strategy is more powerful than the usual Winkler procedure as it takes into
 438 account the influence of different foundations, or even buildings, on each other. Moreover the
 439 use of BEM is much more economical than the use of FEM to model the soil. Examples show
 440 the good behavior of the procedure when compared to a generalist commercial package, as
 441 ANSYS[®] for instance.

442 Moreover, this study has emphasized the importance of the influence of the soil's flexibil-
 443 ity on the nonlinear behavior of structures. It is important to mention the two-dimensional
 444 characteristic of the presented model, i.e., the considered soil width for all analyses is taken

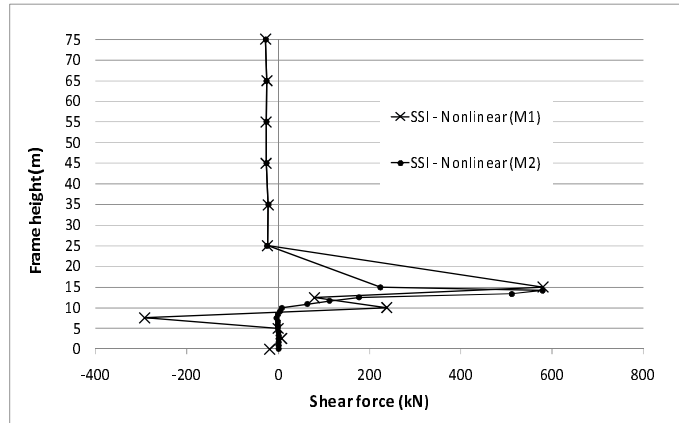


Figure 16 Shear force along the frames height

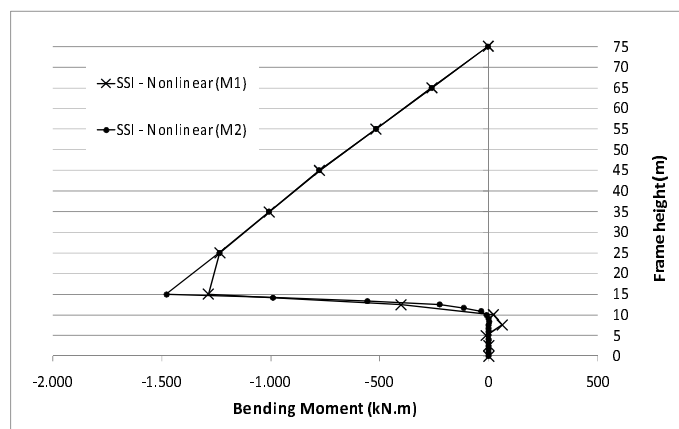


Figure 17 Bending moment along the frames height

445 arbitrarily. In the future this formulation should be extended for 3D representation in order
 446 to provide more generality to the proposed methodology.

447 **APPENDIX A – HIGH-ORDER ELEMENTS WITH LAGRANGE POLYNOMIALS**

448 Both BEM and FEM formulation are implemented with high-order elements, assuming La-
 449 grange polynomials for shape functions description. The Lagrange polynomials are given as
 450 follows:

$$\phi_l = \prod_{\substack{i=1 \\ i \neq k}}^n \left(\frac{\xi - \xi_i}{\xi_k - \xi_i} \right) \tag{48}$$

451 where ϕ_l is the l shape function for each k node of a $(n-1)$ order element. The ξ coordinates

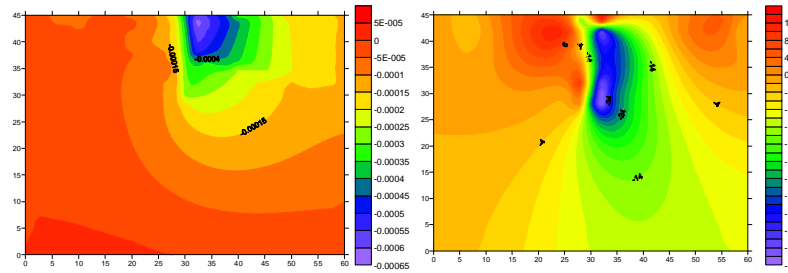


Figure 18 (a) Soil deformation in meters and (b) vertical stress component in kPa

452 assume values from -1 to $+1$ on dimensionless space. Therefore, it is possible to define any
 453 point of the element from its ξ coordinates.

454 A numerical subroutine based on equation (48) is implemented in both BEM and FEM
 455 computational codes to generate all shape functions of discrete elements. The user must only
 456 introduce the desired order for the discrete elements and the number of points for Gaussian
 457 quadrature.

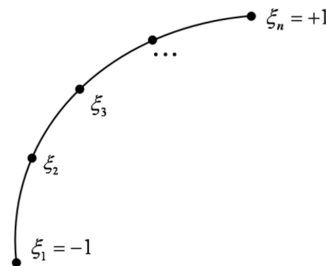


Figure 19 Curved element in dimensionless coordinates

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