Contents

About the Author xv
Preface xvii
Acknowledgements xxi
List of Abbreviations xxiii
Notation xxv

1 Introduction 1
1.1 Noise and Vibration 1
1.2 Noise and Vibration Analysis 2
1.3 Application Areas 3
1.4 Analysis of Noise and Vibrations 3
1.4.1 Experimental Analysis 4
1.5 Standards 4
1.6 Becoming a Noise and Vibration Analysis Expert 4
1.6.1 The Virtue of Simulation 4
1.6.2 Learning Tools and the Format of this Book 5

2 Dynamic Signals and Systems 7
2.1 Introduction 7
2.2 Periodic Signals 8
2.2.1 Sine Waves 8
2.2.2 Complex Sines 10
2.2.3 Interacting Sines 11
2.2.4 Orthogonality of Sines 12
2.3 Random Signals 13
2.4 Transient Signals 14
2.5 RMS Value and Power 15
2.6 Linear Systems 16
2.6.1 The Laplace Transform 17
2.6.2 The Transfer Function 20
2.6.3 The Impulse Response 21
2.6.4 Convolution 22
2.7 The Continuous Fourier Transform 25
2.7.1 Characteristics of the Fourier Transform 27
2.7.2 The Frequency Response 29
## Contents

2.7.3 Relationship between the Laplace and Frequency Domains 29  
2.7.4 Transient versus Steady-state Response 30  
2.8 Chapter Summary 31  
2.9 Problems 32  
References 33

### 3 Time Data Analysis 35

3.1 Introduction to Discrete Signals 35  
3.2 The Sampling Theorem 35  
  3.2.1 Aliasing 37  
  3.2.2 Discrete Representation of Analog Signals 38  
  3.2.3 Interpolation and Resampling 40  
3.3 Filters 42  
  3.3.1 Analog Filters 43  
  3.3.2 Digital Filters 45  
  3.3.3 Smoothing Filters 46  
  3.3.4 Acoustic Octave Filters 47  
  3.3.5 Analog RMS Integration 49  
  3.3.6 Frequency Weighting Filters 49  
3.4 Time Series Analysis 51  
  3.4.1 Min- and Max-analysis 51  
  3.4.2 Time Data Integration 51  
  3.4.3 Time Data Differentiation 55  
  3.4.4 FFT-based Processing 58  
3.5 Chapter Summary 58  
3.6 Problems 59  
References 60

### 4 Statistics and Random Processes 63

4.1 Introduction to the Use of Statistics 63  
  4.1.1 Ensemble and Time Averages 64  
  4.1.2 Stationarity and Ergodicity 64  
4.2 Random Theory 65  
  4.2.1 Expected Value 65  
  4.2.2 Errors in Estimates 65  
  4.2.3 Probability Distribution 66  
  4.2.4 Probability Density 66  
  4.2.5 Histogram 67  
  4.2.6 Sample Probability Density Estimate 68  
  4.2.7 Average Value and Variance 68  
  4.2.8 Central Moments 70  
  4.2.9 Skewness 70  
  4.2.10 Kurtosis 70  
  4.2.11 Crest Factor 71  
  4.2.12 Correlation Functions 71  
  4.2.13 The Gaussian Probability Distribution 72  
4.3 Statistical Methods 74  
  4.3.1 Hypothesis Tests 74  
  4.3.2 Test of Normality 77  
  4.3.3 Test of Stationarity 77


Contents

9.3 The Discrete Fourier Transform (DFT) 180
  9.3.1 The Fast Fourier Transform, FFT 181
  9.3.2 The DFT in Short 182
  9.3.3 The Basis of the DFT 183
  9.3.4 Periodicity of the DFT 183
  9.3.5 Properties of the DFT 186
  9.3.6 Relation between DFT and Continuous Spectrum 186
  9.3.7 Leakage 187
  9.3.8 The Picket-fence Effect 189
  9.3.9 Time Windows for Periodic Signals 191
  9.3.10 Time Windows for Random Signals 198
  9.3.11 Oversampling in FFT Analysis 199
  9.3.12 Circular Convolution and Aliasing 199
  9.3.13 Zero Padding 200
  9.3.14 Zoom FFT 201

9.4 Chapter Summary 202

9.5 Problems 203

References 204

10 Spectrum and Correlation Estimates Using the DFT 205

10.1 Averaging 205

10.2 Spectrum Estimators for Periodic Signals 206
  10.2.1 The Autopower Spectrum 207
  10.2.2 Linear Spectrum 208
  10.2.3 Phase Spectrum 208

10.3 Estimators for PSD and CSD 209
  10.3.1 The Periodogram 209
  10.3.2 Welch's Method 211
  10.3.3 Window Correction for Welch Estimates 211
  10.3.4 Bias Error in Welch Estimates 212
  10.3.5 Random Error in Welch Estimates 217
  10.3.6 The Smoothed Periodogram Estimator 221
  10.3.7 Bias Error in Smoothed Periodogram Estimates 223
  10.3.8 Random Error in Smoothed Periodogram Estimates 224

10.4 Estimator for Correlation Functions 224

10.5 Estimators for Transient Signals 226
  10.5.1 Windows for Transient Signals 227

10.6 Spectrum Estimation in Practice 228
  10.6.1 Linear Spectrum Versus PSD 228
  10.6.2 Example of a Spectrum of a Periodic Signal 229
  10.6.3 Practical PSD Estimation 231
  10.6.4 Spectrum of Mixed Property Signal 233
  10.6.5 Calculating RMS Values in Practice 234
  10.6.6 RMS From Linear Spectrum of Periodic Signal 234
  10.6.7 RMS from PSD 236
  10.6.8 Weighted RMS Values 236
  10.6.9 Integration and Differentiation in the Frequency Domain 238

10.7 Multi-channel Spectral Analysis 238
  10.7.1 Matrix Notation for MIMO Spectral Analysis 239
  10.7.2 Arranging Spectral Matrices in MATLAB/Octave 240
### 11 Measurement and Analysis Systems

#### 11.1 Principal Design

11.2 Hardware for Noise and Vibration Analysis
   - 11.2.1 Signal Conditioning
   - 11.2.2 Analog-to-digital Conversion, ADC
   - 11.2.3 Practical Issues
   - 11.2.4 Hardware Specifications
   - 11.2.5 Transient (Shock) Recording

#### 11.3 FFT Analysis Software
   - 11.3.1 Block Processing
   - 11.3.2 Data Scaling
   - 11.3.3 Triggering
   - 11.3.4 Averaging
   - 11.3.5 FFT Setup Parameters

#### 11.4 Chapter Summary

11.5 Problems

### 12 Rotating Machinery Analysis

#### 12.1 Vibrations in Rotating Machines

#### 12.2 Understanding Time–Frequency Analysis

#### 12.3 Rotational Speed Signals (Tachometer Signals)
   - 12.3.1 The Waterfall Plot
   - 12.3.2 The Color Map Plot

#### 12.4 RPM Maps
   - 12.4.1 DFT Parameters after Resampling

#### 12.5 Smearing

#### 12.6 Order Tracks

#### 12.7 Synchronous Sampling
   - 12.7.1 DFT Parameters after Resampling

#### 12.8 Averaging Rotation-speed-dependent Signals

#### 12.9 Adding Change in RMS with Time

#### 12.10 Parametric Methods

#### 12.11 Chapter Summary

12.12 Problems

### 13 Single-input Frequency Response Measurements

#### 13.1 Linear Systems

#### 13.2 Determining Frequency Response Experimentally
   - 13.2.1 Method 1 – the $H_1$ Estimator
   - 13.2.2 Method 2 – the $H_2$ Estimator
   - 13.2.3 Method 3 – the $H_3$ Estimator

#### 13.3 Important Relationships for Linear Systems

#### 13.4 The Coherence Function

#### 13.5 Errors in Determining the Frequency Response
   - 13.5.1 Bias Error in FRF Estimates
13.5.2 Random Error in FRF Estimates 293
13.5.3 Bias and Random Error Trade-offs 295
13.6 Coherent Output Power 295
13.7 The Coherence Function in Practice 296
   13.7.1 Non-random Excitation 297
13.8 Impact Excitation 297
   13.8.1 The Force Signal 298
   13.8.2 The Response Signal and Exponential Window 300
   13.8.3 Impact Testing Software 300
   13.8.4 Compensating for the Influence of the Exponential Window 303
   13.8.5 Sources of Error 305
   13.8.6 Improving Impact Testing by Alternative Processing 306
13.9 Shaker Excitation 306
   13.9.1 Signal-to-noise Ratio Comparison 307
   13.9.2 Pure Random Noise 308
   13.9.3 Burst Random Noise 310
   13.9.4 Pseudo-random Noise 310
   13.9.5 Periodic Chirp 311
   13.9.6 Stepped-sine Excitation 311
13.10 Examples of FRF Estimation – No Extraneous Noise 312
   13.10.1 Pure Random Excitation 312
   13.10.2 Burst Random Excitation 312
   13.10.3 Periodic Excitation 314
13.11 Example of FRF Estimation – with Output Noise 315
13.12 Examples of FRF Estimation – with Input and Output Noise 316
   13.12.1 Sources of Error during Shaker Excitation 318
   13.12.2 Checking the Shaker Attachment 318
   13.12.3 Other Sources of Error 319
13.13 Chapter Summary 319
13.14 Problems 321
References 321

14 Multiple-input Frequency Response Measurement 323
14.1 Multiple-input Systems 323
   14.1.1 The 2-input/1-output System 324
   14.1.2 The 2-input/1-output System – matrix notation 325
   14.1.3 The Hv Estimator for MIMO 326
   14.1.4 Multiple Coherence 327
   14.1.5 Computation Considerations for Multiple-input System 329
   14.1.6 The Hv Estimator 329
   14.1.7 Other MIMO FRF Estimators 330
14.2 Conditioned Input Signals 331
   14.2.1 Conditioned Output Signals 333
   14.2.2 Partial Coherence 333
   14.2.3 Ordering Signals Prior to Conditioning 334
   14.2.4 Partial Coherent Output Power Spectra 334
   14.2.5 Backtracking the H-systems 335
   14.2.6 General Conditioned Systems 336
14.3 Bias and Random Errors for Multiple-input Systems 336
14.4 Excitation Signals for MIMO Analysis 337
  14.4.1 Pure Random Noise 337
  14.4.2 Burst Random Noise 338
  14.4.3 Periodic Random Noise 338
  14.4.4 The Multiphase Stepped-sine Method (MPSS) 338
14.5 Data Synthesis and Simulation Examples 339
  14.5.1 Burst Random – Output Noise 339
  14.5.2 Burst and Periodic Random – Input Noise 342
  14.5.3 Periodic Random – Input and Output Noise 342
14.6 Real MIMO Data Case 345
14.7 Chapter Summary 348
14.8 Problems 349

References 350

15 Orthogonalization of Signals 351
15.1 Principal Components 351
  15.1.1 Principal Components Used to Find Number of Sources 353
  15.1.2 Principal Components Used for Data Reduction 355
15.2 Virtual Signals 360
  15.2.1 Virtual Input Coherence 361
  15.2.2 Virtual Input/Output Coherence 364
  15.2.3 Virtual Coherent Output Power 364
15.3 Noise Source Identification (NSI) 367
  15.3.1 Multiple Source Example 367
  15.3.2 Automotive Example 370
15.4 Chapter Summary 372
15.5 Problems 373

References 373

16 Advanced Analysis Methods 375
16.1 Shock Response Spectrum 375
16.2 The Hilbert Transform 378
  16.2.1 Computation of the Hilbert Transform 379
  16.2.2 Envelope Detection by the Hilbert Transform 379
  16.2.3 Relating Real and Imaginary Parts of Frequency Response Functions 380
16.3 Cepstrum Analysis 384
  16.3.1 Power Cepstrum 385
  16.3.2 Complex Cepstrum 387
  16.3.3 Inverse Cepstrum 387
16.4 The Envelope Spectrum 388
16.5 Creating Random Signals with Known Spectral Density 390
16.6 Operational Deflection Shapes – ODS 391
  16.6.1 Multiple-Reference ODS 392
16.7 Introduction to Experimental Modal Analysis 393
  16.7.1 Main Steps in EMA 393
  16.7.2 Data Checks 394
  16.7.3 Mode Indicator Functions 395
  16.7.4 The MAC Matrix 397
  16.7.5 Modal Parameter Extraction 398
## Contents

16.8 Chapter Summary 399
16.9 Problems 400
    References 400

Appendix A Complex Numbers 403

Appendix B Logarithmic Diagrams 407

Appendix C Decibels 411

Appendix D Some Elementary Matrix Algebra 413
    Reference 415

Appendix E Eigenvalues and the SVD 417
    E.1 Eigenvalues and Complex Matrices 417
    E.2 The Singular Value Decomposition (SVD) 418
    Reference 419

Appendix F Organizations and Resources 421

Bibliography 423

Index 429