

HW #3

4300:704 Finite Element Analysis II

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Department of Civil Engineering

Blin-Bellomi, Lucie M



Prof. Gunjin Yun

SPRING SEMESTER

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Consider the relation $F = 0.2d^3 - 2.1d^2 + 6d$.

The aim of this homework is to use the Arc-length control with $b = \frac{1}{2}$ in steps of $\delta a = 1.0$ to obtain the nonlinear curve in the range of $d \in [0.0, 8.0]$ by the Modified Newton-Raphson method that we studied in the previous homework.

We'll still use the tolerance parameter $\epsilon = 10^{-12}$

I. Algorithm and solution procedure

The starting point of the arc length method is the equilibrium equation in form of the residuum R .

$$R(d, \lambda) = T(d) - \lambda F = 0 \quad \text{with } T: \text{ internal force}$$

F : external load vector

λ : load level parameter

To complete the set of equation, the constraint equation is the arc length. $\delta a = \sqrt{(1-b) \delta d^2 + b \delta \lambda^2}$ with $b \in [0, 1]$

We notice that the difference between individual iterate, is Δ :
 $d_{n+1}^{(i)} = d_n^{(i)} + \Delta d^{(i)}$, and the total change over the step to the current iterate is δ : $d_n^{(i)} = d_n + \delta d^{(i)}$.

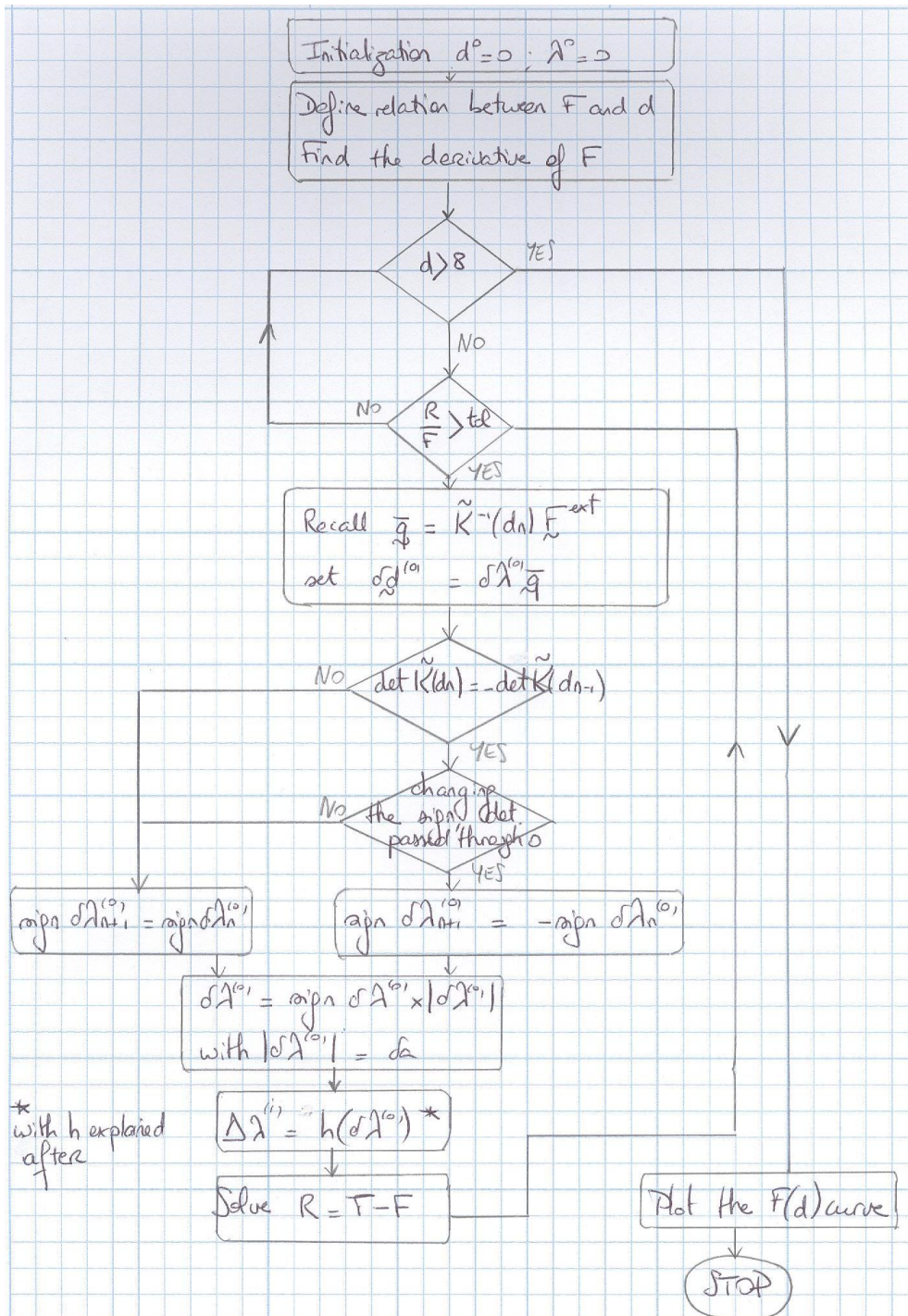
Then, thanks to the Taylor formula, our first equation $F^{int}(d_{n+1}) = \lambda_{n+1} F^{ext}$ leads to: $F^{int}(d_n^{(i)}) + K(d_n^{(i)}) \Delta d^{(i)} = (\lambda_n^{(i)} + \Delta \lambda^{(i)}) F^{ext}$.

$$\text{And, } \lambda_n^{(i)} + \left(\frac{\partial \lambda}{\partial d}\right)_{n,n}^{(i)} \Delta d^{(i)} + \left(\frac{\partial \lambda}{\partial \lambda}\right)_{n,n}^{(i)} \Delta \lambda^{(i)} = \delta a$$

These two equations, combined in different fashion give:

$$\begin{bmatrix} \tilde{K} & -F^{ext} \\ \left(\frac{\partial \lambda}{\partial d}\right)_{n,n}^{(i)T} & \left(\frac{\partial \lambda}{\partial \lambda}\right)_{n,n}^{(i)} \end{bmatrix} \begin{Bmatrix} \Delta d^{(i)} \\ \Delta \lambda^{(i)} \end{Bmatrix} = \begin{Bmatrix} \lambda_n^{(i)} F^{ext} - F^{int}(d_n^{(i)}) \\ \delta a - \lambda_n^{(i)} \end{Bmatrix}$$

II. Flow chart



Detail of the expression $\Delta \lambda^{(i)} = h(\delta \lambda^{(i)})$

$$\Delta \lambda^{(i)} = \frac{da - f_{nn}^{(i)} - \left(\frac{\partial f}{\partial d}\right)_{nn}^{(i)} \tilde{K}^{-1} R_{nn}^{(i)}}{\left(\frac{\partial f}{\partial d}\right)_{nn}^{(i)} \tilde{K}^{-1} F_{nn}^{ext} + \left(\frac{\partial f}{\partial \lambda}\right)_{nn}^{(i)}}$$

with $f_{nn}^{(i)} = \sqrt{c d^T \text{diag}(\tilde{K}) d + b \delta \lambda}$

with $c = (i-b) / (q^T \text{diag}(\tilde{K}) q)$

with $\left(\frac{\partial f}{\partial d}\right)_{nn}^{(i)} = \frac{c \text{diag}(\tilde{K}) d^{(i)}}{f_{nn}^{(i)}}$

$\left(\frac{\partial f}{\partial \lambda}\right)_{nn}^{(i)} = \frac{b \delta \lambda^{(i)}}{f_{nn}^{(i)}}$

III. Program

```
% Finite Element Analysis II Hwk#3
% Obtain the nonlinear curve in the range of d(0.0,8.0) with
% F=0.2d^2-2.1d^3+6d using Modified Newton-Raphson method
clc
clear all

da=1;
b=1/2;
e = 10^-12; %Tolerance parameter
imax=500;
d(1)=0;
F(1)=0;
n=1;

%Arc length method set
dlanda(2,1)=da;%deltalanda
dlanda(1,1)=da;%dlanda

while (d(n)<=8)
    n
    Fext(n)=1;
    fext(n)=1;
    landa(n,1)=F(n);
    K(n)=0.6*d(n,1)^2-4.2*d(n,1)+6;

    if n>=3 && K(n)*K(n-1)<0
        dlanda(n+1,1)=-dlanda(n,1);
    else
        dlanda(n+1,1)=dlanda(n,1);
    end
end
```

```

end
q(n)=K(n)^-1*fext(n);

if abs(q(n))>da
    q(n)=q(n-1);
end
dd(n+1,1)=abs(dlanda(n+1,1)*q(n));
d(n+1,1)=d(n,1)+dd(n+1,1);

landa(n+1,1)=landa(n,1)+dlanda(n+1,1);

i=1;
iloop=1;

while (i<imax)&&(iloop>0)
    f(n+1,i)=(0.5*dd(n+1,i)^2/q(n)^2+0.5*dlanda(n+1,i)^2)^0.5;
    DfDlanda(n+1,i)=b/f(n+1,i)*dlanda(n+1,i);
    c=(1-b)/(K(n)*q(n)^2);
    DfDd(n+1,i)=c/f(n+1,i)*K(n)*dd(n+1,i);
    Fint(n+1,i)=0.2*d(n+1,i)^3-2.1*d(n+1,i)^2+6*d(n+1,i);
    R(n+1,i)=landa(n+1,i)*Fext(n)-Fint(n+1,i);

    %Definition of the left hand side matrix
    A(1,1)=K(n);
    A(1,2)=-Fext(n);
    A(2,1)=DfDd(n+1,i);
    A(2,2)=DfDlanda(n+1,i);
    ARem{n+1,i}=A;

    %Definition of the right hand side matrix
    B(1,1)=R(n+1,i);
    B(2,1)=da-f(n+1,i);

    %Solution
    S=A^-1*B;
    Dd(n+1,i)=S(1,1);
    Dlanda(n+1,i)=S(2,1);

    d(n+1,i+1)=d(n+1,i)+Dd(n+1,i);
    landa(n+1,i+1)=landa(n+1,i)+Dlanda(n+1,i);
    dd(n+1,i+1)=d(n+1,i+1)-d(n,1);
    dlanda(n+1,i+1)=landa(n+1,i+1)-landa(n,1);
    fprintf('iteration = %3.0f R = %4.13f\n',i, R(n+1,i))
    if abs(R(n+1,i))<e*abs(R(n+1,1))
        iloop=-1;
    end
    i=i+1;

end

F(n+1) = landa(n+1,i-1)*Fext(n);
d(n+1) = d(n+1,i-1);
n=n+1;
end

```

```
%Plot the curve
plot(d(:,1), F)
xlabel('d')
ylabel('F')
title('Arc-length control with modified Newton-Raphson method')
```

IV. Computed results

We are attaching the results indicating the number of iterations required for each load step and the residual reduction in each iteration.

n = 1

```
iteration = 1 R = 0.0574074074074
iteration = 2 R = 0.0033147833916
iteration = 3 R = 0.0001403110297
iteration = 4 R = 0.0000078098234
iteration = 5 R = 0.0000004434950
iteration = 6 R = 0.0000000252001
iteration = 7 R = 0.0000000014320
iteration = 8 R = 0.0000000000814
iteration = 9 R = 0.0000000000046
iteration = 10 R = 0.0000000000003
iteration = 11 R = 0.0000000000000
```

n =2

```
iteration = 1 R = 0.0698357194347
iteration = 2 R = 0.0049118400319
iteration = 3 R = 0.0002519547249
iteration = 4 R = 0.0000169313731
iteration = 5 R = 0.0000011661571
iteration = 6 R = 0.0000000803928
iteration = 7 R = 0.0000000055425
iteration = 8 R = 0.0000000003821
iteration = 9 R = 0.0000000000263
iteration = 10 R = 0.0000000000018
iteration = 11 R = 0.0000000000001
iteration = 12 R = 0.0000000000000
```

n =3

```
iteration = 1 R = 0.0891340940453
iteration = 2 R = 0.0080178492414
iteration = 3 R = 0.0005217129990
iteration = 4 R = 0.0000441900189
iteration = 5 R = 0.0000038646055
```

iteration = 6 R = 0.0000003384785
iteration = 7 R = 0.0000000296489
iteration = 8 R = 0.0000000025971
iteration = 9 R = 0.0000000002275
iteration = 10 R = 0.0000000000199
iteration = 11 R = 0.0000000000017
iteration = 12 R = 0.0000000000002
iteration = 13 R = 0.0000000000000

n =4

iteration = 1 R = 0.1230966510786
iteration = 2 R = 0.0153456865664
iteration = 3 R = 0.0013632872347
iteration = 4 R = 0.0001555887973
iteration = 5 R = 0.0000185856815
iteration = 6 R = 0.0000022264869
iteration = 7 R = 0.0000002668052
iteration = 8 R = 0.0000000319731
iteration = 9 R = 0.0000000038316
iteration = 10 R = 0.0000000004592
iteration = 11 R = 0.0000000000550
iteration = 12 R = 0.0000000000066
iteration = 13 R = 0.0000000000008
iteration = 14 R = 0.0000000000001

n =5

iteration = 1 R = 0.1980372663504
iteration = 2 R = 0.0400074839737
iteration = 3 R = 0.0055561892928
iteration = 4 R = 0.0009519565353
iteration = 5 R = 0.0001765929785
iteration = 6 R = 0.0000330157331
iteration = 7 R = 0.0000061797669
iteration = 8 R = 0.0000011569519
iteration = 9 R = 0.0000002166086
iteration = 10 R = 0.0000000405545
iteration = 11 R = 0.0000000075928
iteration = 12 R = 0.0000000014216
iteration = 13 R = 0.0000000002662
iteration = 14 R = 0.0000000000498
iteration = 15 R = 0.0000000000093
iteration = 16 R = 0.0000000000017

iteration = 17 R = 0.00000000000003

iteration = 18 R = 0.00000000000001

n =6

iteration = 1 R = 0.4832742078481

iteration = 2 R = 0.2426708297015

iteration = 3 R = 0.0693681642343

iteration = 4 R = 0.0136841709656

iteration = 5 R = 0.0034086351330

iteration = 6 R = 0.0010482141538

iteration = 7 R = 0.0003306339167

iteration = 8 R = 0.0001046608521

iteration = 9 R = 0.0000331629888

iteration = 10 R = 0.0000105113319

iteration = 11 R = 0.0000033319948

iteration = 12 R = 0.0000010562442

iteration = 13 R = 0.0000003348333

iteration = 14 R = 0.0000001061437

iteration = 15 R = 0.0000000336481

iteration = 16 R = 0.0000000106666

iteration = 17 R = 0.0000000033814

iteration = 18 R = 0.0000000010719

iteration = 19 R = 0.0000000003398

iteration = 20 R = 0.0000000001077

iteration = 21 R = 0.0000000000341

iteration = 22 R = 0.0000000000108

iteration = 23 R = 0.0000000000034

iteration = 24 R = 0.0000000000011

iteration = 25 R = 0.0000000000003

n =7

iteration = 1 R = -0.5763745087927

iteration = 2 R = 0.2951581005486

iteration = 3 R = -0.1630429947174

iteration = 4 R = 0.0301863041076

iteration = 5 R = -0.0133436695769

iteration = 6 R = 0.0033940237294

iteration = 7 R = -0.0009480970757

iteration = 8 R = 0.0002520153136

iteration = 9 R = -0.0000678209521

iteration = 10 R = 0.0000181875206

iteration = 11 R = -0.0000048818812

iteration = 12 R = 0.0000013100625
iteration = 13 R = -0.0000003515815
iteration = 14 R = 0.0000000943522
iteration = 15 R = -0.0000000253210
iteration = 16 R = 0.0000000067953
iteration = 17 R = -0.0000000018236
iteration = 18 R = 0.0000000004894
iteration = 19 R = -0.0000000001313
iteration = 20 R = 0.0000000000352
iteration = 21 R = -0.0000000000095
iteration = 22 R = 0.0000000000025
iteration = 23 R = -0.0000000000007
iteration = 24 R = 0.0000000000002

n = 8

iteration = 1 R = 0.1212067917431
iteration = 2 R = -0.0074301072500
iteration = 3 R = 0.0002722989192
iteration = 4 R = -0.0000194541420
iteration = 5 R = 0.0000013286828
iteration = 6 R = -0.0000000908339
iteration = 7 R = 0.0000000062093
iteration = 8 R = -0.0000000004245
iteration = 9 R = 0.0000000000290
iteration = 10 R = -0.0000000000020
iteration = 11 R = 0.0000000000001
iteration = 12 R = -0.0000000000000

n =9

iteration = 1 R = -0.1757201429149
iteration = 2 R = -0.0414341676534
iteration = 3 R = -0.0076594224672
iteration = 4 R = -0.0016460771107
iteration = 5 R = -0.0003741940577
iteration = 6 R = -0.0000857495005
iteration = 7 R = -0.0000196807124
iteration = 8 R = -0.0000045185697
iteration = 9 R = -0.0000010375180
iteration = 10 R = -0.0000002382310
iteration = 11 R = -0.0000000547019
iteration = 12 R = -0.0000000125605
iteration = 13 R = -0.0000000028841

iteration = 14 R = -0.0000000006622
iteration = 15 R = -0.0000000001521
iteration = 16 R = -0.0000000000349
iteration = 17 R = -0.0000000000080
iteration = 18 R = -0.0000000000018
iteration = 19 R = -0.0000000000004
iteration = 20 R = -0.0000000000001

n =10

iteration = 1 R = -0.9880209224666
iteration = 2 R = -0.9990867361391
iteration = 3 R = 0.1621119457135
iteration = 4 R = 0.5654467160614
iteration = 5 R = -0.7395430764415
iteration = 6 R = 0.4171303363386
iteration = 7 R = 0.0785544948006
iteration = 8 R = 0.0287000009252
iteration = 9 R = -0.0092717238235
iteration = 10 R = 0.0040135127939
iteration = 11 R = -0.0014450177395
iteration = 12 R = 0.0005505445649
iteration = 13 R = -0.0002043462503
iteration = 14 R = 0.0000765526765
iteration = 15 R = -0.0000285764903
iteration = 16 R = 0.0000106814249
iteration = 17 R = -0.0000039905709
iteration = 18 R = 0.0000014911485
iteration = 19 R = -0.0000005571560
iteration = 20 R = 0.0000002081824
iteration = 21 R = -0.0000000777870
iteration = 22 R = 0.0000000290651
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iteration = 26 R = 0.0000000005665
iteration = 27 R = -0.0000000002117
iteration = 28 R = 0.0000000000791
iteration = 29 R = -0.0000000000296
iteration = 30 R = 0.0000000000110
iteration = 31 R = -0.0000000000041
iteration = 32 R = 0.0000000000015
iteration = 33 R = -0.0000000000006

n =11

iteration = 1 R = -0.7118190046417
iteration = 2 R = 0.4268936234733
iteration = 3 R = -0.2447462907190
iteration = 4 R = 0.1834305135932
iteration = 5 R = -0.1192976016157
iteration = 6 R = 0.0839453239405
iteration = 7 R = -0.0554634711024
iteration = 8 R = 0.0381516928258
iteration = 9 R = -0.0254927028125
iteration = 10 R = 0.0173603337342
iteration = 11 R = -0.0116674502513
iteration = 12 R = 0.0079103905947
iteration = 13 R = -0.0053311178930
iteration = 14 R = 0.0036073023269
iteration = 15 R = -0.0024342334079
iteration = 16 R = 0.0016456567364
iteration = 17 R = -0.0011111592194
iteration = 18 R = 0.0007508920749
iteration = 19 R = -0.0005071453483
iteration = 20 R = 0.0003426522858
iteration = 21 R = -0.0002314528034
iteration = 22 R = 0.0001563677350
iteration = 23 R = -0.0001056283675
iteration = 24 R = 0.0000713589786
iteration = 25 R = -0.0000482051327
iteration = 26 R = 0.0000325651997
iteration = 27 R = -0.0000219990300
iteration = 28 R = 0.0000148614276
iteration = 29 R = -0.0000100395132
iteration = 30 R = 0.0000067821607
iteration = 31 R = -0.0000045816432
iteration = 32 R = 0.0000030951091
iteration = 33 R = -0.0000020908826
iteration = 34 R = 0.0000014124855
iteration = 35 R = -0.0000009541967
iteration = 36 R = 0.0000006446027
iteration = 37 R = -0.0000004354578
iteration = 38 R = 0.0000002941713
iteration = 39 R = -0.0000001987259
iteration = 40 R = 0.0000001342482

iteration = 41 R = -0.0000000906907
iteration = 42 R = 0.0000000612656
iteration = 43 R = -0.0000000413877
iteration = 44 R = 0.0000000279592
iteration = 45 R = -0.0000000188877
iteration = 46 R = 0.0000000127595
iteration = 47 R = -0.0000000086196
iteration = 48 R = 0.0000000058229
iteration = 49 R = -0.0000000039336
iteration = 50 R = 0.0000000026573
iteration = 51 R = -0.0000000017951
iteration = 52 R = 0.0000000012127
iteration = 53 R = -0.0000000008192
iteration = 54 R = 0.0000000005534
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iteration = 61 R = -0.0000000000355
iteration = 62 R = 0.0000000000240
iteration = 63 R = -0.0000000000162
iteration = 64 R = 0.0000000000110
iteration = 65 R = -0.0000000000074
iteration = 66 R = 0.0000000000050
iteration = 67 R = -0.0000000000034
iteration = 68 R = 0.0000000000023
iteration = 69 R = -0.0000000000015
iteration = 70 R = 0.0000000000010
iteration = 71 R = -0.0000000000007
iteration = 72 R = 0.0000000000005

n = 12

iteration = 1 R = -0.1871682605380
iteration = 2 R = 0.0339636460334
iteration = 3 R = -0.0049210815562
iteration = 4 R = 0.0009739238925
iteration = 5 R = -0.0001822534806
iteration = 6 R = 0.0000343412243
iteration = 7 R = -0.0000064616985
iteration = 8 R = 0.0000012161614

iteration = 9 R = -0.0000002288834
iteration = 10 R = 0.0000000430766
iteration = 11 R = -0.0000000081071
iteration = 12 R = 0.0000000015258
iteration = 13 R = -0.0000000002872
iteration = 14 R = 0.0000000000540
iteration = 15 R = -0.0000000000102
iteration = 16 R = 0.0000000000019
iteration = 17 R = -0.0000000000004
iteration = 18 R = 0.0000000000001

n = 13

iteration = 1 R = -0.1130556561441
iteration = 2 R = 0.0125725564312
iteration = 3 R = -0.0010907173063
iteration = 4 R = 0.0001283771644
iteration = 5 R = -0.0000145888424
iteration = 6 R = 0.0000016619738
iteration = 7 R = -0.0000001892773
iteration = 8 R = 0.0000000215570
iteration = 9 R = -0.0000000024551
iteration = 10 R = 0.0000000002796
iteration = 11 R = -0.0000000000318
iteration = 12 R = 0.0000000000036
iteration = 13 R = -0.0000000000004
iteration = 14 R = 0.0000000000000

n = 14

iteration = 1 R = -0.0818091216481
iteration = 2 R = 0.0066190419660
iteration = 3 R = -0.0004135176800
iteration = 4 R = 0.0000349142413
iteration = 5 R = -0.0000028726730
iteration = 6 R = 0.0000002366604
iteration = 7 R = -0.0000000194947
iteration = 8 R = 0.0000000016059
iteration = 9 R = -0.0000000001323
iteration = 10 R = 0.0000000000109
iteration = 11 R = -0.0000000000009
iteration = 12 R = 0.0000000000001

n = 15

iteration = 1 R = -0.0643655796046
iteration = 2 R = 0.0041088014541
iteration = 3 R = -0.0002013378458
iteration = 4 R = 0.0000133008825
iteration = 5 R = -0.0000008608183
iteration = 6 R = 0.0000000557551
iteration = 7 R = -0.0000000036111
iteration = 8 R = 0.0000000002339
iteration = 9 R = -0.0000000000152
iteration = 10 R = 0.0000000000010
iteration = 11 R = -0.0000000000001

n =16

iteration = 1 R = -0.0531724573769
iteration = 2 R = 0.0028087873120
iteration = 3 R = -0.0001134558415
iteration = 4 R = 0.0000061680062
iteration = 5 R = -0.0000003296395
iteration = 6 R = 0.0000000176265
iteration = 7 R = -0.0000000009425
iteration = 8 R = 0.0000000000504
iteration = 9 R = -0.0000000000027
iteration = 10 R = 0.0000000000001
iteration = 11 R = -0.0000000000000

n =17

iteration = 1 R = -0.0453571691849
iteration = 2 R = 0.0020461153351
iteration = 3 R = -0.0000703890861
iteration = 4 R = 0.0000032550121
iteration = 5 R = -0.0000001483324
iteration = 6 R = 0.0000000067622
iteration = 7 R = -0.0000000003083
iteration = 8 R = 0.0000000000141
iteration = 9 R = -0.0000000000006
iteration = 10 R = 0.0000000000000

n =18

iteration = 1 R = -0.0395803233661
iteration = 2 R = 0.0015593671498
iteration = 3 R = -0.0000467544603
iteration = 4 R = 0.0000018826033

iteration = 5 R = -0.0000000748377
iteration = 6 R = 0.0000000029759
iteration = 7 R = -0.0000000001183
iteration = 8 R = 0.0000000000047
iteration = 9 R = -0.0000000000002
iteration = 10 R = 0.0000000000000

n = 19

iteration = 1 R = -0.0351307910715
iteration = 2 R = 0.0012292162561
iteration = 3 R = -0.0000326803244
iteration = 4 R = 0.0000011659533
iteration = 5 R = -0.0000000411257
iteration = 6 R = 0.0000000014509
iteration = 7 R = -0.0000000000512
iteration = 8 R = 0.0000000000018
iteration = 9 R = -0.0000000000001
iteration = 10 R = 0.0000000000000

n = 20

iteration = 1 R = -0.0315950808776
iteration = 2 R = 0.0009947063216
iteration = 3 R = -0.0000237649804
iteration = 4 R = 0.0000007614723
iteration = 5 R = -0.0000000241489
iteration = 6 R = 0.0000000007660
iteration = 7 R = -0.0000000000243
iteration = 8 R = 0.0000000000008
iteration = 9 R = -0.0000000000000
iteration = 10 R = -0.0000000000000

n = 21

iteration = 1 R = -0.0287159767939
iteration = 2 R = 0.0008219874558
iteration = 3 R = -0.0000178370498
iteration = 4 R = 0.0000005188452
iteration = 5 R = -0.0000000149513
iteration = 6 R = 0.0000000004309
iteration = 7 R = -0.0000000000124
iteration = 8 R = 0.0000000000003
iteration = 9 R = 0.0000000000000

n =22

iteration = 1 R = -0.0263248948568

iteration = 2 R = 0.0006910083345

iteration = 3 R = -0.0000137385149

iteration = 4 R = 0.0000003659912

iteration = 5 R = -0.0000000096663

iteration = 6 R = 0.0000000002553

iteration = 7 R = -0.0000000000068

iteration = 8 R = 0.0000000000002

iteration = 9 R = -0.0000000000000

n =23

iteration = 1 R = -0.0243066375362

iteration = 2 R = 0.0005892631176

iteration = 3 R = -0.0000108122092

iteration = 4 R = 0.0000002657287

iteration = 5 R = -0.0000000064789

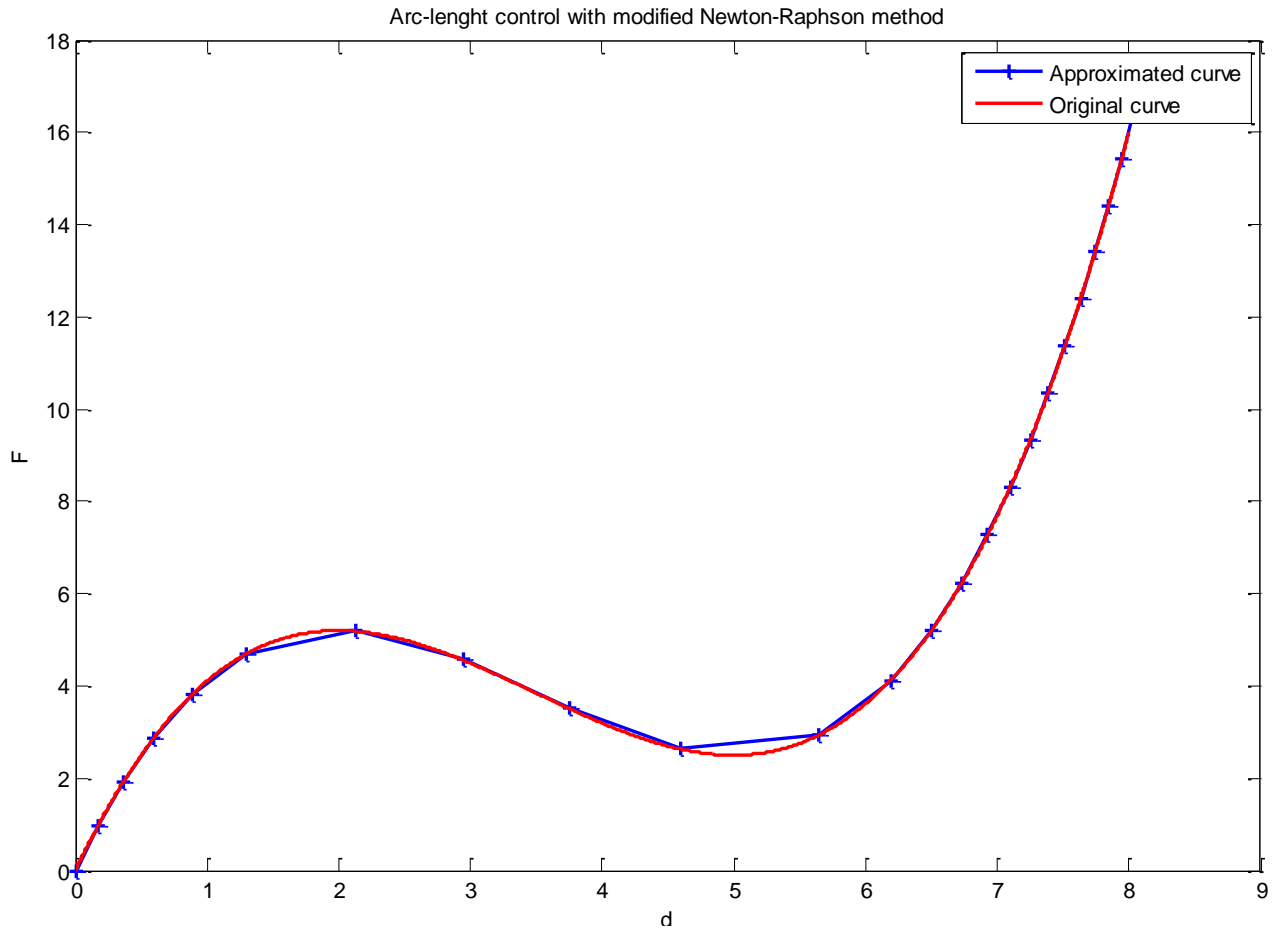
iteration = 6 R = 0.0000000001580

iteration = 7 R = -0.0000000000038

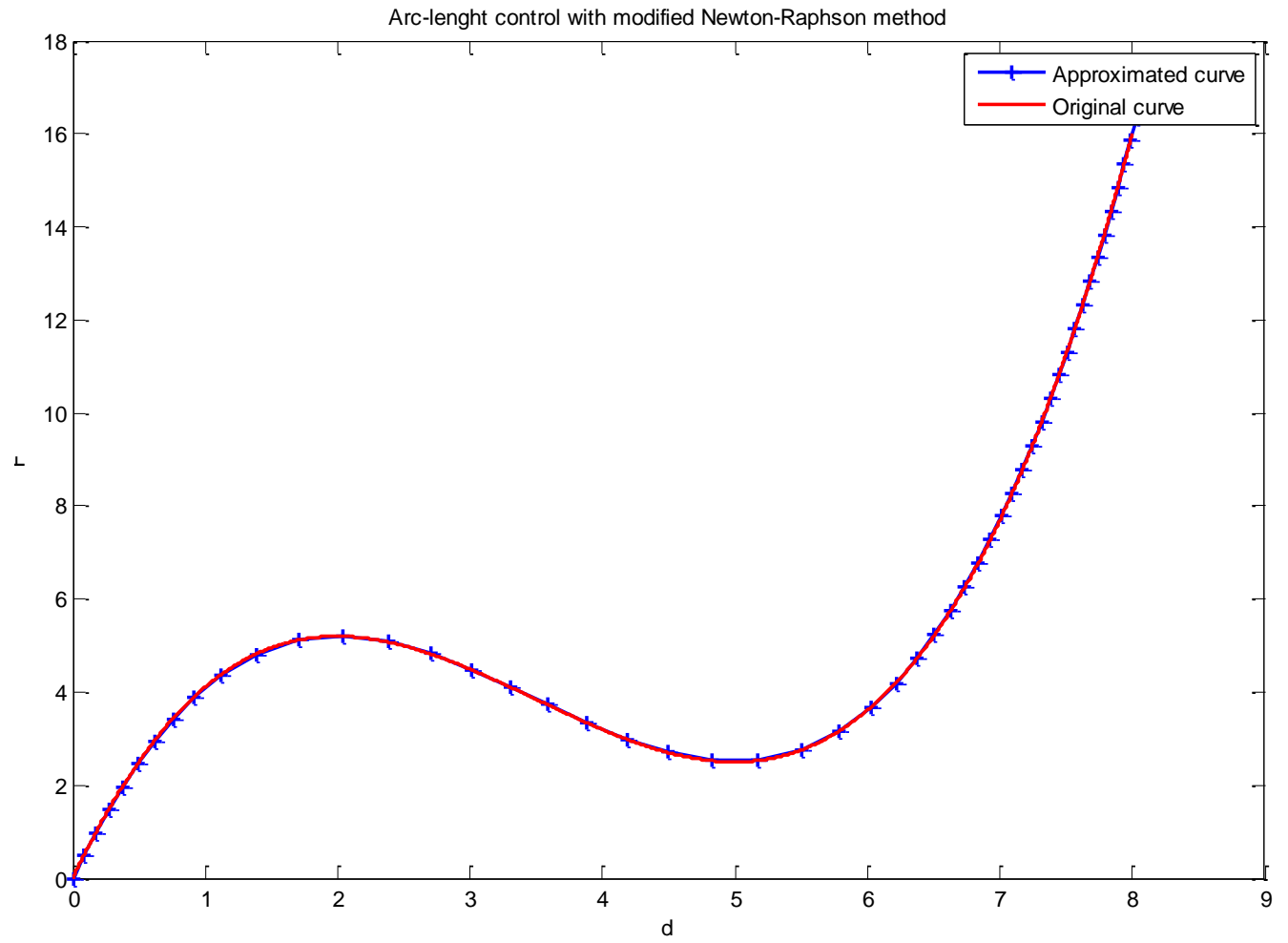
iteration = 8 R = 0.0000000000001

iteration = 9 R = -0.0000000000000

V. Force displacement curve



Let's reduce δa to $\frac{1}{2}$ to get a higher resolution.



VI. Comments

The arc-length strategy allows plotting any complete nonlinear curve. Indeed, we used other methods previously (HW#2) and noticed that we couldn't plot after some limit point ($d = 2.5$). We applied the load monotonically without any knowledge of the nature of the nonlinear system.

So to find the whole path, we can't use a pure load control or a pure displacement control for the solution of nonlinear system.

Thus, arc-length method is a more effective solution, it is a continuation method. Instead of increasing $\delta\lambda$ of the load control, we increase the arc-length of the solution curve in load-displacement space δa . This measure is monotonic as the solution path evolves.

Moreover, the arc-length method improves the Modified Newton Raphson method in the way that it increase its speed. Without the arc-length constraint ($f=\delta a$), the modified Newton-Raphson iteration would converge more slowly. And it might not converge at all if the target load level exceeded some local maxima of the solution curve.