

# Bifurcations and chaos in high-speed milling

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MIT,

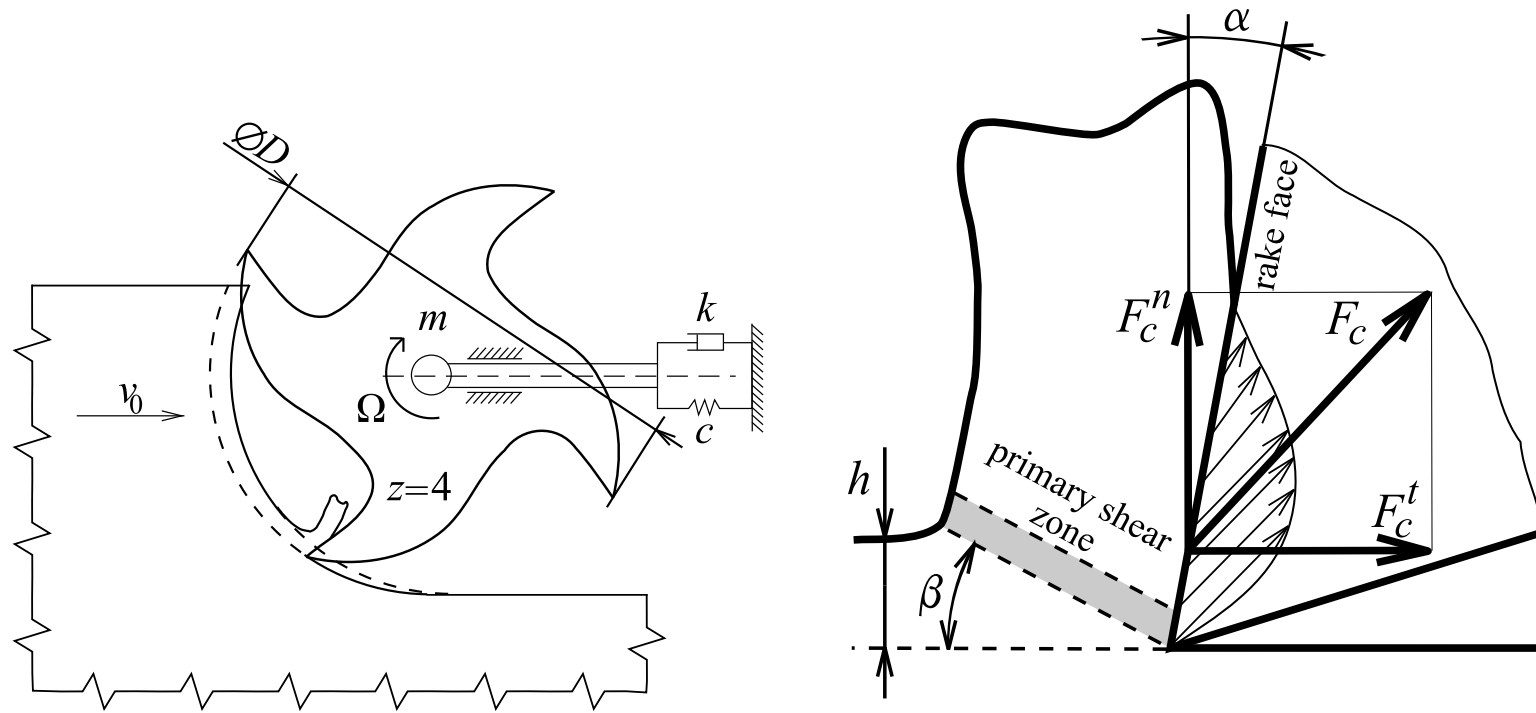
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# Contents

- Introduction
- Discrete-time model
  - Local bifurcations
  - Chaos
- Delay-differential equation model

# High-speed milling (standard model)



Calculation of the cutting force:

$$F_c^t = K^t w h^{3/4}(t) \quad \text{and}$$

$$F_c^n = K^n w h^{3/4}(t),$$

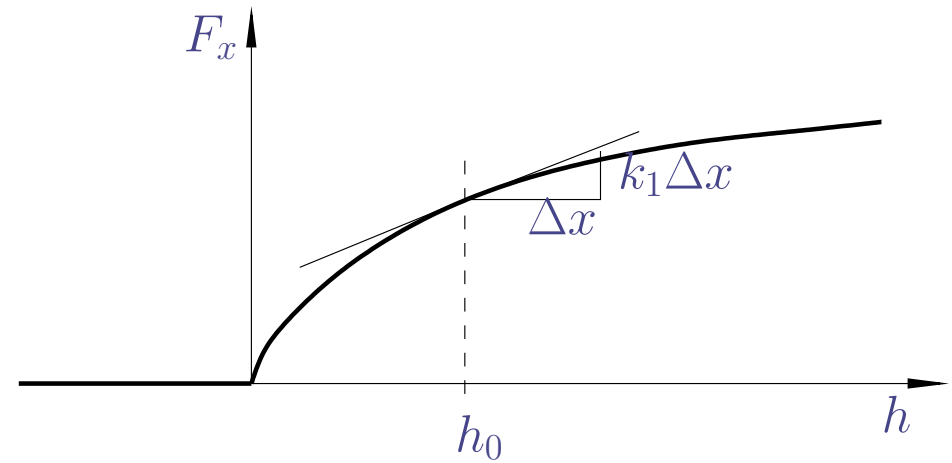
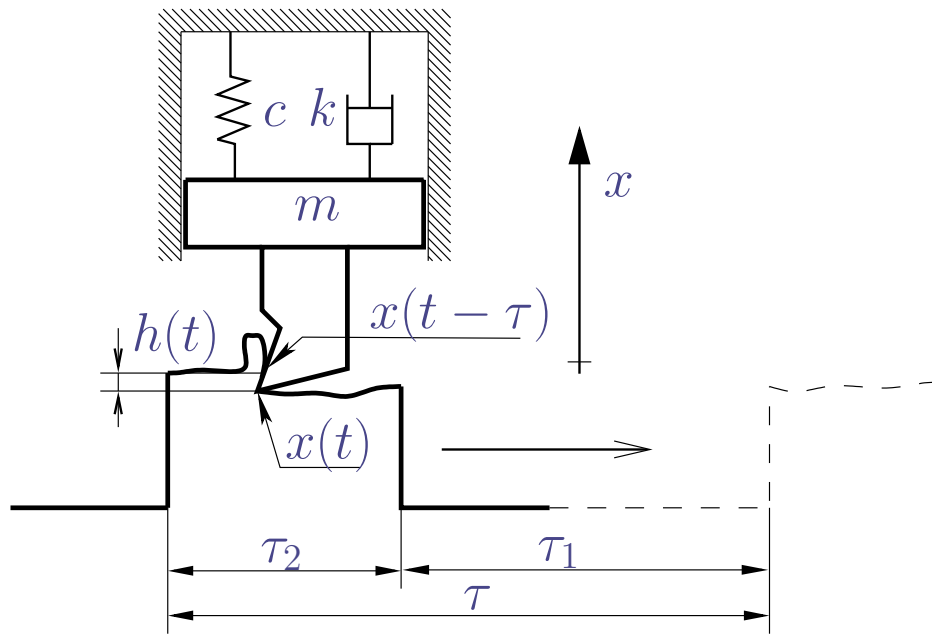
[Tlusty, 2000], [Burns and Davies, 2002].

# History

Mostly stability results and simulation.

- Averaging and harmonic balance techniques [Minis, Y. Altintas]
- Semi-discretization [T. Insperger and G. Stepan]
- Time finite element analysis [B. Mann and P. Bayly]
- Heuristic assumptions for period-doubling boundaries [W. Corpus and W. Endres]
- Discrete time model [Davies and T. Burns]
- Analytical stability chart [R. Szalai and G. Stepan]

# Mechanical model



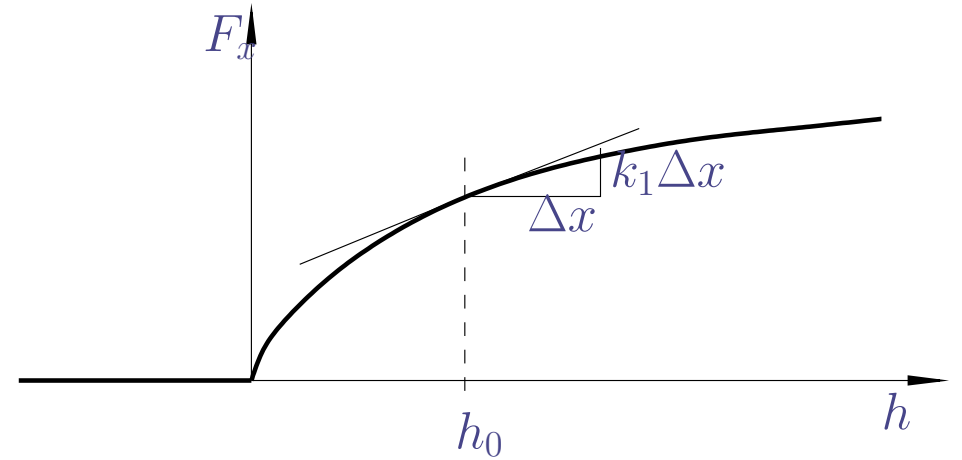
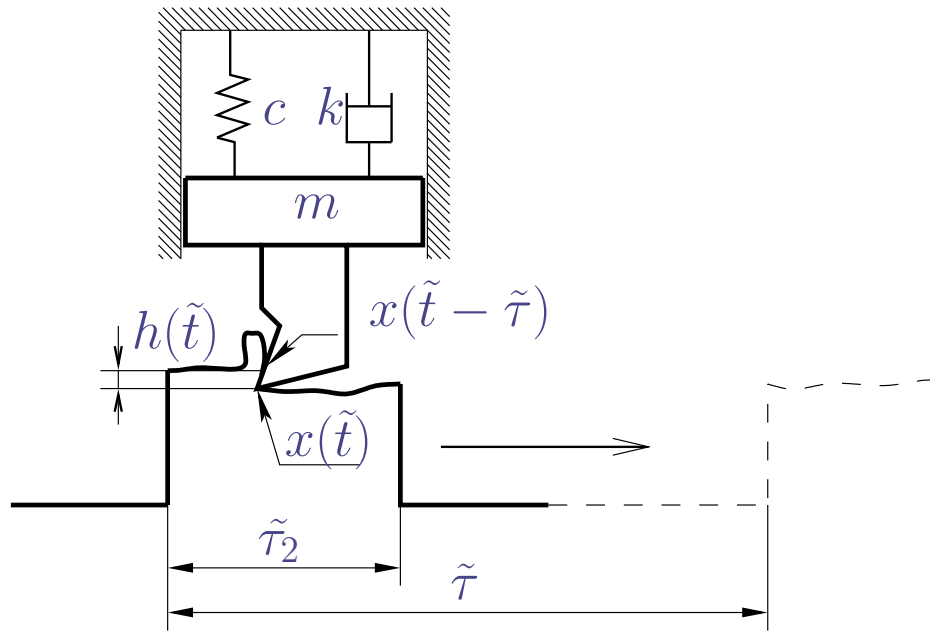
Equation of motion:

$$\ddot{x}(t) + 2\zeta\omega_n\dot{x}(t) + \omega_n^2x(t) = g(t)\frac{Kw}{m}(h_0 + x(t - \tau) - x(t))^{3/4},$$

where

$$g(t) = \begin{cases} 0, & \text{if } k\tau \leq t < k\tau + \tau_1 \\ 1, & \text{if } k\tau + \tau_1 \leq t < (k + 1)\tau, \end{cases} \quad k \in \mathbb{Z}.$$

# Discrete-time model



$$m \ddot{x}(\tilde{t}) + k \dot{x}(\tilde{t}) + s x(\tilde{t}) = 0, \quad \tilde{t} \in [\tilde{t}_0, \tilde{t}_0 + \tilde{\tau}_1]$$

$$m (\dot{x}(\tilde{t}) - \dot{x}(\tilde{t} - \tilde{\tau}_2)) = \tilde{\tau}_2 F_c(h(\tilde{t})), \quad \tilde{t} \in [\tilde{t}_0 + \tilde{\tau}_1, \tilde{t}_0 + \tilde{\tau}],$$

where  $h(\tilde{t}) = h_0 + x(\tilde{t} - \tilde{\tau}) - x(\tilde{t})$ ,  $h_0 = v_0 \tilde{\tau}$ ,

and  $F_c(h(t)) = K w h^{3/4}(t)$  is the cutting force.

# Mathematical model

Natural eigenfrequency:  $\omega_n = \sqrt{s/m}$

Relative damping:  $\zeta = k/(2\sqrt{sm})$

Dimensionless time:  $t = \omega_n \tilde{t}$

Dimensionless eigenfrequency:  $\hat{\omega}_d = \sqrt{1 - \zeta^2}$ .

State transition between  $t_j = t_0 + j\tau$  and  $t_{j+1}$  is described by

$$\begin{pmatrix} x_{j+1} \\ v_{j+1} \end{pmatrix} = A \begin{pmatrix} x_j \\ v_j \end{pmatrix} + \begin{pmatrix} 0 \\ \frac{Kw\tau_2}{m\omega_n^2} (h_0 + (1 - A_{11})x_j - A_{12}v_j)^{3/4} \end{pmatrix}.$$

where  $x_j = x(t_j)$ ,  $v_j = \dot{x}(t_j)$  and

$$A = \exp \begin{pmatrix} 0 & 1 \\ -1 & \zeta \end{pmatrix} \tau_1$$

# Stability

The linearized equation around the fixed point

$$\begin{pmatrix} x_{j+1} \\ v_{j+1} \end{pmatrix} = \underbrace{\begin{pmatrix} A_{11} & A_{12} \\ A_{21} + \hat{w}(1 - A_{11}) & A_{22} - \hat{w}A_{12} \end{pmatrix}}_B \begin{pmatrix} x_j \\ v_j \end{pmatrix}.$$

Stability boundaries:

$$\hat{w}_{\text{cr}}^{\text{f}} = \frac{\det A + \text{tr}A + 1}{2A_{12}} = \hat{w}_d \frac{\cos(\hat{w}_d\tau) + \cosh(\zeta\tau)}{\sin(\hat{w}_d\tau)}$$

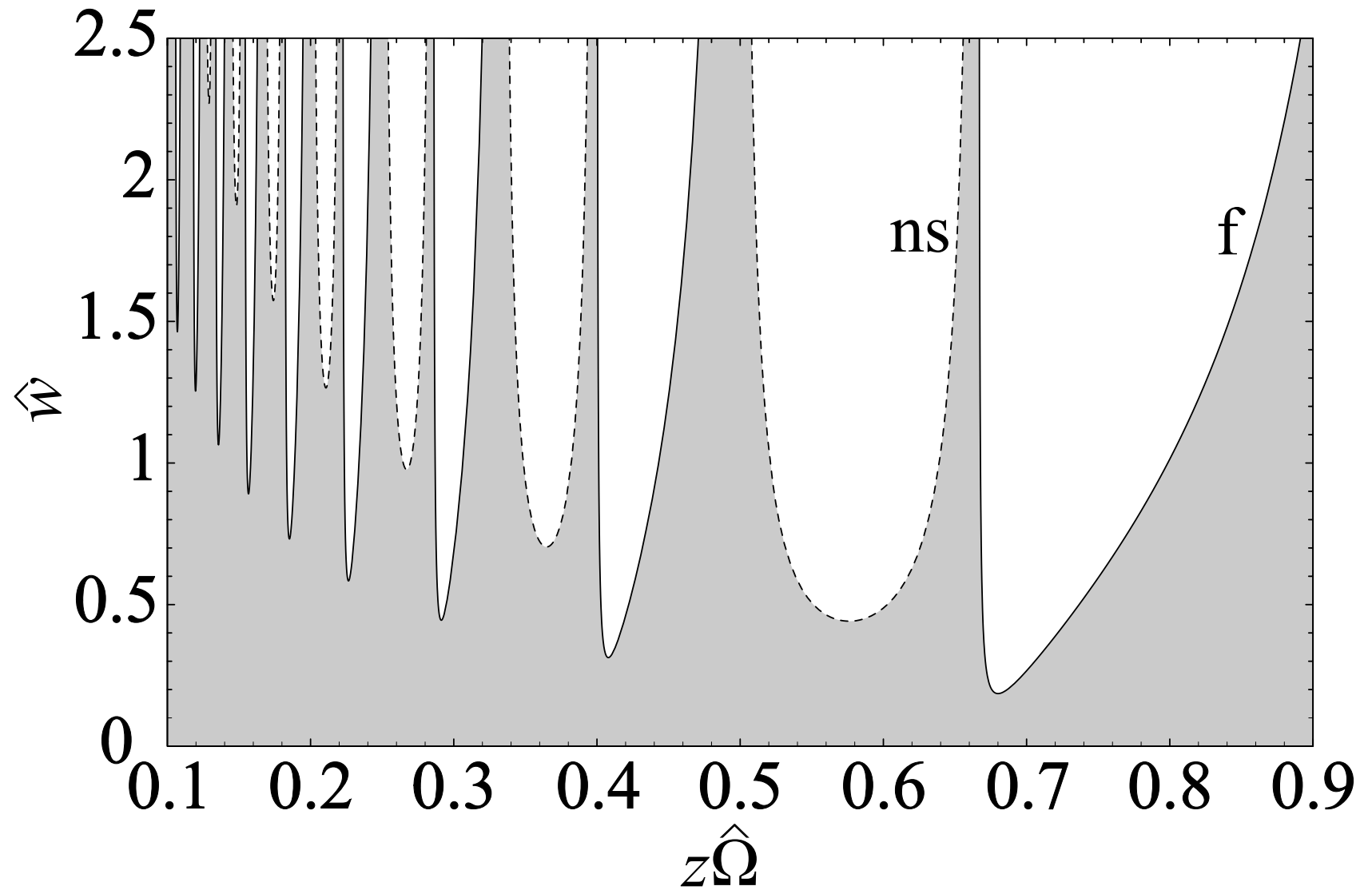
$$\hat{w}_{\text{cr}}^{\text{ns}} = \frac{\det A - 1}{A_{12}} = -2\hat{w}_d \frac{\sinh(\zeta\tau)}{\sin(\hat{w}_d\tau)},$$

where

$$\hat{w} = \frac{3}{4h_0^{1/4}} \frac{K\tau_2}{m\omega_n^2} w$$



# Stability chart



# Flip Bifurcation

Consider the following perturbation of the linear system around the fixed point in the basis of the eigenvectors

$$\begin{pmatrix} \xi_{n+1} \\ \eta_{n+1} \end{pmatrix} = \begin{pmatrix} -1 + a^f \Delta \hat{w} & 0 \\ 0 & \lambda_2 \end{pmatrix} \begin{pmatrix} \xi_n \\ \eta_n \end{pmatrix} + \begin{pmatrix} \sum_{i+j=2,3} c_{ij} \xi_n^i \eta_n^j \\ \sum_{i+j=2,3} d_{ij} \xi_n^i \eta_n^j \end{pmatrix},$$

Using center manifold and normal form reduction we find that there is a period two orbit on the center manifold

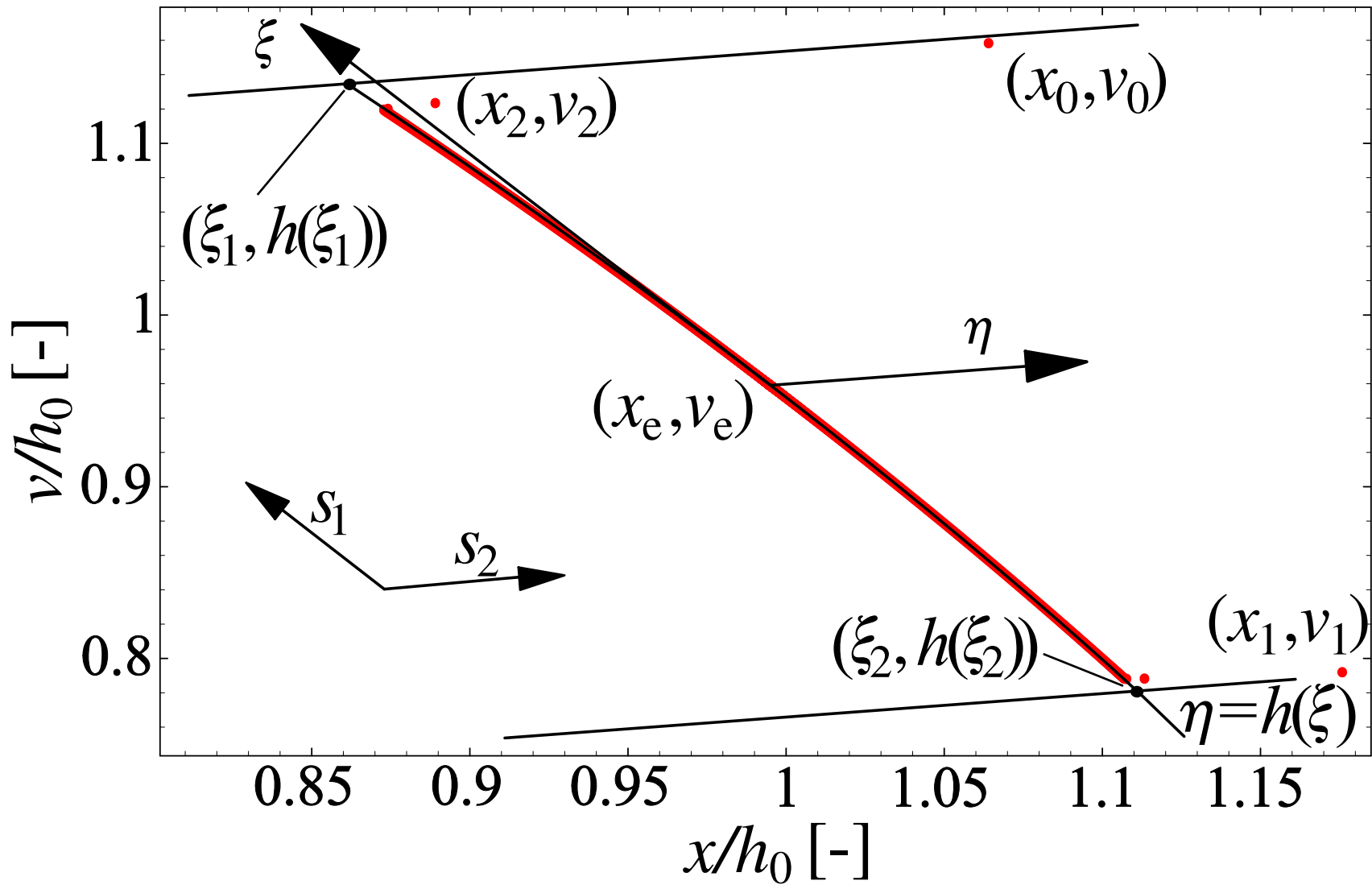
$$\xi_{1,2} = \sqrt{-\frac{\Delta \hat{w} a^f}{\delta}},$$

where

$$\delta = -\frac{5}{12h_0^2} \frac{\cosh(\zeta\tau) + \cos(\hat{w}_d\tau)}{\cosh(\zeta\tau) + 2\sinh(\zeta\tau) + \cos(\hat{w}_d\tau)} < 0.$$

Hence, the bifurcation is subcritical!

# Simulation



# Neimark-Sacker bifurcation

Similarly, the Taylor expansion of the system in the eigenbasis

$$\begin{pmatrix} \xi_{n+1} \\ \eta_{n+1} \end{pmatrix} = (1 + |a^h| \Delta \hat{w}) \begin{pmatrix} e^{i\varphi} & 0 \\ 0 & e^{-i\varphi} \end{pmatrix} \begin{pmatrix} \xi_n \\ \eta_n \end{pmatrix} + \begin{pmatrix} \sum_{i+j=2,3} c_{ij} \xi_n^i \eta_n^j \\ \sum_{i+j=2,3} d_{ij} \xi_n^i \eta_n^j \end{pmatrix}.$$

The radius of the invariant circle (in the eigenbasis)

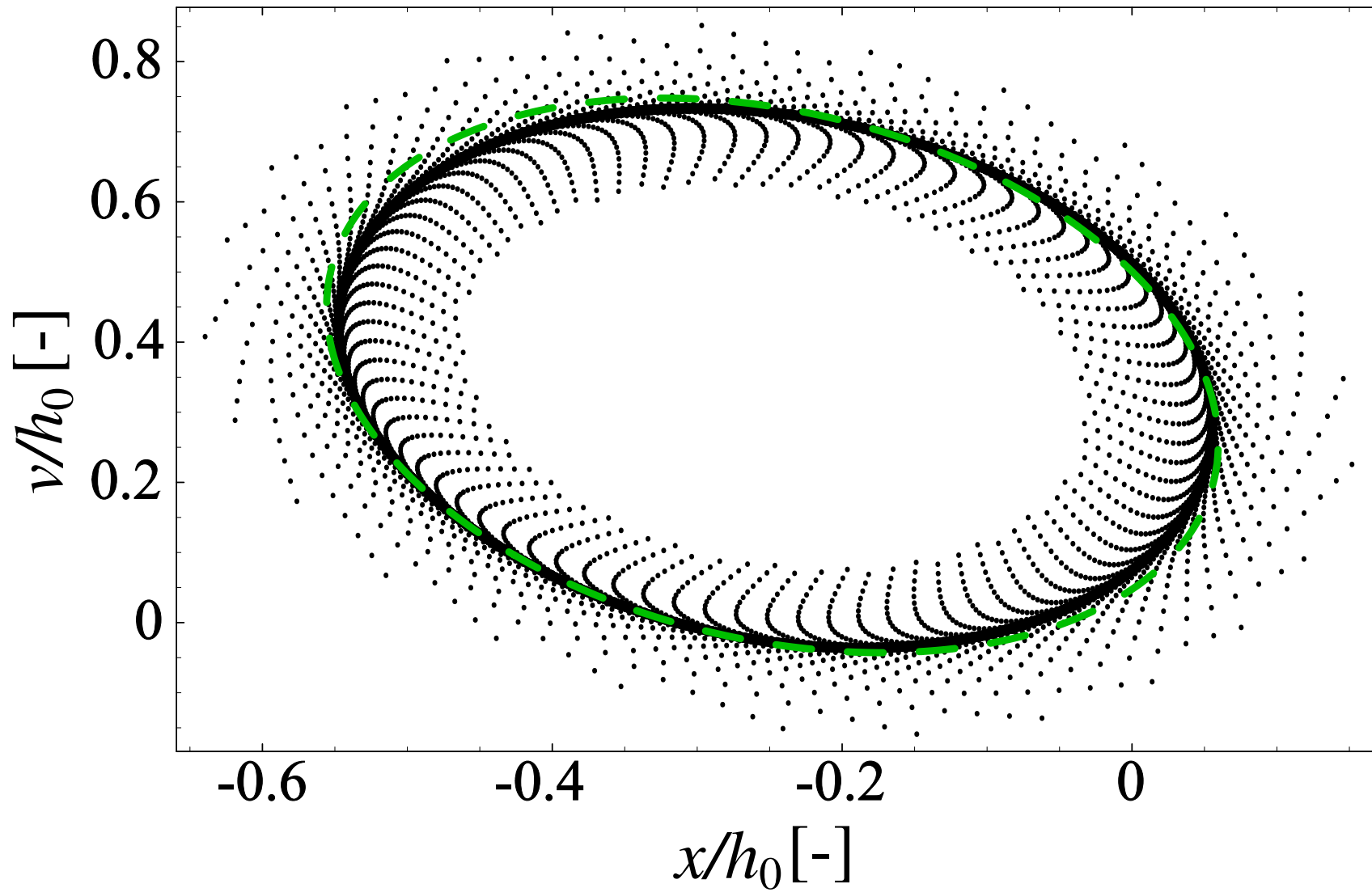
$$R = \sqrt{-\frac{2|a^h| \Delta \hat{w} + |a^h|^2 \Delta \hat{w}^2}{2(1 + |a^h| \Delta \hat{w})\delta}} \approx \sqrt{-\frac{|a^h| \Delta \hat{w}}{\delta}},$$

where

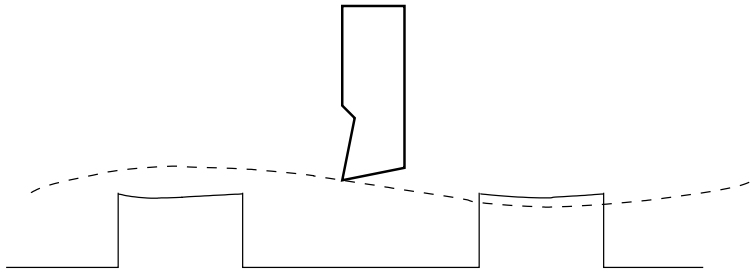
$$\delta = \frac{e^{-5\zeta\tau_1} (4e^{4\zeta\tau_1} - 3e^{2\zeta\tau_1} - 1) (\cosh(\zeta\tau_1) - \cos(\omega_d\tau_1))}{32h_0^2},$$

This is subcritical, too!

# Simulation



# Period-2 motion with 'fly-overs'



The motion exists if:

$$\hat{\omega} > \frac{3\hat{\omega}_d}{2^{7/4}} \frac{\cos(\hat{\omega}_d\tau) + \cosh(\zeta\tau)}{\sin(\hat{\omega}_d\tau)}$$

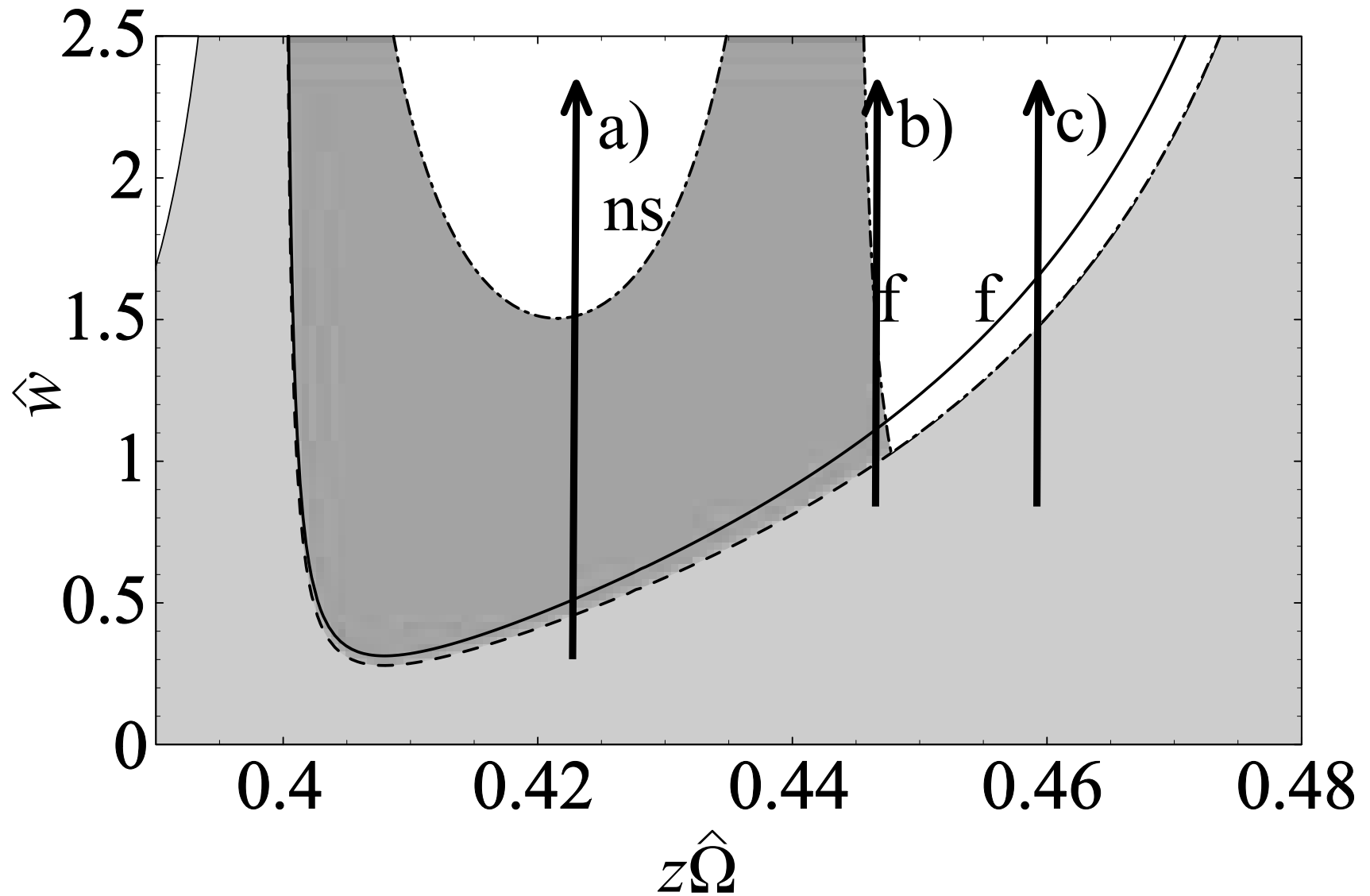
It is stable when

$$\hat{\omega} < 2^{1/4}\omega_d \frac{\cos(2\omega_d\tau_1) + \cosh(2\zeta\tau_1)}{\sin(2\omega_d\tau_1)}$$

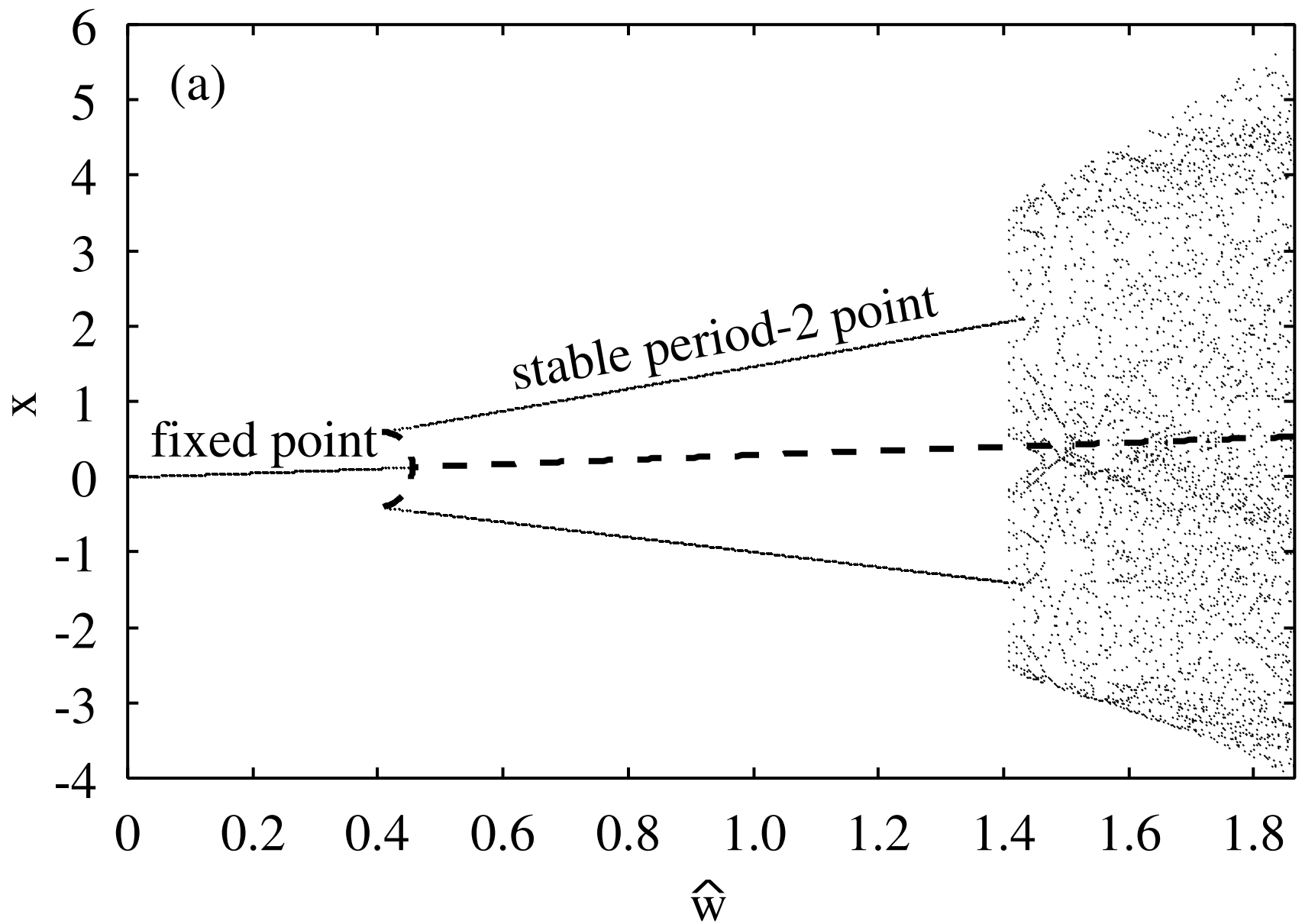
or

$$\hat{\omega} < -2^{7/4}\omega_d \frac{\sinh(2\zeta\tau_1)}{\sin(2\omega_d\tau_1)}.$$

# Stability chart

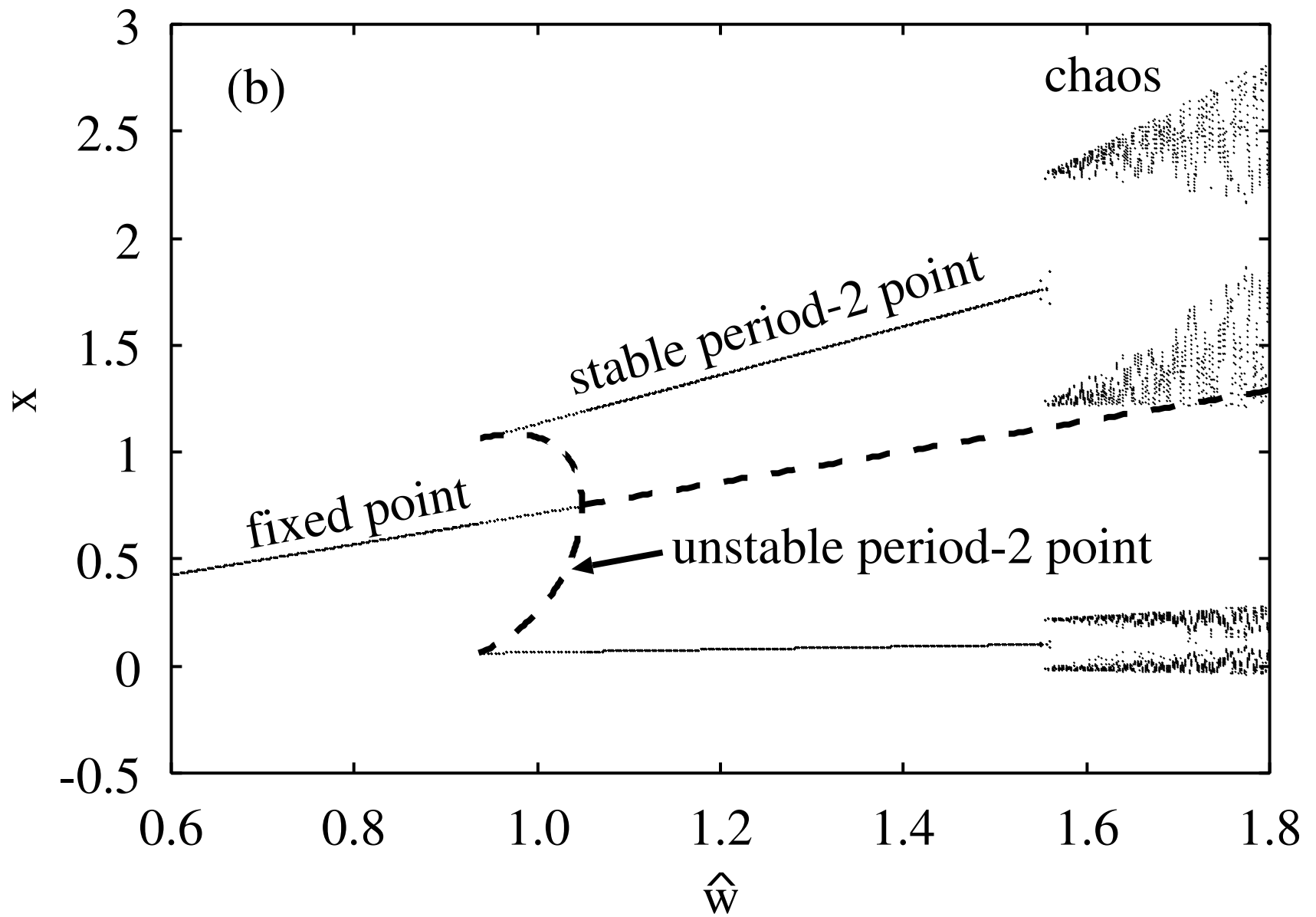


# Bifurcation diagram 1

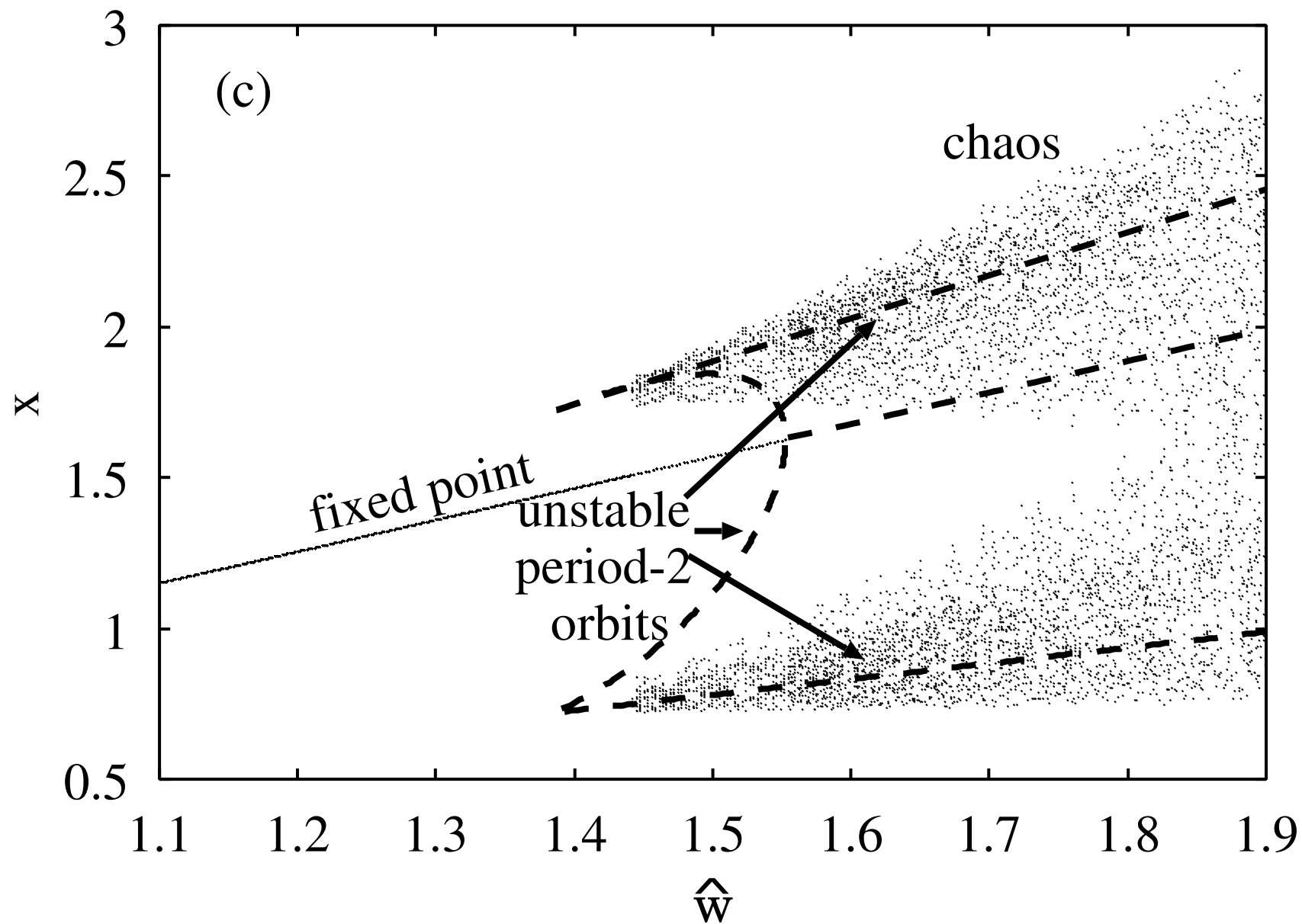




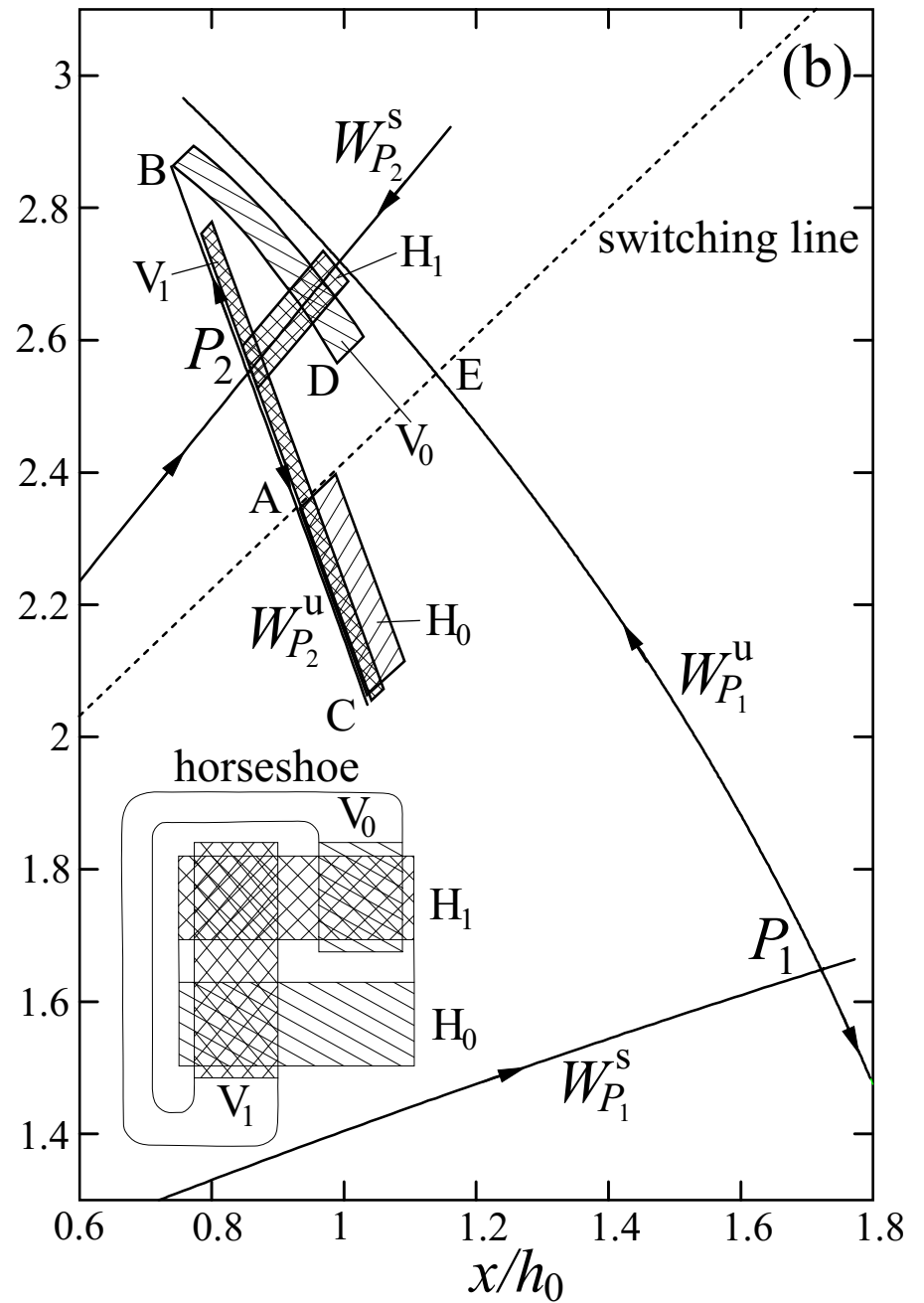
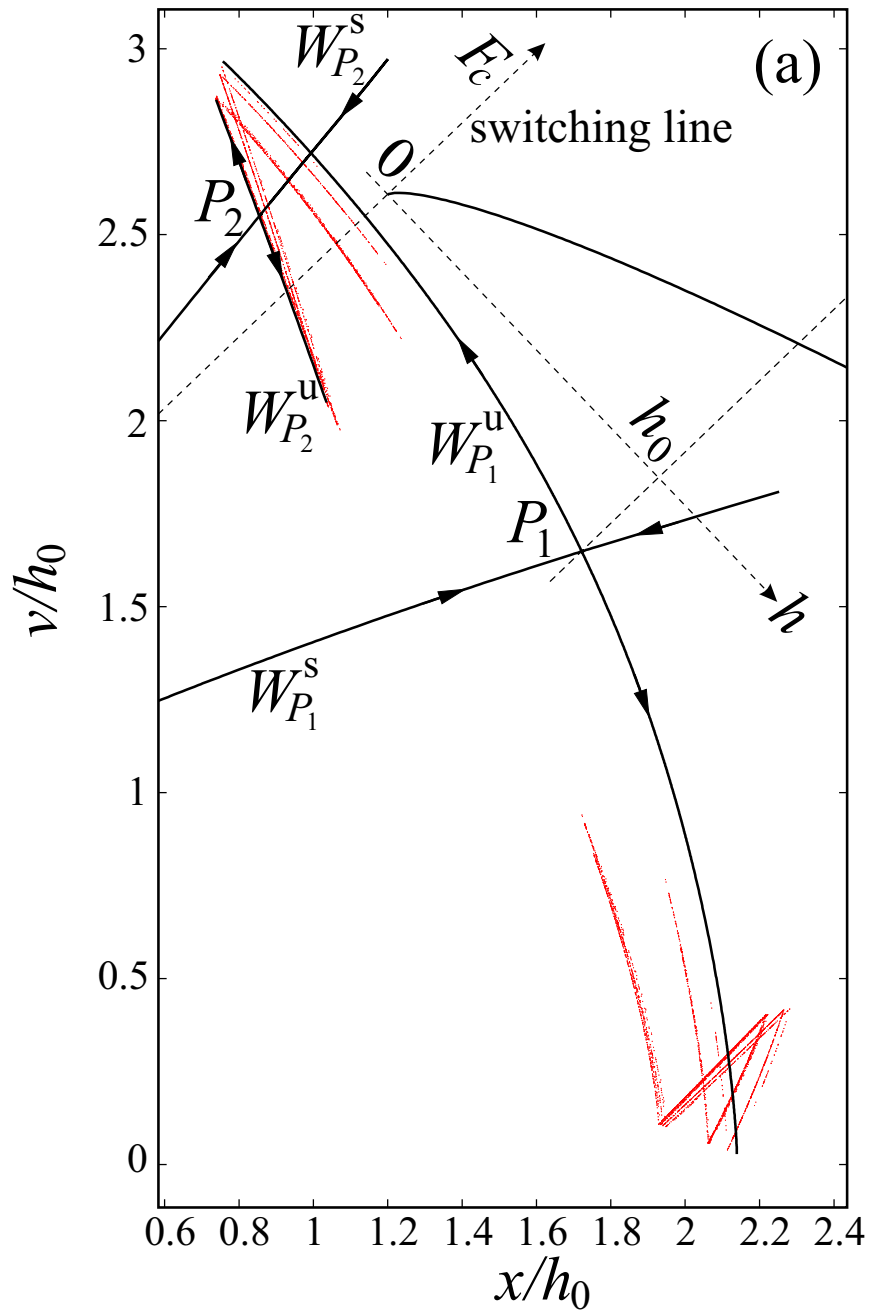
# Bifurcation diagram 2



# Bifurcation diagram 3



# Smale horseshoe



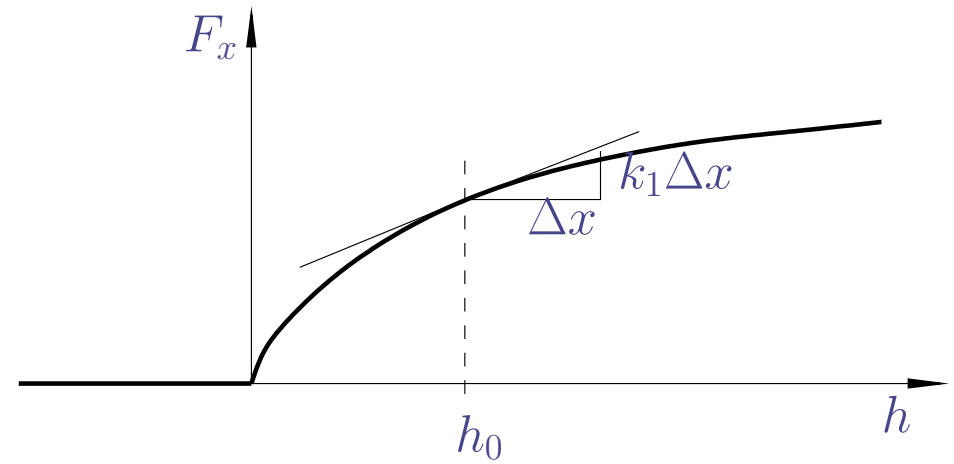
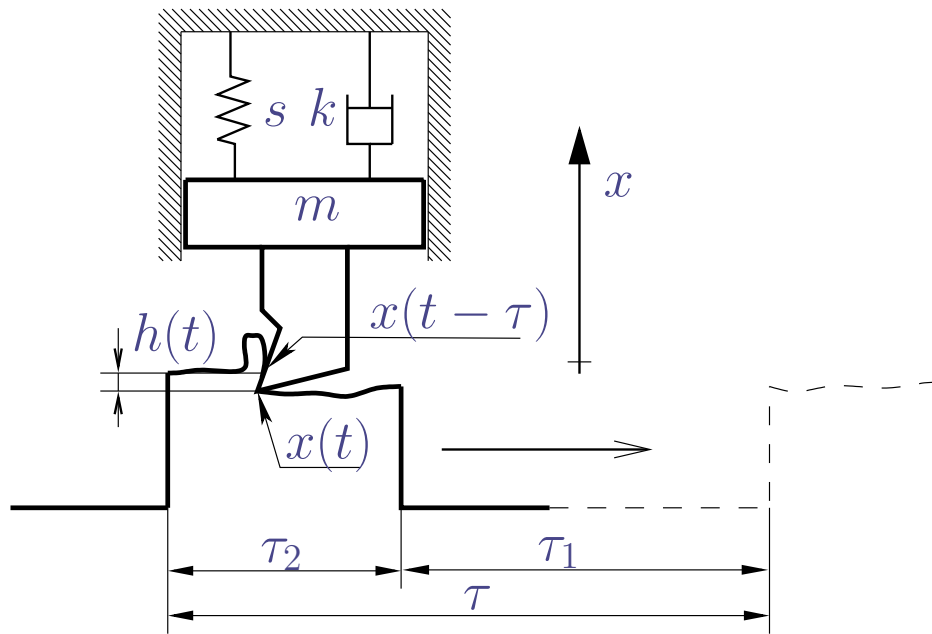
# Chaos

The transition matrix of the symbolic dynamics:

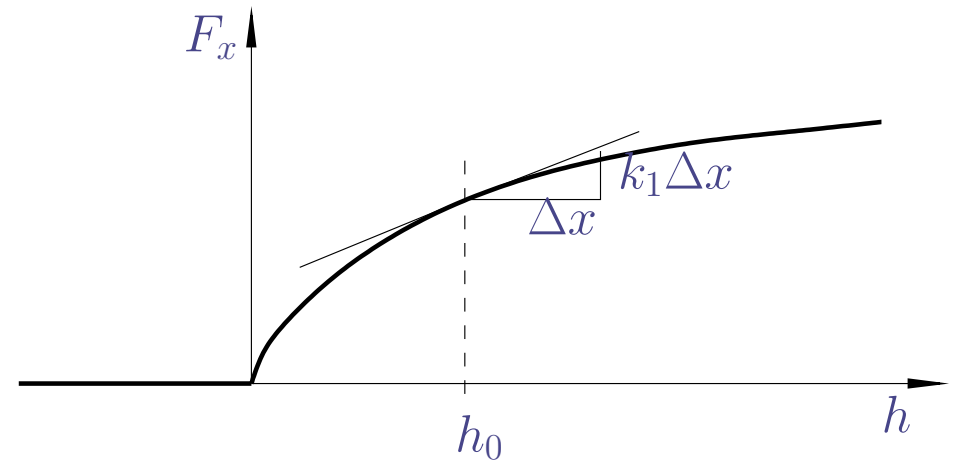
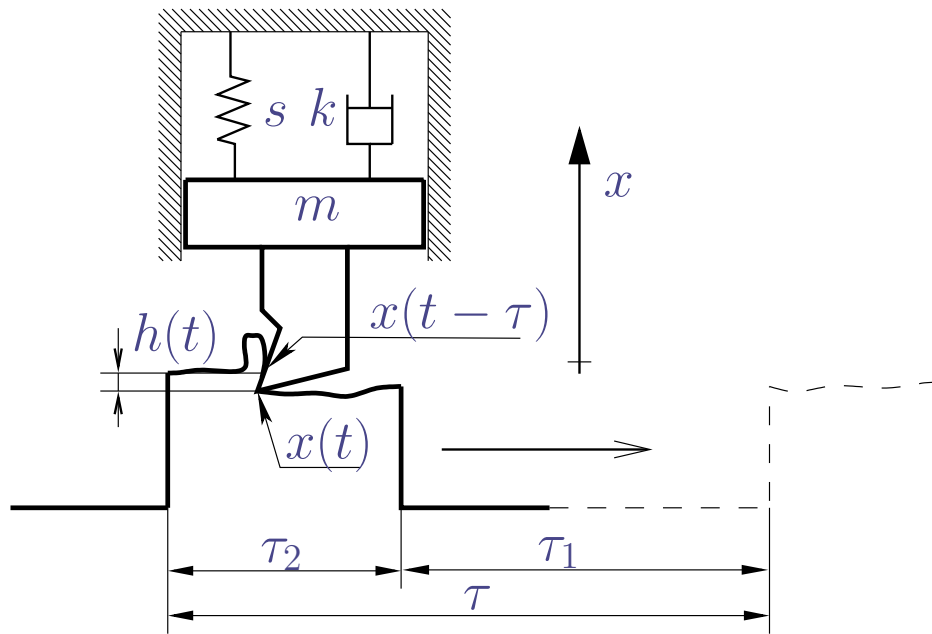
$$T = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}, \quad T^2 = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \implies T \text{ irreducible}$$

# Delay differential equation model

# Mechanical model



# Mechanical model



Equation of motion:

$$\ddot{x}(t) + 2\zeta\omega_n\dot{x}(t) + \omega_n^2x(t) = g(t)\frac{Kw}{m}(h_0 + x(t - \tau) - x(t))^{3/4},$$

where

$$g(t) = \begin{cases} 0, & \text{if } k\tau \leq t < k\tau + \tau_1 \\ 1, & \text{if } k\tau + \tau_1 \leq t < (k + 1)\tau, \end{cases} \quad k \in \mathbb{Z}.$$

# Variational system

Linearized equation with dimensionless time ( $\hat{t} = \omega_n t$ ):

$$\ddot{x}(\hat{t}) + 2\zeta\dot{x}(\hat{t}) + x(\hat{t}) = g(\hat{t})\hat{w} (x(\hat{t} - \hat{\tau}) - x(\hat{t})),$$

where  $\hat{w} = 3Kw / (4h_0^{1/4} m\omega_n^2)$  is the dimensionless chip width.



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where  $\hat{w} = 3Kw/(4h_0^{1/4}m\omega_n^2)$  is the dimensionless chip width.

Rewritten into 1<sup>st</sup> order form ( $\mathbf{x}(\hat{t}) = (x(\hat{t}), \dot{x}(\hat{t}))^T$ ):

$$\dot{\mathbf{x}}(\hat{t}) = \mathbf{A}(\hat{t})\mathbf{x}(\hat{t}) + \mathbf{B}(\hat{t})\mathbf{x}(\hat{t} - \hat{\tau}),$$

where

$$\mathbf{A}(t) = \begin{pmatrix} 0 & 1 \\ -1 - g(t)\hat{w} & -2\zeta \end{pmatrix}, \quad \mathbf{B}(t) = \begin{pmatrix} 0 & 0 \\ g(t)\hat{w} & 0 \end{pmatrix}.$$

# Stability analysis

- $e^{\lambda \hat{\tau}}$  characteristic multiplier



$\mathbf{x}(t) = e^{\lambda t} \mathbf{v}(t)$  satisfies the equation such that  $\mathbf{v}(t) = \mathbf{v}(t + \hat{\tau})$

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- The periodic solution is asymptotically stable if for each characteristic multiplier  $|e^{\lambda\hat{\tau}}| < 1$ .

Exploiting the first condition we are left with the BVP

$$\dot{\mathbf{v}}(t) = (\mathbf{A}(t) + e^{-\lambda\hat{\tau}}\mathbf{B}(t) - \lambda\mathbf{I}) \mathbf{v}(t)$$

$$\mathbf{v}(0) = \mathbf{v}(\hat{\tau}).$$

# Stability analysis

The BVP is solvable iff

$$0 = f(\mu) := \det(\Phi(\hat{\tau}) - \mathbf{I}),$$

where

$$\Phi(\hat{\tau}) = \mu e^{(\mathbf{A}_2 + \mu \mathbf{B}_2)\hat{\tau}_2} e^{(\mathbf{A}_1 + \mu \mathbf{B}_1)\hat{\tau}_1},$$

$$\mu = e^{-\lambda \hat{\tau}},$$

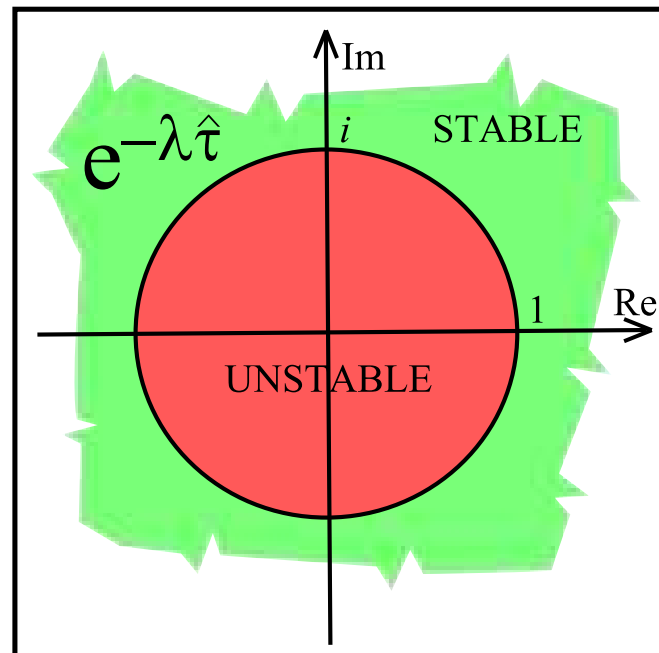
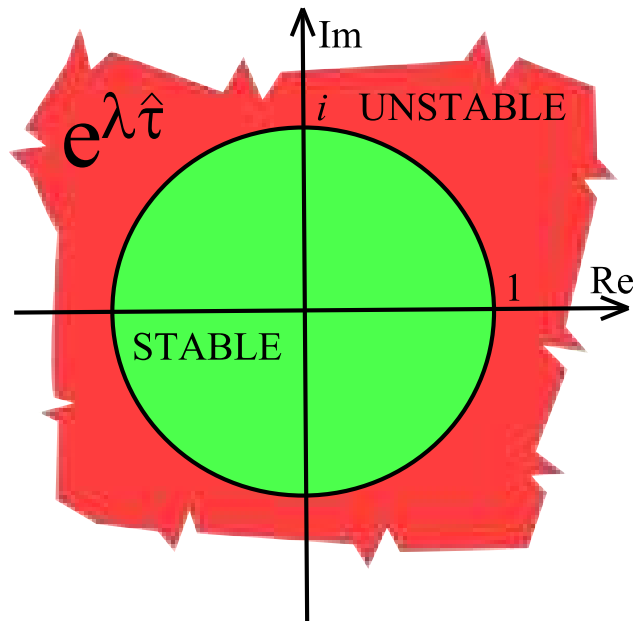
$$\mathbf{A}_1 = \begin{pmatrix} 0 & 1 \\ -1 & -2\zeta \end{pmatrix}, \quad \mathbf{B}_1 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix},$$

$$\mathbf{A}_2 = \begin{pmatrix} 0 & 1 \\ -1 - \hat{w} & -2\zeta \end{pmatrix}, \quad \mathbf{B}_2 = \begin{pmatrix} 0 & 0 \\ \hat{w} & 0 \end{pmatrix}.$$

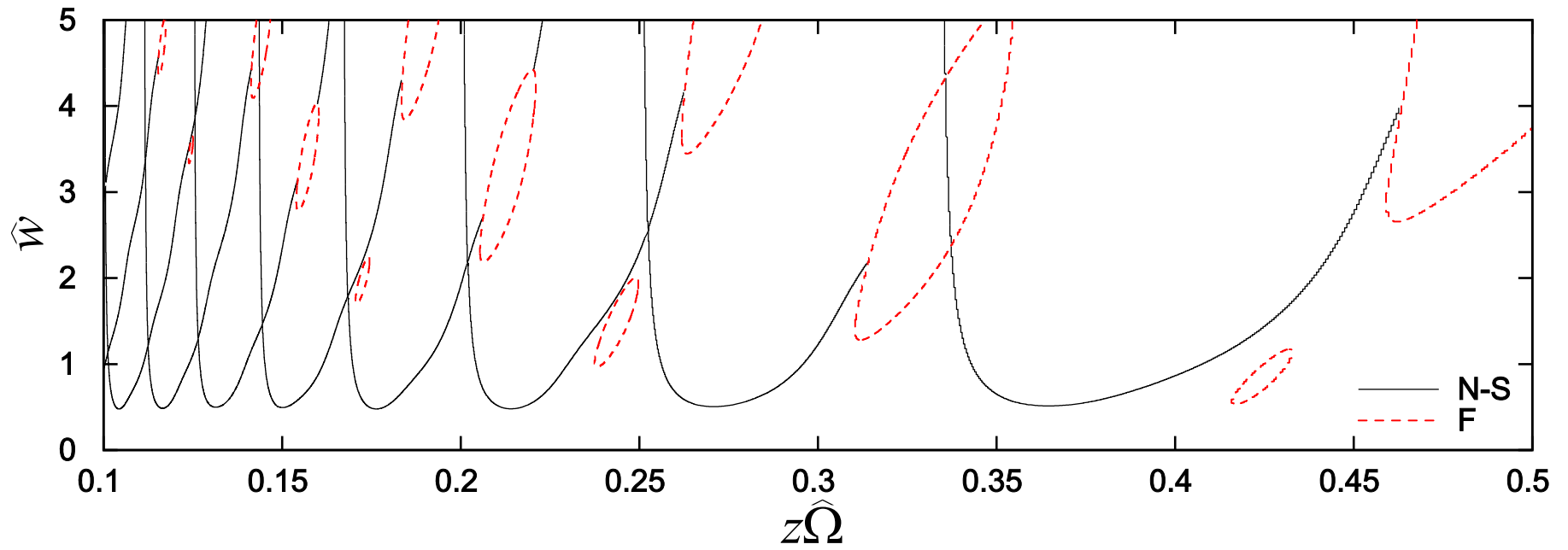
# Argument principle

Roots for which  $\mu = (e^{\lambda \hat{\tau}})^{-1} f$   $|\mu| < 1$  cause instability. They can be easily counted

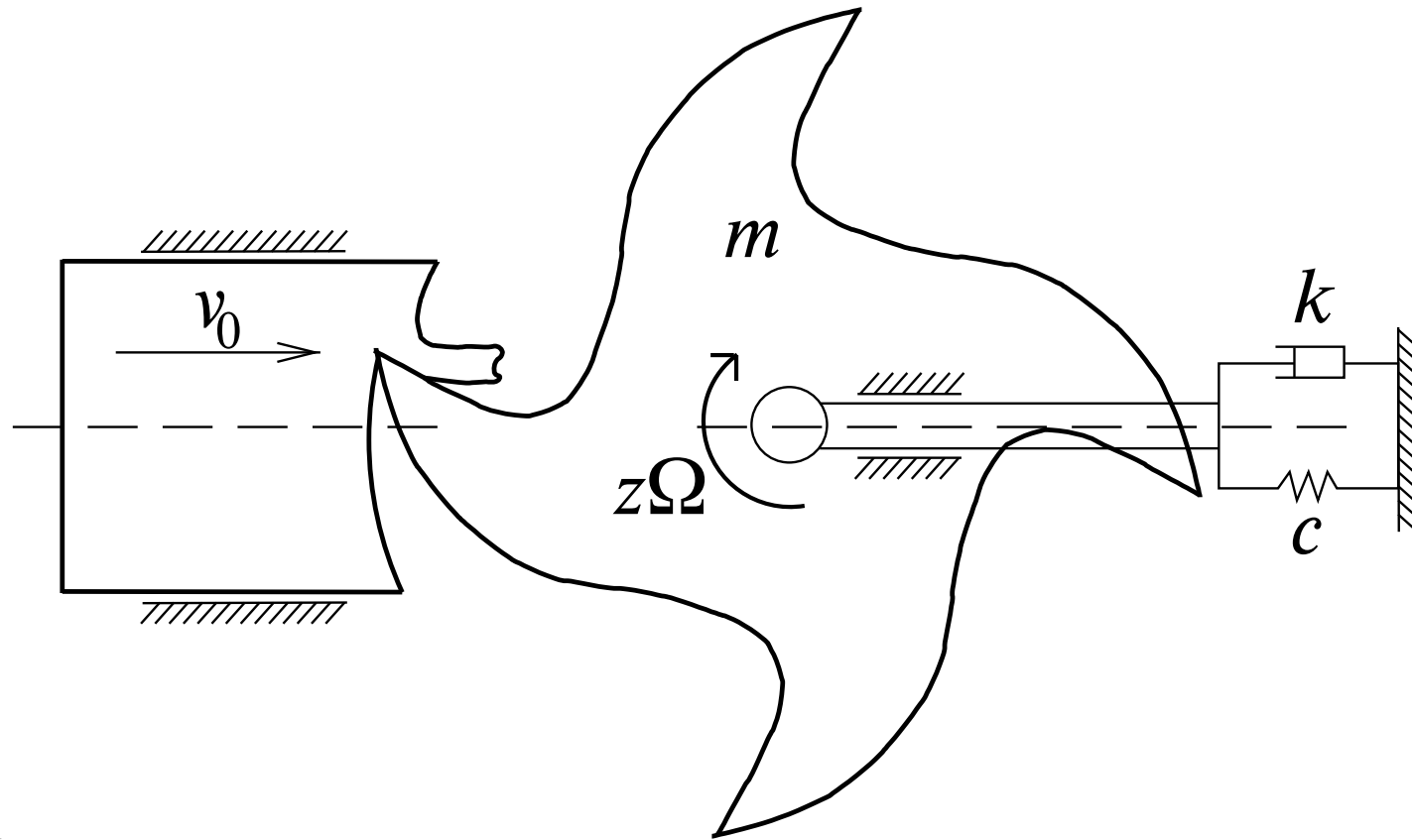
$$\begin{aligned} N &= \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz = \frac{1}{2\pi} \int_{\gamma} d \arg f \\ &= \frac{1}{2\pi} \sum_{j=1}^n \arg \frac{f(\exp(j \frac{2\pi}{n} i))}{f(\exp((j-1) \frac{2\pi}{n} i))} \end{aligned}$$



# Stability chart



# Machining with 'fly-over' effect

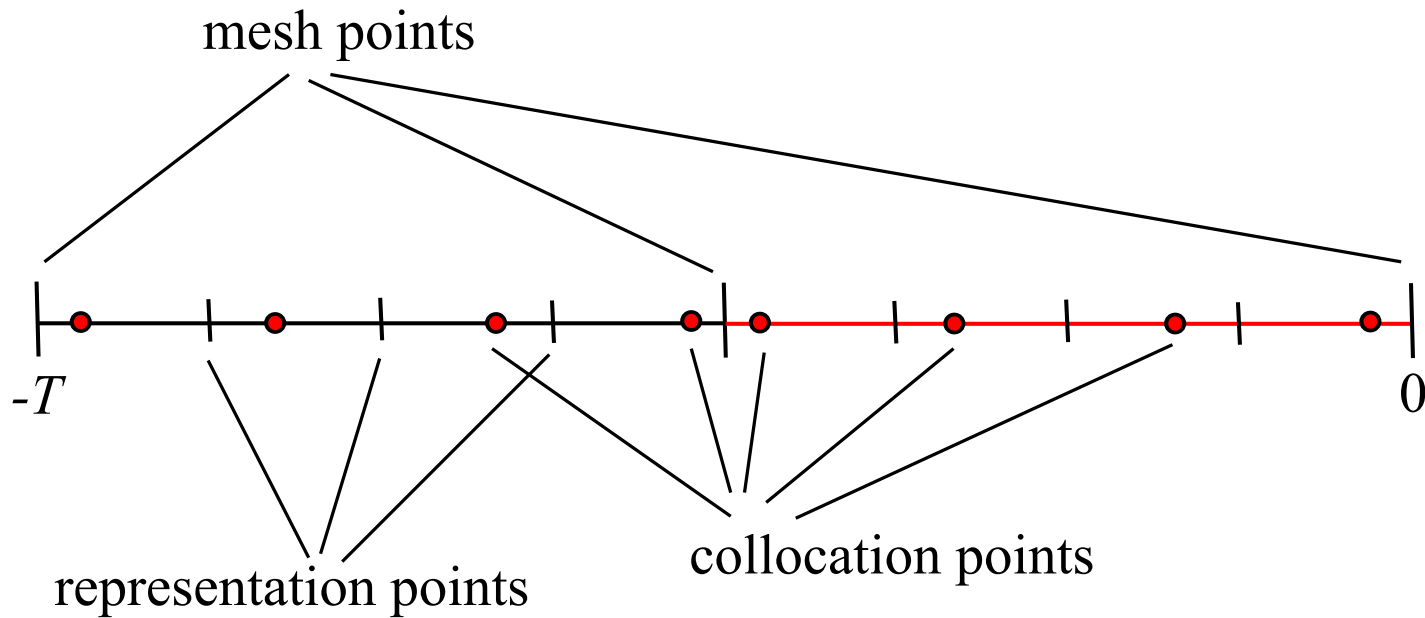


$$\ddot{x}(t) + 2\zeta\dot{x}(t) + x(t) = g(\varphi)\hat{w} (\cos \varphi + 0.3 \sin \varphi) \times \\ \times [H((h_0 + x(t - 2\tau) - x(t - \tau))) F_c((h_0 + x(t - \tau) - x(t)) \sin \varphi) \\ + H((h_0 + x(t - \tau) - x(t - 2\tau))) F_c((2h_0 + x(t - 2\tau) - x(t)) \sin \varphi)]$$



# Numerical method

## Orthogonal collocation

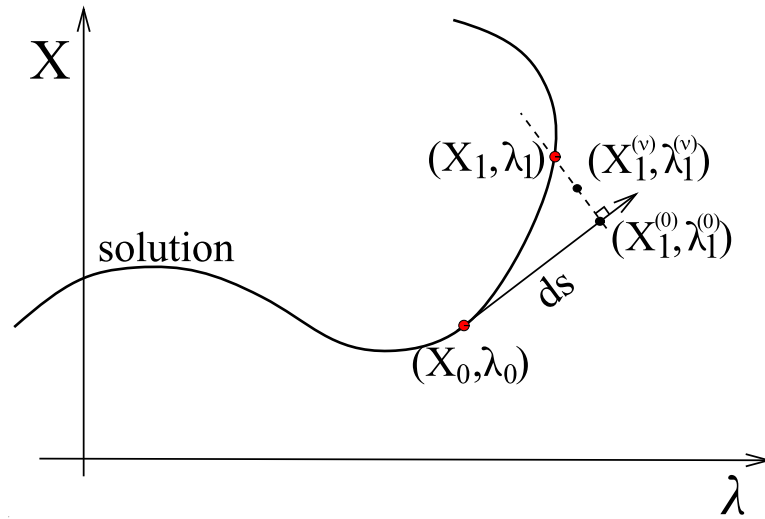


$$\tilde{\varphi}(\theta) = \sum_{j=0}^{m-1} \varphi(\theta_{i+\frac{j}{m}}) P_{i,j}(\theta) \quad P_{i,j}(\theta) = \prod_{r=0, r \neq j}^{m-1} \frac{\theta - \theta_{i+\frac{r}{m}}}{\theta_{i+\frac{j}{m}} - \theta_{i+\frac{r}{m}}}$$

The equation is satisfied at  $c_{i,j}$

$$\dot{\tilde{\varphi}}(c_{i,j}) = f(c_{i,j}, \tilde{\varphi}(c_{i,j}), \tilde{\varphi}(c_{i,j} - \tau \pmod{T}))$$

# Continuation



Consider

$$F(X, \lambda) = 0.$$

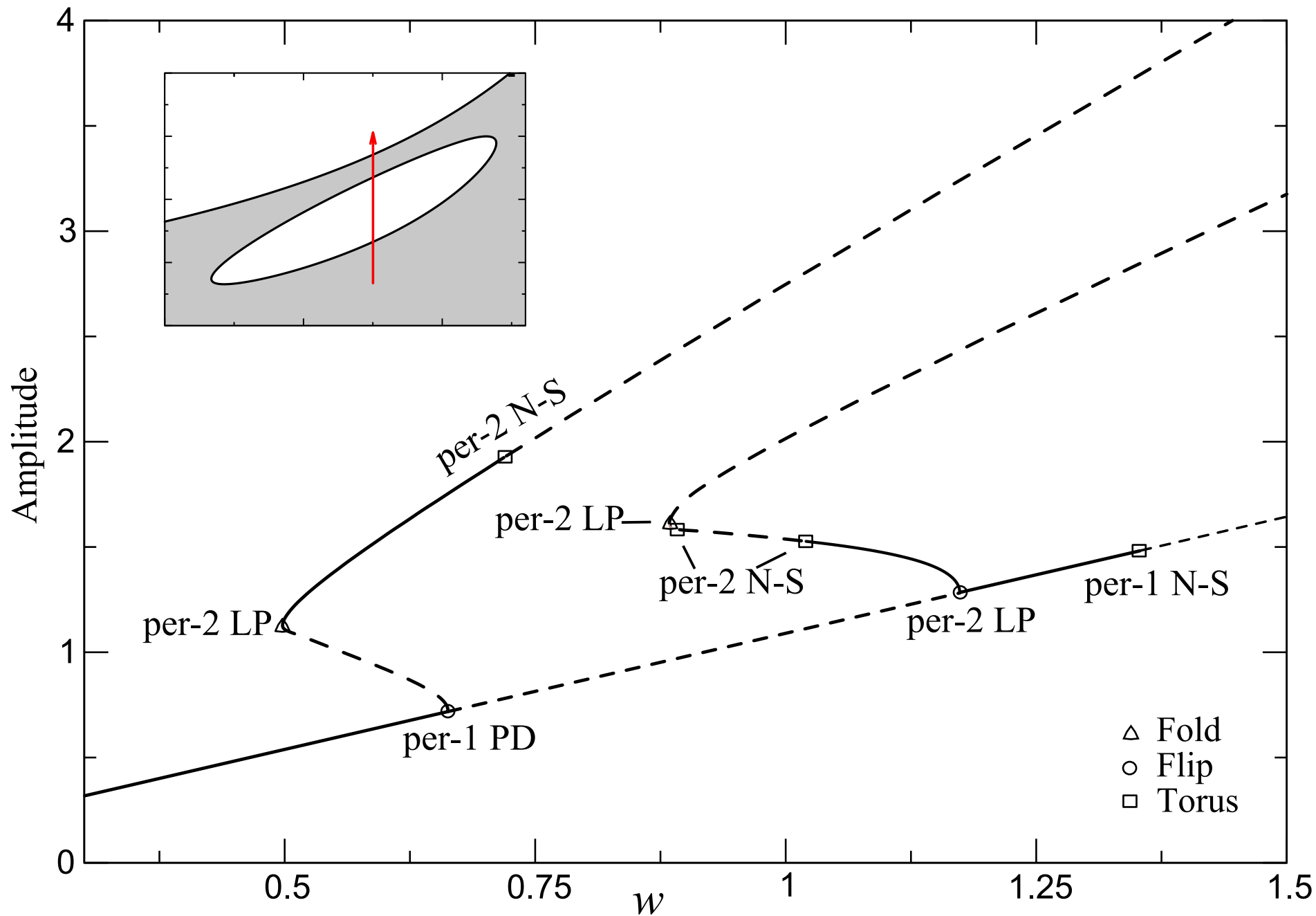
The tangent comes from

$$F_X(X_0, \lambda_0)X' + F_\lambda(X_0, \lambda_0)\lambda' = 0$$

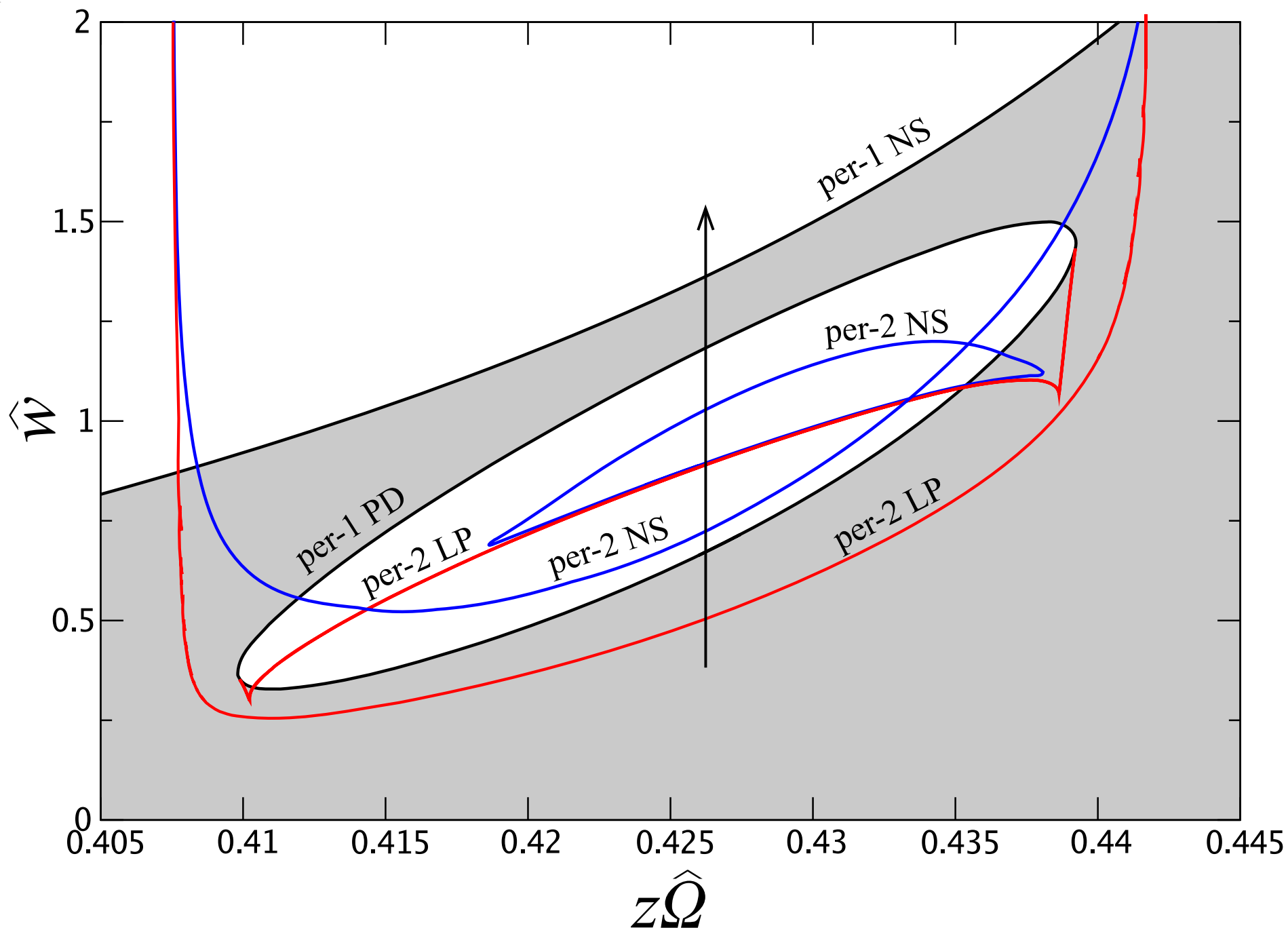
The Newton iteration

$$\begin{pmatrix} F_X(X_1^{(\nu)}, \lambda_1^{(\nu)}) & F_\lambda(X_1^{(\nu)}, \lambda_1^{(\nu)}) \\ X'_0 & \lambda'_0 \end{pmatrix} \begin{pmatrix} \Delta X \\ \Delta \lambda \end{pmatrix} = \begin{pmatrix} -F(X, \lambda) \\ ds - X'^*(X_1^{(\nu)} - X_0) - \lambda'_0(\lambda_1^{(\nu)} - \lambda_0) \end{pmatrix}$$

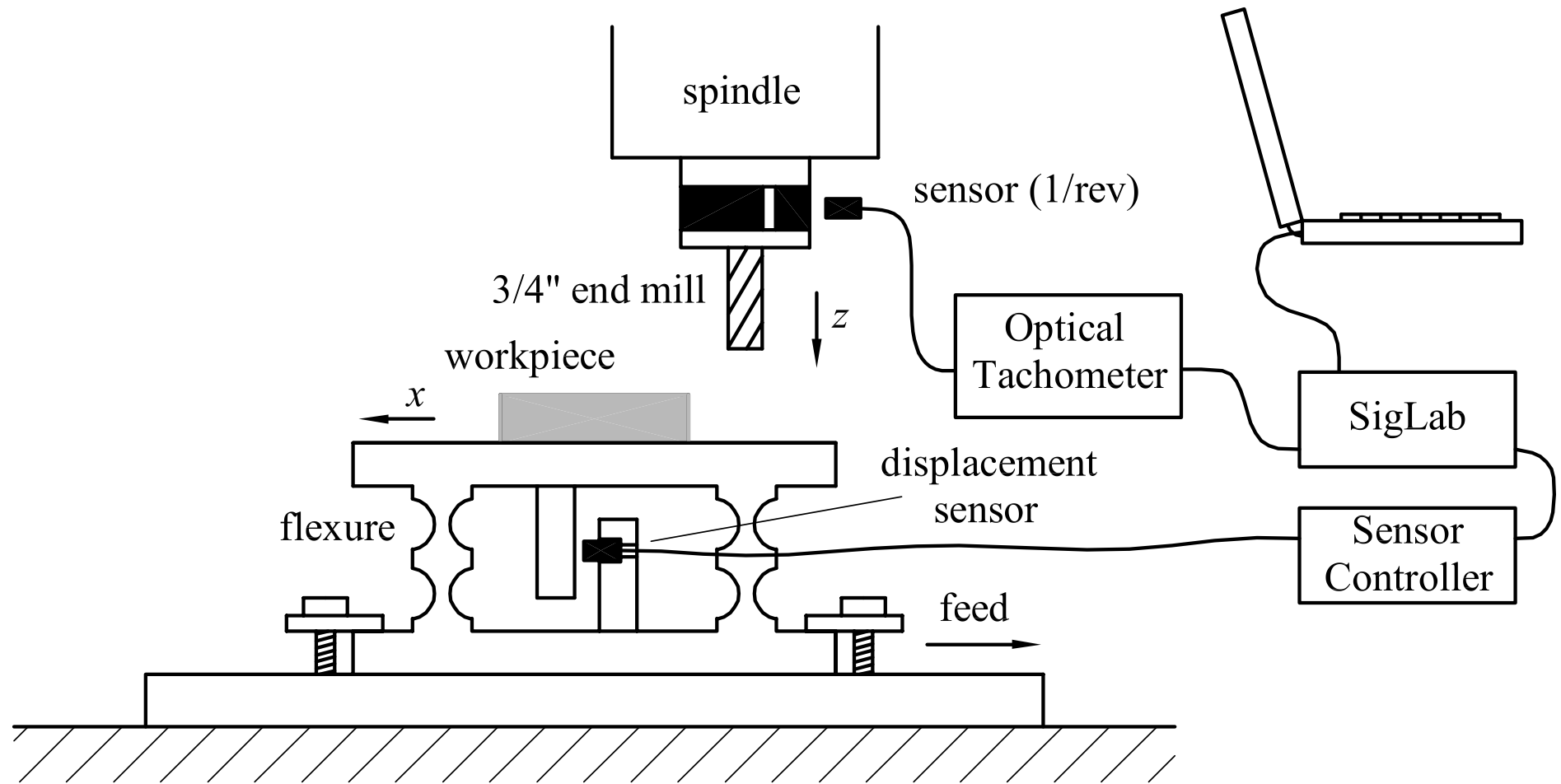
# Continuation



# Continuation



# Experimental setup



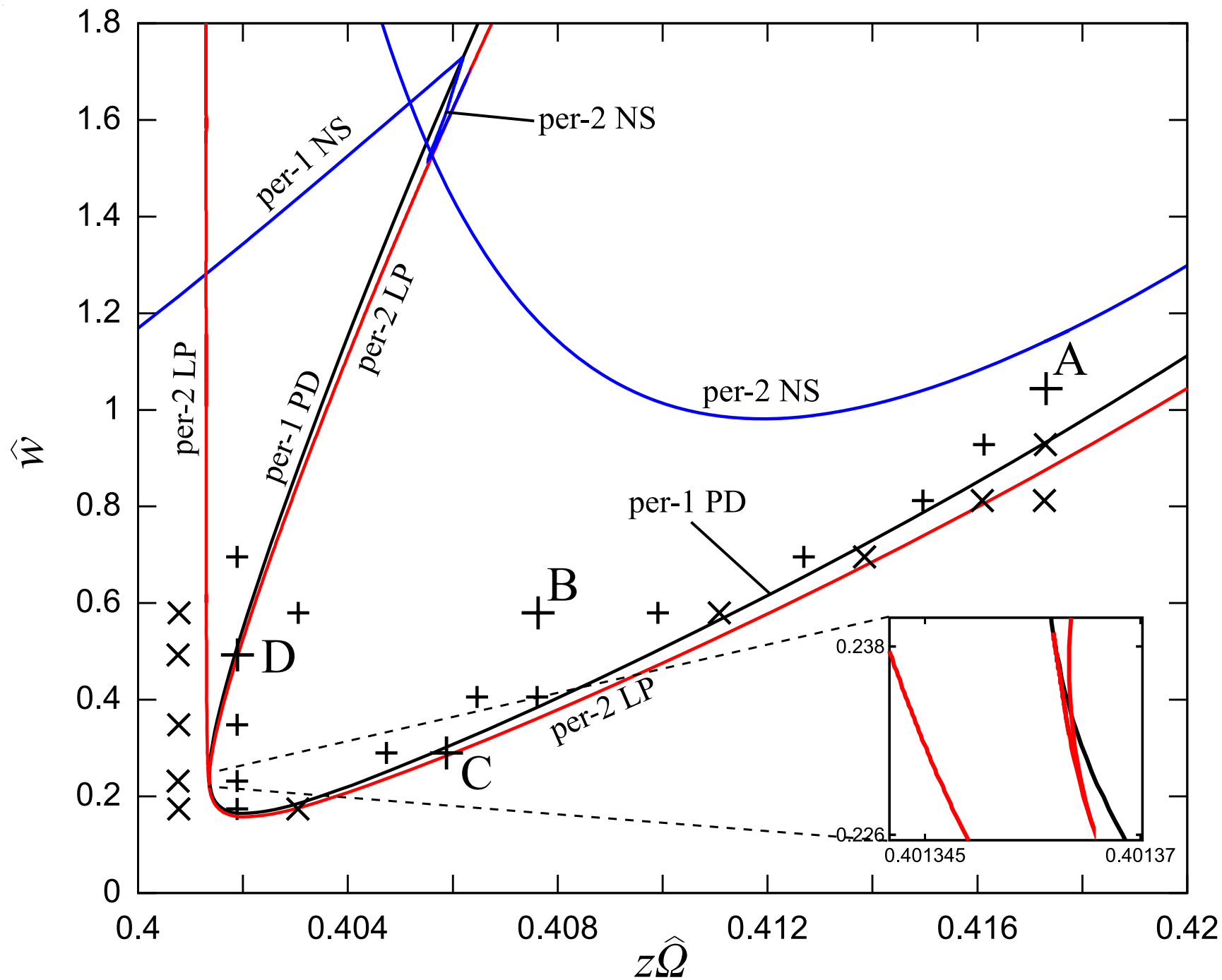
One tooth tool with diameter of 19.05mm (3/4"); Workpiece width: 6.35mm

Natural frequency: 146.8Hz; Spindle speed: 3000 - 4000 rpm

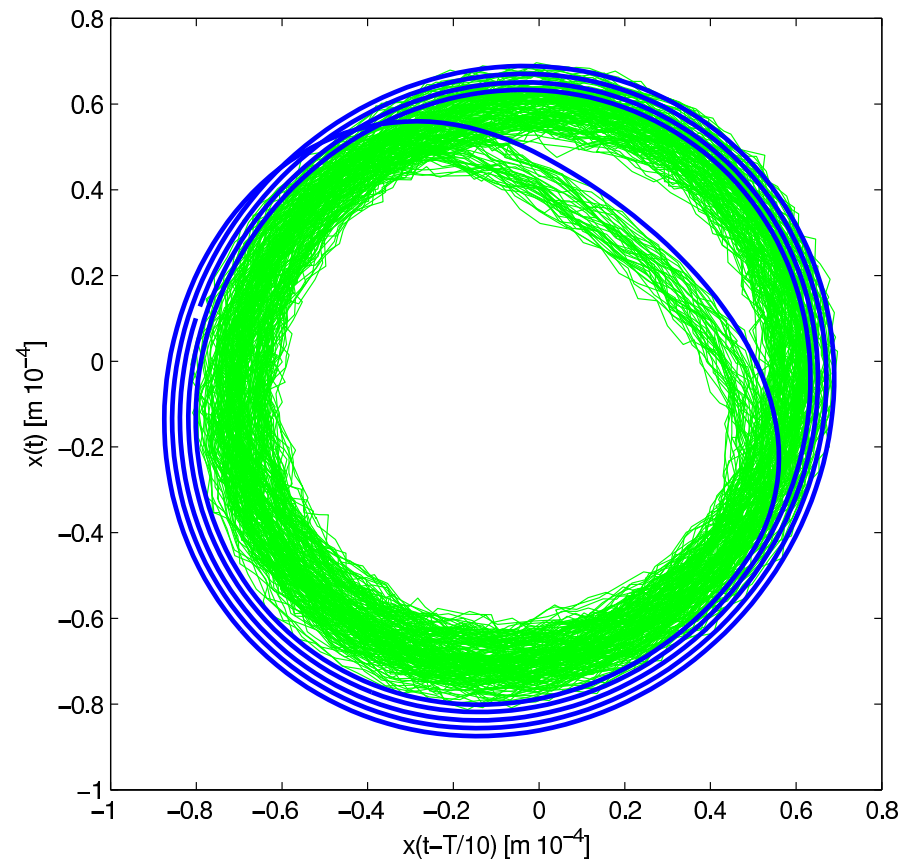
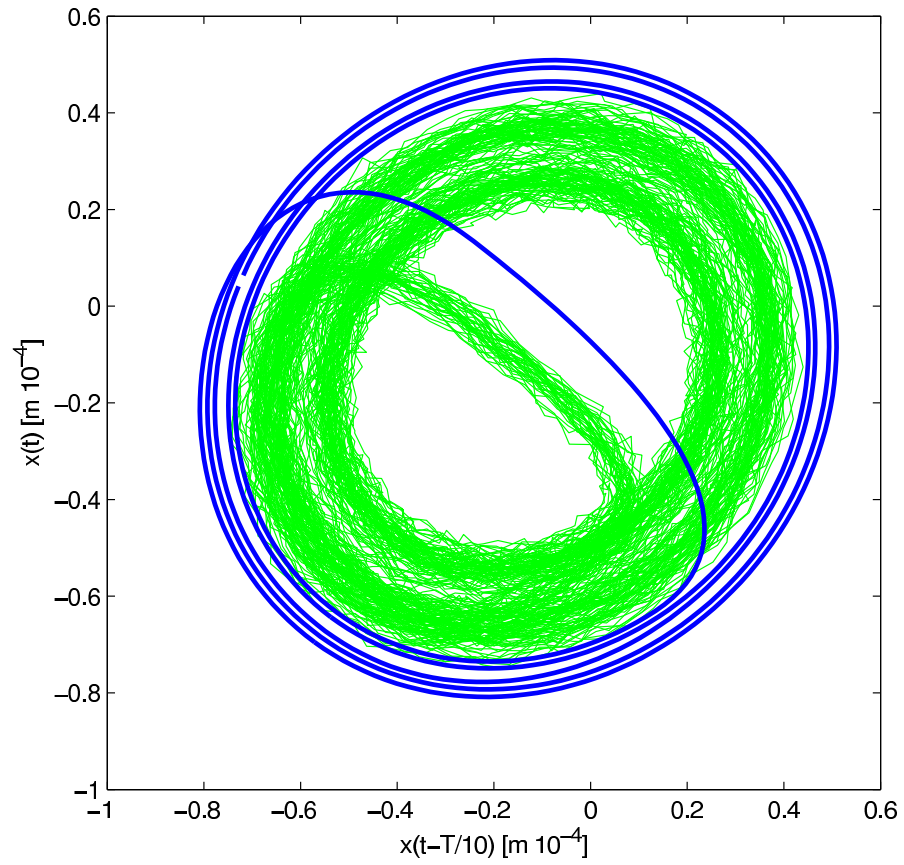
Feed  $h_0 = 0.1082\text{mm/period}$

$\hat{w} = 2.9 \times 10^{-4}w$ , where  $w$  is the depth of cut ( $z$  direction).

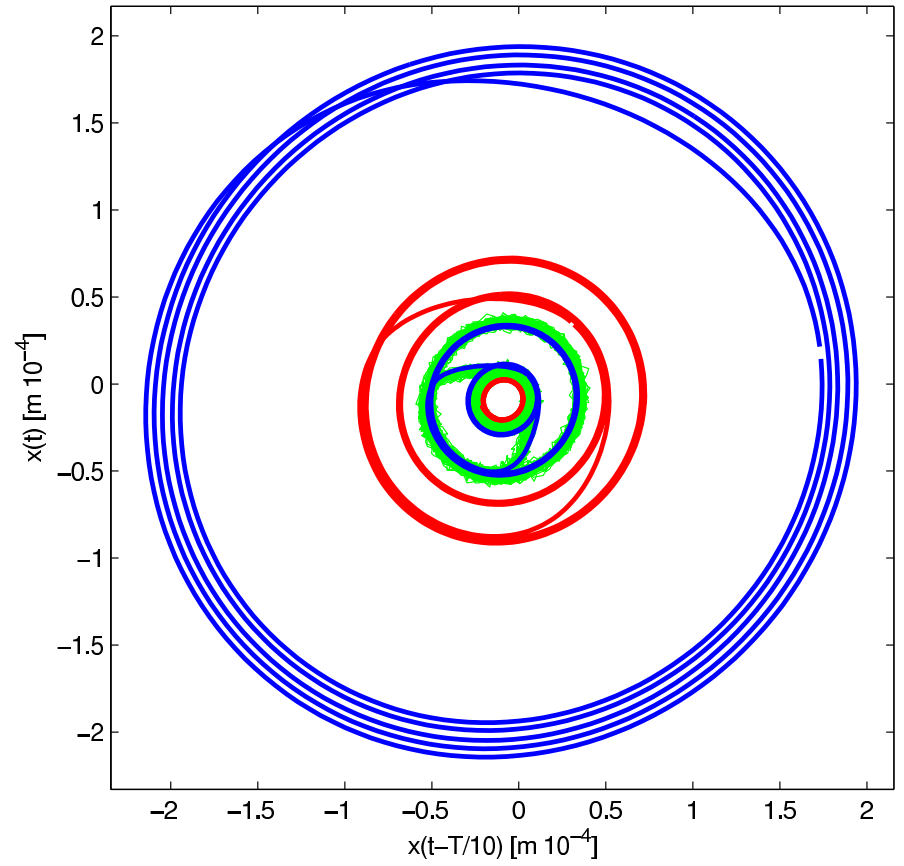
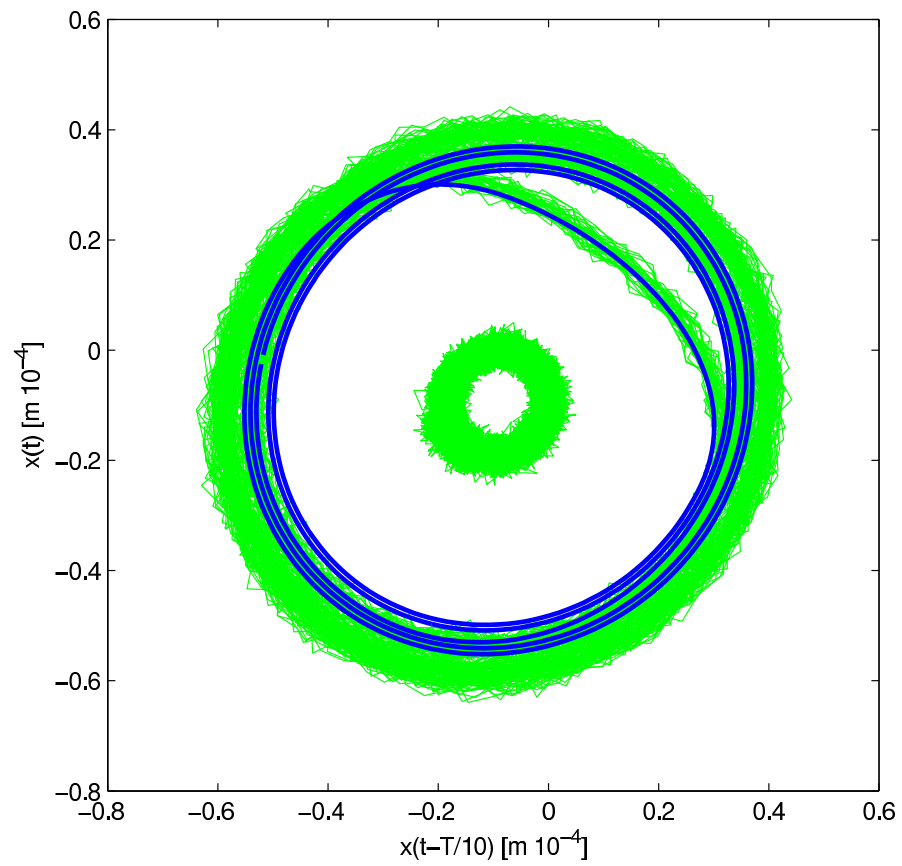
# Stability chart



# Tool trajectories

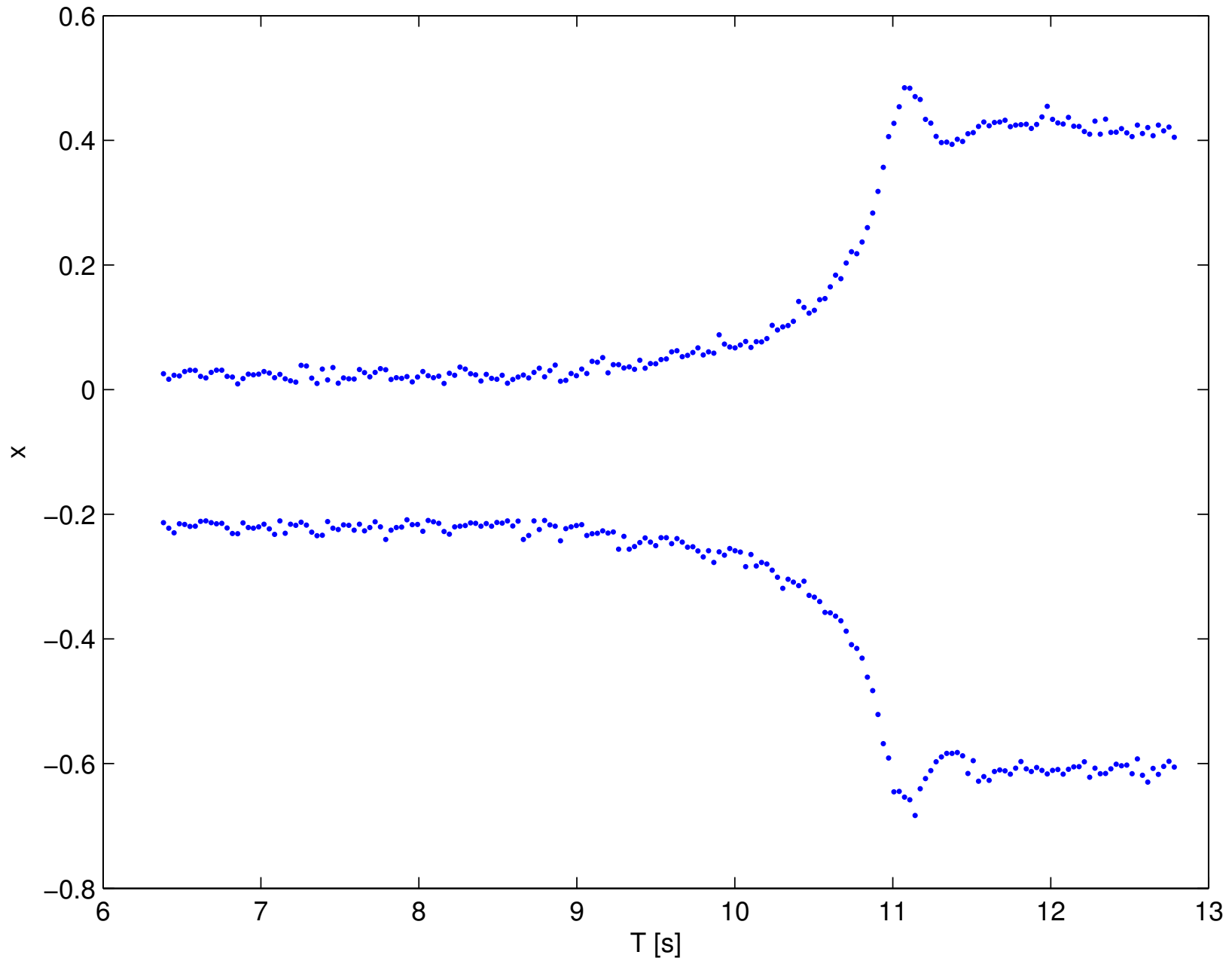


# Tool trajectories



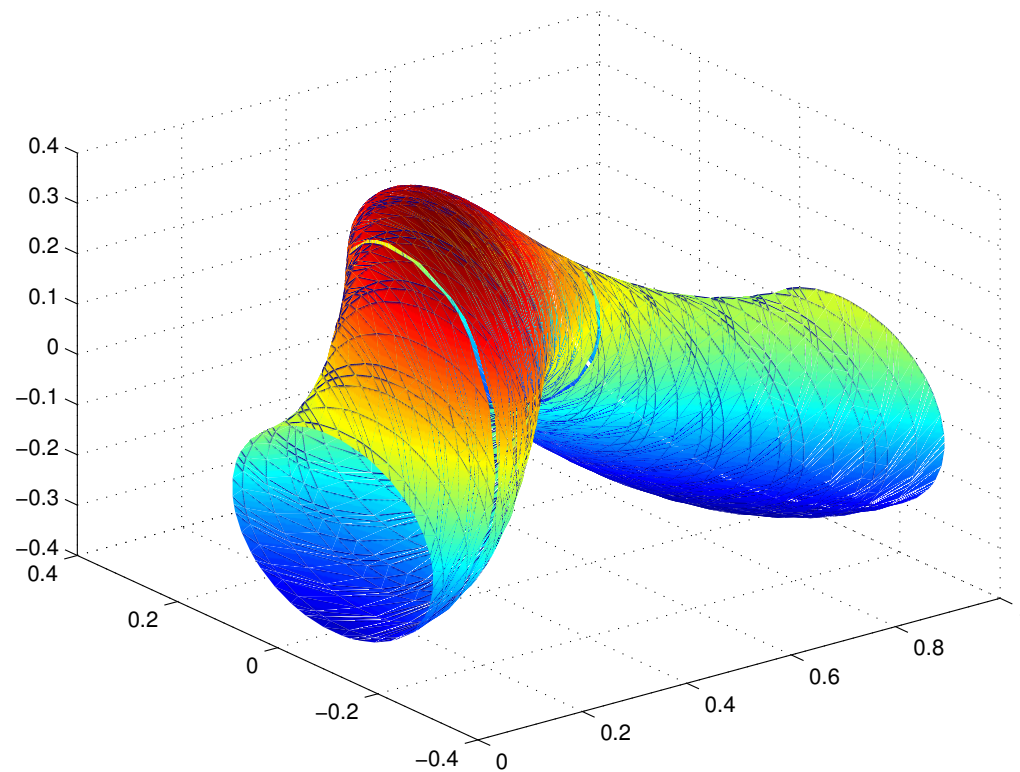


# Subcriticality



# Conclusions

- High amplitude periodic, quasi-periodic and chaotic vibrations were found.
- These unwanted vibrations can occur at linearly stable parameters.
- This parameter region can be large due to the fold of period-2 orbits
- Side-product: PDDE-CONT a continuation software for periodic and autonomous DDEs



Thank you for your attention!