

BETM 3583

# Vibration Analysis and Monitoring

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# Contents

1. Probability distribution & density
2. Fourier Analysis
3. Cepstrum Analysis

# Learning Outcome

1. Understand the concept and application of Probability distribution and density
2. Understand the concept and application of Fourier Analysis
3. Understand the concept and application of Cepstrum analysis

# Probability Distribution & Density

In Topic 2 → Random Vibration

To **characterize random signals** in the way of their instantaneous value is distributed can be expressed in terms of “**Probability Distribution**”

# Probability Distribution & Density

What is Probability ?

Concept of probability →

In a **short run**, chance behavior can be **unpredictable**,  
But in **long run**, it can have a **regular** and **predictable pattern**.

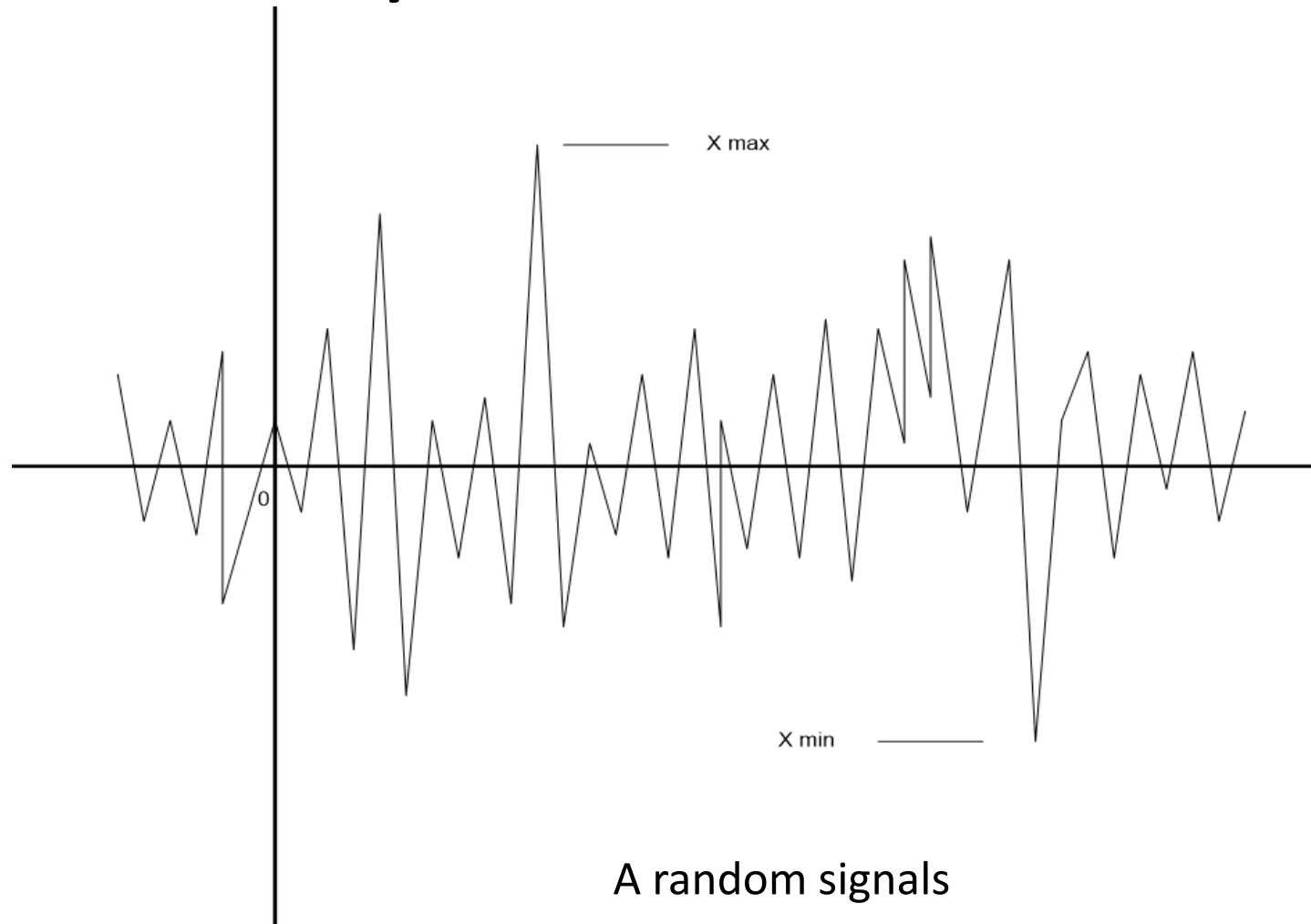
So, **Probability** → the proportion of times an interest outcome will occur in long repetition series.

# Probability Distribution & Density

## Probability Distribution

A probability of a **measurable subset** to occur in a random experiments.

# Probability Distribution & Density



# Probability Distribution & Density

Figure above shows a typical random signals

Minimum value :  $x_{min}$

Maximum value :  $x_{max}$

Probability :

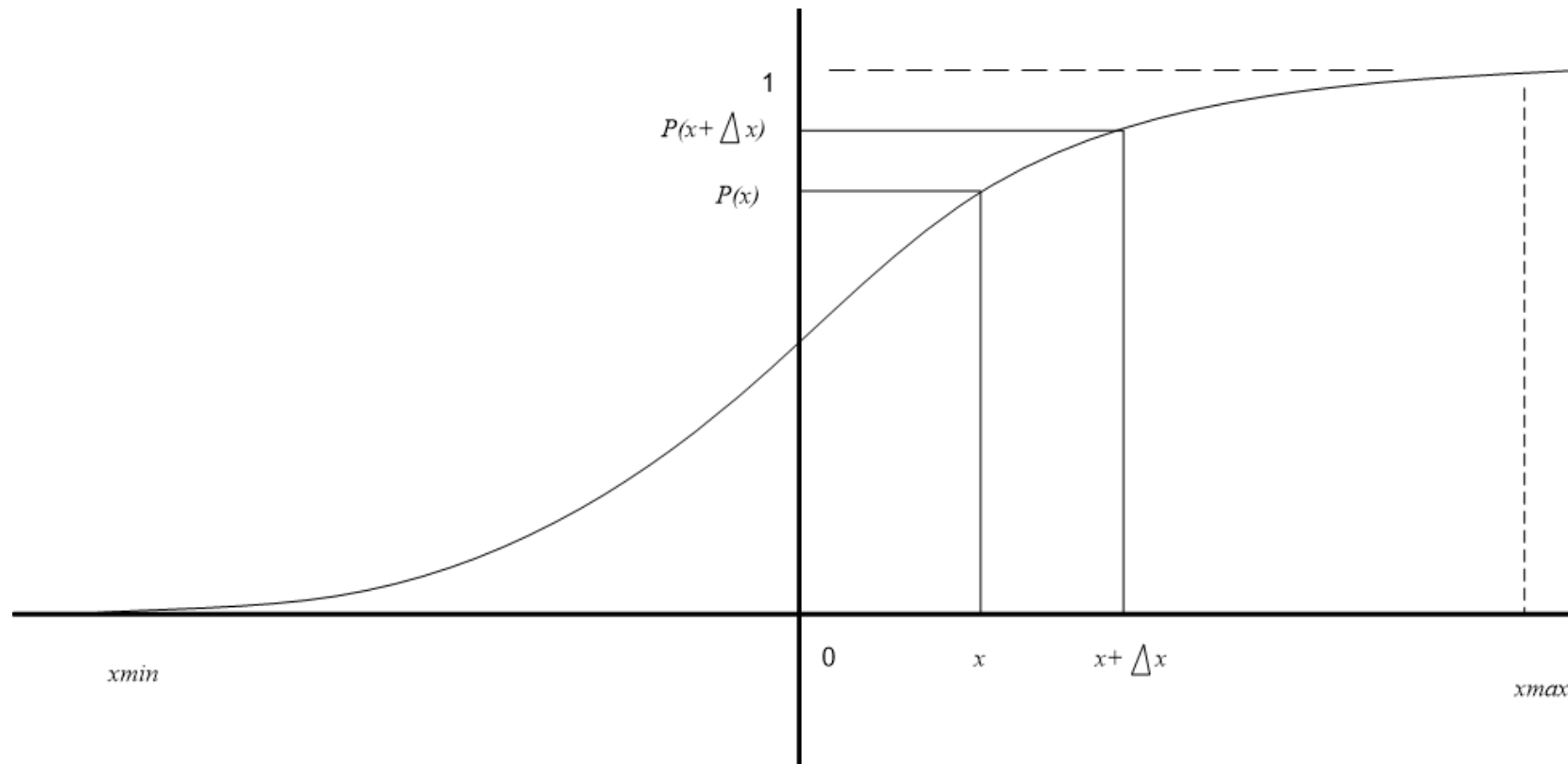
$$P(x) = \Pr[x(t) \leq x]$$

Probability of a particular sample is less than or equal to x.



# Probability Distribution & Density

$P(x)$  must have **Probability distribution** form :



# Probability Distribution & Density

Probability density  $p(x)$  is given by:

$$p(x) = \lim_{\Delta x \rightarrow 0} \frac{P(x + \Delta x) - P(x)}{\Delta x} = \frac{dP(x)}{dx}$$

# Probability Distribution & Density

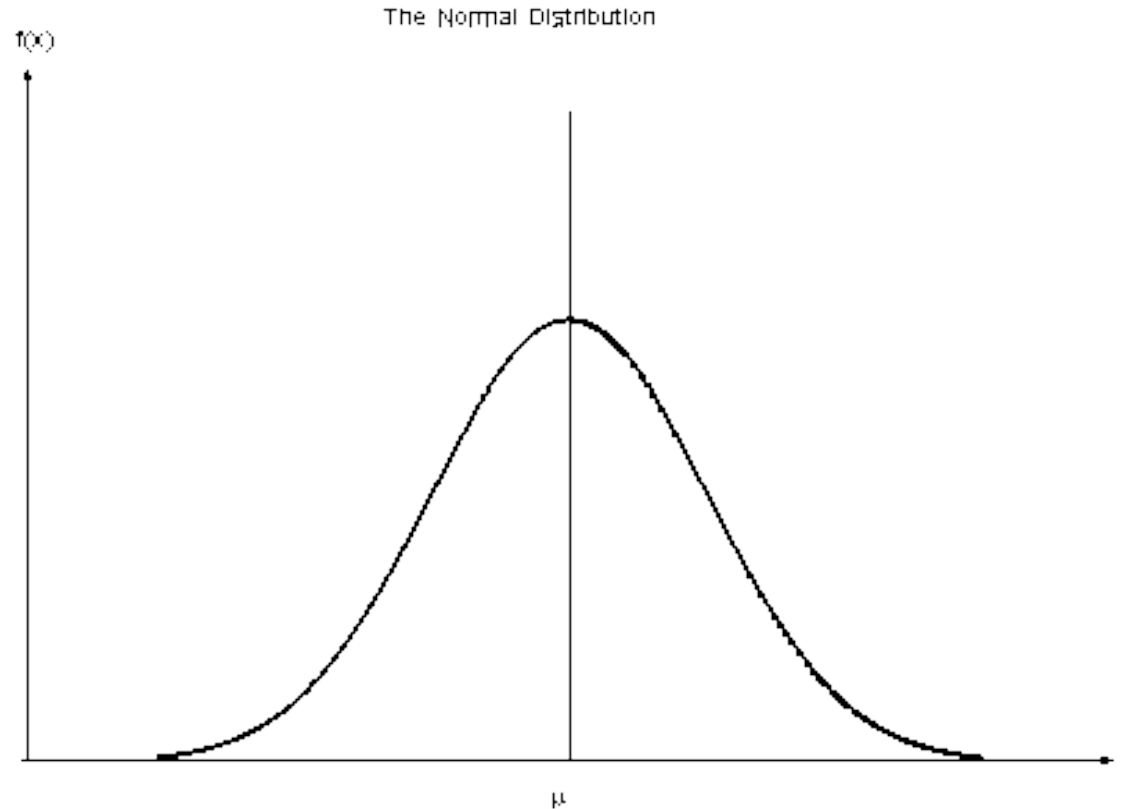
Since  $p(x)$  is derivation of  $P(x)$  over  $dx$ , :

$$\int_{-\infty}^{\infty} p(x)dx = \int_{-\infty}^{\infty} dP(x) = [P(\infty) - P(-\infty)] = 1$$

Evident that the total area under the curve must always be one.

# Probability Distribution & Density

For the so-called **Gaussian Random Signals**, the probability density function is given by :



# Probability Distribution & Density

Gaussian Random Signals → Statistical Parameter

Mean Value

$$\mu = \int_{-\infty}^{\infty} xp(x)dx$$

At the **line of simmetry**

# Probability Distribution & Density

Gaussian Random Signals → Statistical Parameter

Variance

$$\sigma^2 = \int_{-\infty}^{\infty} [x - \mu]^2 p(x) dx$$

This is 'moment inertia' about the mean value

# Probability Distribution & Density

Gaussian Random Signals → Statistical Parameter

Skewness

$$S = \frac{\int_{-\infty}^{\infty} [x - \mu]^3 p(x) dx}{\sigma^3}$$

Zero (0) for symmetrical function and  
 large for asymmetrical function

# Probability Distribution & Density

Gaussian Random Signals → Statistical Parameter

Kurtosis

$$K = \frac{\int_{-\infty}^{\infty} [x - \mu]^4 p(x) dx}{\sigma^4}$$

Large for 'Spiky' signals



# Fourier Analysis

Fourier Analysis

# Fourier Analysis

Fourier Analysis is used to **express signals** as a **summation of sinusoidal** components.

In machine vibration analysis → it is used for **periodic signals** (machine rotating with constant speed)

# Fourier Analysis

For a periodic signal  $g(t)$  with period  $T$

$$g(t) = g(t + nT)$$

It is given that

$$g(t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

# Fourier Analysis

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# Fourier Analysis

where

$$a_k = \frac{2}{T} \int_{-T/2}^{T/2} g(t) \cos(k\omega_0 t) dt$$

$$b_k = \frac{2}{T} \int_{-T/2}^{T/2} g(t) \sin(k\omega_0 t) dt$$

# Fourier Analysis

The total component at frequency  $\omega_k$  is  $\omega_k$

$$\omega_k = k\omega_o = a_k \cos(k\omega_k t)dt + b_k \sin(k\omega_k t)dt$$

Or can be written as

$$C_k \cos(\omega_k t + \phi_k)$$

# Fourier Analysis

Where

$$C_k = \sqrt{a_k^2 + b_k^2}$$

And

$$\phi_k = \tan^{-1} \left( \frac{b_k}{a_k} \right)$$

# Cepstrum Analysis

Cepstrum Analysis



# Cepstrum Analysis

Cepstrum Analysis

→ Results of **Inverse Fourier Transform**

Useful to differentiate **multiple faults** which is impossible/difficult to be seen in common Spectrum/FFT/others

# Cepstrum Analysis

## Cepstrum Analysis

Can be used for :

1. Gearbox monitoring and rolling element bearing
2. Gearbox testing
3. Bearing fault
4. Echo detection
5. Speech analysis

**Thank you**

**Q n A**