# ASYMPTOTIC ANALYSIS OF THE BUCKLING OF EXTERNALLY PRESSURIZED CYLINDERS WITH RANDOM IMPERFECTIONS* 

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#### Abstract

The buckling of finite circular cylindrical shells with random stress-free initial displacements which are subjected to lateral or hydrostatic pressure is studied using a perturbation scheme developed in an earlier paper [1]. A simple approximate asymptotic expression is obtained for the buckling load for small magnitudes of the imperfection. This result is compared with earlier results obtained for localized imperfections and imperfections in the shape of the linear buckling mode.


Introduction. It is generally recognized that the buckling loads of some elastic structures are substantially reduced by the presence of nonuniformities in these structures. These nonuniformities or imperfections may be in the elastic or geometric properties of the structure. In [7, 8], Koiter developed a general theory of post-buckling behavior and derived simple asymptotic formulac for the buckling load of a class of elastic structures with imperfections in the shape of their classical (linear) buckling modes.

In [5] Budiansky and Amazigo applicd a reworked version [6] of Koiter's theory in deriving an asymptotic formula for the buckling load of externally pressurized cylinders. Furthermore they derived the range of values of a length parameter $Z$, introduced by Batdorf [4], for which the cylinder is sensitive to imperfection in the shape of the classical buckling mode. In a more recent study [3], Amazigo and Fraser derive similar results for cylinders with localized or dimple imperfections and obtained the same range of values of $Z$ for imperfection-sensitivity.

It is clear that in general the imperfections in structures are stochastic rather than deterministic. Here we assume that the imperfections are Gaussian and obtain an asymptotic formula for the buckling load. The perturbation scheme used here was developed in [1]. It is found that the range of values of $Z$ for imperfection-sensitivity remains the same and the loss in the buckling load for the three types of imperfections parallels that obtained for columns on nonlinear foundations [1, 2].

Kármán-Donnell equations. A cylindrical shell is characterized by its outward radial displacement $W(X, Y)$ and an Airy stress function $F(X, Y)$ where $X$ and $Y$ are the cartesian coordinates in the axial and circumferential directions. The membrane stress resultants $N_{X}, N_{Y}, N_{X Y}$ are given by $N_{X}=F_{Y Y}, N_{Y}=F, X_{X}$, and $N_{X Y}=$ $-F,_{X Y}$ where ( ),$_{Y}=\partial() / \partial_{Y}$, etc. Introducing the effect of a stress-free initial outward

[^0]normal displacement $\bar{W}(X, Y)$ into the Kármán-Donnell theory for cylindrical shells leads to the compatibility equation
\[

$$
\begin{equation*}
\frac{1}{E h} \nabla^{4} F-\frac{1}{R} W,{ }_{X X}+\frac{1}{2} S(W, W)+S(W, \bar{W})=0 \tag{1}
\end{equation*}
$$

\]

and the equilibrium equation

$$
\begin{equation*}
D \nabla^{4} W+\frac{1}{R} F,{ }_{x x}-S(W+\bar{W}, F)+p=0 \tag{2}
\end{equation*}
$$

where $E$ is Young's modulus, $h$ and $R$ are the shell thickness and radius respectively, $p$ is the external pressure, $D=E h^{3} / 12\left(1-\nu^{2}\right)$ is the bending stiffness, $\nu$ is Poisson's ratio, $\nabla^{4}$ is the two-dimensional biharmonic operator, and

$$
\begin{equation*}
S(P, Q)=P_{,_{X X} Q,_{Y Y}+P_{, Y Y} Q,_{X X}-2 P_{X Y} Q,_{X Y} . . . .} \tag{3}
\end{equation*}
$$

We assume the usual simply supported boundary conditions, namely zero normal bending moment, zero circumferential displacement; $W=p R^{2}\left(1-\frac{1}{2} \alpha \nu\right) / E h, N_{X}=$ $-\alpha p R / 2$ at $X=0, L$ where $L$ is the shell length. This leads to

$$
W=W_{X X}=F=F_{X X}=0 .
$$

The parameter $\alpha$ is introduced for convenience so that lateral and hydrostatic pressures may be analyzed together. $\alpha=1$ if the pressure contributes to axial stresses through end plates and $\alpha=0$ if pressure only acts laterally.

It is convenient to introduce the nondimensional quantities:

$$
\begin{gather*}
x=\pi X / L, \quad y=n Y / R, \quad \bar{w}=\bar{W} / h,  \tag{4}\\
\lambda=P L^{2} R / \pi^{2} D, \quad A=L^{2} \sqrt{ }\left[12\left(1-\nu^{2}\right)\right] / \pi^{2} h R, \quad \zeta=(n L / \pi R)^{2}, \\
H=n^{2} h / R, \quad K(\zeta)=-A^{2}(1+\zeta)^{-2},
\end{gather*}
$$

where $n$ is an integer.
Before buckling we assume, as is customary, that the cylinder is in a state of constant membrane stress and that thus $w$ can be approximated by a constant. For thin shells this approximation is good except near the ends of the shell where there is a small boundary layer. Thus

$$
\begin{align*}
F & =-\left(X^{2} / 2+\alpha Y^{2} / 4\right) R p+\frac{E h^{2} L^{2}}{\pi^{2} R(1+\zeta)^{2}} f,  \tag{5}\\
W & =p R^{2}\left(1-\frac{1}{2} \alpha \nu\right) / E h+h w .
\end{align*}
$$

Substituting for $F$ and $W$ in (1) and (2) and using (4) gives

$$
\begin{gather*}
\bar{\nabla}^{4} f-(1+\zeta)^{2} w,_{x x}+H(1+\zeta)^{2}\left[\frac{1}{2} S(w, w)+S(w, \bar{w})\right]=0  \tag{6}\\
\bar{\nabla}^{4} w-K(\zeta) f_{,_{x}}+\lambda\left(\frac{\alpha}{2} w,_{x x}+\zeta w,_{, u y}\right)+H K(\zeta) S(w+\bar{w}, f)=-\lambda\left(\frac{\alpha}{2} \bar{w}_{, x x}+\zeta \bar{w},{ }_{v u}\right) \tag{7}
\end{gather*}
$$

where $\bar{\nabla}^{4}=\left(\partial^{2} / \partial x^{2}+\zeta \partial^{2} / \partial y^{2}\right)^{2}$. The simply supported boundary conditions become

$$
\begin{equation*}
w=w, x x=f=f_{, x x}=0 \text { at } x=0, \pi . \tag{8}
\end{equation*}
$$

The solution to the linearized version of equations (6) and (7) with $\bar{w} \equiv 0$ obtained by Batdorf [4] is recorded here:

$$
\begin{equation*}
w=\sin x \sin y, \quad f=-\sin x \sin y \tag{9}
\end{equation*}
$$

The buckling load $\lambda_{c}$ (called the classical buckling load) is

$$
\begin{equation*}
\lambda_{c}=\left(\frac{\alpha}{2}+\zeta\right)^{-1}\left[(1+\zeta)^{2}-K(\zeta)\right] \tag{10}
\end{equation*}
$$

and $n$ in (4) is the integer that minimizes $\lambda_{c}$. Execution of this minimization on the basis of the assumption that $\zeta$ varies continuously (see Batdorf [4] for a discussion of the consequences of this assumption) gives

$$
\begin{equation*}
\lambda_{c}=4(1+\zeta)^{2} /(3 \zeta+1+\alpha), \quad A^{2}=(1+\zeta)^{4}(\zeta-1+\alpha) /(3 \zeta+1+\alpha) \tag{11}
\end{equation*}
$$

Perturbation scheme. We consider the shell as having an initial stress-free displacement of the form

$$
\begin{equation*}
\bar{w}(x, y)=\epsilon w_{0}(y) \sin x \tag{12}
\end{equation*}
$$

where $\epsilon$ is a small parameter characterizing the amplitude of the displacement. This imperfection could be considered as the first term in a Fourier series expansion of an arbitrary imperfection satisfying the boundary conditions (8). This term has the dominant effect in the reduction of the buckling strength for imperfections of the form $u_{m}(y) \sin m x$ for deterministic $u_{m}(y)$. Here $w_{0}(y)$ is assumed to be a sample function from an ensemble of twice-continuously-differentiable zero-mean, stationary Gaussian random functions with known autocorrelation function $R_{00}(z)$. Thus

$$
\begin{equation*}
\left\langle w_{0}(y)\right\rangle=0, \quad\left\langle w_{0}(y+z) w_{0}(y)\right\rangle=R_{00}(z) \tag{13}
\end{equation*}
$$

where the angular bracket $\langle\cdots\rangle$ denotes ensemble average. We are thus dropping the requirement of periodicity in the circumferential coordinate $y$ and requiring $-\infty<$ $y<\infty$. This is equivalent to the previous assumption that $\zeta$ be a continuous variable. The power spectral density $S_{00}(\omega)$ of $w_{0}$ is defined by

$$
\begin{equation*}
S_{00}(\omega)=\frac{1}{2 \pi} \int_{-\infty}^{\infty} R_{00}(z) \exp (-i \omega z) d z \tag{14}
\end{equation*}
$$

(Unless otherwise specified the limits of all integrals are $-\infty, \infty$.)
We consider $\lambda$ to be prescribed and satisfy the inequality $0<\lambda<\lambda_{c}$, and expand $w$ and $f$ in powers of $\epsilon$, namely

$$
\begin{equation*}
\binom{w}{f}=\sum_{m=1}^{\infty} \epsilon^{m}\binom{w_{m}}{f_{m}} . \tag{15}
\end{equation*}
$$

Substituting for $w, f$ into (6) and (7) using (12) and equating powers of $\epsilon$ gives the following sequence of equations:

$$
\begin{align*}
& L_{1}\left(f_{1}, w_{1}\right)=0  \tag{16}\\
& L_{2}\left(f_{1}, w_{1}\right)=\lambda\left(\frac{1}{2} \alpha w_{0}-\zeta w_{0}^{\prime \prime}\right) \sin x \\
& L_{1}\left(f_{2}, w_{2}\right)=-(1+\zeta)^{2} H\left\{\frac{1}{2} S\left(w_{1}, w_{1}\right)+S\left(w_{0} \sin x, w_{1}\right)\right\}  \tag{17}\\
& L_{2}\left(f_{2}, w_{2}\right)=-K(\zeta) H\left\{S\left(w_{1}, f_{1}\right)+S\left(w_{0} \sin x, f_{1}\right)\right\}
\end{align*}
$$

$$
\begin{align*}
& L_{1}\left(f_{3}, w_{3}\right)=-(1+\zeta)^{2} H\left\{S\left(w_{1}, w_{2}\right)+S\left(w_{0} \sin x, w_{2}\right)\right\}  \tag{18}\\
& L_{2}\left(f_{3}, w_{3}\right)=-K(\zeta) H\left\{S\left(w_{1}, f_{2}\right)+S\left(w_{2}, f_{1}\right)+S\left(w_{0} \sin x, f_{2}\right)\right\}
\end{align*}
$$

etc., where

$$
\begin{align*}
& L_{1}\left(f_{i}, w_{i}\right) \equiv \bar{\nabla}^{4} f_{i}-(1+\zeta)^{2} w_{i, x x} \quad j=1,2, \cdots  \tag{19}\\
& L_{2}\left(f_{i}, w_{i}\right) \equiv \bar{\nabla}^{4} w_{i}-K(\zeta) f_{i, x x}+\lambda\left(\frac{1}{2} \alpha w_{i, x x}+\zeta w_{i, y y}\right)
\end{align*}
$$

and prime denotes differentiation with respect to the argument. The boundary conditions (8) become

$$
\begin{equation*}
w_{i}=w_{i, x x}=f_{i}=f_{i, x x}=0, \quad j=1,2, \cdots \tag{20}
\end{equation*}
$$

Let $\Delta^{2}$ be the average of the mean square of the deflection:

$$
\begin{equation*}
\Delta^{2}=\frac{1}{\pi} \int_{0}^{\pi}\left\langle w^{2}(x, y)\right\rangle d x \tag{21}
\end{equation*}
$$

Substituting for $w$ using (15) leads to

$$
\begin{equation*}
\Delta^{2}=\epsilon^{2} \Delta_{11}+2 \epsilon^{3} \Delta_{12}+\epsilon^{4}\left(2 \Delta_{13}+\Delta_{22}\right)+O\left(\epsilon^{5}\right) \tag{22}
\end{equation*}
$$

where

$$
\begin{equation*}
\Delta_{i i}=\frac{1}{\boldsymbol{\pi}} \int_{0}^{\pi}\left\langle w_{i}(x, y) w_{i}(x, y)\right\rangle d x \quad i, j=1,2, \cdots \tag{23}
\end{equation*}
$$

We anticipate that $\Delta_{12}=0$ (see Eq. (47)). Since we seck asymptotic formulae valid for $\epsilon \rightarrow 0$ and hence $\lambda \rightarrow \lambda_{c}{ }^{-}$we also anticipate the result (see Eq. (61))

$$
\begin{equation*}
\Delta_{22} / \Delta_{13} \rightarrow 0 \quad \text { as } \quad \lambda \rightarrow \lambda_{c}^{-} . \tag{24}
\end{equation*}
$$

Thus (22) reduces to

$$
\begin{equation*}
\Delta^{2} \sim \epsilon^{2} \Delta_{11}+2 \epsilon^{4} \Delta_{13} \quad \text { as } \quad \lambda \rightarrow \lambda_{c}^{-} . \tag{25}
\end{equation*}
$$

Now the $\Delta_{i j} \mathrm{~S}$ arc functions of $\lambda$ and Eq. (25) gives a relation between $\Delta^{2}, \lambda$, and $\epsilon$. The buckling load is thus obtained by maximizing $\lambda$ with respect to $\Delta^{2}$. As noted in [1], setting $d \lambda / d \Delta^{2}=0$ in (25) fails to yield the buckling load because the series (25) does not converge for $\Delta^{2}$ greater than the critical mean square.

The difficulty is overcome by reversing the series (25) to get

$$
\begin{equation*}
\epsilon^{2}=\alpha_{1}(\lambda) \Delta^{2}+\alpha_{2}(\lambda) \Delta^{4}+O\left(\Delta^{6}\right) \tag{26}
\end{equation*}
$$

where the $\alpha_{j}$ are obtained by substituting (26) into (25) and equating powers of $\Delta^{2}$. Performing this elementary operation gives

$$
\begin{equation*}
\alpha_{1}=1 / \Delta_{11}, \quad \alpha_{2}=-2 \Delta_{13} / \Delta_{11}{ }^{3} . \tag{27}
\end{equation*}
$$

We truncate the series (26) at the $\Delta^{4}$ term to get an approximate load-deflection relationship. Now maximizing $\lambda$ with respect to $\Delta^{2}$ using (26) and (27) gives the buckling equation

$$
\begin{equation*}
8 \epsilon^{2} \Delta_{13}(\bar{\lambda}) / \Delta_{11}(\bar{\lambda}) \approx 1 \tag{28}
\end{equation*}
$$

as an approximate relation between the buckling load $\bar{\lambda}$ and the imperfection amplitude parameter $\epsilon$. We now seek asymptotic expressions for $\Delta_{11}(\lambda)$ and $\Delta_{13}(\lambda)$ valid for $\epsilon \rightarrow 0$ and $\lambda \rightarrow \lambda_{c}{ }^{-}$.

Solution of first-order perturbation equation. The solution of (16) and (20) can be written in the form

$$
\begin{equation*}
w_{1}(x, y)=u_{1}(y) \sin x, \quad f_{1}(x, y)=\phi_{1}(y) \sin x \tag{29}
\end{equation*}
$$

and substitution of (29) into (16) leads to

$$
\begin{align*}
& \left(\zeta \frac{d^{2}}{d y^{2}}-1\right)^{2} \phi_{1}+(1+\zeta)^{2} u_{1}=0  \tag{30}\\
& \left(\zeta \frac{d^{2}}{d y^{2}}-1\right)^{2} u_{1}+K \phi_{1}+\lambda\left(-\frac{1}{2} \alpha u_{1}+\zeta u_{1}^{\prime \prime}\right)=\lambda\left(\frac{1}{2} \alpha w_{0}-\zeta w_{0}^{\prime \prime}\right)
\end{align*}
$$

Thus $\phi_{1}$ and $u_{1}$ are linearly related to $w_{0}$ and are therefore stationary Gaussian random functions (see, for example, [10]). It is shown in Appendix A that $\left\langle u_{1}(y)\right\rangle=0$ and that

$$
\begin{align*}
S_{u}(\omega) & =\lambda^{2}\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right)^{2}\left(1+\omega^{2} \zeta\right)^{4} Q^{2}(\omega) S_{00}(\omega) \\
S_{u \phi}(\omega) & =-\lambda^{2}\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right)^{2}(1+\zeta)^{2}\left(1+\omega^{2} \zeta\right)^{2} Q^{2}(\omega) S_{00}(\omega)  \tag{31}\\
S_{\phi}(\omega) & =\lambda^{2}\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right)^{2}(1+\zeta)^{4} Q^{2}(\omega) S_{00}(\omega)
\end{align*}
$$

where

$$
\begin{gather*}
Q(\omega)=\left\{\left(1+\omega^{2} \zeta\right)^{2}\left[\left(1+\omega^{2} \zeta\right)^{2}-\lambda\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right)\right]-K(1+\zeta)^{2}\right\}^{-}  \tag{32}\\
S_{u}(\omega)=\frac{1}{2 \pi} \int R_{u}(z) \exp (-i \omega z) d z \tag{33}
\end{gather*}
$$

with

$$
\begin{equation*}
R_{u}(z)=\left\langle u_{1}(y+z) u_{1}(y)\right\rangle \tag{34}
\end{equation*}
$$

$S_{u \phi}$ and $S_{\phi}$ are defined by expressions similar to (33).
Substitution for $w_{1}$ in (23) using (29) gives

$$
\begin{equation*}
\Delta_{11}=\frac{1}{2}\left\langle u_{1}^{2}(y)\right\rangle=\frac{1}{2} R_{u}(0)=\frac{1}{2} \int S_{u}(\omega) d \omega \tag{35}
\end{equation*}
$$

Let

$$
\begin{equation*}
B_{m} \equiv \int F(\omega)[Q(\omega)]^{m} d \omega \quad m \geq 2 \tag{36}
\end{equation*}
$$

where $F(\omega)$ is any smooth integrable function analytic in the strip $|\operatorname{Im} \omega|<a$ for some $a$ with $F( \pm 1) \neq 0$. It is shown in Appendix B that

$$
\begin{equation*}
B_{m} \approx \frac{\pi(m-1)(2 m-3)!}{2^{2 m-2}[(m-1)!]^{2}} \cdot \frac{F(1)+F(-1)}{[P(1)]^{1 / 2}\left[\left(\lambda_{c}-\lambda\right) g(1)\right]^{m-1 / 2}}, \quad \lambda \rightarrow \lambda_{c}^{-} \tag{37}
\end{equation*}
$$

where

$$
P(\omega)=\zeta^{2}\left|\begin{array}{ll}
\left(\omega^{2}-1\right) \zeta+\frac{3}{2}(1+\zeta) & -\left[\left(\omega^{2}-1\right) \zeta+2(1+\zeta)\right]  \tag{38}\\
\left(\omega^{2}-1\right) \zeta+2(1+\zeta) & -\lambda_{c}
\end{array}\right|
$$

and

$$
\begin{equation*}
g(\omega)=\left(1+\omega^{2} \zeta\right)^{2}\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right) \tag{39}
\end{equation*}
$$

Use of this result gives

$$
\begin{equation*}
\Delta_{11} \approx \frac{\lambda^{2} \pi S_{00}(1)}{4 \zeta\left(\lambda_{c}-\lambda\right)^{3 / 2}}\left[\frac{\left(\frac{1}{2} \alpha+\zeta\right)(1+\zeta)}{4(1+\zeta)-\frac{3}{2} \lambda_{c}}\right]^{1 / 2} \quad \lambda \rightarrow \lambda_{c}^{-} \tag{40}
\end{equation*}
$$

Noting that $\left\langle w_{0}{ }^{2}\right\rangle$ is independent of $\lambda$ and hence $O(1)$ as $\lambda \rightarrow \lambda_{c}{ }^{-}$and $\left\langle u_{1}{ }^{2}\right\rangle=$ $O\left[\left(\lambda_{c}-\lambda\right)^{-3 / 2}\right]$ by (40), we conclude that $u_{1}(y)+w_{0}(y) \sim u_{1}(y)$ as $\lambda \rightarrow \lambda_{c}{ }^{-}$.

Second-order perturbation equations. As noted in the above paragraph, we may drop the $w_{0}$ terms in (17) and (18) in comparison with $u_{1}$ terms. Thus (17) becomes

$$
\begin{aligned}
& L_{1}\left(f_{2}, w_{2}\right) \approx-\frac{1}{2}(1+\zeta)^{2} H S\left(w_{1}, w_{1}\right) \\
& L_{2}\left(f_{2}, w_{2}\right) \approx-K(\zeta) H S\left(w_{1}, f_{1}\right)
\end{aligned}
$$

Substituting for $w_{1}$ and $f_{1}$ using (29) gives
$L_{1}\left(f_{2}, w_{2}\right) \approx \frac{1}{2}(1+\zeta)^{2} H\left(u_{1}{ }^{\prime \prime} u_{1}+u_{1}{ }^{\prime 2}\right)-\frac{1}{2}(1+\zeta)^{2} H\left(u_{1}{ }^{\prime \prime} u_{1}-u_{1}{ }^{2}\right) \cos 2 x$
$L_{2}\left(f_{2}, w_{2}\right) \approx \frac{1}{2} K H\left(u_{1} \phi_{1}{ }^{\prime \prime}+u_{1}{ }^{\prime \prime} \phi_{1}+2 u_{1}{ }^{\prime}{ }^{\prime}{ }^{\prime}\right)-\frac{1}{2} K H\left(u_{1} \phi_{1}{ }^{\prime \prime}+u_{1}{ }^{\prime \prime} \phi_{1}-2 u_{1}{ }^{\prime}{ }^{\prime}{ }^{\prime}\right) \cos 2 x$.
The solutions of these equations with the boundary conditions (20) can be obtained, as shown by Budiansky and Amazigo [5], in the form

$$
\begin{equation*}
\binom{w_{2}(x, y)}{f_{2}(x, y)}=\sum_{m=1,3,5 .}^{\infty}\binom{v_{m}(y)}{\psi_{m}(y)} \sin m x . \tag{42}
\end{equation*}
$$

Substituting this form into (41), and noting that, for $p$ even, $\cos p x=-\sum[4 m /$ $\left.\pi\left(p^{2}-m^{2}\right)\right] \sin m x$, gives

$$
\begin{align*}
& M_{1}^{(m)}\left(\psi_{m}, v_{m}\right)=\left(1+\zeta^{2}\right)\left(-P_{m} u_{1}^{\prime \prime} u_{1}+T_{m} u_{1}^{\prime 2}\right)  \tag{43}\\
& M_{2}^{(m)}\left(\psi_{m}, v_{m}\right)=-K P_{m}\left(u_{1}^{\prime \prime} \phi_{1}+u_{1} \phi_{1}^{\prime \prime}\right)+2 T_{m} u_{1}^{\prime} \phi_{1}^{\prime}
\end{align*}
$$

where

$$
\begin{align*}
& P_{m}=8 H /\left[\pi m\left(m^{2}-4\right)\right], T_{m}=4\left(m^{2}-2\right) H /\left(\pi m\left(m^{2}-4\right)\right]  \tag{44}\\
& M_{1}^{(m)}(\psi, v) \equiv\left(\zeta \frac{d^{2}}{d y^{2}}-m^{2}\right)^{2} \psi(y)+(1+\zeta)^{2} m^{2} v(y)  \tag{45}\\
& M_{2}^{(m)}(\psi, v) \equiv K m^{2} \psi+\left[\left(\zeta \frac{d^{2}}{d y^{2}}-m^{2}\right)^{2}-\frac{1}{2} \alpha \lambda m^{2}+\lambda \zeta \frac{d^{2}}{d y^{2}}\right] v .
\end{align*}
$$

Now from the definition (23) of $\Delta_{12}$ and expressions (29) and (42) for $w_{1}$ and $w_{2}$ respectively,

$$
\begin{equation*}
\Delta_{12}=\frac{1}{2}\left\langle u_{1}(y) v_{1}(y)\right\rangle \tag{46}
\end{equation*}
$$

It is shown in Appendix C that $\left\langle u_{1}(y) v_{m}(y)\right\rangle=0$; hence

$$
\begin{equation*}
\Delta_{12}=0 \tag{47}
\end{equation*}
$$

The use of (42) in the definition (23) of $\Delta_{22}$ gives

$$
\begin{equation*}
\Delta_{22}=\frac{1}{2} \sum\left\langle v_{m}^{2}(y)\right\rangle . \tag{48}
\end{equation*}
$$

[^1]A complete derivation of $\left\langle v_{m}^{2}(y)\right\rangle$ is lengthy and its presentation would obscure the main trend of this paper. In Appendix C a typical term in $\Delta_{22}$ is evaluated asymptotically to show that

$$
\begin{equation*}
\Delta_{22}=0\left(\left(\lambda_{c}-\lambda\right)^{-3}\right) \tag{49}
\end{equation*}
$$

Third-order perturbation equations. As noted in the derivation of the second-orde equations, we may drop the $w_{0}$ terms in (18) to get

$$
\begin{align*}
& L_{1}\left(f_{3}, w_{3}\right)=-(1+\zeta)^{2} H S\left(w_{1}, w_{2}\right)  \tag{50}\\
& L_{2}\left(f_{3}, w_{3}\right)=-K(\zeta) H\left\{S\left(w_{1}, f_{2}\right)+S\left(w_{2}, f_{1}\right)\right\}
\end{align*}
$$

We now substitute for $w_{1}, f_{1}, w_{2}, f_{2}$ using (29) and (42). The solution to the resulting equations can be found in the form

$$
\begin{equation*}
\binom{w_{3}}{f_{3}}=\binom{h_{1}(y)}{\chi_{1}(y)} \sin x+\sum_{m=3,5, \ldots}^{\infty}\binom{h_{m}(y)}{\chi_{m}(y)} \sin m x . \tag{51}
\end{equation*}
$$

The equations for $\chi_{1}$ and $h_{1}$ are

$$
\begin{align*}
M_{1}^{(1)}\left(\chi_{1}, h_{1}\right)= & \left.-(1+\zeta)^{2} \sum \underline{P_{m}\left(u_{1} v_{m}^{\prime \prime}\right.}+m^{2} u_{1}^{\prime \prime} v_{m}\right) \\
& -2(1+\zeta)^{2} \sum X_{m} u_{1}^{\prime} v_{m}^{\prime},  \tag{52}\\
M_{2}^{(1)}\left(\chi_{1}, h_{1}\right)= & -K(\zeta) \sum P_{m}\left(u_{1} \psi_{m}^{\prime \prime}+m^{2} u_{1}^{\prime \prime} \psi_{m}+\phi_{1} v_{m}^{\prime \prime}+m^{2} \phi_{1}{ }^{\prime \prime} v_{m}\right) \\
& -2 K(\zeta) \sum X_{m}\left(u_{1}^{\prime} \psi_{m}^{\prime}+{\phi_{1}}^{\prime} v_{m}{ }^{\prime}\right)
\end{align*}
$$

where $M_{1}{ }^{(1)}$ and $M_{2}^{(1)}$ are defined in Eq. (45) and

$$
\begin{equation*}
X_{m}=4 m H / \pi\left(m^{2}-4\right) . \tag{53}
\end{equation*}
$$

We have not exhibited the equations for $h_{m}$ and $\chi_{m}, m>1$, since our primary interest is in the asymptotic evaluation of $\Delta_{13}$ and the use of (51) and (29) in the definition (23) gives

$$
\begin{equation*}
\Delta_{13}=\frac{1}{2}\left\langle u_{1}(y) h_{1}(y)\right\rangle . \tag{54}
\end{equation*}
$$

In Appendix $D$ we exhibit the calculations leading to the underlined term in the following expression for $\Delta_{13}$ :

$$
\begin{equation*}
\Delta_{13}=-\frac{1}{2} \sum \iint\left[I_{1}\left(\omega_{1}, \omega_{2} ; m\right)+I_{2}\left(\omega_{1}, \omega_{2} ; m\right)+\cdots+I_{7}\left(\omega_{1}, \omega_{2} ; m\right)\right] d \omega_{1} d \omega_{2} \tag{55}
\end{equation*}
$$

where

$$
\begin{aligned}
I_{1}\left(\omega_{1}, \omega_{2} ; m\right)= & K\left[K Q_{1}{ }^{(1)}\left(\omega_{1}\right) H_{m}{ }^{(2)}\left(\omega_{1}+\omega_{2}\right)+(1+\zeta)^{2} Q_{1}{ }^{(2)}\left(\omega_{1}\right) Q_{m}{ }^{(1)}\left(\omega_{1}+\omega_{2}\right)\right] \\
& \cdot\left[S_{u \phi}\left(\omega_{1}\right) S_{u}\left(\omega_{2}\right)+S_{u}\left(\omega_{1}\right) S_{u \phi}\left(\omega_{2}\right)\right]\left[-P_{m}\left(\omega_{1}{ }^{2}+\omega_{2}{ }^{2}\right)+2 T_{m} \omega_{1} \omega_{2}\right] \\
& \cdot\left[m^{2} P_{m} \omega_{2}{ }^{2}+P_{m}\left(\omega_{1}+\omega_{2}\right)^{2}-2 X_{m} \omega_{2}\left(\omega_{1}+\omega_{2}\right)\right] \\
I_{2}\left(\omega_{1}, \omega_{2} ; m\right)= & (1+\zeta)^{2}\left[K Q_{1}{ }^{(1)}\left(\omega_{1}\right) H_{m}{ }^{(1)}\left(\omega_{1}+\omega_{2}\right)+\underline{\left.(1-\zeta)^{2} Q_{1}{ }^{(2)}\left(\omega_{1}\right) Q_{m}^{(2)}\left(\omega_{1}+\omega_{2}\right)\right]}\right. \\
& \cdot S_{u}\left(\omega_{1}\right) S_{u}\left(\omega_{2}\right)\left[\underline{-P_{m}\left(\omega_{1}\right.} \underline{ }{ }^{2}+\omega_{2}{ }^{2}\right) \\
& \cdot\left[m_{m}{ }^{2} P_{m} \omega_{2}{ }^{2}+\underline{P}_{m}\right] \\
\left(\omega_{1}+\omega_{2}\right)^{2} & \left.2 X_{m} \omega_{2}\left(\omega_{1}+\omega_{2}\right)\right],
\end{aligned}
$$

$$
\begin{aligned}
& I_{3}\left(\omega_{1}, \omega_{2} ; m\right)=-K m^{2} P_{m}\left(P_{m}+T_{m}\right) \omega_{1}^{2} \omega_{2}{ }^{2} Q_{1}^{(1)}\left(\omega_{1}\right) S_{u}\left(\omega_{1}\right) \\
& \cdot\left[2 K H_{m}{ }^{(2)}(0) S_{u \phi}\left(\omega_{2}\right)+(1+\zeta)^{2} H_{m}{ }^{(1)}(0) S_{u}\left(\omega_{2}\right)\right], \\
& I_{4}\left(\omega_{1}, \omega_{2} ; m\right)=-K m^{2} P_{m}\left(P_{m}+T_{m}\right) \omega_{1}{ }^{2} \omega_{2}{ }^{2} Q_{1}{ }^{(1)}\left(\omega_{1}\right) S_{u \phi}\left(\omega_{1}\right) \\
& \cdot\left[2 K Q_{m}{ }^{(1)}(0) S_{u \phi}\left(\omega_{2}\right)+(1+\zeta)^{2} Q_{m}{ }^{(2)}(0) S_{u}\left(\omega_{2}\right)\right], \\
&\left.I_{5}\left(\omega_{1}, \omega_{2} ; m\right)=-(1+\zeta)^{2} m^{2} P_{m}+T_{m}\right) \omega_{1}^{2} \omega_{2}{ }^{2} Q_{1}^{(2)}\left(\omega_{1}\right) S_{u}\left(\omega_{1}\right) \\
& \cdot\left[2 K Q_{m}{ }^{(1)}(0) S_{u \phi}\left(\omega_{2}\right)+(1+\zeta)^{2} Q_{m}{ }^{(2)}(0) S_{u}(\omega)\right], \\
& I_{6}\left(\omega_{1}, \omega_{2}: m\right)= K(1+\zeta)^{2} Q_{1}{ }^{(1)}\left(\omega_{1}\right) Q_{m}{ }^{(2)}\left(\omega_{1}+\omega_{2}\right) S_{u}\left(\omega_{1}\right) S_{u \phi}\left(\omega_{2}\right) \\
& \cdot\left[-P_{m}\left(\omega_{1}{ }^{2}+\omega_{2}{ }^{2}\right)+2 T_{m} \omega_{1} \omega_{2}\right]\left[m^{2} P_{m} \omega_{2}^{2}+P_{m}\left(\omega_{1}+\omega_{2}\right)^{2}-2 X_{m} \omega_{2}\left(\omega_{1}+\omega_{2}\right)\right], \\
& I_{7}\left(\omega_{1}, \omega_{2} ; m\right)= K^{2} Q_{1}{ }^{(1)}\left(\omega_{1}\right) Q_{m}{ }^{(1)}\left(\omega_{1}+\omega_{2}\right)\left[S_{u \phi}\left(\omega_{1}\right) S_{u \phi}\left(\omega_{2}\right)+S_{u}\left(\omega_{1}\right) S_{\phi}\left(\omega_{2}\right)\right] \\
& \cdot\left[-P_{m}\left(\omega_{1}{ }^{2}+\omega_{2}{ }^{2}\right)+2 T_{m} \omega_{1} \omega_{2}\right]\left[m^{2} P_{m} \omega_{2}{ }^{2}+P_{m}\left(\omega_{1}+\omega_{2}\right)^{2}-2 X_{m} \omega_{2}\left(\omega_{1}+\omega_{2}\right)\right],
\end{aligned}
$$

and

$$
\begin{align*}
Q_{m}{ }^{(1)}(\omega) & =\left(\omega^{2} \zeta+m^{2}\right)^{2} Q_{m}(\omega), \quad m=1,3,5, \cdots, \\
Q_{m}{ }^{(2)}(\omega) & =-K(\zeta) m^{2} Q_{m}(\omega), \\
H_{m}{ }^{(1)}(\omega) & =\left[\left(\omega^{2} \zeta+m^{2}\right)^{2}-\lambda\left(\frac{1}{2} \alpha m^{2}+\zeta \omega^{2}\right)\right] Q_{m}(\omega),  \tag{56}\\
H_{m}{ }^{(2)}(\omega) & =-(1+\zeta)^{2} m^{2} Q_{m}(\omega), \\
Q_{m}(\omega) & =\left\{\left(\zeta \omega^{2}+m^{2}\right)^{2}\left[\left(\zeta \omega^{2}+m^{2}\right)^{2}-\lambda\left(\frac{1}{2} \alpha m^{2}+\zeta \omega^{2}\right)\right]-(1+\zeta)^{2} K m^{4}\right\}^{-1} .
\end{align*}
$$

$P_{m}, T_{m}$, and $X_{m}$ are given by (44) and (53). Note, by comparing (32) and (56), that $Q_{1}(\omega)=Q(\omega)$.

We consider the double integral

$$
\begin{align*}
J(r, s) & \equiv \iint F\left(\omega_{1}, \omega_{2}\right) Q^{r}\left(\omega_{1}\right) Q^{\circ}\left(\omega_{2}\right) d \omega d \omega_{2}, \quad r, s \geq 2  \tag{57}\\
& =\int d \omega_{2} Q^{*}\left(\omega_{1}\right) \int Q^{r}\left(\omega_{1}\right) F\left(\omega_{1}, \omega_{2}\right) d \omega_{2}
\end{align*}
$$

where $F$ is smooth and integrable. Repeated use of the asymptotic result of Appendix B gives

$$
\begin{array}{r}
J_{p}(r, s) \approx \frac{\pi^{2}(2 s-2)!(2 r-2)![F(-1,-1)+F(-1,1)+F(1,-1)+F(1,1)]}{2^{2 r+2 s-2}[(r-1)!(s-1)!]^{2} P(1)\left[\left(\lambda_{c}-\lambda\right) g(1)\right]^{r+s-1}}, \\
\lambda \rightarrow \lambda_{c}^{-} . \tag{58}
\end{array}
$$

$P(\omega)$ and $g(\omega)$ are defined by (38) and (39) respectively.
The result (58) is used to evaluate the expression for $\Delta_{13}$ asymptotically. The lengthy but straightforward calculations give

$$
\begin{equation*}
\Delta_{13} \sim \frac{3 \pi^{2}(1+\zeta)\left(\frac{1}{2} \alpha+\zeta\right) \lambda^{4} \lambda_{c} S_{00}{ }^{2}(1)}{8 \zeta^{2}\left[4(1+\zeta)-\frac{3}{2} \lambda_{c}\right]\left(\lambda_{c}-\lambda\right)^{4}}(-b) \tag{59}
\end{equation*}
$$

where the imperfection parameter $b$ is defined as in references [5] (note that Eq. (58) of [5] contains misprints) and [3] by

$$
\begin{align*}
& \frac{b}{1-\nu^{2}}=\frac{24 \zeta^{2}}{\lambda_{c}\left(\frac{1}{2} \alpha+\zeta\right)}\left\{\frac{3}{32}-\frac{8 A^{2}}{\pi^{2}} \sum_{m=1,3,5}^{\infty} \ldots \frac{\left[1+2 m^{2}(1+\zeta)^{-2}\right]^{2}}{m^{2}\left(m^{2}-4\right)^{2}\left(m^{4}-\frac{1}{2} \alpha \lambda_{c} m^{2}+A^{2}\right)}\right. \\
&\left.-\frac{4}{\pi^{2}} \sum_{m=1,3,5,} \ldots \frac{\left(m^{2}+4 \zeta\right)^{2}\left[4 A^{2}(1+\zeta)^{-4}-1\right]+4 A^{2} m^{2}(1+\zeta)^{-2}+\frac{1}{2} \alpha \lambda_{c} m^{2}+4 \zeta \lambda c}{m^{2}\left\{\left(m^{2}+4 \zeta\right)^{2}\left[\left(m^{2}+4 \zeta\right)^{2}-\frac{1}{2} \alpha \lambda_{c} m^{2}-4 \zeta \lambda_{c}\right]+A^{2} m^{4}\right\}}\right\} . \tag{60}
\end{align*}
$$

Comparison of (49) and (59) leads to

$$
\begin{equation*}
\Delta_{22} / \Delta_{13}=O\left(\left(\lambda_{c}-\lambda\right)\right) \quad \text { as } \quad \lambda \rightarrow \lambda_{c}^{-}, \tag{61}
\end{equation*}
$$

which confirms the anticipated result.
We substitute for $\Delta_{11}$ and $\Delta_{13}$ using (40) and (59) into the buckling equation (28) to get

$$
\begin{equation*}
\left(1-\bar{\lambda} / \lambda_{c}\right)^{5 / 4} \approx 2\left[\frac{\lambda_{c}(1+\zeta)\left(\frac{1}{2} \alpha+\zeta\right)}{4(1+\zeta)-\frac{3}{2} \lambda_{c}}\right]^{1 / 4}\left[\frac{3 \pi S_{00}(1)}{\zeta}\right]^{1 / 2}(-b)^{1 / 2} \epsilon \bar{\lambda} / \lambda_{c} \tag{62}
\end{equation*}
$$

for $b<0$. The shell is thus imperfection-sensitive (i.e. $\bar{\lambda}<\lambda_{c}$ ) for $b<0$. This was found to be the case for modal imperfections [5] and localized dimple imperfection [3].

Concluding remarks. We exhibit the asymptotic results found for various kinds of imperfections. In each case, the imperfection is in the form

$$
\bar{W}(x, y)=\epsilon w_{0}(y) \sin x .
$$

The classical buckling load $\lambda_{c}$ is

$$
\lambda_{c}=4(1+\zeta)^{2} /(3 \zeta+1+\alpha)
$$

and the relations between the buckling load $\bar{\lambda}$ and the imperfection amplitude parameter $\epsilon$ for sufficiently small $\epsilon$ are as follows:
(i) Modal imperfection [5]: $w_{0}(y)=\sin y$ :

$$
\begin{equation*}
\left(1-\bar{\lambda} / \lambda_{c}\right)^{3 / 2}=\frac{3 \sqrt{ } 3}{2}(-b)^{1 / 2} \epsilon \bar{\lambda} / \lambda_{c} . \tag{63}
\end{equation*}
$$

(ii) Dimple imperfection [3]: $\left|\tilde{w}_{0}(y)\right|<M \exp (-a|y|), M, a>0$ :

$$
\begin{equation*}
1-\bar{\lambda} / \lambda_{c}=\frac{1}{\zeta}\left[\left(\frac{\alpha}{2}+\zeta\right)(1+\zeta)\right]^{1 / 2}(-b)^{1 / 2} \epsilon\left|\tilde{w}_{0}(1)\right| \bar{\lambda} / \lambda_{c} \tag{64}
\end{equation*}
$$

where $\tilde{w}_{0}(1)=\int w_{0}(y) \exp (i y) d y$.
(iii) Random imperfection (Eq. (62)): $w_{0}(y)$ random, stationary, Gaussian:

$$
\begin{equation*}
(1-\bar{\lambda} / \lambda)^{5 / 4} \approx 2\left[\frac{\lambda_{c}(1+\zeta)(\alpha / 2+\zeta)}{4(1+\zeta)-\frac{3}{2} \lambda_{c}}\right]^{1 / 4}\left(\frac{3 \pi}{\zeta}\right)^{1 / 2}(-b)^{1 / 2} \epsilon\left[S_{00}(1)\right]^{1 / 2} \bar{\lambda} / \lambda c \tag{65}
\end{equation*}
$$

where $S_{00}(1)=(1 / 2 \pi) \int R_{00}(z) \exp (-i z) d z$ and $R_{00}(z)=\left\langle w_{0}(y+z) w_{0}(y)\right\rangle$.
It should be noted that the result (65) breaks down if $S_{00}(1) \ll S_{00}(\omega)$ for $\omega \approx 1$. Under this circumstance buckling may no longer be provoked by $S_{00}(1)$. Higher-order perturbations are thus necessary.

Formulas (63)-(65) are fairly simple expressions for determining the buckling load $\bar{\lambda}$ for a large class of small-amplitude imperfections. Numerical values are obtained for $\bar{\lambda}$ by assigning values to $\zeta$, calculating $\lambda_{c}$ by (11), Batdorf's length parameter $Z=$ $\pi^{2} A / \sqrt{ } 12$ by (11) and $b$ by (60). Graphs of $b /\left(1-\nu^{2}\right)$ vs. $Z$ are given in [5].

We observe that the structure is imperfection-sensitive ( $b<0$ ) to modal, dimple, and random imperfections for the same range of values of $Z$. The loss in the buckling strength is of order $\epsilon^{2 / 3}$ for modal imperfections, $\epsilon$ for dimple imperfections and $\epsilon^{4 / 5}$ for random imperfections.

Appendix A: Power spectral density of $u_{1}$. The coupled equations for $\phi_{1}$ and $u_{1}$ are

$$
\begin{align*}
& M_{1}^{(1)}\left(\phi_{1}, u_{1}\right)=0, \quad-\infty<y<\infty,  \tag{66}\\
& M_{2}^{(1)}\left(\phi_{1}, u_{1}\right)=\lambda\left(\frac{1}{2} \alpha w w_{0}-\zeta w_{0}^{\prime \prime}\right),
\end{align*}
$$

where $M_{1}{ }^{(1)}$ and $M_{2}{ }^{(1)}$ are defined by (45). Let the Creen's functions $G\left(y-y_{1}\right)$ and $T\left(y-y_{1}\right)$ satisfy the cquations

$$
M_{1}^{(1)}(T, G)=0, \quad M_{2}^{(1)}(T, G)=\delta\left(y-y_{1}\right)
$$

Then taking Fouricr transforms leads to

$$
\begin{equation*}
\tilde{G}(\omega)=\int G(z) \exp (i \omega z) d z=\left(1+\omega^{2} \zeta\right)^{2} Q(\omega) \tag{67}
\end{equation*}
$$

The expressions for the Green's functions are omitted since they are irrelevant to the analysis. The solution to (66) may be written as

$$
\begin{equation*}
u_{1}(y)=\lambda \int G\left(y-y_{1}\right)\left[\frac{1}{2} \alpha w_{n}\left(y_{1}\right)-\zeta u_{n}^{\prime \prime}\left(y_{1}\right)\right] d y_{1} \tag{68}
\end{equation*}
$$

We use this result in (37) to get
$R_{u}(z)=\lambda^{2} \iint G\left(y+z-y_{1}\right) C\left(y-y_{2}\right)\left\langle\left[\frac{1}{2} \alpha w_{n}\left(y_{1}\right)-\zeta w_{0}{ }^{\prime \prime}\left(y_{1}\right)\right] \cdot\left[\frac{1}{2} \alpha w_{0}\left(y_{2}\right)\right]\right\rangle d y_{1} d y_{2}$.
Now $R_{011}\left(y_{1}-y_{2}\right)=\left\langle w_{0}\left(y_{1}\right) w_{0}\left(y_{2}\right)\right\rangle$ and by appropriate differentiation

$$
\left\langle u_{0}^{\prime \prime}\left(y_{1}\right) w_{0}\left(y_{2}\right)\right\rangle=\left\langle w_{0}\left(y_{1}\right) w_{0}^{\prime \prime}\left(y_{2}\right)\right\rangle=R_{00}^{\prime \prime}\left(y_{1}-y_{2}\right)
$$

etc. Thus

$$
\begin{aligned}
R_{u}(z)= & \lambda^{2} \iint G\left(y+z-y_{1}\right) G\left(y_{1}-y_{2}\right) \\
& \cdot\left[\frac{1}{1} \alpha^{2} R_{0 n}\left(y_{1}-y_{2}\right)-\alpha \zeta R_{n n^{\prime}}{ }^{\prime \prime}\left(y_{1}-y_{2}\right)+\zeta^{2} R_{0}{ }^{T V}\left(y_{1}-y_{2}\right)\right] d y_{1} d y_{2} .
\end{aligned}
$$

By introducing the power spectral density $S_{n n}(\omega)$ defined by (33) and using propertics of Fourier transforms we obtain

$$
R_{n}(z)=\lambda^{2} \int\left(\frac{1}{2} \alpha+\zeta\right)^{2} \widetilde{G}^{2}(\omega) S_{00}(\omega) \exp (i \omega z) d \omega
$$

Thus $S_{u}(\omega)=\lambda^{2}\left(\frac{1}{2} \alpha+\zeta\right)^{2} \widetilde{G}^{2}(\omega) S_{00}(\omega)$. Substituting for $\widetilde{C}$ using (67) leads to

$$
\begin{equation*}
S_{n}(\omega)=\lambda^{2}\left(\frac{1}{2} \alpha+\zeta\right)^{2}\left(1+\omega^{2} \zeta\right)^{4} Q^{2}(\omega) S_{n 0}(\omega) \tag{70}
\end{equation*}
$$

We take the ensemble average of Eq. (68), interchanging averaging and integration, to get

$$
\left\langle u_{1}(y)\right\rangle=\lambda \int G\left(y-y_{1}\right)\left[\frac{1}{2} \alpha\left\langle w_{0}\left(y_{1}\right)\right\rangle-\zeta\left\langle w_{0}^{\prime \prime}(y)\right\rangle\right] d y
$$

Since $w_{0}$ is a zcro-mean stationary Gaussian random function, $\left\langle w_{0}(y)\right\rangle=0,\left\langle w_{0}{ }^{\prime \prime}(y)\right\rangle=0$; hence $\left\langle u_{1}(y)\right\rangle=0$. A similar calculation gives $\left\langle\phi_{1}(y)\right\rangle=0$ and expressions (32) for $S_{u \phi}(\omega)$ and $S_{\phi}(\omega)$.

Appendix B: Asymptotic evaluation of an integral. Let $B_{m} \equiv \int F(\omega) Q^{m}(\omega) d \omega$, $m \geq 2$, where $F$ is any smooth integrable function analytic in the strip $|\operatorname{Im} \omega|<a$ for some $a$ with $F( \pm 1) \neq 0$ and

$$
Q(\omega)=\left\{\left(1+\omega^{2} \zeta\right)^{2}\left[\left(1+\omega^{2} \zeta\right)^{2}-\lambda\left(\frac{1}{2} \alpha+\zeta \omega^{2}\right)\right]-K(1+\zeta)^{2}\right\}^{-1}
$$

It can be shown by using (11), and (4) for $K(\zeta)$, that

$$
\frac{1}{Q(\omega)}=\left(\omega^{2}-1\right)^{2} P(\omega)+\left(\lambda_{c}-\lambda\right) g(\omega)
$$

where $P(\omega)$ and $g(\omega)$ are defined by (38) and (39). Thus

$$
B_{m}=\int \frac{F(\omega)}{P^{m}(\omega)}\left[\left(\omega^{2}-1\right)^{2}+\left(\lambda_{c}-\lambda\right) \frac{g(\omega)}{P(\omega)}\right]^{-m} d \omega .
$$

There are poles of order $m$ of $\left[\left(\omega^{2}-1\right)^{2}+\left(\lambda_{c}-\lambda\right)(g(\omega) / P(\omega))\right]^{-m}$ in the upper halfplane given by

$$
\omega_{1,2}= \pm 1+(i / 2)\left[\left(\lambda_{c}-\lambda\right) g(1) / P(1)\right]^{1 / 2}+0\left(\left(\lambda_{c}-\lambda\right)\right) .
$$

Note that $g$ and $P$ are even functions. Since $F(\omega) / P^{m}(\omega)$ is analytic for $|\operatorname{Im}(\omega)|<a$ for some $a$, the integral can be shifted in the complex $\omega$ plane to give

$$
B_{m}=\int_{-\infty+i a_{1}}^{\infty+i a_{1}} \frac{F(\omega)}{P^{m}(\omega)}\left[\left(\omega^{2}-1\right)^{2}+\left(\lambda_{c}-\lambda\right) \frac{g(\omega)}{P(\omega)}\right]^{-m} d \omega
$$

$+2 \pi i$ [residue of integrand at $\omega_{1}, \omega_{2}$ ].
where $\frac{1}{2}\left(\lambda_{c}-\lambda\right) g(1) / P(1)<a_{1}<a$. With $a_{1}$ fixed, the integral is bounded and hence $O(1)$ as $\lambda \rightarrow \lambda_{c}{ }^{-}$. Evaluating the residues yields

$$
\begin{equation*}
B_{m} \approx \frac{\pi(m-1)(2 m-3)!}{2^{2 m-2}[(m-1)!]^{2}} \cdot \frac{F(-1)+F(1)}{[g(1)]^{m-1 / 2}[P(1)]^{1 / 2}\left(\lambda_{c}-\lambda\right)^{m-1 / 2}} \quad \text { as } \quad \lambda \rightarrow \lambda_{c}^{-} . \tag{71}
\end{equation*}
$$

Appendix C: Solution of second-order perturbation equations. The second-order perturbation equations as given in (43) are

$$
\begin{align*}
& M_{1}{ }^{(m)}\left(\psi_{m}, v_{n}\right)=\Phi_{m}(y), \quad-\infty<\zeta<\infty  \tag{72}\\
& M_{2}^{(m)}\left(\psi_{m}, v_{m}\right)=\Phi_{m}(y)
\end{align*}
$$

where $M_{1}^{(m)}$ and $M_{2}^{(m)}$ are defined by Eqs. (45) and

$$
\begin{align*}
& \Phi_{m}(y)=(1+\zeta)^{2}\left(T_{m} u_{1}^{\prime 2}\right)  \tag{73}\\
& \Psi_{m}(y)=-K P_{m}\left(u_{1}^{\prime \prime} \phi_{1}+u_{1} \phi_{1}^{\prime \prime}\right)+2 T_{m} u_{1}^{\prime} \phi_{1}^{\prime}
\end{align*}
$$

The solution for $v_{m}$ in (72) may be written in terms of Green's functions $G_{m}{ }^{(1)}\left(y-y_{1}\right)$ and $G_{m}{ }^{(2)}\left(y-y_{1}\right)$ as

$$
\begin{equation*}
v_{m}(y)=\int G_{m}^{(1)}\left(y-y_{1}\right) \Psi_{m}\left(y_{1}\right) d y_{1}+\int G_{m}^{(2)}\left(y-y_{1}\right) \Phi_{m}\left(y_{1}\right) d y_{1} \tag{74}
\end{equation*}
$$

where the Fourier transforms $Q_{m}{ }^{(1)}(\omega)$ and $Q_{m}{ }^{(2)}(\omega)$ of $G_{m}{ }^{(1)}$ and $G_{m}{ }^{(2)}$ are given by Eq. (56). Similar integrals can be written for $\psi_{m}(y)$. Here the Green's functions $G_{m}{ }^{(1)}\left(y-y_{1}\right), G_{m}{ }^{(2)}\left(y-y_{1}\right), \Omega_{m}{ }^{(1)}\left(y-y_{1}\right), \Omega_{m}{ }^{(2)}\left(y-y_{2}\right)$ satisfy the pairs of equations

$$
M_{1}{ }^{(m)}\left(\Omega_{m}{ }^{(1)}, G_{m}{ }^{(1)}\right)=0, \quad M_{2}^{(m)}\left(\Omega_{m}^{(1)}, G_{m}^{(1)}\right)=\delta\left(y-y_{1}\right)
$$

and

$$
M_{1}^{(m)}\left(\Omega_{m}^{(2)}, G_{m}^{(2)}\right)=\delta\left(y-y_{1}\right), \quad M_{2}^{(m)}\left(\Omega_{m}^{(2)}, G_{m}^{(2)}\right)=0
$$

with the condition $G_{m}{ }^{(i)}, \Omega_{m}{ }^{(i)}, G_{m}{ }^{(i),}, \Omega_{m}{ }^{(i) \prime} \rightarrow 0$ for $|y| \rightarrow \infty$.
Recalling that $u_{1}$ and $\phi_{1}$ are linear functions of a zero-mean Gaussian random function $w_{0}$, we note that

$$
\left\langle u_{1}\left(y_{1}\right) u_{1}\left(y_{2}\right) u_{1}\left(y_{3}\right)\right\rangle=0, \quad\left\langle u_{1}\left(y_{1}\right) u_{1}\left(y_{2}\right) \phi_{1}\left(y_{3}\right)\right\rangle=0
$$

for any values of $y_{1}, y_{2}, y_{3}$ (see, for example, [9]). Appropriate differentiation of these equations leads to

$$
\left\langle u_{1}^{\prime \prime}\left(y_{1}\right) u_{2}\left(y_{2}\right) u_{1}\left(y_{3}\right)\right\rangle=0, \quad\left\langle u_{1}\left(y_{1}\right) u_{1}^{\prime}\left(u_{2}\right) \phi_{1}^{\prime}\left(y_{3}\right)\right\rangle=0 .
$$

Thus multiplying Eq. (74) by $u_{1}(y)$ and taking ensemble average gives

$$
\left\langle u_{1}(y) v_{m}(y)\right\rangle=\mathbf{0} .
$$

We exhibit the calculation of a typical term in $\Delta_{22}$ given by (48). Consider the contribution, $\bar{\Delta}$ say, to $\Delta_{22}$ obtained by the multiplication of the underlined term in (73) by itself:

$$
\begin{equation*}
\bar{\Delta}=\frac{1}{2} \sum(1+\zeta)^{4} P_{m}^{2}\left\langle\left[\int G_{m}^{(2)}\left(y-y_{1}\right) u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{1}\right) d y_{1}\right]^{2}\right\rangle \tag{75}
\end{equation*}
$$

Now

$$
\begin{aligned}
&\left\langle\left[\int G_{m}^{(2)}\left(y-y_{1}\right) u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{1}\right) d y_{1}\right]^{2}\right\rangle \\
&= \iint G_{m}^{(2)}\left(y-y_{1}\right) G_{m}^{(2)}\left(y-y_{2}\right)\left\langle u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{1}\right) u_{1}^{\prime \prime}\left(y_{2}\right) u_{1}\left(y_{2}\right)\right\rangle d y_{1} d y_{2} \\
&= \iint G_{m}^{(2)}\left(y-y_{1}\right) G_{m}^{(2)}\left(y-y_{2}\right) \\
& \cdot\left\{\left[{R_{u}}^{\prime \prime}(0)\right]^{2}+R_{u}\left(y_{1}-y_{2}\right) R_{u}{ }^{\mathrm{Iv}}\left(y_{1}-y_{2}\right)+\left[R_{u}^{\prime \prime \prime}\left(y_{1}-y_{2}\right)\right]^{2}\right\} d y_{1} d y_{2}
\end{aligned}
$$

since $u_{1}$ is a Gaussian random function, and hence

$$
\begin{align*}
\left\langle u_{1}{ }^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{1}\right) u_{1}{ }^{\prime \prime}\left(y_{2}\right) u_{1}\left(y_{2}\right)\right\rangle & =\left\langle u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{1}\right)\right\rangle\left\langle u_{1}{ }^{\prime \prime}\left(y_{2}\right) u_{1}\left(y_{2}\right)\right\rangle \\
& +\left\langle u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}^{\prime \prime}\left(y_{2}\right)\right\rangle\left\langle u_{1}\left(y_{1}\right) u_{1}\left(y_{2}\right)\right\rangle \\
& +\left\langle u_{1}^{\prime \prime}\left(y_{1}\right) u_{1}\left(y_{2}\right)\right\rangle\left\langle u_{1}\left(y_{1}\right) u_{1}^{\prime \prime}\left(y_{2}\right)\right\rangle . \tag{76}
\end{align*}
$$

By introducing the power spectral density and using properties of Fourier transforms, the last double integral can be reduced to

$$
\left[Q_{m}{ }^{(2)}(0)\right]^{2}\left[\int \omega^{2} S_{u}(\omega) d \omega\right]^{2}+\iint \omega_{2}^{2}\left(\omega_{1}^{2}+\omega_{2}^{2}\right) S_{u}\left(\omega_{1}\right) S_{u}\left(\omega_{2}\right)\left[Q_{m}^{(2)}\left(\omega_{1}+\omega_{2}\right)\right]^{2} d \omega_{1} d \omega_{2}
$$

where $S_{u}$ and $Q_{m}{ }^{(2)}$ are defined in Eqs. (31) and (56) respectively. These integrals are special cases of the integrals of (36) and (57). The use of the asymptotic results (37) and (58) gives each integral as $O\left(\left(\lambda_{c}-\lambda\right)^{-3}\right)$. Thus, by (75), $\bar{\Delta}=O\left(\left(\lambda_{c}-\lambda\right)^{-3}\right)$. Similar calculations, made for all other terms in the expression for $\Delta_{\mathbf{2 2}}$, lead to

$$
\begin{equation*}
\Delta_{22}=O\left(\left(\lambda_{c}-\lambda\right)^{-3}\right) \tag{77}
\end{equation*}
$$

Appendix D: Derivation of a typical term in $\Delta_{13}$. Eqs. (52) are the differential equations for $\chi_{1}(y)$ and $h_{1}(y)$. These equations have the same differential operators as in (72) with $m=1$; hence the solution for $h_{1}$ can be written in terms of the Green's functions of Eq. (74). We shall exhibit the derivation of only one term in the expression for $\Delta_{13}$ since the calculations are lengthy and repetitious. The underlined term in (52) gives rise to the following term in the expression for $h_{1}(y)$ :

$$
-(1+\zeta)^{2} \sum P_{m} \int G_{1}^{(2)}\left(y-y_{1}\right) u_{1}\left(y_{1}\right) v_{m}^{\prime \prime}\left(y_{2}\right) d y_{2}
$$

From Eqs. (74) and (73) for $v_{m}$, we consider only the contribution to $h_{1}(y)$ from the underlined term in (73). This contribution is

$$
(1+\zeta)^{4} \sum P_{m}^{2} \iint G_{1}^{(2)}\left(y-y_{1}\right) G_{m}^{(2) \prime \prime}\left(y_{1}-y_{2}\right) u_{1}\left(y_{1}\right) u_{1}^{\prime \prime}\left(y_{2}\right) u_{1}\left(y_{2}\right) d y_{1} d y_{2}
$$

Since by (54) $\Delta_{13}=\frac{1}{2}\left\langle u_{1}(y) h_{1}(y)\right\rangle$, the above expression contributes a term, $\bar{\Delta}_{13}$ say, to $\Delta_{13}$ given by
$\bar{\Delta}_{13}=\frac{1}{2}(1+\zeta)^{4} \sum P_{m}{ }^{2} \iint G_{1}^{(2)}\left(y-y_{2}\right) G_{m}^{(2) \prime \prime}\left(y_{1}-y_{2}\right)\left\langle u_{1}(y) u_{1}\left(y_{1}\right) u_{1}^{\prime \prime}\left(y_{2}\right) u_{1}\left(y_{2}\right)\right\rangle d y_{1} d y_{2}$.
The use of a result similar to (76) leads to

$$
\begin{aligned}
\bar{\Delta}_{13}= & \frac{1}{2}(1+\zeta)^{4} \sum P_{m}^{2} \iint G_{1}{ }^{(2)}\left(y-y_{2}\right) G_{m}^{(2), \prime \prime}\left(y_{1}-y_{2}\right) \\
& \cdot\left|R_{u}\left(y-y_{1}\right) R_{u}^{\prime \prime}(0)+{R_{u}}^{\prime \prime}\left(y-y_{2}\right) R_{u}\left(y_{1}-y_{2}\right)+R_{u}\left(y-y_{2}\right) R_{u}{ }^{\prime \prime}\left(y_{1}-y_{2}\right)\right| d y_{1} d y_{2} .
\end{aligned}
$$

The double integral can be expressed in terms of the power spectral density $S_{u}(\omega)$ defined by (33) and the Fourier transform $Q_{m}{ }^{(2)}(\omega)$ of $G_{m}{ }^{(2)}(\omega)$. Thus

$$
\begin{aligned}
\bar{\Delta}_{13}= & \frac{1}{2}(1+\zeta)^{4} \\
& \cdot \sum P_{m}{ }^{2} \iint\left(\omega_{1}+\omega_{2}\right)^{2}\left(\omega_{1}^{2}+\omega_{2}^{2}\right) Q_{1}^{(2)}\left(\omega_{1}\right) Q_{1}^{(2)}\left(\omega_{1}+\omega_{2}\right) S_{u}\left(\omega_{1}\right) S_{u}\left(\omega_{2}\right) d \omega_{1} d \omega_{2} .
\end{aligned}
$$

This is the term in (55) which is underlined in the expression for $I_{2}$ following Eq. (55).

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[^0]:    * Received November 20, 1972. This work was supported in part by the National Science Foundation under Grant GP-33679X.

[^1]:    * Unless otherwise specified, all summations are taken over all odd positive integers.

