Variance of fatigue damage in narrowband Gaussian random loadings: Exact solution and approximations
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Prof. Dr. M. Vormwald

Editor of the
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Dear Editor,
please find herewith enclosed a technical note entitled "Variance of the fatigue damage in narrow-band Gaussian random loadings: Exact solution and approximations" by D. Benasciutti and J. M. E. Marques.

This technical note investigates the variance of fatigue damage in narrow-band Gaussian random loadings. A simple approximated formula is proposed and compared with the exact solution. This comparison may also be computed by a spreadsheet (Excel file), which is provided as a supplementary material. The approximated formula shows a good agreement with the exact solution.

I hope that this technical note is eligible for publication in the International Journal of Fatigue. I also confirm, on behalf of my co-author, that this technical note has not yet been published, nor submitted to other journals.

## Best regards

Highlights:

- Estimating the variance of fatigue damage in narrowband Gaussian random loadings;
- A simple approximation formula for the variance of fatigue damage;
- The approximation is compared with the exact solution;


## Technical note

# Variance of fatigue damage in narrowband Gaussian random loadings: Exact solution and approximations 

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#### Abstract

This technical note investigates some formulae used for estimating the variance of fatigue damage in Gaussian narrowband random loadings. A simple approximation is proposed and compared with the exact closed-form solution based on the Gaussian hypergeometric function. The approximation estimates the coefficient of variation with an error that is about $2 \%$ for an S-N inverse slope of $m=4$ and below $10 \%$ for $m=6$.


Keywords: random loading; narrowband loading; variance of damage; coefficient of variation.

## 1 Introduction

In a recent article in this journal [1], the authors surveyed four methods used for estimating the variance and coefficient of variation of damage $D(T)$ in a narrowband Gaussian random time-history $x(t)$ with duration $T$. The methods rely on the concept of random process $X(t)$, formed by an infinite ensemble of time-histories with infinite length. Since, in this infinite ensemble, $x(t)$ is one single time-history with finite duration, its damage $D(T)$ is a single random value of an infinite population of damage values characterising the infinite ensemble in $X(t)$. The random variable $D(T)$ follows a certain probability distribution, with expected value $E[D(T)]$ and variance $\operatorname{Var}[D(T)]$.

Among the methods considered in [1], the two with fewer assumptions in the estimation of $\operatorname{Var}[D(T)]$ were those of Madsen et al. [2] and of Low [3]. Both methods showed a comparable good
accuracy when benchmarked against Monte Carlo simulations with various types of narrowband random loadings.

Recently, it has nevertheless been discovered that the formula used in [1] for the method of Madsen et al.'s, though being in theory only valid for $m=2$, was incorrectly applied also to values greater than two [4]. Despite this unfortunate circumstance, the simulations did not highlight exaggerated errors. This outcome made the authors conjecture that the "incorrect" use of the formula may be viewed as a viable approximation of the exact solution. The purpose of this technical note is to investigate in more detail this approximation and compare it with the exact solution.

## 2 Theoretical background

Let $X(t)$ be a stationary narrowband Gaussian random process, defined as the infinite ensemble of time-histories $x(t)$ with infinite time duration. Process $X(t)$ has mean value $\mu_{X}=E[X(t)]$, variance $\sigma_{X}^{2}$ and autocorrelation function $R_{X}(\tau)=E[X(t) X(t+\tau)]$. They define the autocorrelation coefficient function [5]:

$$
\begin{equation*}
\rho_{X}(\tau)=\frac{R_{X}(\tau)-\mu_{X}^{2}}{\sigma_{X}^{2}} \tag{1}
\end{equation*}
$$

which is bounded as $-1 \leq \rho_{X}(\tau) \leq 1$. The process $X(t)$ can also be described in the frequencydomain by a one-sided power spectral density (PSD) $G_{X}(\omega)$, which corresponds to the Fourier transform of $R_{X}(\tau)$ [5]. The PSD admits the spectral moments [5]:

$$
\begin{equation*}
\lambda_{j}=\int_{0}^{\infty} \omega^{j} G_{X}(\omega) d \omega, \quad j=0,1,2 \ldots \tag{2}
\end{equation*}
$$

which define, for example, the variance $\lambda_{0}=\operatorname{Var}[X(t)]$ and mean upcrossing rate $v_{0}=\sqrt{\lambda_{2} / \lambda_{0}} / 2 \pi$ of $X(t)$ [5]. From now on, the power spectrum $G_{X}(\omega)$ is assumed to be narrowband.

## 3 Expected value and variance of damage in narrowband process

For a random time-history $x(t)$ of duration $T$, the Palmgren-Miner fatigue damage is:

$$
\begin{equation*}
D(T)=\sum_{i=0}^{N-1} d_{i}=\frac{1}{K} \sum_{i=0}^{N-1} s_{i}^{m} \tag{3}
\end{equation*}
$$

where $N$ is the number of cycles counted in $x(t), d_{\mathrm{i}}=\frac{s_{\mathrm{i}}^{m}}{K}$ is the damage of the $i$-th counted cycle with amplitude $s_{i}$, and computed from the $\mathrm{S}-\mathrm{N}$ curve $s^{m} N_{f}=K$. Though, in a random time-history, fatigue cycles are identified by e.g. the rainflow counting, in a narrowband loading - where every
positive peak is followed by a nearly symmetrical valley - cycles are formed by pairing a peak with the next adjacent valley.

Since, in a random time-history, $N$ and $s_{i}$ are random variables, $D(T)$ is also a random variable. It represents a single value out of an infinite population of damage values that correspond to the infinite ensemble of time-histories that define $X(t)$. The damage $D(T)$ follows a certain probability distribution with expected value $E[D(T)]$ and variance $\operatorname{Var}[D(T)]$.

Following [1,3,6], the expected value and variance of fatigue damage in a narrowband process are:

$$
\begin{align*}
& E[D(T)]=\frac{N}{K}\left(\sqrt{2 \lambda_{0}}\right)^{m} \Gamma\left(1+\frac{m}{2}\right) \\
& \operatorname{Var}[D(T)]=\left[N+2 \sum_{l=1}^{N-1}(N-l) \rho_{d_{0} d_{l}}(l)\right] \frac{\left(2 \lambda_{0}\right)^{m}}{K^{2}}\left[\Gamma(1+m)-\Gamma^{2}\left(1+\frac{m}{2}\right)\right] \tag{4}
\end{align*}
$$

where $N \cong E[N]=v_{0} T$ is the average number of cycles in time $T$. The previous formula of the variance involves the autocorrelation coefficient function of damage:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=\frac{R_{d_{0} d_{l}}(l)-\mu_{d}^{2}}{\sigma_{d}^{2}} \tag{5}
\end{equation*}
$$

in which $R_{d_{0} d_{l}}(l)=E\left[d_{0} d_{l}\right]$ is the autocorrelation function of damage, $\mu_{d}=E[d]$ the expected value and $\sigma_{d}^{2}=\operatorname{Var}[d]$ the variance of damage of one cycle [3,6]:

$$
\begin{equation*}
E[d]=\frac{1}{K}\left(\sqrt{2 \lambda_{0}}\right)^{m} \Gamma\left(1+\frac{m}{2}\right) \quad \operatorname{Var}[d]=\frac{\left(2 \lambda_{0}\right)^{m}}{K^{2}}\left[\Gamma(1+m)-\Gamma^{2}\left(1+\frac{m}{2}\right)\right] \tag{6}
\end{equation*}
$$

In the previous definitions, the quantity $d_{0}=E[d]$ indicates the damage of the first cycle counted in $x(t)$. The coefficient $\rho_{d_{0} d_{l}}(l)$ is bounded as $0 \leq \rho_{d_{0} d_{l}}(l) \leq 1$. It measures the correlation between two damage values $d_{0}$ and $d_{l}$ from two cycles separated by a time lag $\tau=l / v_{0}$. Since in a narrowband process a cycle is paired to each peak and two adjacent peaks are distant $1 / v_{0}$ seconds, the $N$ counted cycles are only defined at discrete times values $l / v_{0}$, with $l$ integer from 0 to $N-1$.

The ratio $\sqrt{\operatorname{Var}[D(T)]} / E[D(T)]$ provides a dimensionless measure of variability and corresponds to the coefficient of variation $(\mathrm{CoV})$ of the damage [3]:

$$
\begin{equation*}
C_{D}=\frac{1}{N} \sqrt{\left[N+2 \sum_{l=1}^{N-1}(N-l) \rho_{d_{0} d_{l}}(l)\right]\left[\frac{\Gamma(1+m)}{\Gamma^{2}\left(1+\frac{m}{2}\right)}-1\right]} \tag{7}
\end{equation*}
$$

This general expression applies to any stationary Gaussian narrowband random process. The value of CoV is a function of the number of counted cycles $N$, of the $\mathrm{S}-\mathrm{N}$ inverse slope $m$, and of the specific expression taken by the autocorrelation coefficient of the damage, $\rho_{d_{0} d_{l}}(l)$.

## 4 Exact solution of the CoV of damage

For a narrowband process, $\rho_{d_{0} d_{l}}(l)$ admits a closed form expression. The autocorrelation function of the damage can indeed be expressed by a Gaussian hypergeometric function [2, pag. 263]:

$$
\begin{equation*}
R_{d_{0} d_{l}}(l)=\frac{\left(2 \lambda_{0}\right)^{m}}{K^{2}}{ }_{2} F_{1}\left(-\frac{m}{2},-\frac{m}{2} ; 1 ; \kappa_{l}^{2}\right) \Gamma^{2}\left(1+\frac{m}{2}\right) \tag{8}
\end{equation*}
$$

where $\kappa_{l}^{2}=\kappa(l)^{2}$ indicates the function $\kappa(\tau)^{2}$ computed at discrete time lags $\tau=l / v_{0}$, with $l$ any positive integer. The quantity $\kappa(\tau)^{2}$ represents the autocorrelation coefficient function of the squared amplitude of the Crandall-Mark envelope [2, pag. 177]. For a narrowband process, it can be approximated as $\kappa(\tau)^{2} \cong \rho_{X}^{2}(\tau)+\left(\rho_{X}^{\prime}(\tau) / 2 \pi v_{0}\right)^{2}$, in which $\rho_{X}^{\prime}(\tau)$ is the first derivative of $\rho_{X}(\tau)$.

After substituting in Eq. (5) the expressions of $R_{d_{0} d_{l}}(l)$ and those in Eq. (6), one obtains the exact formula of the autocorrelation coefficient $\rho_{d_{0} d_{l}}(l)$ (the term $\frac{\left(2 \lambda_{0}\right)^{m}}{K^{2}}$ simplifies):

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=\frac{\Gamma^{2}\left(1+\frac{m}{2}\right)\left[{ }_{2} F_{1}\left(-\frac{m}{2},-\frac{m}{2} ; 1 ; \kappa_{l}^{2}\right)-1\right]}{\left[\Gamma(1+m)-\Gamma^{2}\left(1+\frac{m}{2}\right)\right]} \tag{9}
\end{equation*}
$$

This formula, when inserted into Eq. (7), provides the exact CoV of damage for a stationary Gaussian narrowband process, as a function of $N$ and $m$.

If $m$ is an even integer, a simpler solution yet exists. After writing the hypergeometric function in Eq. (9) as an infinite power series [7], one recognises that, for $m$ even integer, the series becomes a finite summation that simplifies to a polynomial of degree $m$ and with $m / 2$ terms, see Appendix. The equations of $\rho_{d_{0} d_{l}}(l)$ for the first four even integer $m$ values are:

$$
\rho_{d_{0} d_{l}}(l)=\left\{\begin{align*}
\kappa_{l}^{2} & \text { if } m=2  \tag{10}\\
\frac{4}{5} \kappa_{l}^{2}+\frac{1}{5} \kappa_{l}^{4} & \text { if } m=4 \\
\frac{9}{19} \kappa_{l}^{2}+\frac{9}{19} \kappa_{l}^{4}+\frac{1}{19} \kappa_{l}^{6} & \text { if } m=6 \\
\frac{16}{69} \kappa_{l}^{2}+\frac{36}{69} \kappa_{l}^{4}+\frac{16}{69} \kappa_{l}^{6}+\frac{1}{69} \kappa_{l}^{8} & \text { if } m=8
\end{align*}\right.
$$

The first three polynomials coincide with those also given in [3] (though derived in a different way), the only difference lying in the definition of $\kappa_{l}^{2}$ that was taken as $\kappa_{l}^{2}=\rho_{X}^{2}(l)$ - but notice that [3] considered the Cramer-Leadbetter envelope.

Of more interest is to study the relative contribution of each term. For $m=4$, the ratio of second to first term is $\kappa_{l}^{2} / 4$, which shows that for $\kappa_{l}=1$ the second term is one fourth of the first, and it becomes even smaller for $\kappa_{l}<1$ (for example, 0.562 for $\kappa_{l}=0.5$ ). This relative difference becomes more pronounced for larger $m$, see Figure 1: for $m=6$ and 8, the first two terms in $\kappa_{l}^{2}$ and $\kappa_{l}^{4}$ contribute much more to $\rho_{d_{0} d_{l}}(l)$ than the others with higher degree. Not always are the first and second terms the most significant, yet; for example, for $m=10$ the major contribution comes from the second and third terms. Each case then needs to be studied in detail.

## 5 An approximation of the CoV of damage

Equation (10) shows that, for $m=2$, the autocorrelation coefficient of damage is $\rho_{d_{0} d_{l}}(l)=\kappa_{l}^{2}$. Nevertheless, in [1] the range of validity of this expression was incorrectly extended to values of $m$ other than two [4]. Although theoretically not correct, this use of $\rho_{d_{0} d_{l}}(l)$ yielded estimations that deviated not very much from the simulation results of [1]. This surprising outcome suggests that $\tilde{\rho}_{d_{0} d_{l}}(l) \cong \kappa_{l}^{2}$ could well approximate the exact $\rho_{d_{0} d_{l}}(l)$ also for values $m \geq 2$, in the range $2 \leq$ $m \leq 6$. Recalling the definition of $\kappa_{l}^{2}$, the approximation may be written as:

$$
\begin{equation*}
\tilde{\rho}_{d_{0} d_{l}}(l) \cong \rho_{X}^{2}(l)+\left(\frac{\rho_{X}^{\prime}(l)}{2 \pi v_{0}}\right)^{2} \quad \text { for } 2 \leq m \leq 6 \tag{11}
\end{equation*}
$$

When inserted in Eq. (7), this approximation gives a corresponding approximated CoV of damage:

$$
\begin{equation*}
\tilde{C}_{D} \cong \frac{1}{N} \sqrt{\left\{N+2 \sum_{l=1}^{N-1}(N-l)\left[\rho_{X}^{2}(l)+\left(\frac{\rho_{X}^{\prime}(l)}{2 \pi v_{0}}\right)^{2}\right]\right\}\left[\frac{\Gamma(1+m)}{\Gamma^{2}\left(1+\frac{m}{2}\right)}-1\right]} \text { for } 2 \leq m \leq 6 \tag{12}
\end{equation*}
$$

Compared to Eq. (7), the only difference is the use of $\tilde{\rho}_{d_{0} d_{l}}(l)$ in place of $\rho_{d_{0} d_{l}}(l)$ in Eq. (9). This difference simplifies the calculation of CoV , since it does not involve the hypergeometric function in Eq. (9) - instead, $\tilde{\rho}_{d_{0} d_{l}}(l)$ can be computed for example in spreadsheets (as Excel).

The loss in accuracy from using the approximations $\tilde{\rho}_{d_{0} d_{l}}(l)$ and $\tilde{C}_{D}$ is now investigated.

## 6 Benchmark example

This example refers to a narrowband process with rectangular power spectral density, centred at frequency $\omega_{c}=2 \pi f_{c}$ and with constant height $h$ over the frequency range $2 b$. This process has autocorrelation coefficient function $\rho_{X}(\tau)=\cos \left(2 \pi f_{c} \tau\right) \frac{\sin (2 \pi b \tau)}{2 \pi b \tau}$ [5]. The mean upcrossing rate of the process is $v_{0} \cong f_{c}$. A small ratio $b / f_{c}$ (with values $0.05,0.10,0.15$ ) assures that the power spectrum is narrow band; in the following, no restrictions are imposed on $f_{c}$. The S-N slope $m$ takes on integer values from 2 to 6 . The number of cycles $N$ is $1000,10000,100000$. For any given $f_{c}$ and $N$, and since $v_{0} \cong f_{c}$, the relationship $N \cong v_{0} T$ gives the time length $T$ of $x(t)$ that corresponds to $N$.

For this narrowband process, the approximation in Eq. (11) for $m=2$ is:

$$
\begin{equation*}
\tilde{\rho}_{d_{0} d_{l}}(l) \cong \rho_{X}^{2}(l)+\frac{1}{(2 \pi l)^{2}}\left(\cos \left(\frac{2 \pi b}{f_{c}} l\right)-\rho_{X}(l)\right)^{2} \tag{13}
\end{equation*}
$$

Figure 2 compares the approximated $\tilde{\rho}_{d_{0} d_{l}}(l)$ and the exact $\rho_{d_{0} d_{l}}(l)$ autocorrelation coefficient for $m=2,4,6$. The bottom box displays their ratio $r=\tilde{\rho}_{d_{0} d_{l}}(l) / \rho_{d_{0} d_{l}}(l)$. For all $m$, both $\tilde{\rho}_{d_{0} d_{l}}(l)$ and $\rho_{d_{0} d_{l}}(l)$ rapidly decay to zero for $l \leq 5$, and oscillate close to zero as $l$ increases; for $l \geq 5$ they are lower than 0.1 , for $l \geq 10$ they become even smaller and, for this reason, they are not plotted in the figure. At values $l=5$ and its multiples, the function $\rho_{d_{0} d_{l}}(l)$ is very small, but not zero. Based on Figure 2, it may be concluded that both $\tilde{\rho}_{d_{0} d_{l}}(l)$ and $\rho_{d_{0} d_{l}}(l)$ are entirely described by their trend in the region where $l$ spans from 0 to 10 (note that this region is independent of $\omega_{c}$ ).

Looking at lower box of Figure 2, one observes that, for $m=2$, the ratio is unity and the approximated $\tilde{\rho}_{d_{0} d_{l}}(l)$ matches the exact $\rho_{d_{0} d_{l}}(l)$ for any $l$ (and even for the larger $l$ not shown in figure). But for $m=4$ and 6 , the approximation $\tilde{\rho}_{d_{0} d_{l}}(l)$ overestimates $\rho_{d_{0} d_{l}}(l)$; their ratio $r$ increases with $l$, and for $l \geq 10$ it approaches a constant plateau (equal to about 2 for $m=6$ ).

This discrepancy between the two autocorrelation coefficients seems not to cause the same degree of discrepancy between the CoVs of damage. Simulation results in [1], using the same type of narrowband power spectrum, showed that the approximated CoV computed by Eq. (12) overestimates simulations by only $2 \%$ for $m=3$, and by at most $8 \%$ for $m=6$ - an error much lower than the ratio $r=2$ between autocorrelation coefficients.

These smaller errors in CoVs may be attributed to the contribution of each term $(N-l) \rho_{d_{0} d_{l}}(l)$ in the summation of Eq. (7) or (12), which in turn closely depends on the particular decay rate of $\rho_{d_{0} d_{l}}(l)$. When $l$ increases and the ratio $\tilde{\rho}_{d_{0} d_{l}}(l) / \rho_{d_{0} d_{l}}(l)$ also increases (i.e., the approximation
becomes too imprecise), the values of $\tilde{\rho}_{d_{0} d_{l}}(l)$ rapidly decreases towards zero, so they contribute very little to the summation $\sum(N-l) \rho_{d_{0} d_{l}}(l)$. This explanation suggests that only a limited number of terms in the summation is significant - and must be retained indeed - in the calculation of CoV .

This conclusion is confirmed by results showed in the following. For more convenience, Eq. (7) and (12) are rewritten in the form:

$$
\begin{equation*}
\tilde{C}_{D}^{(U)} \cong \frac{1}{\sqrt{N \cdot A(m)}} \sqrt{\left\{1+2 \sum_{l=1}^{U}\left(1-\frac{l}{N}\right) \rho_{d_{0} d_{l}}^{(*)}(l)\right\}} \tag{14}
\end{equation*}
$$

in which the upper limit $U$ of the summation is made to vary from 1 to $N-1$. Parameter $A(m)$ is defined in Appendix. Symbol $\rho_{d_{0} d_{l}}^{(*)}(l)$ is used to indicate either $\rho_{d_{0} d_{l}}(l)$ (exact) or $\tilde{\rho}_{d_{0} d_{l}}(l)$ (approximated).

For $U=N-1$, the formula coincides with the exact solution in Eq. (7) if $\rho_{d_{0} d_{l}}(l)$ replaces $\rho_{d_{0} d_{l}}^{(*)}(l)$, or it coincides with the approximation in Eq. (12) if $\tilde{\rho}_{d_{0} d_{l}}(l)$ replaces $\rho_{d_{0} d_{l}}^{(*)}(l)$. For $U<$ $N-1$, the formula always introduces an approximation that depends on the number of terms $U$ considered in the summation. The loss of accuracy due to the approximation in Eq. (12), instead, depends on the fact that $\rho_{d_{0} d_{l}}(l)$ is replaced by $\tilde{\rho}_{d_{0} d_{l}}(l)$.

### 6.1 Effect of the number of terms $U$ on the exact solution

Figure 3 displays the relative error $\varepsilon=\tilde{C}_{D}^{(U)} / C_{D}-1$ as a function of $U$, by using $\rho_{d_{0} d_{l}}(l)$ in Eq. (14) to compute $\tilde{C}_{D}^{(U)}$. The three lines for different values of $N$ are very close, though not exactly overlapped; this means that the approximation in $\tilde{C}_{D}^{(U)}$ is almost independent of the number of counted cycles. This outcome may be explained by considering the behaviour of the summation: at small $l$, the first few terms simplify as $\left(1-\frac{l}{N}\right) \approx 1$ regardless of $N$; at increasing $l$, the terms become more dependent on $N$, but they multiply $\rho_{d_{0} d_{l}}^{(*)}(l)$ that is almost zero for $l>10$.

In Figure 3, for a given value of $m$, the lines shift upward as $b / f_{c}$ increases (i.e., as the random process becomes less narrow band), the change being more pronounced at small $U$. For all the three values of $b / f_{c}$, the lines follow practically the same trend for each value of $m$, except for almost unnoticeable differences in the region close to the origin. The figure makes clear that it is sufficient to sum very few terms (about $U=10$ ) for the approximated CoV to approach the exact one, with an error of less than $10 \%$.

### 6.2 Effect of the approximated autocorrelation

Figure 4 displays the same results as Figure 3, though obtained with the approximation $\tilde{\rho}_{d_{0} d_{l}}(l)$ used in place of $\rho_{d_{0} d_{l}}(l)$. This introduces an additional error, although the trends remain almost identical to the previous ones. While a change of $N$ has almost no effect (the lines are again practically overlapped), an increase in the PSD bandwidth makes the curves shift upward, that is, a less narrowband process requires a lower number of terms $U$ for the summation to converge. As already observed in [1], the approximation decreases its accuracy as $m$ becomes larger, but the error remains lower than $10 \%$.

## Appendix

The autocorrelation coefficient in Eq.(9) can be written also as:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=A(m) \cdot\left[{ }_{2} F_{1}\left(-\frac{m}{2},-\frac{m}{2} ; 1 ; \kappa_{l}^{2}\right)-1\right] \quad, \quad A(m)=\frac{\Gamma^{2}\left(1+\frac{m}{2}\right)}{\left[\Gamma(1+m)-\Gamma^{2}\left(1+\frac{m}{2}\right)\right]} \tag{15}
\end{equation*}
$$

where $A(m)$ is a parameter that only depends on $m$. Since the autocorrelation is less than unity, $\kappa_{l}^{2} \leq$ 1, the hypergeometric function becomes a power series [7, pag. 384]:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=A(m)\left[\left(\sum_{j=0}^{\infty} \frac{(-m / 2)_{j}(-m / 2)_{j}}{(1)_{j}} \frac{\kappa_{l}^{2 j}}{j!}\right)-1\right] \tag{16}
\end{equation*}
$$

in which $(y)_{j}$ is the Pochhammer symbol for the rising factorial [7]. Since it is $j!=\Gamma(1+j),(1)_{j}=$ $\Gamma(1+j)$, and also $(-m / 2)_{0}=1$ for the first term, the infinite series simplifies as:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=A(m) \sum_{j=1}^{\infty} \frac{(-m / 2)_{j}(-m / 2)_{j}}{\Gamma^{2}(1+j)} \kappa_{l}^{2 j} \tag{17}
\end{equation*}
$$

It can be demonstrated that $(-m / 2)_{j}=(-1)^{j}(m / 2)^{\underline{j}}$, where $(y)^{\underline{j}}$ denotes the falling factorial [7]. Since also the falling factorial can be expressed by a gamma function [7], the previous power series turns into:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=A(m)\left(\sum_{j=1}^{\infty} \frac{\Gamma^{2}\left(1+\frac{m}{2}\right)}{\Gamma^{2}(1+j) \Gamma^{2}\left(1+\frac{m}{2}-j\right)} \kappa_{l}^{2 j}\right) \tag{18}
\end{equation*}
$$

If $m$ is an even integer, the series terminates at $m / 2$ and becomes a polynomial [7, pag. 385]:

$$
\begin{equation*}
\rho_{d_{0} d_{l}}(l)=A(m)\left(\sum_{j=1}^{m / 2} \frac{\Gamma^{2}\left(1+\frac{m}{2}\right)}{\Gamma^{2}(1+j) \Gamma^{2}\left(1+\frac{m}{2}-j\right)} \kappa_{l}^{2 j}\right) \tag{19}
\end{equation*}
$$

The expression for the first four even integers for $m$ values are reported in Eq. (10).

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## Supplementary material

A spreadsheet (Excel file) is provided with calculation of relative difference between approximated and exact CoV of damage.

Figures


Figure 1. Comparison between all terms and entire expression of $\rho_{d_{0} d_{l}}(l)$ for $m=6$ and 8 .


Figure 2. Autocorrelation coefficient of damage: approximated $\tilde{\rho}_{d_{0} d_{l}}(l)$ versus exact $\rho_{d_{0} d_{l}}(l)$, for three inverse slopes $m=2,4,6$. Bottom figures: ratio $r=\tilde{\rho}_{d_{0} d_{l}}(l) / \rho_{d_{0} d_{l}}(l)$. Straght lines between markers are only for graphical purposes.


Figure 3. Relative difference $1-\tilde{C}_{D}^{(U)} / C_{D}$ as a function of the number of terms $U$ in the summation of Eq. (14), for different ratios $b / f_{c}$ and S-N slopes $m=2,4,6$.


Figure 4. Relative difference $1-\tilde{C}_{D} / C_{D}$ between approximated and exact CoV of damage, as a function of the number of terms $U$ in the summation of Eq. (14), for different ratios $b / f_{c}$ and S-N slopes $m=2,4,6$.

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## Declaration of interests

$\boxtimes$ The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.
$\square$ The authors declare the following financial interests/personal relationships which may be considered as potential competing interests:

