SOME STUDIES IN FILTERING OF ATMOSPHERIC TURBULENCE
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SOME STUDIES IN FILTERING OF ATMOSPHERIC TURBULENCE

by

Cheong Koo Lee

December 1984

Thesis Advisor: J. V. Healey

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Some Studies in Filtering
of
Atmospheric Turbulence

by

Cheong Koc Lee
Lieutenant Colonel, Republic of Korea Army
B.S., Korea Military Academy, 1972

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This study, assuming stationary Gaussian turbulence model, investigates the effect on the crossing frequency of different spectral functions: von Karman, Kaimal and Teunissen for the x and z directions with five filters: ideal band-pass, ideal low-pass, "quadratic-type", "sine-type" and the Hanning. The filters have a much greater effect than the spectral functions. The estimated crossing frequency variation is as much as 50 percent among the quadratic-type, low-pass and sine-type filters. The Hanning filtering predicts crossing rates up to thirty times, and the ideal one decade wide band-pass filtering predicts rates of eight times, higher than the ideal low-pass filtering. The variation, between the x and z direction, is less than 10 percent for the von Karman spectrum, and over 40 percent for the Teunissen one. Keywords include: . . . . . . . . . . . . . . . . . . . .
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I. INTRODUCTION

Most flows occurring in nature and in engineering applications are turbulent. In the earth's boundary layer, differential heating of the atmosphere produces pressure gradients, which are subsequently modified by the rotation of the earth, causing a complex velocity field. In this boundary layer the wind speed decreases as the surface is approached due to both the frictional drag of the surface and the drag of all bodies protruding into the air flow. These retarding forces are transmitted through the layer by shear forces and by the exchange of momentum due to the vertical movement of the air. The process of momentum exchange between layers is the mechanism leads to the generation and decay of eddies which are termed turbulence. The resulting mixing of the air produces, along all three orthogonal axes, fluctuations in wind speed, commonly called gusts, which vary in size in both time and space.

The effects of this atmospheric turbulence has been of continuing concern to the aircraft or structure designer. Typical turbulence related problems are: the effects of turbulence on the fatigue life of the structure; the performance of control systems in turbulence and the determination of ultimate structural strength required to accept unsteady loads induced by turbulence. In an attempt to solve these problems, a number of statistical models of turbulence, which endeavour to describe the turbulence in terms of as few parameters as possible, have been proposed since early in this century. To analyze these problems, one needs to know the crossing frequency, which is the frequency with which a random function (here the filtered wind speed) crosses a prescribed value defined by a certain averaging time, say the hourly mean.
The crossing frequency depends largely on whether or not the random function is filtered, the type of filter and to a lesser extent, the spectral density function. The effects of type of filter used and spectral density expression will be discussed in detail later. The spectral density functions have been proposed by Dryden [Ref. 1], von Karman [Ref. 2], Kaimal [Ref. 3] and Teunissen [Ref. 4]. The Dryden expression makes mathematical analysis simple but is much less accurate than the others. The von Karman spectral function was recommended by the Engineering Sciences Data Unit (E.S.D.U.) [Ref. 5] and this expression was originally postulated for isotropic turbulence. The effect of departure from isotropic turbulence near the ground is allowed for by the variation with height and surface roughness of the appropriate variance \( \sigma \) and length scale parameter \( L_\eta \), since they typify the intensity and size of eddies constituting turbulence. The Kaimal expression, which is frequently used, was obtained recently for the surface layer over flat, uniform, relatively featureless terrain in Kansas. The Teunissen model, which is a modified Kaimal one, was obtained for the generally rougher gross features of the upstream terrain.

In the following discussion, we will review turbulence models and spectral density functions. The spectral density \( S(n) \), in non-dimensional form, is a function of the dimensionless parameter \( nL_\eta/U \), where \( n \) is frequency and \( L_\eta \) is the length scale of the turbulence and \( U \) is the mean hourly wind speed. E.S.D.U. [Ref. 5] gives empirical expressions for the length scale obtained by analysing its collection of world-wide turbulence data. Finally, for given values of \( nL_\eta/U \), we will estimate the crossing frequencies with von Karman, Kaimal and Teunissen spectral expressions.
II. TURBULENCE MODELS

A. DISCRETE GUSTS MODEL

Powell and Connell [Ref. 6] defined gusts as constituting any series of discrete velocity-time events that can be defined from a turbulence time series according to some extrinsic criterion. There are two fundamentally different treatments of gust time; one is that the gust time is arbitrarily fixed and the other is that the gust time varies. Examples of this latter type of gust definition, shown in Figure 2.1, represent a sample of wind fluctuation in the form of a wind-component time series.

The GUSTO and GUSTI models define gust events in terms of gust amplitudes and characteristic times. Definitions of amplitudes and times differ for the two models. The GUSTO model can be completely specified in terms of a positive peak amplitude $+A_0$, and the time interval $+T_0$ between zero crossings on either side. It can also be specified in terms of a negative peak amplitude $-A_0$ and the corresponding time interval $-T_0$. Both definitions are expected to yield similar statistics. Powell and Connell combine both positive and negative values into one set for their analysis.

The GUSTI model can be specified in terms of a positive amplitude $+A_1$, which is the peak-to-peak amplitude between adjacent minima and maxima, and a time interval $+T_1$ between the minima and the maxima; the positive sign indicates a positive rate of change in the variable. A comparable definition can be made in terms of amplitude $-A_1$ and time $-T_1$, where the negative sign indicates a negative rate of change in the variable.
One can find the impulse function of Equation (4.9) by inverse Fourier transform, i.e.,

\[
 h_4(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left( n^2 + n^2 \right)^{1/2} \text{e}^{j2\pi nt} \, dn = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left( n^2 + n^2 \right)^{1/2} \text{csc}2\pi nt \, dn + \frac{1}{2\pi} \int_{-\infty}^{\infty} \left( n^2 + n^2 \right)^{1/2} (j\sin2\pi nt) \, dn
\]  

(4.10)

The second term of above equation is zero, since, it is an odd function. Thus Equation (4.10) becomes

\[
 h_4(t) = \frac{1}{\pi} \int_{-\infty}^{\infty} \left( n^2 + n^2 \right)^{1/2} \cos2\pi nt \, dn
\]

or

\[
 h_4(t) = \frac{1}{\pi} K_0(n_c t)
\]

(4.11)

where \( K_0 \) is the modified Bessel function.

The functions \( h_4(t) \) and \( F_4(n) \) are shown in Figure 4.1 and Figure 4.2.

The cut-off frequencies are defined formally as the frequencies at which the filters reach the first zero. But, when a real filter is used, we must find some equivalent cut-off frequency, which is defined as the cut-off frequency of an equivalent ideal filter whose area is equal to that of the real filter. [Ref. 11] Greenway [Ref. 12] and Powell and Connell [Ref. 6] have used the value at the half-power (3dB) point of the filter as the cut-off frequency. Vinnichenko et al. [Ref. 11] defined the equivalent cut-off frequency as

\[
 n_c = \int_{0}^{\infty} |F(n)| \, dn
\]

(4.12)
The corresponding transfer function $F_3(n)$ has the form

$$F_3(n) = \left(\frac{\sin(\pi T n)}{\pi T n}\right)^2 \frac{\pi^2}{(\pi^2 - (\pi T n)^2)^2}$$

(4.8)

The advantage of $F_3(n)$ over $F_2(n)$, is that it has much smaller side maxima.

Another commonly used filter function is the quadratic filter function given by

$$F_+(n) = \frac{1}{n_c^2 + n^2}$$

(4.9)
Figure 4.1 Time Function \( h_1(t) \), \( h_2(t) \), \( h_3(t) \) and \( h_4(t) \).

The function \( h_2(t) \) and \( F_2(n) \) are shown in Figure 4.1 and Figure 4.2 respectively. The figure shows that \( F_2(n) \) is a low-frequency filter with cut-off frequency \( n_c = 1/T \). The shape of this filter shows that frequencies above \( n_c \) are transmitted nonuniformly and those below \( n_c \) are completely suppressed.

The impulse response function \( h_3(t) \), called the smoothed moving average is:

\[
h_3(t) = \begin{cases} 
\frac{1 + \cos(2\pi/T)t}{T} & \text{when } -T/2 \leq t \leq T/2 \\
0 & \text{when } |t| > T/2 \end{cases} \quad (4.7)
\]
A. FILTER FUNCTIONS

It is clear that the quality of the crossing frequency estimates obtained by means of Equation (4.2) will depend strongly on the form of the filter function $F(n)$ and, hence, on the selection of the time function $h(t)$. Thus we will consider some examples of the function $h(t)$ and filter function $F(n)$ corresponding to them. Let the time function be given by

$$h_1(t) = \frac{2}{T} \sin \left( \frac{2\pi t}{T} \right)$$  \hspace{1cm} (4.3)

If we take Fourier transform, the Equation (4.3) becomes

$$F_1(n) = \begin{cases} 1 & \text{when } |n| < 1/T \\ 1/2 & \text{when } |n| = 1/T \\ 0 & \text{when } |n| > 1/T. \end{cases}$$  \hspace{1cm} (4.4)

Graphs of the functions $h_1(t)$ and $F_1(n)$ are shown in Figure 4.1 and Figure 4.2 respectively and they represent an ideal band-pass filter.

The simple impulse response function $h_2(t)$ is the ordinary moving average:

$$h_2(t) = \begin{cases} 1/T & \text{when } -T/2 \leq t \leq +T/2 \\ 0 & \text{when } |t| > T/2 \end{cases}$$  \hspace{1cm} (4.5)

The corresponding filter function $F_2(n)$ ($F_2(n) = H_2(n)^2$), where $H_2(n)$ is the Fourier transform of the function $h_2(t)$, has the form

$$F_2(n) = \left( \frac{\sin \pi n}{\pi n} \right)^2$$  \hspace{1cm} (4.6)
IV. CROSSING FREQUENCIES

The instantaneous horizontal wind speed is considered to be composed of a mean longitudinal component $U$ plus fluctuating component $v_i$, where the subscript $i$ designates the $x$, $y$, or $z$ component in a coordinate system with $x$ oriented along the mean wind vector and $z$ upwards. Then the wind speed as a function of time is given by

$$ V(t) = U + v_i(t) \tag{4.1} $$

The average frequency of positive-slope level crossing $N_{oi}$, with which the wind speed fluctuations exceed their zero value, for a Gaussian distribution of turbulence, is given by

$$ N_{oi} = \left[ \int_{n_c}^{n_c^2} F(n) S_i(n) \, dn \right]^{1/2} \left[ \int_{n_c}^{n_c^2} F(n) S_i(n) \, dn \right] \tag{4.2} $$

where $n_c$ is cut-off frequency, $i$ is $u$, $v$, or $w$ and $F(n)$ is a filter function.

The value of $N_{oi}$ depends on the mean wind speed $U$, $L_i$ and turbulence intensity $\sigma_i^2/U$, which is a measure of the magnitude of turbulence fluctuations and defined as the ratio of the standard deviation of the instantaneous fluctuating velocity component to the mean wind speed averaged over arbitrary time, usually hourly, and depends only on the height $Z$ and the terrain roughness $z_o$, in a stable atmosphere.
function of the gust velocity can be found by integration, i.e.,

\[ P = \int_{-\infty}^{\infty} p(i) \, di \]  \hspace{1cm} (3.9)

In practice, atmospheric turbulence contains patches of a significantly non-Gaussian nature (particularly in the lower 30m) when larger gusts and longer lulls may occur more frequently than indicated by the Gaussian distribution. Kaimal et al. [Ref. 10] observed that the assumption of a stationary Gaussian process has validity only for the filtered data, not for the unfiltered time series.
where \( f = nL_z/U \) and \( u_\ast \) is friction velocity. These expressions were derived from the data which were obtained from a horizontal array of tower-mounted propeller anemometers \((z=11\text{m})\) during a five-hour period for which the mean wind direction was virtually perpendicular to the main span of the array, in the city of Toronto, Canada.

As for the reason for the higher spectral energies found by Teunissen in the low-frequency region of the spectra in comparison with the Kaimal values which was measured in Kansas, this is not entirely obvious, apart from the rougher terrain for Teunissen experiment. Teunissen has suggested that the power spectra over a wide range of terrain types may possibly be represented by using above expressions with appropriate values of such 'terrain scaling' parameters.

B. PROBABILITY DENSITY

In general, a knowledge of the spectral density of a random process does not enable us to determine its probability density or distribution. However, a common assumption which is reasonable in many applications is that atmospheric turbulence is a 'normal' or Gaussian process, as discussed above, with a probability density function for which

\[
p(i) = \frac{1}{\sigma_i \sqrt{2\pi}} \exp\left[-\frac{i^2}{2\sigma_i^2}\right]
\]

(3.8)

where \( i = u(t), v(t) \) or \( w(t) \) are wind-speed fluctuations, which have a zero mean. Note that Equation (3.8) depends only on the standard deviation of the gust velocity. Thus, if the probability distribution of \( \sigma \) is known, the distribution
Another commonly used spectral expression is the Kaimal one; [Ref. 3]

\[
\frac{nS_i(n)}{\sigma_i^2} = \frac{0.164(f/f_*)}{1+0.164(f/f_*)^{3/5}}
\]

(3.4)

where \(nS(n)\) = logarithmic power spectral density
\(\sigma_i^2\) = variance of \(i\)
\(f\) = reduced frequency
\(f_*\) = reduced frequency at the intercept of the extrapolated inertial subrange slope with the \(nS_i(n)/\sigma_i^2=1\) line; or in our notation, \(f_* = 0.041z/L_i\).

The Kaimal expression is more common in the meteorological literature and was obtained as a best-fit to surface-layer measurements over uniform, flat, relatively featureless terrain.

Teunissen [Ref. 4] observed that von Karman model appears to be somewhat better than the Kaimal model at low frequencies. The Kaimal model largely underestimates the spectral content at these frequencies for all components \((x, y, \text{and } z)\). On the other hand, the Kaimal model shape appears to be better than that of the von Karman model.

Teunissen has proposed modified Kaimal spectral expressions, given by

\[
\frac{nS_u(n)}{u_*^2} = \frac{105f}{(0.44+33f)^{5/3}}
\]

(3.5)

\[
\frac{nS_v(n)}{u_*^2} = \frac{17f}{(0.38+9.5f)^{5/3}}
\]

(3.6)

\[
\frac{nS_w(n)}{u_*^2} = \frac{2f}{0.44+5.3f^{5/3}}
\]

(3.7)
Spectral functions of atmospheric turbulence provide information on the frequency distribution of the kinetic energy of the various fluctuating velocity components. Used in conjunction with certain transfer functions, they provide information about the dynamic loading on, and response of, building and aircraft structures in the atmospheric wind.

A considerable number of measurements of the power spectra of gust velocities in the near-neutral atmosphere, or strong wind conditions, at varying heights and for different terrains are available. The von Karman spectral expressions, which were exclusively used by E.S.D.U. [Ref. 5], for each velocity component (x, y and z direction) are given by

\[
\frac{nS_u(n)}{\sigma_u^2} = \frac{4\bar{n}_u}{(1+70.8\bar{n}_u^2)^{3/6}} \tag{3.1}
\]

\[
\frac{nS_v(n)}{\sigma_v^2} = \frac{4\bar{n}_v(1+755.2\bar{n}_v^2)}{(1+283.2\bar{n}_v^2)^{3/6}} \tag{3.2}
\]

\[
\frac{nS_w(n)}{\sigma_w^2} = \frac{4\bar{n}_w(1+755.2\bar{n}_w^2)}{(1+283.2\bar{n}_w^2)^{3/6}} \tag{3.3}
\]

where \(\bar{n}_u = L_u n/U\), \(\bar{n}_v = L_v n/U\), \(\bar{n}_w = L_w n/U\) and \(L_i\) is integral length scale which is a function only of the terrain roughness and height above ground for the x and y directions; for the z direction it is a function of elevation only. \(\sigma_i^2\) is the variance of the wind velocity fluctuations about the hourly mean. These equations are in common use in the engineering literature and have the advantage that the integral length scale \(L_i\) are treated as 'free' scaling parameters which are chosen to match the estimated scales for a particular height and terrain type, while maintaining constant spectral shape.
III. SPECTRAL DENSITY AND PROBABILITY DENSITY

A. SPECTRAL DENSITY

In the field of mechanical and electrical oscillations, a large number of phenomena are governed by equations of the form

\[ m \frac{d^2y}{dt^2} + c \frac{dy}{dt} + ky = f(t) \]

where, m, c and k are constants; f(t) is a given forcing function and y(t) represents the response of the system as a function of the time t.

If the above time dependent force f(t) is periodic, it can be expressed in terms of a Fourier series; this series represents the sum of a large number of forces of different amplitudes and frequencies. All elastic bodies have natural frequencies, and if this force is applied to an elastic system, and the amplitudes of the components near a natural frequency are not very small, then this force will drive the body into resonance. The body will then go through a very large number of stress cycles in a short period of time, possibly leading to fatigue failure.

To have stationary properties, a random signal must be assumed to continue over an infinite time, and in such a case neither the real nor the imaginary part of the Fourier transform converges to a steady value. In this case, we use the spectral density function, which has no convergence difficulty and which is applicable to a whole class of similarly generated functions.
behave like exp(-x) rather than exp(-x^2), as predicted by the Gaussian distribution [Ref. 8]. Recently Reeves, et al. [Ref. 9] have discussed in great detail a non-Gaussian model. On the other hand, References (6) and (10) indicate that filtered wind speeds (particularly with a band-pass 5-50 Hz filter) is reasonably Gaussian in character. In the present work, the Gaussian model is used exclusively.

The statistical quantities of most frequent interest are the mean, variance, probability density, autocorrelation function, power spectral density and crossing frequency. The power spectral shapes usually assumed are those proposed by von Karman, Kaimal and Teunissen. The crossing frequency with these three spectral expressions will be studied in more detail later.
form characterized by three parameters, the gust velocity standard deviation (σ), the scale length (L), and the averaged speed (U).

3) Each of the three gusts components is a Gaussian process.

The assumptions of the Gaussian model make it possible to calculate the statistics of any structure response for each region of turbulence as functions of the parameters L and σ of that region. Thus, the assumptions of structure linearity and the Gaussian nature of turbulence permit their evaluation with a minimum of difficulty. These results will be dependent upon the assumed values of L and σ along with the characteristics of the structure dynamics.

The continuous model is used primarily to evaluate response statistics for selected conditions in continuous turbulence. For this application both the scale length and standard deviation of the turbulence as well as the structure characteristics are fixed at values representative of certain conditions which could reasonably be expected to occur in service.

The three assumptions made above need some reconsiderations. The first assumption stated that the turbulence is stationary and homogeneous and the dimensions of structures are much smaller than the scale lengths of the gusts components. These conditions are not always satisfied. The second assumption of the power spectral model is valid at low altitudes, but is not so certain at high altitudes, the problem made being more difficult by a lack of data at the latter altitudes. The third assumption stated that the turbulence is a Gaussian process. However, some experimental data indicate that the Gaussian turbulence model significantly underestimates the frequency of occurrence of high gust velocities [Ref. 7]. Furthermore, peak gust velocity cumulative probabilities of exceedance observed in atmospheric turbulence
sufficient damping, that each encounter with one of these gusts results in a single significant response peaks.

This model is typically used to estimate ultimate strength requirements, however, it is not a satisfactory one for all aspects of the design problem. For example, its application in areas such as structural fatigue, control system performance, or even extreme responses which involve lightly damped modes is highly questionable. In most instances turbulence does not occur as discrete gusts but as a continuous random disturbance. Furthermore, this model neglects most of the dynamic characteristics of the vehicle. Thus, although the necessity of evaluating the responses of a proposed structure to discrete gusts is still recognized as an important part of the design procedure, the use of the discrete model to calculate most response statistics has largely given way in recent years to the use of turbulence models which attempt to take both the dynamic characteristics of the structure and the continuous nature of turbulence into consideration. This is known as the continuous or power spectral model.

B. CONTINUOUS MODEL

The basic idea of continuous model is that atmospheric turbulence can be represented by a continuous stochastic process which acts as a disturbing influence on the structure. The principal assumptions for this model are

1) Each encounter of an structure with continuous atmospheric turbulence can be modeled as a deterministic linear system perturbed by three independent stationary stochastic processes, which represent the longitudinal, lateral and vertical gusts components.

2) The spectral density of each random process has a
The discrete model treats turbulence as a series of isolated gusts and the basic assumptions are

1) Atmospheric turbulence can be modeled as a collection of isolated gusts randomly distributed along the structure.

2) Gusts have random magnitude but fixed shape.

3) The structure is a deterministic linear system with
Figure 4.3 Effects of Cut-off Frequencies.

According to the Equation (4.12), the cut-off frequencies depend on the filtering function. The effects of cut-off frequency on the crossing frequencies are shown in Figure 4.3, which shows that the higher the cut-off frequency leads to lower zero crossing rates.
B. CALCULATION OF CROSSING FREQUENCIES

In this section the frequency of zero crossings are estimated using von Karman, Kaimal and Teunissen spectral density functions with various filter functions which we have discussed above.

1. **Using the von Karman Spectral Density Function**

Introducing the von Karman spectral density function for the x-direction $S_u(n)$ into Equation (4.2) yields

$$ N_{ox} = \left[ \int_{n_{c1}}^{n_{c2}} F(n) \frac{dn}{n} \right]^{1/2} \int_{n_{c1}}^{n_{c2}} \frac{F(n) \, dn}{(1+70.8n^2)^{5/6}} $$

(4.13)

For numerical calculation, set $y=n/n_{c1}$ and $D=n_{c2}/10n_{c1}$ and Equation (4.13) transformed to

$$ \tilde{N}_{ox} = \tilde{n}_{c1} \left[ \int_{1.0}^{D} \frac{y^2 \, dy}{(1+70.8\tilde{n}_{c1}^2 y^2)^{5/6}} \right]^{1/2} \int_{1.0}^{D} \frac{dy}{(1+70.8\tilde{n}_{c1}^2 y^2)^{5/6}} $$

(4.14)

where $\tilde{N}_{ox}$ is the dimensionless frequency of positive-slope level crossings for the x direction $N_{ox}L_u/U$. Equation (4.14) is for the ideal band-pass filter function of $D$ decades filter width.

The upper integral of Eq. (4.13) will not converge as $n_{c2}$ goes to infinity because the empirical expression for the turbulence spectrum employed does not account for the high-frequency range where viscous dissipation damps out turbulence fluctuations. One can achieve convergence by use of a suitable filter function. Introducing Equation (4.9) into Equation (4.13) yields

$$ \tilde{N}_{ox} = \tilde{n}_{c1} \left[ \int_{0}^{\infty} \frac{y^2 \, dy}{(1+70.8\tilde{n}_{c1}^2 y^2)^{5/6}(1+y^2)} \right]^{1/2} \int_{0}^{\infty} \frac{dy}{(1+70.8\tilde{n}_{c1}^2 y^2)^{5/6}(1+y^2)} $$

(4.15)
If we take \( F_2(n) \), here called the sine filter function, instead of quadratic filter, with the cut-off frequency \( n_c = 0.44/T \) which Greenway [Ref. 12] has used, and substitute into Equation (4.6), we find

\[
F_2(n) = \sin^2(0.44\pi n/n_c)/(0.44\pi n/n_c)^2.
\]

Introducing Equation (4.16) into Equation (4.13) and setting \( y = 0.44\pi n/n_c \) yields

\[
\tilde{N}_o \approx \frac{\tilde{n}_c}{0.44\pi} \left\{ \frac{\int_0^\infty \sin^2(y) \, dy}{\left[ 1 + 70.8 \left( \frac{\tilde{n}_c}{0.44\pi} \right)^2 \right]^{5/6}} \right\}^{1/2}
\]

If we use \( F_3(n) \), which is the Hanning frequency window, and equate cut-off frequency \( n_c = 0.375/T \) as derived by Vinnichenko et al. [Ref. 11], then substitution into Equation (4.8) gives

\[
F_3(n) = \left( \frac{\sin(0.375\pi n)}{0.375\pi n} \right)^2 \frac{\pi^4}{\left( \pi^2 - (0.375\pi n)^2 \right)^2}
\]

Substituting Equation (4.18) into Equation (4.13) and setting \( y = 0.375\pi n/n_c \) and \( \tilde{\gamma}_c = \tilde{n}_c/0.375\pi \) yields

\[
\tilde{N}_o \approx \frac{\tilde{n}_c}{\tilde{\gamma}_c} \left\{ \frac{\int_0^\infty \sin^2(y) \, dy}{\left[ 1 + 70.8 \gamma_c^2 (\pi^2 - y^2)^{5/6} \right]} \right\}^{1/2}
\]
The results of numerical calculations of Eqs. (4.14), (4.15), (4.17) and (4.19) are given in Table I. The plots for above equations are shown in Figure 4.4. The plots showing how well these crossing frequencies coincide depend on the length scale, mean wind speed and filter functions.

The von Karman spectral density function for the z-direction is given by Equation (3.3). The equation for the ideal band-pass filter can be obtained by substituting Equation (3.3) into Equation (4.2) and is given by
\[ \tilde{N}_{ox} = \tilde{N}_{c1} \left\{ \int_{0}^{D} \frac{(1+755.2 \tilde{N}_{c1} y^2) y^2 dy}{(1+283.2 \tilde{N}_{c1} y^2)^{1/2}} \right\}^{1/2} \]

\[ \left(1+755.2 \tilde{N}_{c1} y^2 \right) \frac{dy}{(1+283.2 \tilde{N}_{c1} y^2)^{1/2}} \int_{0}^{D} \]

Figure 4.4 Crossing Frequencies with von Karman Spectral Expression for the x-direction.
Using the same procedure as for the x-direction, the z-direction crossing frequency for the quadratic filter function is found to be

\[ N_{0z} = \eta_c \left( \frac{\int_0^\infty \frac{(1 + 755.2 \eta_c^2 y^2) y^2 dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (1 + y^2)} }{\int_0^\infty \frac{(1 + 755.2 \eta_c^2 y^2) dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (1 + y^2)} } \right)^{1/2} \]  \hspace{1cm} (4.21)

and, for the sine filter function, if one defines \( \eta_c / 0.44\pi = \tilde{\eta}_c \) the crossing frequency for the z-direction becomes

\[ N_{0z} = \tilde{\eta}_c \left( \frac{\int_0^\infty \frac{[1 + 755.2 (\eta_c y)^2] \sin^2 (y) dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (1 + y^2)} }{\int_0^\infty \frac{[1 + 755.2 (\eta_c y)^2] \sin^2 (y) / y^2 dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (1 + y^2)} } \right)^{1/2} \]  \hspace{1cm} (4.22)

Introducing filter function \( F_3 (\eta) \) into Equation (4.20) and setting \( y = 0.375 \pi n / n_c \) and \( \eta_c / 0.375 \pi = \tilde{\eta}_c \) yields

\[ N_{0z} = \tilde{\eta}_c \left( \frac{\int_0^\infty \frac{[1 + 755.2 (\eta_c^2 y^2)] \sin^2 (y) dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (\pi^2 - y^2)^2} }{\int_0^\infty \frac{[1 + 755.2 (\eta_c^2 y^2)] \sin^2 (y) / y^2 dy}{(1 + 283.2 \eta_c^2 y^2)^{1/6} (\pi^2 - y^2)^2} } \right)^{1/2} \]  \hspace{1cm} (4.23)
TABLE II  
Crossing Frequencies (von Karman z-direction)

<table>
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<tr>
<th>( \tilde{f}_c )</th>
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<th>QUAD</th>
<th>SINE</th>
<th>HANNING</th>
</tr>
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<tr>
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<td>0.4686</td>
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<tr>
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<td>0.150</td>
<td>0.1044</td>
<td>26.1641</td>
</tr>
<tr>
<td>0.175</td>
<td>0.6454</td>
<td>0.163</td>
<td>0.1144</td>
<td>30.5238</td>
</tr>
<tr>
<td>0.220</td>
<td>0.8059</td>
<td>0.185</td>
<td>0.1320</td>
<td>38.3716</td>
</tr>
<tr>
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<td>1.1813</td>
<td>0.297</td>
<td>0.2188</td>
<td>87.2036</td>
</tr>
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<td>0.3375</td>
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<td>10.7948</td>
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</tr>
<tr>
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<td>14.572</td>
<td>11.6748</td>
<td>---</td>
</tr>
<tr>
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<td>12.5228</td>
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</table>

The results of numerical evaluations of Eqs. (4.20), (4.21), (4.22) and (4.23) are listed in the Table II. The plots for above equations are shown in Figure 4.5.

For comparison, the crossing frequencies with von Karman spectral expression for the x and z directions are plotted in Figure 4.6. The crossing frequency for the z direction is less than the x direction except ideal band-pass filter case, in which the frequencies are identical for both directions.

The crossing frequency plots presented in Figures 4.4 - 4.6 offer a detailed view of how the crossing frequency depends on the filter function. Thus, in designing a system, the type of the filter has to be chosen carefully to match the behavior of the particular system.  

32
2. Using the Kaimal Spectral Density Function

From Equation (3.4), the asymptotic spectral behavior can be written as

\[
\frac{nS_f(n)}{\sigma_i^2} = \begin{cases} 
(f/f_o)^{3/2} & ; f \gg f_o \\
0.164(f/f_o) & ; f \ll f_o 
\end{cases} \tag{4.24a}
\]

\[
(4.24b)
\]
VON KARMAN (X AND Z DIRECTION)

Figure 4.6 Crossing Frequencies with von Karman Spectral Expression for the x and z-direction.

The expression for the low frequency behavior of the spectrum is given

\[
\frac{nS_i(n)}{\sigma_i^2} = \left( 4 \frac{L_i}{z} \right) f
\]

(4.25)

where \( L_i \) represents the length scale. Equating Equation (4.25) and Equation (4.24b) becomes

\[ \frac{L_i}{z} = 0.0412/(f_\alpha) \]

(4.26)
For the x-direction only

\[ L_u = 0.041z/f_0x \]
or \[ f_{0x} = 0.041z/L_u \] (4.27)

Substituting Equation (4.27) into (3.4) yields

\[
\frac{nS_u(n)}{\sigma_u^2} = \frac{0.164(f/0.041z/L_u)}{1+0.164(f/0.041z/L_u)}
\]
or \[
\frac{nS_u(n)}{\sigma_u^2} = \frac{4\tilde{n}}{1+33.641\tilde{n}^{2/3}}
\] (4.28)

where \( \tilde{n} = nL_u/U \). Then the crossing frequency for the x-direction becomes

\[
\tilde{N}_{0x} = \left[ \frac{\int_0^\infty \frac{F(n)n^2dn}{(1+33.641\tilde{n}^{2/3})} \left/ \int_0^\infty \frac{F(n)dn}{(1+33.641\tilde{n}^{2/3})} \right] \right]^{1/2}
\] (4.29)

Substituting the quadratic filter function into Equation (4.29) yields

\[
\tilde{N}_{0x} = \left[ \frac{\int_0^\infty \frac{n^2dn}{(1+33.641\tilde{n}^{2/3})(n_c^2+n^2)} \left/ \int_0^\infty \frac{dn}{(1+33.641\tilde{n}^{2/3})(n_c^2+n^2)} \right] \right]^{1/2}
\] (4.30)

Replacing \( n/n_c \) by \( y \) in Equation (4.30) leads to

\[
\tilde{N}_{0x} = \tilde{n}_c \left[ \frac{\int_0^\infty \frac{y^2dy}{[1+33.641(\tilde{n}_c y)^{2/3}](1+y^2)} \left/ \int_0^\infty \frac{3y}{[1+33.641(\tilde{n}_c y)^{2/3}](1+y^2)} \right] \right]^{1/2}
\] (4.31)
Setting \( y = e^x \) in Equation (4.31) gives

\[
\tilde{N}_{ox} = \tilde{n}_c \left\{ \int_0^\infty \frac{e^x \, dx}{\left[ 1 + 33.641 (\tilde{n}_c e^{\tilde{x}})^{5/3} \right]} \left[ 1 + 33.641 (\tilde{n}_c e^{\tilde{x}})^{5/3} \right] \right\}^{1/2}
\] (4.32)

If we introduce the sine filter function into Equation (4.29), the crossing frequency becomes

\[
N_{ox} = \left\{ \int_0^\infty \frac{\sin^2 (0.44\pi n/n_c) n^2 \, dn}{(1 + 33.641 \tilde{n}_c^{5/3}) (0.44\pi/n_c)^2 n^2} \right\}^{1/2}
\] (4.33)

Substituting \( 0.44\pi n/n_c \) for \( y \) in Equation (4.33), and define \( \tilde{n}_c / 0.44\pi = \tilde{n}_c \), yields

\[
\tilde{N}_{ox} = \tilde{n}_c \left\{ \int_0^\infty \frac{\sin^2 (y) \, dy}{1 + 33.641 (\tilde{n}_c y)^{5/3}} \right\}^{1/2}
\] (4.34)

For the Hanning filter, substituting Equation (4.18) into Equation (4.28), setting \( y = 0.375\pi n/n_c \) and define \( \tilde{n}_c / 0.375\pi = \tilde{n}_c \), yields

36
The results of numerical calculations of Eqs. (4.29), (4.32), (4.34) and (4.35) are given in Table III and the plots for above equations are shown in Figure 4.7.

It is clear from the Eq. (3.4) and Eq. (4.26) that, for the Kaimal spectral density function, the difference in crossing frequencies between the x and z directions is only in the length scale $L_c$. Thus the plots for the z-direction are exactly same as the x-direction.

37
3. Using the Teunissen Spectral Density Function

The modified Kaimal spectral density expressions, which were derived by Teunissen, are given in Eqs. (3.5), (3.6) and (3.7). These equations were derived by adding a scaling parameter to each of the Kaimal spectral equations and evaluating these parameters from the observed data. These equations are function of friction velocity $u_\varepsilon$. In
order to estimate the crossing frequency as we have done earlier, we need to change that equations as a function of variance. In E.S.D.U. [Ref. 5], the relations between $\sigma_i$ and $u_*$ are defined as

$$0.4 \sigma_i / u_* = (\sigma_i / U) \log (\bar{z} / z_0)$$  \hspace{1cm} (4.36)

Teunissen derived the average values of $\sigma_i / u_*$, given by

$$\sigma_u / u_* = 2.84 \hspace{1cm} (4.37a)$$

$$\sigma_v / u_* = 1.92 \hspace{1cm} (4.37b)$$

$$\sigma_w / u_* = 1.27 \hspace{1cm} (4.37c)$$

From Equation (4.36) and Equation (4.37), one can get

$$u_*^2 \text{ (u-component)} = 0.124 \sigma_u^2 \hspace{1cm} (4.38a)$$

$$u_*^2 \text{ (v-component)} = 0.271 \sigma_v^2 \hspace{1cm} (4.38b)$$

$$u_*^2 \text{ (w-component)} = 0.620 \sigma_w^2 \hspace{1cm} (4.38c)$$

and substituting Eq. (4.38) into Eqs. (3.5), (3.6) and (3.7) yields

$$\frac{nS_u(n)}{\sigma_u^2} = \frac{13\bar{n}}{(0.44 + 33\bar{n})^{5/3}} \hspace{1cm} (4.39)$$

$$\frac{nS_v(n)}{\sigma_v^2} = \frac{4.61\bar{n}}{(0.38 + 9.5\bar{n})^{5/3}} \hspace{1cm} (4.40)$$

$$\frac{nS_w(n)}{\sigma_w^2} = \frac{1.24\bar{n}}{0.44 + 5.3\bar{n}^{5/3}} \hspace{1cm} (4.41)$$

Using methods similar to the above, the crossing frequency for the x-direction, with the ideal band pass filter, becomes
As a consequence of the results studied herein, it is suggested that, in future work, careful consideration should be given to the type of filtering used to model structural behavior and determine more accurately the fatigue life of a system.
V. CONCLUSIONS

This study has estimated the crossing frequency based on the three spectral density functions, which assumes turbulence to be a homogeneous, stationary Gaussian process, with five different filter functions for the x and z directions.

This estimation has shown, for the x direction, that the Kaimal spectral function gives about one percent higher crossing frequency than the von Karman, and forty percent higher than the Teunissen one, at $\tilde{n}_c=100$ for quadratic-type filtering; for the ideal low-pass and sine-type filters, the difference between the Kaimal and von Karman spectral function is only a few percent, but for the Teunissen one is more than forty percent than for the other spectrums.

For the z direction, the Teunissen spectral function gives about ten percent higher crossing frequency than the Kaimal one and about twenty percent higher than the von Karman one, at $\tilde{n}_c=100$ for the quadratic-type, sine-type and low-pass filtering. However, this difference becomes to zero as non-dimensional cut-off frequency goes to zero.

The crossing frequencies for band-pass and Hanning filtering are only a fraction of a percent different for the three spectral functions.

The present study shows that Hanning and band-pass filtering predicts higher crossing frequencies than low-pass filtering. This difference is greatly amplified with the higher frequency.

If some site statistics are available, as for the example calculation, then the number of crossings that the wind-speed fluctuations exceed their zero value per a certain period can be computed and an estimation of fatigue life can be obtained.
Figure 4.13  Values of the Surface Roughness Parameter $z_0$
(Reproduced from ESDU 74031).
Figure 4.12 Values of Length Scale Parameter $L_i$ (Reproduced from ESDU 74031).
TABLE VI
Example Calculations of the Crossing Frequency

**von Karman (x-direction)**

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<tr>
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<td>75.0</td>
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<tr>
<td>Nox</td>
<td>17.857</td>
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(\( R_{cu}=210.0, U/Lu=0.238 \))

**von Karman (z-direction)**

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(\( R_{cw}=13, U/Lw=3.846 \))

**Kaimal (x and z-direction)**

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**Teunissen (x and z-direction)**

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<td>8.076</td>
<td>12.692</td>
<td>9.230</td>
</tr>
</tbody>
</table>
\( z_0 = 0.001 \). The length scale parameters are given in Figure 4.12, and are given as \( L_u = 105 \), \( L_v = 36 \) and \( L_w = 6.5 \).

The next step is calculation of the dimensionless cut-off frequencies, i.e.,

\[
\tilde{n}_{cu} = \frac{nL_u}{U} = 210 \\
\tilde{n}_{cv} = \frac{nL_v}{U} = 72 \\
\tilde{n}_{cw} = \frac{nL_w}{U} = 13
\]

The crossing frequencies are calculated by the use of the given crossing frequency vs cut-off frequency graphs, with dimensionless cut-off frequencies which are given in Eq. (4.50).

The final step is to convert the dimensionless crossing frequency to a dimensional frequency by multiplying the factor \( U/L_i \), i.e.,

\[
N_{\alpha x} = \tilde{N}_{\alpha x} \frac{U}{L_u} \\
N_{\alpha z} = \tilde{N}_{\alpha z} \frac{U}{L_w}
\]

The results of calculation of the crossing frequency for a given turbulence condition are given in Table VI.
Figure 4.11 Comparison of von Karman, Kaimal and Teunissen Spectral Density Function for the z-direction.

Suppose we have a site for which
\[ z = 20 \text{m} \]
\[ n_c = 50 \text{Hz} \]
\[ U = 25 \text{m/sec} \] and the turbulence condition is that for an off-sea wind in a coastal area.

With this choice of turbulence condition, the surface roughness parameter \( z_o \) can be found in Figure 4.13, and is
Figure 4.10 Comparison of von Karmen, Kaimal and Teunissen Spectral Density Function for the \( \chi \)-direction.

The dimensionless crossing frequency, \( \bar{N}_{\omega l} \), is a function of \( \bar{N}_c (=\bar{L}_t / \bar{U}) \). The length scale parameter \( L_t \) and surface roughness parameter \( z_0 \) are given by E.S.D.U. [Ref. 5]. For convenience these data are included here as Figure 4.12 for length scale parameters, and Figure 4.13 for the surface roughness parameters.
C. EXAMPLE CALCULATIONS

In the previous section of this study, we derived equations for the crossing frequency. The purpose of this section is to illustrate the application of these equations to a given turbulence condition, and to estimate the crossing frequencies for a low-pass filter.
TABLE V
Crossing Frequencies (Teunissen z-direction)

<table>
<thead>
<tr>
<th>Re</th>
<th>IDBP</th>
<th>QUAD</th>
<th>SINE</th>
<th>IDLP</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.100</td>
<td>0.4454</td>
<td>0.178</td>
<td>0.1098</td>
<td>0.0559</td>
</tr>
<tr>
<td>0.125</td>
<td>0.5367</td>
<td>0.201</td>
<td>0.1258</td>
<td>0.0691</td>
</tr>
<tr>
<td>0.150</td>
<td>0.6263</td>
<td>0.222</td>
<td>0.1408</td>
<td>0.0818</td>
</tr>
<tr>
<td>0.175</td>
<td>0.7151</td>
<td>0.241</td>
<td>0.1531</td>
<td>0.0941</td>
</tr>
<tr>
<td>0.200</td>
<td>0.8740</td>
<td>0.274</td>
<td>0.1794</td>
<td>0.1153</td>
</tr>
<tr>
<td>0.225</td>
<td>1.8651</td>
<td>0.438</td>
<td>0.3047</td>
<td>0.2268</td>
</tr>
<tr>
<td>0.250</td>
<td>3.6560</td>
<td>0.660</td>
<td>0.4758</td>
<td>0.3783</td>
</tr>
<tr>
<td>0.275</td>
<td>7.2610</td>
<td>1.007</td>
<td>0.7414</td>
<td>0.6104</td>
</tr>
<tr>
<td>0.300</td>
<td>14.1053</td>
<td>1.789</td>
<td>1.3353</td>
<td>1.1232</td>
</tr>
<tr>
<td>0.325</td>
<td>36.1926</td>
<td>2.731</td>
<td>2.0917</td>
<td>1.7725</td>
</tr>
<tr>
<td>0.350</td>
<td>54.2827</td>
<td>3.629</td>
<td>2.7242</td>
<td>2.3144</td>
</tr>
<tr>
<td>0.375</td>
<td>79.6102</td>
<td>4.658</td>
<td>3.5000</td>
<td>2.9785</td>
</tr>
<tr>
<td>0.400</td>
<td>100.9239</td>
<td>7.973</td>
<td>5.9955</td>
<td>5.1216</td>
</tr>
<tr>
<td>0.425</td>
<td>121.3835</td>
<td>10.410</td>
<td>7.8197</td>
<td>6.8982</td>
</tr>
<tr>
<td>0.450</td>
<td>141.8437</td>
<td>12.591</td>
<td>9.4420</td>
<td>8.1050</td>
</tr>
<tr>
<td>0.475</td>
<td>162.7644</td>
<td>16.470</td>
<td>12.3095</td>
<td>10.6064</td>
</tr>
<tr>
<td>0.500</td>
<td>183.2249</td>
<td>18.242</td>
<td>13.6158</td>
<td>11.7493</td>
</tr>
<tr>
<td>0.525</td>
<td>203.6853</td>
<td>19.932</td>
<td>14.8606</td>
<td>12.8388</td>
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<tr>
<td>0.550</td>
<td>224.1458</td>
<td>21.553</td>
<td>16.0474</td>
<td>13.8837</td>
</tr>
<tr>
<td>0.575</td>
<td>244.6062</td>
<td>23.115</td>
<td>17.1816</td>
<td>14.8905</td>
</tr>
</tbody>
</table>

For comparison, the crossing frequencies with the von Karman, Kaimal and Teunissen spectral expressions for the x-direction with various filter functions are plotted in Figure 4.10. As shown in Figure 4.10, the crossing frequencies predicted by the Kaimal spectral expression are higher than for the others. In Figure 4.11, the crossing frequencies, with all three spectral expressions and the z-direction, are compared. The figure characteristics are similar to those for the x-direction, except that the crossing frequencies are lower.
If one introduces the sine filter function, the equation for the crossing frequency becomes

$$N_{0s} = \left[ \frac{\sin^2 \left( 0.44\pi \frac{n}{n_c} \right) n^2 \, dn}{\int_{0}^{\infty} \sin^2 \left( 0.44\pi \frac{n}{n_c} \right) \, dn} \right]^{\frac{1}{2}}$$

or

$$\tilde{N}_{0s} = \tilde{n}_c \left\{ \frac{\int_{0}^{\infty} \sin^2(y) \, dy}{0.44 + 5.3 \left( \frac{\tilde{n}_c}{n_c} \right)^{\frac{2}{3}}} \right\}^{\frac{1}{2}}$$

If one introduces the quadratic filter function, the equation for the crossing frequency becomes

$$\tilde{N}_{0Q} = \tilde{n}_c \left\{ \frac{\int_{0}^{\infty} y^2 \, dy}{0.44 + 5.3 \left( \frac{\tilde{n}_c}{n_c} \right)^{\frac{2}{3}}} \left[ 1 + y^2 \right] \right\}^{\frac{1}{2}}$$

The results of numerical calculations of Eqs. (4.46), (4.48) and (4.49) are given in Table V. The plots for above equations are shown in Figure 4.9.
or

\[ \tilde{n}_{oE} = \tilde{n}_{c1} \left[ \frac{\int \frac{y^2 dy}{0.44 + 5.3 (\tilde{n}_{c1} y)^{3/2}}}{\int \frac{\tilde{n}_{c2} dy}{0.44 + 5.3 (\tilde{n}_{c1} y)^{3/2}}} \right]^{\frac{1}{2}} \] (4.46)

TEUNISSEN (X-DIRECTION)

![Graph showing crossing frequencies using Teunissen spectral expression for the x-direction.]

Figure 4.8 Crossing Frequencies using Teunissen Spectral Expression for the x-direction.
The results of numerical calculations of Eqs. (4.42), (4.44) and (4.45) are given in Table IV and the plots for these equations are shown in Figure 4.8.

The modified Kaimal spectral expression for the z-direction is given by Eq. (4.41). If we put ideal band-pass filter function and spectral expression for the z-direction into Eq. (4.2) it yields

\[ N_{0x} = \left[ \frac{\int_{n_c}^{n_{c2}} n \, dn}{0.44 + 5.3\hat{n}^{0.5}} \right]^{1/2} \times \left[ \frac{\int_{n_c}^{n_{c2}} n \, dn}{0.44 + 5.3\hat{n}^{0.5}} \right]^{1/2} \]
\[ N_{0X} = \left( \int_{n_{c1}}^{n_{c2}} \frac{n^2 \, dn}{(0.44+33n)^{5/3}} \right)^{1/2} \left( \int_{n_{c1}}^{n_{c2}} \frac{dn}{(0.44+33n)^{5/3}} \right)^{1/2} \]

or

\[ \tilde{N}_{0X} = \tilde{n}_{c1} \left( \int_{n_{c1}}^{n_{c2}} \frac{n^2 \, dy}{(0.44+33\tilde{n}_{c1}y)^{5/3}} \right)^{1/2} \left( \int_{n_{c1}}^{n_{c2}} \frac{dy}{(0.44+33\tilde{n}_{c1}y)^{5/3}} \right)^{1/2} \quad (4.42) \]

If one uses the sine filter function, with cut-off frequency \( n_c = 0.44/T \), the crossing frequency becomes

\[ N_{0X} = \left( \int_{0}^{\infty} \frac{\sin^2 (0.44\pi n/n_c) \, n^2 \, dn}{(0.44+33n)^{5/3}} \right)^{1/2} \left( \int_{0}^{\infty} \frac{dn}{(0.44+33n)^{5/3}} \right)^{1/2} \quad (4.43) \]

Setting \( y = 0.44\pi n/n_c \) into Eq. (4.43), and define \( \tilde{n}_{c} = 0.44\pi = \tilde{n}_{c} \), yields

\[ \tilde{N}_{0X} = \tilde{n}_{c} \left( \int_{0}^{\infty} \frac{\sin^2 (y) \, dy}{(0.44+33\tilde{n}_{c}y)^{5/3}} \right)^{1/2} \left( \int_{0}^{\infty} \frac{[\sin^2 (y)/y^2] \, dy}{(0.44+33\tilde{n}_{c}y)^{5/3}} \right)^{1/2} \quad (4.44) \]

For the quadratic filter function, \( \tilde{N}_{0X} \) becomes

\[ \tilde{N}_{0X} = \tilde{n}_{c} \left( \int_{0}^{\infty} \frac{y^2 \, dy}{(0.44+33\tilde{n}_{c}y)^{5/3}} \frac{(1+y^2)}{\int_{0}^{\infty} \frac{dy}{(0.44+33\tilde{n}_{c}y)^{5/3}} (1+y^2)} \right)^{1/2} \quad (4.45) \]
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<td>Department Chairman, Code 67, Department of Aeronautics, Naval Postgraduate School, Monterey, California 93943</td>
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<td>4.</td>
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<td>Professor J. V. Healey, Code 67He, Department of Aeronautics, Naval Postgraduate School, Monterey, California 93943</td>
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<tr>
<td>5.</td>
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<td>Professor R. W. Bell, Code 67Be, Department of Aeronautics, Naval Postgraduate School, Monterey, California 93943</td>
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<td>Lee, Cheong Koo, 434 Kwan-Joe Dong, Chung Ku, TaeJeon, Republic of Korea</td>
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