NON LINEAR MODEL FOR COUPLED AXIAL/TORSIONAL VIBRATIONS OF DRILL-STRINGS

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Abstract. In the present work a geometrically non-linear model is presented to study the coupling of axial and torsional vibrations on a drill-string, which is described as a vertical slender beam under axial rotation. The beam is subjected to distributed loads due to its own weight and the reaction forces at the lower end. It is known that the geometrical nonlinearities play an important role in the stiffening of a beam. The objective of this work is to understand the geometrical stiffening/softening effects of axial-torsional coupled vibrations of drill-strings in different operative conditions. Here, the geometrical stiffening is analyzed using a non-linear finite element approximation, in which large rotations and non-linear strain-displacements are taken into account. The effect of structural damping is also included in the model. To help to understand these effects comparisons of the present model with linear ones were simulated and time responses and operative variables were compared. The analysis shows that linear and non-linear models differ considerably after the first periods of stick-slip. The behavior is more evident with the increase of the friction process in the lower part of the drill. One of the main differences between the models is that the linear model predicts higher rotary speed peaks -in a stick-slip situation- than the non-linear

Keywords: drill-string, non-linear dynamics, axial/torsional, finite elements, stick-slip.

1. Introduction

It is well known that flexible beams subjected to axial loads manifest stiffness variations, due to the presence of the geometric stiffening effect (Sharf 1995), which is inherently non-linear. The problem of geometrical stiffening in the context of dynamics of structures was analyzed by means of different schemes such as those reported in Banerjee and Dickens (1990) and Trindade and Sampaio (2002). The non-linear effects are relevant in the case of drill-strings vibrations and it deserves some attention in order to develop suitable models, as it was advanced by Trindade et all. (2005).

Vibrations of drill-strings are often analyzed by means of discrete or lumped parameter models (Yigit and Christoforou, 2000 and Richard et all, 2004), both with non-linear forces/torques interactions with the rock formation. These models allow the study of a complex problem by connecting lumped masses, springs, etc in a conceptually simplified fashion which also facilitate the implementation of control schemes. Yigit and Christoforou (2000) developed a lumped parameter model with the scope to analyze the coupled torsional/flexural vibrations of drill-strings. They analyzed qualitatively and quantitatively the vibrations of the drill and employed a linear scheme to control the oscillations. These authors extended (Yigit and Christoforou, 2003) their previous work to include also axial coupling by means of a simplified lumped parameter differential equation in the axial direction. Richard et all. (2004), analyzed the self-excited stick-slip vibrations of drills by means of a simplified lumped parameter model, which accounts for torsional and extensional motions coupled in the boundary. Recently, Trindade et all. (2005) introduced a non-linear continuous beam model to study the influence of geometrical non-linearities in coupled axial/transversal vibrations of drill-strings. In this work, it was shown that the non-linear model has strong quantitative and qualitative discrepancies with respect to a linear one, and on the other hand an effort was made to show the importance of the use of continuous model that, by discretization, gives a scheme of approximation; that is, given the error allowed the number of degrees of freedom of discrete model is computed.

In the present article, the coupled axial/torsional vibrations of drill-strings are studied by means of a non-linear beam model. The drill string is subjected to distributed loads due to its own weight, leading to geometrical softening of its lower part due to compression when the bit is acting. The finite element method is employed to analyze the vibration patterns
of both the non-linear and the linear models in different operative conditions. The linear model can be obtained from the non-linear, neglecting the geometrical stiffening.

In this study it is possible to see the qualitative and quantitative differences between linear and non-linear models, especially when the drill-string undergoes stick-slip patterns. These differences are quite remarkable in the calculation of reactive forces and torques. Whereas in linear models there is no geometrical coupling between extensional and torsional vibrations, in the non-linear this kind of geometrical coupling has shown a remarkable effect, specially in long-time stick-slip simulation.

2. Theory for the non-linear model

2.1 Displacements and Strain Measures

Let us consider an initially straight slender beam with annular cross-section \((R_o \text{ and } R_i)\) are the outer and inner radii), and of length \(L\) in the undeformed state, which undergoes large displacements and small deformations as shown in the following Fig. 1. In this beam model only the coupling between axial and torsional deformations in the dynamics of drill-strings is analyzed. In this context the displacements field vector \(\mathbf{p}\), of a given point whose coordinates are represented by the vector \(\mathbf{X}\), is given by:

\[
\mathbf{X} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \rightarrow \mathbf{p} = \begin{pmatrix} u(x,t) \\ y(\cos[\theta(x,t)] - 1) - z\sin[\theta(x,t)] \\ y\sin[\theta(x,t)] + z(\cos[\theta(x,t)] - 1) \end{pmatrix}
\]

therefore the components of strain are:

\[
\begin{align*}
\epsilon_{xx} &= \frac{\partial u}{\partial x} + \frac{1}{2} \left[ \left( \frac{\partial u}{\partial x} \right)^2 + \left( \frac{\partial \theta}{\partial x} \right)^2 \left( y^2 + z^2 \right) \right] \\
\epsilon_{xy} &= \frac{1}{2} \left( \frac{\partial u}{\partial x} \right) \left( \frac{\partial \theta}{\partial x} \right) \\
\epsilon_{xz} &= \frac{1}{2} \left( \frac{\partial u}{\partial x} \right) \left( \frac{\partial \theta}{\partial x} \right)
\end{align*}
\]

2.2 Variational Formulation

The variational form of the strain energy accounting only for axial and torsional effects can be expressed in terms of strains as follows:

\[
\delta H = \frac{1}{2} \int \left( E\epsilon_{xx}^2 + 4G\epsilon_{xy}^2 + 4G\epsilon_{xz}^2 \right) dV
\]

Figure 1. Drill String Scheme. (a) Description (b) Undeformed Configuration (c) Deformed Configuration
Where $E$ is the longitudinal modulus of elasticity and $G$ is the transverse modulus of elasticity. Now, introducing the strain components into the Eq. (4), one gets:

$$
\delta H = \frac{\delta}{2} \int_0^L \left[ E A (u''^2 + u'^3 + \frac{1}{4} u'^4) + E I_0 (u' \theta'^2 + \frac{1}{2} u'^2 \theta'^2) + E I_{02} \theta'^4 + G I_0 \theta'^2 \right] dx
$$

(5)

$A$ and $I_0$ stand for the cross sectional area and polar moment of inertia, whereas $I_{02}$ is a generalized cross-sectional constant, defined by:

$$
I_{02} = \int_A \left( y^2 + z^2 \right)^2 dA
$$

(6)

The variational form of the strain energy can be decomposed in two components, i.e. linear and a non-linear contributions, which can be written as:

$$
\delta H = \delta H_L + \delta H_{NL}
$$

(7)

where

$$
\delta H_L = \int_0^L \left[ \delta u' \left( E A u' \right) + \delta \theta' \left( G I_0 \theta' \right) \right] dx
$$

(8)

$$
\delta H_{NL} = \int_0^L \delta u' \left[ \frac{E A}{2} \left( 3u'^2 + u'^3 \right) + \frac{E I_0}{2} \left( \theta'^2 + u' \theta'^2 \right) \right] dx + \int_0^L \delta \theta' \left[ \frac{E I_0}{2} \left( 2u' + u'^2 \right) \theta' + \frac{E I_{02}}{2} \theta'^3 \right] dx
$$

(9)

The virtual work done by inertial forces can be written in the following form:

$$
\delta T = - \int \rho \delta p \dot{\mathbf{v}} dV
$$

(10)

Now, replacing the displacement vector into then above Eq. (10), it is possible to obtain:

$$
\delta T = - \int_0^L \left[ \delta u \left( \rho A \ddot{u} \right) + \delta \theta \left( \rho I_0 \ddot{\theta} \right) \right] dx
$$

(11)

The beam is subjected to its own weight

$$
\delta W = \int_0^L \delta u \left( \rho g A \right) dx
$$

(12)

The virtual work of damping is taken into account as a Rayleigh damping proportional to the mass. Then it is possible to write:

$$
\delta D = - \int_0^L \left[ \delta u \left( C_u \dot{u} \right) + \delta \theta \left( C_\theta \dot{\theta} \right) \right] dx
$$

(13)

where $C_u$ and $C_\theta$ are the axial and torsional damping constants calculated from the considerations of Spanos et all (1995).

2.3 Non-linear Finite Element Formulation

A Finite Element model can be constructed through discretization of virtual work components of strain, inertia, damping and applied forces. The discretization is carried out using Lagrange linear shape functions for both axial displacements and torsional rotations, that is:

$$
\mathbf{u} = \mathbf{N}_u \mathbf{q}_e
$$

$$
\mathbf{\theta} = \mathbf{N}_\theta \mathbf{q}_e
$$

(14)

where defining the element length with $l_e$, and the non-dimensional element variable $\xi = x/l_e$:

$$
\mathbf{N}_u = \{ 1 - \xi, 0, \xi, 0 \}
$$

$$
\mathbf{N}_\theta = \{ 0, 1 - \xi, 0, \xi \}
$$

$$
\mathbf{q}_e^T = \{ u_1, \theta_1, u_2, \theta_2 \}
$$

(15)
replacing the discrete expressions of displacements into the virtual work expressions, leads to:

\[
\begin{align*}
\delta H_L^e & = \delta q_e^T K_e^e q_e \\
\delta H_{NL}^e & = \delta q_e^T K_{NL}^e q_e \\
\delta T^e & = \delta q_e^T M^e \ddot{q}_e \\
\delta D^e & = \delta q_e^T F_g^e \\
\delta W^e & = \delta q_e^T F_g^e
\end{align*}
\] (16)

where \( K_e^e, K_{NL}^e, M^e \) and \( D^e \), are the elementary matrices of elastic rigidity, geometric rigidity, mass, and damping, respectively, whereas \( F_g^e \) is the vector of elementary loads due to the gravity field. These matrices and vector are given by the following expressions:

\[
K_e^e = \int_0^1 \left( \frac{EA}{l_e} N_u^T N_u + \frac{GI_0}{l_e} N_u^T N_u \right) d\xi
\] (17)

\[
K_{NL}^e = \int_0^1 \left( \frac{EA}{l_e} \left( 3l_e N_u^T N_u q_u N_u + N_u^T N_u q_e q_e^T N_u \right) \right) d\xi
\] (18)

\[
M^e = \int_0^1 \left( \rho Al_c N_u^T N_u + \rho I_0 l_e N_u^T N_u \right) d\xi
\] (19)

\[
D^e = \int_0^1 \left( C_{Alc} N_u^T N_u + C_{Ilc} N_u^T N_u \right) d\xi
\] (20)

The elastic rigidity, inertia, damping and geometric rigidity matrices can be written in the following form:

\[
K_e^e = \begin{bmatrix} A & \cdot A \\ \cdot A & A \end{bmatrix} \quad \text{with} \quad A = \frac{1}{I} \begin{bmatrix} EA & 0 \\ 0 & GI_0 \end{bmatrix}
\] (21)

\[
M^e = \begin{bmatrix} B & B \\ B & 2B \end{bmatrix} \quad \text{with} \quad B = \frac{\rho l_e}{6} \begin{bmatrix} A & 0 \\ 0 & I_0 \end{bmatrix}
\] (22)

\[
D^e = \begin{bmatrix} C & C \\ C & 2C \end{bmatrix} \quad \text{with} \quad C = \frac{l_e}{6} \begin{bmatrix} C_u & 0 \\ 0 & C_{\theta} \end{bmatrix}
\] (23)

\[
K_{NL}^e = \frac{2EI_e}{l_e^2} \left( 3l_e \beta u + \beta_u^2 \right) \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} + \frac{2EI_e}{l_e^2} \beta_u^2 \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 1 \end{bmatrix}
\] (24)

where \( \beta_u = \beta_2 - \theta_1 \) and \( \beta_\theta = u_2 - u_1 \).

Now, taking into account the virtual work matrix Eq. (16) and, operating and assembling in the usual way, one gets the discretized equations of motion:

\[
M \ddot{q} + D \dot{q} + [K_e + K_{NL} (q)] q = F_g
\] (25)

where \( M, D, K_e \) and \( K_{NL} \) are the global matrices of mass, damping, elastic stiffness and geometric stiffness, respectively, whereas \( F_g \) is the global vector of gravity forces. The force vector in the discrete Eq. (25) can be extended to account for other force contributions, like impacts, etc.
2.4 Analysis about an initially deformed configuration

In order to analyze the dynamics of the coupled axial/torsional vibrations of the drill-strings, it is important to consider previously some aspects of the drilling process with the scope to characterize the FEM procedure. Drill-strings, such as the ones employed in oil well drilling can be represented by a vertical cylinder with fixed axial motion at the top position and sliding down due to own weight at the bottom side (i.e the drill bit). When the drill bit reaches the rock formation, acts a reaction, which is considered time-invariant in this work. At this stage the drill-string starts its rotational motion. Fig. 1(b) and Fig. 1(c) represent, respectively, the idealized undeformed and deformed configurations of the drill-string. In these circumstances two “a posteriori” forces are included in the finite element model. Then, in addition to the gravity force vector $F_g$ present in Eq. (25), in the bottom node is applied a time-independent force $F_f$ to simulate the axial reaction due to rock formation. In addition a reactive torque $T_{bat}$ is applied through the external generalized force vector $F_T$. This reactive torque is applied at the bottom node $N$, i.e. in the $(2N)^{th}$ degree of freedom, and it can be defined combining different interaction models (Kreuzer and Kust, 1996 and Yigit and Christoforou, 2003), in the following form:

$$T_{bat} = F_{T_{2N}} = \mu W_{ob} f_i(\theta_{bn}) \left[ Tanh[\theta_{bn}] + \frac{\alpha_1 \theta_{bn}}{1 + \alpha_2 \theta_{bn}} \right] \quad \text{with} \quad f_i(\theta_{bn}) = \begin{cases} f_1(\theta_{bn}) = \frac{1}{2} \left( 1 + Cos[\theta_{bn}] \right) \\ f_2(\theta_{bn}) = 1 \end{cases}$$

(26)

where $W_{ob}$ is the axial reaction of the rock formation, $\mu$ is a factor depending on the drill cutter characteristics, $\alpha_1$ and $\alpha_2$ are constants depending on rock properties, $f_i(\theta_{bn})$ is introduced to exploit different modeling options and $\theta_{bn}$ and $\dot{\theta}_{bn}$ are the rotational angle and speed at the drill bit respectively.

Therefore, considering the aforementioned background, Eq. (25) can be rewritten in the following form:

$$M \ddot{q} + D \dot{q} + [K_c + K_g(q)] q = F_g + F_f + F_T$$

(27)

In this work, it is supposed that after the quasi-static lowering and when the reaction force reaches a prescribed value the axial displacement of the drill bit is locked as it is suggested in Fig. 1(c). Then further motions take place around this initial deformed configuration, which is obtained from the following equation:

$$q_s = K_c^{-1} (F_g + F_f)$$

(28)

It has to be pointed out that Eq. (28) was obtained assuming that the geometric stiffness is negligible compared to the elastic stiffness for the initial axial loading, as it was explained in Trindade et al. (2005). Then, defining a new displacement vector $\dot{q}$ relative to the static $q_s$, as

$$\dot{q} = q - q_s$$

(29)

substituting $q$ from Eq. (29) into Eq. (25) and taking into account Eq. (25), it is possible to obtain the following equations of motion (30) in terms of $\dot{q}$, i.e. in terms of the relative displacement vector:

$$M \ddot{q} + D \dot{q} + [K_c + K_g(q + q_s)] q = F_T$$

(30)

Then, the axial displacement of the drill bit it locked into its static value, that is: $\ddot{u} = 0 \text{ or } u = u_s$. On the other hand the top position of the drill-string is subjected to a constant rotary speed $\omega$.

3. Numerical Results and Analysis

In the present section, the dynamics of typical drill string configuration is simulated in order to identify the influence of the geometric axial/torsional coupling. The geometrical and material properties of drill string are those presented in Tab. 1. The drill string consists of two parts, the upper portion is composed of slender drill pipes normally subjected to large traction forces; on the other hand, the lower portion is subjected to compressive forces due to the action of own weight of the upper part and the reactive forces, consequently the lower part has larger diameters.

Since in the present study the axial displacements are supposed to be initially at their static configuration, they can be excited by means of the coupling with the torsional vibrations. In these circumstances while the rock reaction is supposed constant (the drill string is lowered until it reaches a decided value), the only axial/torsional interaction comes from the non-linear strain-displacement relations, not present in the linear model. In order to understand the stiffening/softening effects and axial/torsional interactions in the drilling process, a set of comparisons between linear and non-linear models are performed. The following rock-bit interaction parameters $\alpha_1 = \alpha_2 = 1$ and $f_i(\theta_{bn}) = f_1(\theta_{bn})$ are employed in Eq. (26). The drill-bit parameter can have the values $\mu = 0.04$ or $\mu = 0.06$. The drill-string was subjected to a forcing rotary speed of 10 rad/seg at the top. The drill-string was modeled with 22 finite elements (3 in the lower segment and 19 in the upper segment; further analysis on finite element schemes of the non-linear model are provided in a companion paper Sampaio et al. 2005), and as explained in the previous section, the axial displacement of the drill bit is locked after a
reactive axial force of $2.55 \times 10^5$ N due to the rock formation is reached. The equations of motion (30) for the finite element models were numerically integrated with the aid of Matlab ODE algorithms based on implicit schemes (Ode15s).

Figure 2 shows the axial displacement at a point 10 m from the bottom (that is $u_{2490}$). This is due to the fact, that in the linear model the axial displacement is not coupled with the rotational degree of freedom (which is the only one perturbed via the generalized force vector $F_T$) and due to the fact that the axial reaction is assumed constant in this study. On the other hand it is possible to see that in the non-linear model, the axial displacement is indeed perturbed by the rotational degree of freedom. The effect of the variation of axial displacement of the non-linear model with respect to the linear is smaller as it is possible to see in Fig. 2(b) (which shows the difference of both responses), and that is why it is normally neglected in static analysis. However this effect can be qualitatively appreciated in the calculation of forces, which will be showed in the next paragraphs.

In Fig. 2(a) depicts the rotary speed at bottom position for both models with drill parameter $\mu = 0.04$ (in the Figures $\partial \theta(t)$ means the rotary speed, i.e derivation with respect to the time, whereas sub indexes L and NL correspond to linear and non-linear models, respectively). The forcing rotary speed at the top position is also depicted for comparison purposes. In Fig. 3(b) is possible to see a divergence of both models, characterized by the difference between their corresponding rotary speeds. This difference starts to be sensible after the first 30 seconds of the evolution. The following Figs. 4(a) and 4(b) show the homonymous information of the previous Figs. 3(a) and 3(b) but with drill parameter $\mu = 0.06$. In this case the divergence of linear and non-linear models commences being evident after the first 25 seconds of evolution. In Figs. 3(a) and 4(a), the vibration pattern of linear and non-linear models corresponds to a stick-slip situation. In these circumstances the linear model predicts higher peaks of rotary speed that the non-linear model. The rotary speed at the drill-bit shows peaks which can reach more than twice the value of forcing rotary speed at the top position. Also the increase of factor $\mu$ leads to an increase in the level of speed peaks, as seen in Fig. 3(a) and Fig. 4(a).

In Fig. 5 the axial reaction at the top position for both linear and non-linear models is shown. In this Figure is possible to see that the qualitative differences of both models are sensible. In fact the employment of a non-linear model leads to an modification in the axial force behavior due to torsional vibration. In other words, the presence of torsional displacements geometrically coupled to axial displacements, induce an increase of the last ones, leading to an qualitative variation of the

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Figure 2. Axial displacement at $u_{2490}$ m from the top position (a) Comparison of models (b) Difference of models
axial deformation.

4. Conclusions

In this article a non-linear model for simulation of the axial/torsional interactions in drill-strings dynamics was introduced. The axial/torsional interactions were analyzed by means of a comparison between the responses of linear and non-linear models, in operative conditions. Normally, the axial/torsional interaction of a linear model is only related to the bit torque, which has a non-linear form depending on rotation speed and rotation angle at the bit. However, the non-linear model has, in addition to the non-linear bit torque, the consideration of a geometric coupling due to non-linear strain-displacements relations. As was stated in the previous paragraphs, the introduced non-linear beam model can be reduced to a linear one leaving out the non-linear strain-displacements effects. The linear and non-linear models differ considerably after the first periods of stick-slip not only in the drill-bit rotary speed but also in the obtention of forces. This observation is crucial in order to simulate a long-time analysis of drilling process, as well as to consider feasible control methodologies as it can be suspected by the qualitatively variations in the pattern of axial forces. However the consideration of control methodologies based on the present non-linear model is the matter of a future research.
5. Acknowledgements

This work was supported by CNPq, Project 470814/2003-9. The second author also thanks the Grant 2004-1368 of Organización de los Estados Americanos (OEA), and the support of Universidad Tecnologica Nacional, Facultad Regional Bahía Blanca.

6. References


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