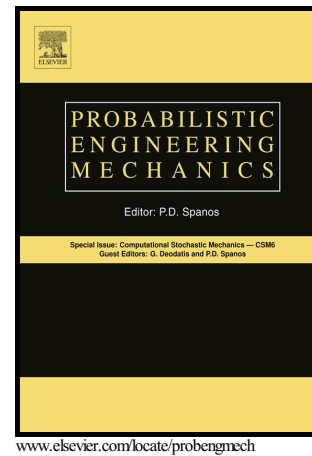


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Michael D. Shields, Hwanpyo Kim



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# Simulation of higher-order stochastic processes by spectral representation

Michael D. Shields<sup>a,\*</sup>, Hwanpyo Kim<sup>a</sup>

<sup>a</sup>*Department of Civil Engineering, Johns Hopkins University, MD, USA*

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## Abstract

The Spectral Representation Method is generalized for simulation of asymmetrically nonlinear (skewed higher-order) stochastic processes. This is achieved by deriving new orthogonal increments for the spectral process in the Cramér spectral representation that include wave interactions and satisfy third-order orthogonality properties. These orthogonal increments are derived by introducing two new quantities - the pure power spectrum and the partial bicoherence - that decouple the contributions of single waves and wave interactions in the Fourier-type expansion of a stochastic process. The further extension to fourth and higher-order processes is discussed. Several mathematical examples demonstrate the capabilities of the proposed methodology to generate general third-order stochastic processes. The method is then applied to the generation of turbulent wind velocities characterized from Large Eddy Simulations of the atmospheric boundary layer.

*Keywords:* Non-Gaussian stochastic process, Nonlinear stochastic process, Bispectrum, Stochastic expansion, Simulation

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## 1. Introduction

Stochastic process theory has wide-ranging applications in engineering mechanics from characterizing and synthesizing heterogeneous materials to the dynamics of ocean waves, wind loads, and earthquake accelerations. Computational analysis of these stochastic sys-

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\*Corresponding author

*Email addresses:* michael.shields@jhu.edu (Michael D. Shields), khwanpyo1@jhu.edu (Hwanpyo Kim)

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