A SEMI-ANALYTICAL APPROACH FOR STRESS CONCENTRATION OF CANTILEVER BEAMS WITH HOLES UNDER BENDING

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ABSTRACT

In the paper, the degenerate kernels and Fourier series expansions are adopted in the null-field integral equation to solve bending problems of a circular beam with circular holes. The main gain of using degenerate kernels in integral equations is free of calculating the principal values for singular integrals. An adaptive observer system is addressed to fully employ the property of degenerate kernels for circular boundaries in the polar coordinate. After moving the null-field point to the boundary and matching the boundary conditions, a linear algebraic system is obtained without boundary discretization. The unknown coefficients in the algebraic system can be easily determined. The present method is treated as a “semi-analytical” solution since error only attributes to the truncation of Fourier series. Stress concentration is also our concern. Finally, several examples, including two holes and four holes, are given to demonstrate the validity of the proposed method. The results are compared with those of Naghdi and Bird and Steele. Also, the position where the maximum concentration factor occurs is examined. The present formulation can be extended to handle beam problems with arbitrary number and various positions of circular holes by using the developed general-purpose program.

Keywords: Null-field integral equation, Degenerate kernel, Fourier series, Circular holes, Cantilever beam, Stress concentration.

1. INTRODUCTION

The stress concentration around holes of a beam under bending or torsion plays an important role in promoting the design criteria for higher factors of safety. Many investigators [1,2,3] have studied the bending problems in different ways. Those problems have been visited in a few investigations based on the Saint-Venant theory [4,5]. For a simple case, an analytical solution may be available. Since the analytical solution for more than two holes may encounter difficulty, several numerical approaches have been employed, e.g., complex variable boundary element method (CVBEM) by Chou [6] and Ang and Kang [7]. The CVBEM was primarily introduced by Hromadka and Lai [8] for solving the Laplace problems in an infinite domain. In 1997, Chou extended the work of Hromadka to problems with the multiply-connected domain. Recently, Ang and Kang [7] developed a general formulation for solving the second-order elliptic partial differential equation for a multiply-connected region in a different version of CVBEM. The Cauchy integral formulae are offered to solve the boundary value problem. By introducing the CVBEM, Chou [1] and Ang and Kang [7] have revisited the anti-plane problems with two circular holes whose centers lie on the x axis investigated by Honein et al. [9]. Chen et al. [10] employed the null-field integral equation to solve the Laplace problem. In 1991, Naghdi [11] employed a special class of basic function, which is a Saint-Venant flexure function suitable for the problem of the bending of a circular cylinder with 4N (N = 1, 2, 3⋯) circular holes in the axial direction. Bird and Steele [12] used a Fourier series procedure to revisit the antiplane problems in the Honein’s paper [9]. Also, they revisited the bending problems which were solved by Naghdi [11]. According to the literature review, it is observed that exact solutions for boundary value problems are only limited for simple cases. Although Naghdi [11] has proposed a solution for bending problems with holes, it is limited for 4N (N = 1, 2, 3⋯) holes. Therefore, proposing a systematic approach for solving BVP with various numbers of circular boundaries and arbitrary positions and radii is our goal in this paper. Following the success of anti-plane problems with circular holes [10], the null-field integral equation is utilized to solve the Saint-Venant bending problem of a beam with circular holes. The mathematical formulation is derived by using degenerate kernels for fundamental solutions and Fourier series for boundary densities in formulation. Then, it reduces to a linear algebraic equation by collocation approach. After determining the unknown coefficients,
series solution for the bending function is obtained. Both the location of maximum stress concentration factor (SCF) and the boundary layer effect are addressed. Numerical examples are given to show the validity and efficiency of our approach.

2. PROBLEM STATEMENT

Consider a beam with a circular section weakened by four circular holes placed on a concentric ring of radius \(a\) as shown in Fig. 1. The radii of outer circle and inner holes are \(R\) and \(b\), respectively. The beam is subject to a shear force \(Q\) at the free end, and the boundary conditions of outer circle and inner holes are traction free. Following the theory of Saint-Venant bending, we assume the stress to be

\[
\sigma_{xx} = \sigma_{yy} = \sigma_{zz} = 0, \quad \sigma_{xy} = -\frac{Q}{I_y} x (l - z),
\]

(1)

where \(I_y\) is the moment of inertia of cross section for the \(y\)-axis. The other two stress components are assumed as

\[
\sigma_{xx} = \alpha \mu \left( \frac{\partial \phi}{\partial x} + y \right) - \frac{Q}{2(1 + \nu) I_y} \left[ \frac{\partial \psi}{\partial x} + \frac{1}{2} vy^2 + \left\{1 - \frac{1}{2} v\right\} y^2 \right],
\]

(2)

\[
\sigma_{yy} = \alpha \mu \left( \frac{\partial \psi}{\partial y} + x \right) - \frac{Q}{2(1 + \nu) I_y} \left[ \frac{\partial \psi}{\partial y} + (2 + v) xy \right],
\]

(3)

where \(\phi(x, y)\) and \(\psi(x, y)\) are the warping function and bending function of the beam, respectively, \(\alpha\) is the angle of twist per unit length, and \(\mu\) is the shear modulus. Since the \(\phi(x, y)\) and \(\psi(x, y)\) in the Saint-Venant bending problem satisfy the two Laplace equations subject to the Neumann boundary condition, we have:

\[
\nabla^2 \phi(x, y) = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0 \quad \text{in } D,
\]

(4)

\[
\frac{\partial \phi}{\partial n} = y \cos(n, x) - x \cos(n, y) \quad x, y \in B_k,
\]

(5)

and

\[
\nabla^2 \psi(x, y) = \frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2} = 0 \quad \text{in } D,
\]

(6)

\[
\frac{\partial \psi}{\partial n} = -\left[ \frac{1}{2} vy^2 + \left\{1 - \frac{1}{2} v\right\} y^2 \right] \cos(n, x)
- (2 + v) xy \cos(n, y) \quad x, y \in B_k
\]

(7)

where \(D\) is the domain of interest, \(n\) is the outward normal vector of each boundary, and \(B_k\) is the \(k\)th circular boundary. In Fig. 1, we define the position vector of the boundary point of the \(k\)th circular boundary as

\[
x = R_k \sin \theta_k + x_k, \quad k = 0, 1, 2, 3, 4, \quad 0 < \theta_k < 2\pi
\]

(8)

\[
y = -R_k \cos \theta_k + y_k, \quad k = 0, 1, 2, 3, 4, \quad 0 < \theta_k < 2\pi
\]

(9)

where

\[
R_k = R \quad \text{and} \quad R_k = b, \quad k = 1, 2, 3, 4
\]

(10)

and \(\theta_k\) is the polar angle with respect to the origin of the \(k\)th hole, \((x_k, y_k)\) are the coordinate for the center of the \(k\)th eccentric circle, and the eccentricity is zero for the outer circle. By substituting Eqs. (8) and (9) into Eq. (7), the Neumann boundary condition can be specified.

For the simple case of bending only, we can assume constant \(\alpha \mu\) and \(\phi(x, y)\) to be zero. Following the definition of stress concentration by Naghdi [11], we have

\[
S_c = \frac{\sigma_{xx} A}{Q}
\]

(11)

where \(A\) is the area of the cross-section. The shear stress \(\sigma_{zz}\) in Eq. (11) is obtained from Eq. (2). Thus, the problem of bending is reduced to find the bending function \(\psi(x, y)\) which satisfies the Laplace equation of Eq. (6) and the Neumann boundary condition of Eq. (7) on each boundary.

3. DUAL BOUNDARY INTEGRAL EQUATIONS AND DUAL NULL-FIELD INTEGRAL EQUATIONS

Employing the Fourier series expansions to approximate the potential \(u\) and its normal derivative \(t\) on the circular boundary, we have

\[
u(s_k) = a_k^i + \sum_{n=1} a_k^n \cos n \theta_k + b_k^n \sin n \theta_k,
\]

(12)

\[
s_k \in B_k, \quad k = 0, 1, \ldots, N,
\]
\[ t(s_k) = p_k^0 + \sum_{n=1}^{\infty} \left( p_n^0 \cos n\theta_k + q_n^0 \sin n\theta_k \right), \]
\[ s_k \in B_k, \quad k = 0, 1, \ldots, N, \]
where \( t(s_k) = \partial u(s_k)/\partial n_k \) in which \( n_k \) denotes the outward normal vector at the source point \( s, a^+_n, b^+_n, p^+_n \) and \( q^+_n \) \((n = 0, 1, 2, \ldots)\) are the Fourier coefficients and \( \theta_k \) is the polar angle for the \( k \)th circular boundary. The integral equation for the domain point can be derived from the third Green’s identity \([13]\), we have
\[
2\pi t(x) = \int_B T(s, x) u(s) dB(s) - \int_B U(s, x) t(s) dB(s), \quad x \in D, \quad (14)
\]
\[
2\pi t(x) = \int_B M(s, x) u(s) dB(s) - \int_B L(s, x) t(s) dB(s), \quad x \in D, \quad (15)
\]
where \( s \) and \( x \) are the source and field points, respectively, \( B \) is the boundary, \( D \) is the domain of interest, and the kernel function \( U(s, x) = \ln r, (r = |x - s|) \), is the fundamental solution which satisfies
\[
\nabla^2 U(s, x) = 2\pi \delta(x-s), \quad (16)
\]
where \( \delta(x-s) \) denotes the Dirac-delta function. The other kernel functions, \( T(s, x), L(s, x) \) and \( M(s, x) \), are defined by
\[
T(s, x) = \frac{\partial U(s, x)}{\partial n}, \quad L(s, x) = \frac{\partial U(s, x)}{\partial n_x}, \quad M(s, x) = \frac{\partial^2 U(s, x)}{\partial n \partial n_x}, \quad (17)
\]
By collocating \( x \) outside the domain \((x \in D^c)\), we obtain the dual null-field integral equations as shown below
\[
0 = \int_B T(s, x) u(s) dB(s) - \int_B U(s, x) t(s) dB(s), \quad x \in D^c, \quad (18)
\]
\[
0 = \int_B M(s, x) u(s) dB(s) - \int_B L(s, x) t(s) dB(s), \quad x \in D^c, \quad (19)
\]
where \( D^c \) is the complementary domain. Based on the separable property, the kernel function \( U(s, x) \) is expanded into the degenerate form by separating the source point \((s = (R, \theta))\) and field point \((x = (\rho, \phi))\) in the polar coordinate \([14]\):
\[
U(s, x) = \begin{cases} 
U^+(R, \theta, \rho, \phi) = \ln R - \sum_{m \in m \setminus R^0} \left( \frac{R}{m} \right)^n \cos m(\theta - \phi), & R \geq \rho \\
U^-(R, \theta, \rho, \phi) = \ln \rho - \sum_{m \in m \setminus \rho^0} \left( \frac{R}{\rho} \right)^n \cos m(\theta - \phi), & \rho > R
\end{cases}, \quad (20)
\]
where the superscripts “+” and “−” denote the interior \((R > \rho)\) and exterior \((\rho > R)\) cases, respectively. It is found that the leading term and numerator term contain the larger argument to ensure log singularity and series convergence, respectively. After taking the normal derivative \((\partial / \partial R)\) with respect to Eq. (19), the \( T(s, x) \) kernel function yields
\[
T(s, x) = \begin{cases} 
T^+(R, \theta, \rho, \phi) = \frac{1}{R} + \sum_{m \in m \setminus R^0} \left( \frac{R^n}{m^n} \right) \cos m(\theta - \phi), & R \geq \rho \\
T^-(R, \theta, \rho, \phi) = -\sum_{m \in m \setminus \rho^0} \left( \frac{R^n}{m^n} \right) \cos m(\theta - \phi), & \rho > R
\end{cases}, \quad (21)
\]
and the higher-order kernel functions, \( L(s, x) \) and \( M(s, x) \), are shown below:
\[
L(s, x) = \begin{cases} 
L^+(R, \theta, \rho, \phi) = \sum_{m \in m \setminus R^0} \left( \frac{R^n}{m^n} \right) \cos m(\theta - \phi), & R \geq \rho \\
L^-(R, \theta, \rho, \phi) = \frac{1}{\rho} + \sum_{m \in m \setminus \rho^0} \left( \frac{R^n}{m^n} \right) \cos m(\theta - \phi), & \rho > R \end{cases}, \quad (22)
\]
\[
M(s, x) = \begin{cases} 
M^+(R, \theta, \rho, \phi) = \sum_{m \in m \setminus R^0} \left( \frac{m^n}{R^n} \right) \cos m(\theta - \phi), & R \geq \rho \\
M^-(R, \theta, \rho, \phi) = \sum_{m \in m \setminus \rho^0} \left( \frac{m^n}{\rho^n} \right) \cos m(\theta - \phi), & \rho > R \end{cases}, \quad (23)
\]
Since the potentials resulted from \( T(s, x) \) and \( L(s, x) \) are discontinuous cross the boundary, the potentials of \( T(s, x) \) and \( L(s, x) \) for \( R \to \rho^+ \) and \( R \to \rho^- \) are different. This is the reason why \( R = \rho \) is not included in the expression for the degenerate kernels of \( T(s, x) \) and \( L(s, x) \) in Eqs. (21) and (22). The analytical evaluation of the integrals for each element in the influence matrix is listed in the Appendix and they are all non-singular. Besides, the limiting case to the boundary is also addressed. The continuous and jump behavior across the boundary is also described. For example, the jump behavior is captured by
\[
\int_B \{ T'(s, x) - T^+(s, x) \} \cos(m\theta) R d\theta = 2\pi \cos(m\theta), \quad x \in B \quad (24)
\]
\[
\int_B \{ T'(s, x) - T^-(s, x) \} \sin(m\theta) R d\theta = 2\pi \sin(m\theta), \quad x \in B \quad (25)
\]
where the above equation is equivalent to the Wronskian of two bases for 1-D case.
4. ADAPTIVE OBSERVER SYSTEM

After moving the null-field point of Eq. (18) to the boundary, the boundary integrals through all the circular contours are required to be calculated. Since the boundary integral equations are frame indifferent (rule of objectivity) due to the energy or work form, the observer system is adaptively to locate the origin at the center of circle under integration. Adaptive observer system is chosen to fully employ the property of degenerate kernels. Figures 2(a) and 2(b) show the boundary integration for the circular boundaries in the adaptive observer system. The origin of the observer system is located on the center of the corresponding circle under integration to entirely utilize the geometry of circular boundary for the expansion of degenerate kernels and boundary densities.

5. VECTOR DECOMPOSITION TECHNIQUE OF THE POTENTIAL GRADIENT FOR THE STRESS CALCULATION IN THE HYPER SINGULAR FORMULATION

The hypersingular integral equation in Eq. (2) ~ (15) is defined as the normal derivative of potential for the domain points (x), special treatment is considered here. Not only for calculating the stress but also for degenerate scales [15~17], potential gradient on the boundary using hypersingular formulation is required to calculate. Consider the nonconcentric case as shown in Fig. 3, the true normal direction (\( \mathbf{1} \)) with respect to the collocation point x on the \( B_i \) boundary can be superimposed by using the radial direction (\( \mathbf{3} \)) and angular direction (\( \mathbf{4} \)) on the \( B_i \) boundary. According to the concept of decomposition technique, the degenerate kernels for the higher-order singular equation as Eqs. (22) and (23) are changed as:

\[
\begin{align*}
L'(R, \theta; \phi, \psi) &= \sum_{n=1}^{\infty} \frac{\beta^{n-1}}{R^n} \cos m(\theta - \phi) \cos(\psi - \xi)
\quad R > \rho \\
M'(R, \theta; \phi, \psi) &= \sum_{n=1}^{\infty} \frac{m\beta^{n-1}}{R^{n+1}} \cos m(\theta - \phi) \cos(\psi - \xi)
\quad R > \rho
\end{align*}
\]

(26)

\[
\begin{align*}
L'(R, \theta; \phi, \psi) &= \sum_{n=1}^{\infty} \frac{\beta^{n-1}}{R^n} \sin m(\theta - \phi) \cos(\psi - \xi)
\quad \rho > R \\
M'(R, \theta; \phi, \psi) &= \sum_{n=1}^{\infty} \frac{m\beta^{n-1}}{R^{n+1}} \sin m(\theta - \phi) \cos(\psi - \xi)
\quad \rho > R
\end{align*}
\]

(27)
where $\zeta$ and $\xi$ are shown in Fig. 3. For the concentric case, the circles with respect to the same origin of observer, the potential gradient is derived free of special treatment since $\zeta = \xi$.

### 6. LINEAR ALGEBRAIC SYSTEM

We need to collocate $2M + 1$ null-field point on the boundary to calculate $2M + 1$ unknown Fourier coefficients. By moving the null-field point $x_k$ on the $k$th circular boundary in the sense of limit for Eq. (18) in Fig. 2 (a), we have

$$0 = \sum_{k=0}^{N} \int_{D_k} T(s_k, x) u(s_k, x) \, dB_k(s) \quad - \sum_{k=0}^{N} \int_{D_k} U(s_k, x) t(s_k, x) \, dB_k(s), \quad x \in D', \quad (28)$$

where $N$ is the number of inner circular holes. By moving the null-field point on the boundary, a linear algebraic system is obtained

$$[U][t] = [T][u], \quad (29)$$

where $[U]$ and $[T]$ are the influence matrices with a dimension of $(N+1) \times (2M+1)$ by $(N+1) \times (2M+1)$, $[u]$ and $[t]$ denote the column vectors of Fourier coefficients with a dimension of $(N+1) \times (2M+1)$ by one in which $[U]$, $[T]$, $[u]$ and $[t]$ can be defined as follows:

$$[U] = \begin{bmatrix} U_{00} & U_{01} & \cdots & U_{0N} \\ U_{10} & U_{11} & \cdots & U_{1N} \\ \vdots & \vdots & \ddots & \vdots \\ U_{N0} & U_{N1} & \cdots & U_{NN} \end{bmatrix}, \quad [T] = \begin{bmatrix} T_{00} & T_{01} & \cdots & T_{0N} \\ T_{10} & T_{11} & \cdots & T_{1N} \\ \vdots & \vdots & \ddots & \vdots \\ T_{N0} & T_{N1} & \cdots & T_{NN} \end{bmatrix}, \quad (30)$$

where the vectors $\{u_k\}$ and $\{t_k\}$ are in the form of $\{a_0^k, a_1^k, b_1^k, \cdots, a_0^k, b_M^k\}$ and $\{p_0^k, p_1^k, q_1^k, \cdots, p_0^k, q_M^k\}$, respectively; the first subscript "j" ($j = 0, 1, 2, \ldots, N$) in $[U]_j$ and $[T]_j$ denotes the index of the $j$th circle where the collocation point is located and the second subscript "k" ($k = 0, 1, 2, \cdots, N$) denotes the index of the $k$th circle where the boundary data $\{u_k\}$ or $\{t_k\}$ are specified, $M$ indicates the truncated terms of Fourier series. By rearranging the known and unknown sets, the unknown Fourier coefficients are determined. Equation (18) can be calculated by employing the orthogonal property of Fourier bases in the real computation. Only the finite $M$ terms are used in the summation of Eqs. (12) and (13). After obtaining the unknown Fourier coefficients, the boundary stress and interior potential can be easily calculated. A flowchart is shown in Fig. 4.
7. ILLUSTRATIVE EXAMPLES AND DISCUSSIONS

Case 1. Four circular holes [11,12,18]

In order to check the validity of the present formulation, the Naghdi’s problems for beam problems with four holes symmetrically located with respect to the x and y axis were revisited. All the numerical results were obtained by using ten terms of Fourier series ($M = 10$). We set the value of Poisson’s ratio $\nu = 0.3$ and $R = 1$. In Figures 5 (a), (b), (d) and (e), the values of the stress concentration $Sc$ along $AB$ and $CD$ (as Fig. 1) are plotted versus the position $\bar{Y} = 17Y / AB$, and $\bar{Y} = 17Y / CD$, respectively. Figures 5 (c) and (f) show the stress concentration $Sc$ along $OT$, and the $\xi = 18 \times OT$ for the case of $a = 0.5$, $\bar{\theta} = \pi/4$ and $b = 0.1$. Our numerical results are well compared with those of Naghdi’s data [11]. In order to find the stress concentration on the holes, we plot the stress around the hole where these numerical results indicate that the $Sc$ reaches maximum near the point $B$ as shown in Fig. 6. Figures 5 (a) and (b) shows that the maximum value of $Sc$ occurs at $B$ and $C$ respectively, where are on the boundaries of inner holes. For the $Sc$ distribution along $OT$, the maximum value of $Sc$ occurs at the position near the center of the two above holes. Good agreement is made after comparing with the Naghdi’s results. In the literature, Naghdi [11] and Bird and Steele [12] also calculated the stress concentration factor at the point $B$ for $b = 0.12$ and various values of $a$, Bird and Steele [12] stated that the deviation by Naghdi’s data is 11%. The grounds for this discrepancy were not identified in their paper. Our numerical results are more agreeable to the Naghdi’s data [11] as shown in Figs. 7 and 8, where Fig. 8 was not provided by Bird and Steele [12]. In order to verify the free boundary-layer effect at the present formulation, Fig. 9 shows the $Sc$ distribution near the boundary. According to the convergence test in Fig. 10, only eight terms ($M = 8$) is sufficient in real implementation to reach the error tolerance. In Figure 11, contour plots are shown for $a = 0.4$ and $b = 0.12$ with various orientations of $\bar{\theta} = \pi/8$, $\bar{\theta} = \pi/4$ and $\bar{\theta} = 3\pi/8$, and it is antisymmetric to the horizontal axis.

Case 2. Two circular holes [11,12]

Here, we consider a circular beam with two circular holes under bending as shown Fig. 12. One of the holes is concentric, and the other lies on the x-axis. In order to compare with the Bird and Steele’s result, we assume $R = 16$ and $b = 1$, respectively, and all the numerical results are also obtained by using ten terms of Fourier series ($M = 10$). The stress concentration at the point P versus $D/d$ ($D$ is the distance between the two holes) is shown in Fig. 13. The stress concentration is expected to approach the case of a single hole in the center of beam when $D/d$ becomes large. The contour of stress concentration for the case of $D/d = 0.0625$ is shown in Fig. 14, where $d$ is the diameter of the hole. Our numerical results are well compared with the Bird and Steele’s data.

Fig. 5 The stress concentration for $a = 0.5$, $\bar{\theta} = \pi/4$ and $b = 0.1$ [11]
Fig. 6 Stress concentrations around the third circle

(a) $\theta = 22.5$
(b) $\theta = 45$
(c) $\theta = 67.5$

Fig. 7 Stress concentration versus $a$ for $b = 0.12$ of $\theta = \pi/8$ and $\theta = 3\pi/8$, respectively

(a) $\theta = \pi/8$ (Present method) (b) $\theta = 3\pi/8$ (Present method) (c) $\theta = \pi/8$ (Bird's result) [12] (d) $\theta = 3\pi/8$ (Bird's result) [12]

Fig. 8 Stress concentration versus $a$ for $b = 0.12$ and three different values of $\theta = \pi/8$, $\theta = \pi/4$ and $\theta = 3\pi/8$

(a) Sc at point B (Present method) (b) Sc at point B (Nagdi's result) [11]
**Fig. 9** Stress concentration along \( AB \) and extremely near point \( B \) for \( a = 5, b = 1, R = 10 \) and \( \theta = \pi/4 \)

**Fig. 10** Stress concentration on point \( B \) for \( a = 0.5, \theta = \pi/4 \) and \( b = 0.1 \)

**Fig. 11** Contour plots for \( a = 0.4, b = 0.12 \) and three different values of \( \theta = \pi/8, \pi/4, 3\pi/8 \)

**Fig. 12** Cantilever beam under bending weakened by two holes on \( x \)-axis

(a) Present method

(b) Bird and Steele’s result

**Fig. 13** Stress concentration versus \( D/d \) of point \( P \)

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**8. CONCLUSIONS**

For the bending problems with circular holes, we have proposed a BIEM formulation by using degenerate kernels, null-field integral equation and Fourier series in companion with adaptive observer systems and vector decomposition. This method is a semi-analytical approach since only truncation error in the Fourier series is involved. An advantage of the method over the Naghdi’s [11] approach is that the extension to multiple circular holes of arbitrary radii and positions is straightforward. Results obtained by the present approach matched well with those of Naghdi’s [11] although Bird and Steele’s data [12] seems to deviate. The other gain of present method over BEM is free of boundary-layer effect. Although only two and four holes were tested to compare with the Naghdi [11] and Bird and Steele’s [12] results, our general-purpose program can solve problems with arbitrary number and various positions of circular holes.
### APPENDIX

Analytical evaluation of the integrals and their limits

<table>
<thead>
<tr>
<th>$U(s, x)$ and $\int U(s, x) r(s) dB(s)$</th>
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</tr>
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<tbody>
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<td><strong>Orthogonal process</strong></td>
</tr>
</tbody>
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U^-(R, \theta, p, \phi) = \ln R - \sum_{m=1}^{\infty} \frac{1}{\rho^m} \cos(m(\theta - \phi)), & R < \rho 
\end{cases}$ | $T(s, x) = \begin{cases} 
T^+(R, \theta, p, \phi) = \frac{1}{R} \sum_{m=0}^{\infty} \frac{\rho^m}{\rho^m} \cos(m(\theta - \phi)), & R > \rho \\
T^-(R, \theta, p, \phi) = \frac{1}{\rho^m} \sum_{m=0}^{\infty} \frac{\rho^m}{\rho^m} \cos(m(\theta - \phi)), & R < \rho 
\end{cases}$ |

**Limit $\rho \to R$**

$L(s, x)$ and $\int L(s, x) r(s) dB(s)$

$M(s, x)$ and $\int M(s, x) u(s) dB(s)$

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**Limit $\rho \to R$**

- $\pi \frac{\rho^{n+1}}{\rho^{n+1}} \cos(m(\theta - \phi)) = -\pi \cos(m(\theta - \phi)), & R > \rho$
- $-\pi \frac{\rho^{n+1}}{\rho^{n+1}} \sin(m(\theta - \phi)) = -\pi \sin(m(\theta - \phi)), & R > \rho$
- $\pi \frac{\rho^{n+1}}{\rho^{n+1}} \cos(m(\theta - \phi)) = \pi \cos(m(\theta - \phi)), & R < \rho$
- $\pi \frac{\rho^{n+1}}{\rho^{n+1}} \sin(m(\theta - \phi)) = \pi \sin(m(\theta - \phi)), & R < \rho$

(Continues for $R' \leq \rho < R^+$)

$\int \frac{n\pi^2}{\rho^{n+1}} \cos(m(\theta - \phi)) dB(s) = \frac{n\pi^2}{\rho^{n+1}} \cos(m(\theta - \phi)), & R > \rho$

$\int \frac{n\pi^2}{\rho^{n+1}} \sin(m(\theta - \phi)) dB(s) = \frac{n\pi^2}{\rho^{n+1}} \sin(m(\theta - \phi)), & R > \rho$

$\int \frac{n\pi^2}{\rho^{n+1}} \cos(m(\theta - \phi)) dB(s) = \frac{n\pi^2}{\rho^{n+1}} \cos(m(\theta - \phi)), & R < \rho$

$\int \frac{n\pi^2}{\rho^{n+1}} \sin(m(\theta - \phi)) dB(s) = \frac{n\pi^2}{\rho^{n+1}} \sin(m(\theta - \phi)), & R < \rho$

(Continues for $R' \leq \rho < R^+$)
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Fig. 14 Contour of stress concentration of $D/d = 0.0625$


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