Assuming that the i – th eigen-pair of the beam is (ω_i, φ_i) , where φ_i satisfying the following condition:

$$\int_0^l m \, \varphi_i^2 dx = \overline{m}l, \qquad i = 1, 2, \dots$$
 (1)

where m is the mass density of the beam and \overline{m} is the average mass density of the beam.

Also assuming that the an arbitrary eigen-pair of the beam after imposing the constraint is (ω', φ') . Expanding φ' with respect to φ_i , $i = 1, 2 \dots$ it yields that

$$\varphi' = \sum_{i=1}^{\infty} \xi_i \varphi_i \tag{2}$$

Substituting (2) into the Rayleigh quotient expression, we have

$$\omega'^{2} = \text{s.t} \ \frac{\sum_{i=1}^{\infty} \omega_{i}^{2} \xi_{i}^{2}}{\sum_{i=1}^{\infty} \xi_{i}^{2}}$$
 (3)

The imposed constraint can be expressed in the following general form:

$$\sum_{i=1}^{\infty} \alpha_i \xi_i = 0 \tag{4}$$

where α_i are some constants. Then the problem is to find the stationary value of (3) under constraint (4). By introducing a Lagrange multiplier λ , the corresponding optimization problem can be expressed in the following equivalent form:

$$\omega'^{2} = \text{s.t} \frac{\sum_{i=1}^{\infty} \omega_{i}^{2} \xi_{i}^{2} - 2\lambda \sum_{i=1}^{\infty} \alpha_{i} \xi_{i}}{\sum_{i=1}^{\infty} \xi_{i}^{2}}$$
 (5)

The physical meaning of λ is the reaction force at the added support. From the stationary condition of (5), we have

$$(\omega_i^2 - {\omega'}^2)\xi_i - \lambda \alpha_i = 0, \quad i = 1, 2, \dots$$
 (6)

then

$$\xi_i = \frac{\lambda \alpha_i}{(\omega_i^2 - \omega'^2)}, \quad i = 1, 2, \dots$$
 (7)

Substituting (7) into (4), we then obtain a equation for ω' if $\lambda \neq 0$:

$$f(\omega') = \sum_{i=1}^{\infty} \frac{\alpha_i^2}{(\omega_i^2 - \omega'^2)} = 0$$
 (8)

Wenistein pointed out that in some cases $\lambda = 0$. Under this circumstance, the eigen-pair of the beam will not be changed by adding the support.

If $\alpha_i = 0$ for some i, then $\omega'_i = \omega_i$ and $\phi'_i = \phi_i$.

If $\alpha_i \neq 0$ for all *i*, then the behavior of *f* can be shown in Fig.1.

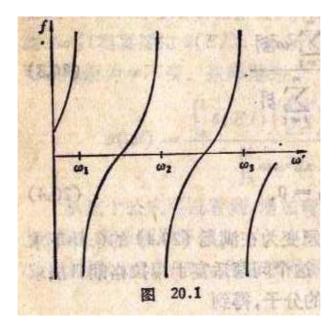


Figure.1

That is $f \to +\infty$ when $\omega' \to \omega_i - 0$; $f \to -\infty$ when $\omega' \to \omega_i + 0$. f is monotonic increasing between ω_i and ω_{i+1} . It follows that there is a unique root of $f(\omega')$ between ω_i and ω_{i+1} , which is ω'_i —the i —th eigen value of the constrained beam. In summary we have

$$\omega_i \leq \omega_i' \leq \omega_{i+1}$$
,

which concludes the proof.