CE394M: Isoparametric elements and Gauss integration

Krishna Kumar

University of Texas at Austin
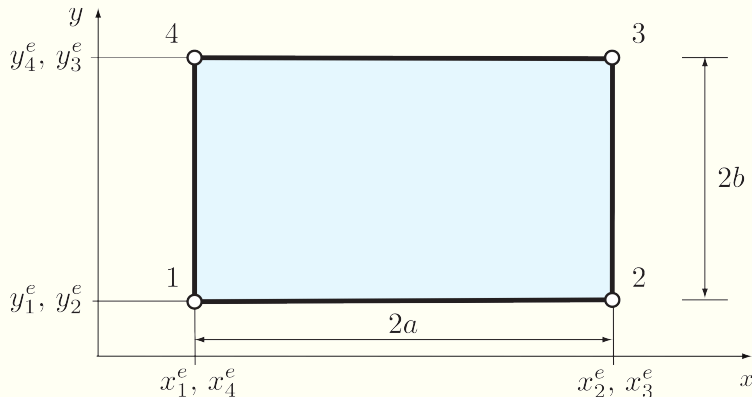
krishnak@utexas.edu

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Overview

4-noded rectangular element

Four-node rectangular element. The nodes are by definition numbered counter-clockwise.

4-noded rectangular element

As the element has four nodes, it is necessary to start with a polynomial that has four parameters.

$$Te = \alpha_0^e + \alpha_1^e x + \alpha_2^e y + \alpha_3^e xy$$

It is possible to express $(\alpha_0^e, \alpha_1^e, \alpha_2^e, \alpha_3^e)$ in terms of the nodal values $(T_1^e, T_2^e, T_3^e, T_4^e)$. A derivation shape functions is tedious as it is necessary to invert a 4 x 4 matrix.

The Shape Functions should be 1 at each node, and 0 otherwise can be used to determine the 4 coefficients.

4-noded rectangular element

An alternative and more elegant approach is to construct the shape functions by the **tensor product method.** This is based on taking products of one-dimensional shape functions.
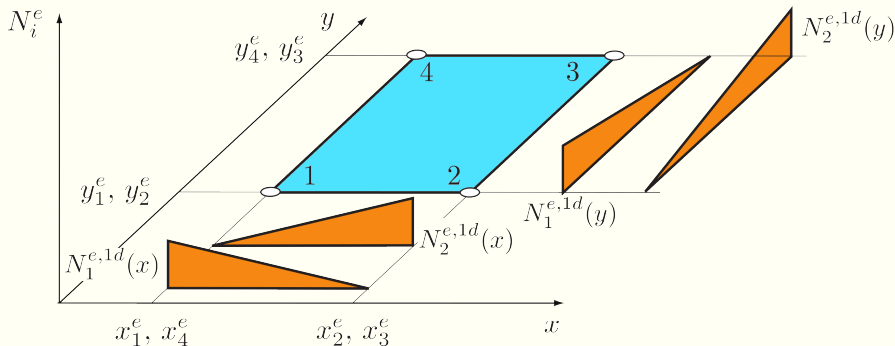
Construction of two dimensional shape functions.

4-noded rectangular element

For example, N_2^e, which has to have the value one at node 2 and zero at the other nodes, is obtained by taking the product of the one-dimensional shape functions $N_2^{e,1d}(x)$ and $N_1^{e,1d}(y)$.

$$N_2^e = N_2^{e,1d}(x) \times N_1^{e,1d}(y)$$

As visible in the figure above the product $N_2^{e,1d}(x) \times N_1^{e,1d}(y)$ has the value one at node 2 and is zero at nodes 1, 3 and 4.

$$N_2^e(x,y) = \frac{x - x_1^e}{x_2^e - x_1^e} \frac{y - y_4^e}{y_1^e - y_4^e} = -\frac{1}{A^e}(x - x_1^e)(y - y_4^e)$$

4-noded rectangular element

The four shape functions, also called **bilinear shape functions**, for the quadrilateral element are:

$$N_1^e(x,y) = \frac{x - x_2^e}{x_1^e - x_2^e} \frac{y - y_4^e}{y_1^e - y_4^e} = -\frac{1}{A^e}(x - x_2^e)(y - y_4^e)$$

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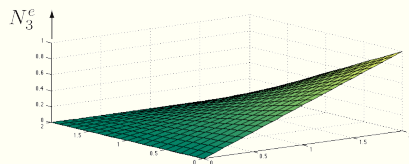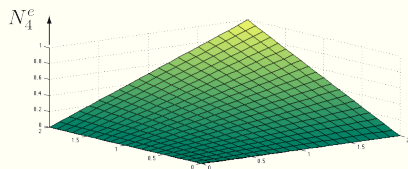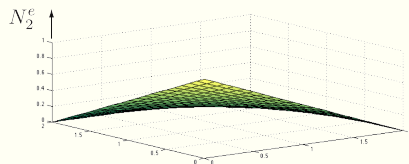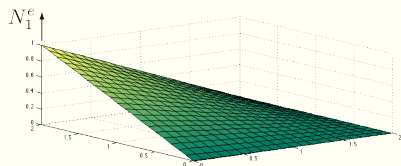
$$N_3^e(x,y) = \frac{x - x_1^e}{x_2^e - x_1^e} \frac{y - y_1^e}{y_4^e - y_1^e} = -\frac{1}{A^e}(x - x_1^e)(y - y_1^e)$$

$$N_4^e(x,y) = \frac{x - x_2^e}{x_1^e - x_2^e} \frac{y - y_1^e}{y_4^e - y_1^e} = -\frac{1}{A^e}(x - x_2^e)(y - y_1^e)$$

where A^e is the area of the element.

4-noded rectangular element

The four shape functions are plotted in the following figure:

Four shape functions of the rectangular element (on $[0, 2] \times [0, 2]$).

4-noded rectangular element

If the sf equations are used for interpolating the temperature field over arbitrary quadrilaterals, the scalar field (e.g., temperature) across the element boundaries will be not continuous.

Two element mesh with rectangle shape functions. Although the two nodal values on the edge agree, the temperature distribution is still discontinuous.

4-noded rectangular element

If the sf equations are used for interpolating the temperature field over arbitrary quadrilaterals, the scalar field (e.g., temperature) across the element boundaries will be not continuous.

Two element mesh with rectangle shape functions. Although the two nodal values on the edge agree, the temperature distribution is still discontinuous.
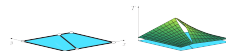
The computed shape functions are suitable for rectangles and could be used with meshes consisting only of rectangles, but they are not suitable for arbitrary quadrilaterals.

Therefore, these shape functions are of limited use for practical applications. To obtain the shape functions for arbitrary quadrilaterals we need to visit the idea of isoparametric mapping.

Isoparametric mapping in 1D
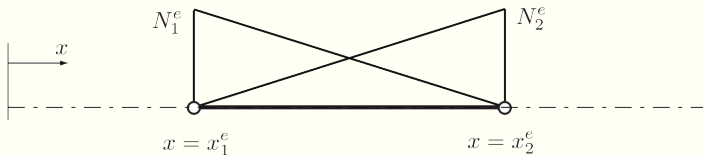
Shape functions for a two-noded element.

$$N_1(x) = 1 - \frac{x - x_1^e}{x_2^e - x_1^e} \qquad N_2(x) = \frac{x - x_1^e}{x_2^e - x_1^e}$$
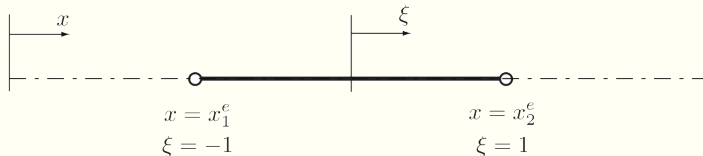
Global coordinate x and local coordinate ξ

Isoparametric mapping in 1D
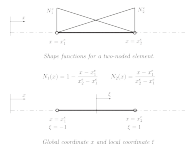
Although isoparametric mapping is not particularly useful in one dimension, it is very helpful for understanding the general approach.

Isoparametric mapping in 1D

consider a coordinate transformation which transforms (maps) the coordinate x into a local (element specific) coordinate ξ:

Mapping of the parent element onto the physical element.

The coordinate ξ fulfills the relationships:
$x = x_1^e$ at $\xi = -1$ and $x = x_2^e$ at $\xi = 1$
"stretch transformation" of $x(\xi)$:

$$x(\xi) = x_1^e + \frac{1}{2}(x_2^e - x_1^e)(1 + \xi)$$
$$= \frac{x_1^e + x_2^e}{2} + \frac{x_2^e - x_1^e}{2}\xi$$

Isoparametric mapping in 1D

The shape functions $N_1^e = (1 - x/l)$ and $N_2^e = (x/l)$ can also be expressed using ξ:

$$N_1^e(\xi) = \frac{1}{2}(1 - \xi) \qquad N_2^e(\xi) = \frac{1}{2}(1 + \xi)$$

The key idea of the isoparametric concept is to use these shape functions for writing the coordinate transformation between x and ξ

$$
\begin{aligned}
x(\xi) &= N_1^e(\xi)x_1^e + N_2^e(\xi)x_2^e \\
&= \frac{1}{2}(1 - \xi)x_1^e + \frac{1}{2}(1 + \xi)x_2^e \\
&= \frac{x_1^e + x_2^e}{2} + \frac{x_2^e - x_1^e}{2}\xi
\end{aligned}
$$
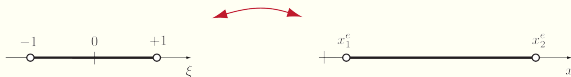
Mapping of the parent element onto the physical element.

Isoparametric mapping in 1D

- The coordinate ξ is usually called the **natural coordinate** and always lies by definition between -1 and $+1$.
- The parent element is solely for numerical purposes.
- The finite element analysis is still performed over the physical domain.

In an isoparametric element the field variable, like displacement, is approximated with the same set of shape functions as those used for the coordinate transformation:

$$u(\xi) = N_1^e(\xi)a_1^e + N_2^e(\xi)a_2^e$$

To compute the derivatives which appear in the weak form the chain rule is used:

$$\frac{du}{dx} = \frac{du}{d\xi}\frac{d\xi}{dx}$$

The derivative $d\xi/dx$ is determined from the mapping between ξ and x

Isoparametric mapping of a quadrilateral element

The idea of isoparametric mapping is used for deriving shape functions for arbitrary quadrilateral elements:
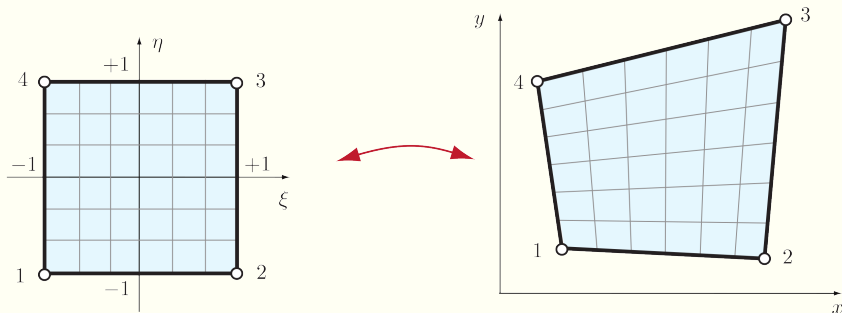
Mapping of the bi-unit parent element onto the quadrilateral element in the physical space.

Isoparametric mapping of a quadrilateral element

The bi-unit square is the parent domain and ξ and η are its natural coordinates.

To map points from the parent domain onto the quadrilateral in the physical domain the four nodal shape functions are used:

$$x(\xi, \eta) = \mathbf{N}^{4Q}(\xi, \eta)x^e \quad y(\xi, \eta) = \mathbf{N}^{4Q}(\xi, \eta)y^e$$

where $N^{4Q}(\xi, \eta)$ are the four-node element shape functions in the natural coordinates and x^e and y^e are the vectors of the element coordinates:

$$\mathbf{x}^e = \begin{bmatrix} x_1^e \\ x_2^e \\ x_3^e \\ x_4^e \end{bmatrix} \quad \mathbf{y}^e = \begin{bmatrix} y_1^e \\ y_2^e \\ y_3^e \\ y_4^e \end{bmatrix}$$

Isoparametric mapping of a quadrilateral element

As the parent element is a bi-unit square its shape functions are identical to those of the rectangular element expressed in ξ and η coordinates.

$$N_1^{4Q}(\xi, \eta) = \frac{1}{4}(1 - \xi)(1 - \eta)$$

$$N_2^{4Q}(\xi, \eta) = \frac{1}{4}(1 + \xi)(1 - \eta)$$

$$N_3^{4Q}(\xi, \eta) = \frac{1}{4}(1 + \xi)(1 + \eta)$$

$$N_4^{4Q}(\xi, \eta) = \frac{1}{4}(1 - \xi)(1 + \eta)$$

Isoparametric shape functions

The temperature will be approximated with the same shape functions:

$$T^e = \mathbf{N}^{4Q}(\xi, \eta)\mathbf{a}^e$$

The element is called *isoparametric* because the temperature approximation and the mapping of the geometry is accomplished with the same shape functions.

The displacement will be approximated as:

$$\mathbf{u}^e = \mathbf{N}^{4Q}(\xi, \eta)\mathbf{a}^e$$

$$= \begin{bmatrix} N_1^{4Q} & 0 & N_2^{4Q} & 0 & N_3^{4Q} & 0 & N_4^{4Q} & 0 \\ 0 & N_1^{4Q} & 0 & N_2^{4Q} & 0 & N_3^{4Q} & 0 & N_4^{4Q} \end{bmatrix} \begin{bmatrix} a_{1x}^e \\ a_{1y}^e \\ a_{2x}^e \\ a_{2y}^e \\ a_{3x}^e \\ a_{3y}^e \\ a_{4x}^e \\ a_{4y}^e \end{bmatrix}$$

The gradient of the temperature for the four-node (isoparametric) quadrilateral element is:

$$\nabla T = \mathbf{B}^e \mathbf{a}^e$$

with

$$\mathbf{B}^e = \begin{bmatrix} \dfrac{\partial N_1^{4Q}}{\partial x} & \dfrac{\partial N_2^{4Q}}{\partial x} & \dfrac{\partial N_3^{4Q}}{\partial x} & \dfrac{\partial N_4^{4Q}}{\partial x} \\ \dfrac{\partial N_1^{4Q}}{\partial y} & \dfrac{\partial N_2^{4Q}}{\partial y} & \dfrac{\partial N_3^{4Q}}{\partial y} & \dfrac{\partial N_4^{4Q}}{\partial y} \end{bmatrix}$$

Derivatives isoparametric shape functions

To compute shape function derivatives the chain rule will be used:

$$\frac{\partial N_I^{4Q}}{\partial \xi} = \frac{\partial N_I^{4Q}}{\partial x}\frac{\partial x}{\partial \xi} + \frac{\partial N_I^{4Q}}{\partial y}\frac{\partial y}{\partial \xi}$$

$$\frac{\partial N_I^{4Q}}{\partial \eta} = \frac{\partial N_I^{4Q}}{\partial x}\frac{\partial x}{\partial \eta} + \frac{\partial N_I^{4Q}}{\partial y}\frac{\partial y}{\partial \eta}$$

written as matrices and vectors this becomes:

$$\begin{bmatrix} \frac{\partial N_I^{4Q}}{\partial \xi} \\ \frac{\partial N_I^{4Q}}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix} \begin{bmatrix} \frac{\partial N_I^{4Q}}{\partial x} \\ \frac{\partial N_I^{4Q}}{\partial y} \end{bmatrix}$$

$\mathbf{J}^e$ is the Jacobian which contains the derivatives of the physical coordinates with respect to the natural coordinates.

Derivatives isoparametric shape functions

The derivatives required for the weak form are computed by inverting the above expression:

$$\begin{bmatrix} \frac{\partial N_I^{4Q}}{\partial x} \\ \frac{\partial N_I^{4Q}}{\partial y} \end{bmatrix} = (\mathbf{J}^e)^{-1} \begin{bmatrix} \frac{\partial N_I^{4Q}}{\partial \xi} \\ \frac{\partial N_I^{4Q}}{\partial \eta} \end{bmatrix}$$

The inverse of $\mathbf{J}^e$ is:

$$\mathbf{J}^{e-1} = \frac{1}{|\mathbf{J}^e|} \begin{bmatrix} \frac{\partial y}{\partial \eta} & -\frac{\partial y}{\partial \xi} \\ -\frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \xi} \end{bmatrix}$$

Where $|\mathbf{J}^e|$ is the determinant of the Jacobian, which represents the ratio of an area element in the physical domain to the corresponding area element in the parent domain.
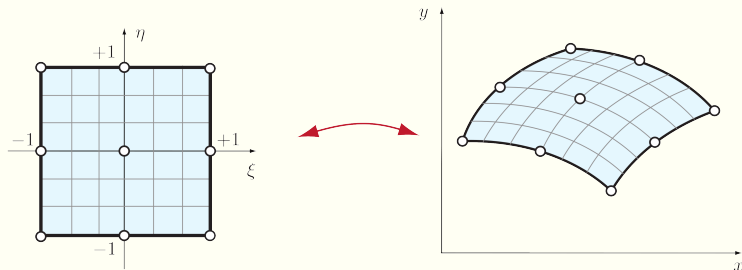
Derivatives isoparametric shape functions

The isoparametric mapping is used to compute the Jacobian:

$$x(\xi, \eta) = \mathbf{N}^{4Q}(\xi, \eta)\mathbf{x}^e \quad y(\xi, \eta) = \mathbf{N}^{4Q}(\xi, \eta)\mathbf{y}^e$$

which leads to:

$$\mathbf{J}^e = \begin{bmatrix} \frac{\partial N_1^{4Q}}{\partial \xi} & \frac{\partial N_2^{4Q}}{\partial \xi} & \frac{\partial N_3^{4Q}}{\partial \xi} & \frac{\partial N_4^{4Q}}{\partial \xi} \\ \frac{\partial N_1^{4Q}}{\partial \eta} & \frac{\partial N_2^{4Q}}{\partial \eta} & \frac{\partial N_3^{4Q}}{\partial \eta} & \frac{\partial N_4^{4Q}}{\partial \eta} \end{bmatrix} \begin{bmatrix} x_1^e & y_1^e \\ x_2^e & y_2^e \\ x_3^e & y_3^e \\ x_4^e & y_4^e \end{bmatrix}$$
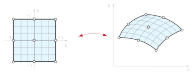
Nine-node ispoarametric quadrilateral in parameter (left) and physical space (right).

Higher order quadrilateral element

Nine-node isoparametric quadrilateral in parameter (left) and physical space (right).

Higher order quadrilateral elements provide the ability to model curved edges. The advantage of curved edges is that fewer elements can be used around holes and other curved surfaces than with straight-sided elements. The nine-node isoparametric element is constructed as a tensor product of the one-dimensional quadratic shape functions. The $\mathbf{B}_e$ matrix for the nine noded element is computed with the same approach as discussed in the previous section.

Consider the following isoparametric mapping for a four-node quadrilateral element:
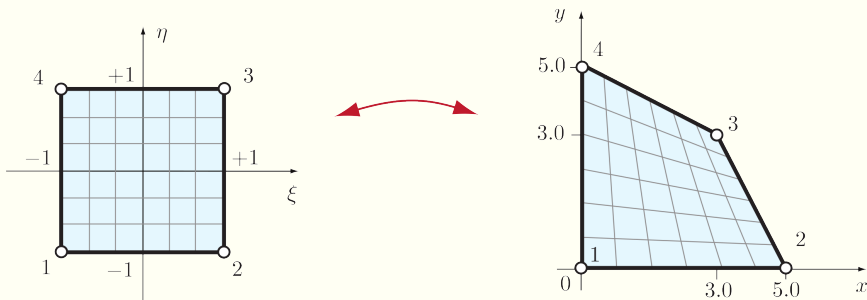
Effect of element shape on isoparametric mapping

The Jacobian of this mapping:

$$\mathbf{J}^e = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix}$$

is computed from

$$x = 0.0 N_1^{4Q} + 5.0 N_2^{4Q} + 3.0 N_3^{4Q} + 0.0 N_4^{4Q}$$
$$= 2\xi - \frac{1}{2}\eta - \frac{1}{2}\xi\eta + 2$$
$$x = 0.0 N_1^{4Q} + 0.0 N_2^{4Q} + 3.0 N_3^{4Q} + 5.0 N_4^{4Q}$$
$$= -\frac{1}{2}\xi + 2\eta - \frac{1}{2}\xi\eta + 2$$

After some algebra we obtain:

$$\mathbf{J}^e = \begin{bmatrix} 2 - \frac{\eta}{2} & -\frac{1}{2} - \frac{1}{2}\eta \\ -\frac{1}{2} - \frac{1}{2}\xi & 2 - \frac{1}{2}\xi \end{bmatrix}$$

The Jacobian has to be invertible for computing the derivatives of the shape functions with respect to the physical coordinates.

For the mapping to be invertible, the determinant of the Jacobian has to be larger than zero over the entire element:

$$det\,\mathbf{J}^e = \frac{5}{4}(3 - \xi - eta) > 0$$

which is the case for this mapping.

Effect of element shape on isoparametric mapping

In contrast to the previous mapping, it can be for the following mapping shown:
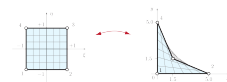

that the determinant of the Jacobian is zero or negative close to the non-convex corner.

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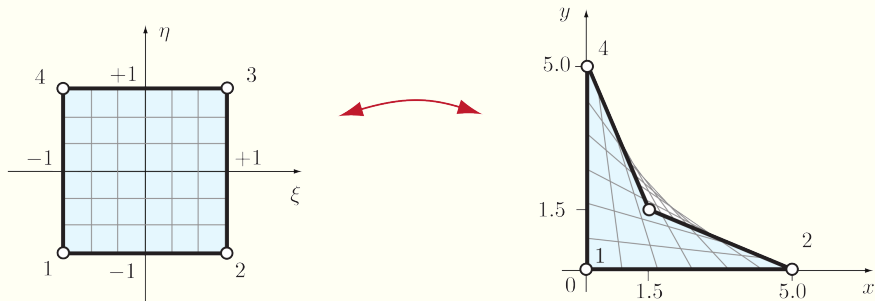
Effect of element shape on isoparametric mapping

In contrast to the previous mapping, it can be for the following mapping
shown:

that the determinant of the Jacobian is zero or negative close to the
non-convex corner.

Notice that some region of the parent element close to node 3 is mapped
outside the physical domain. If such non-convex elements are present in
the finite element mesh, the results of the finite element computation will
be useless.

Numerical integration (Quadrature)

- During the finite element solution procedure, it is necessary to integrate various quantities, for instance the conductance matrix or source vectors.

- For isoparametric elements these quantities must in general be integrated numerically due to the presence of the Jacobian.

- Although there are many different numerical integration techniques, in finite elements Gauss integration is preferred.

Consider the following integral which is to be integrated numerically:

$$\int_a^b f(x)dx$$

The integration domain $[a, b]$ is first split into N equidistant subintervals:
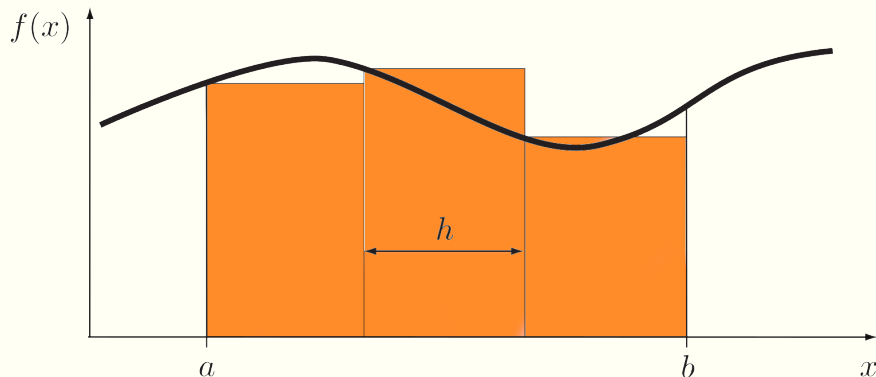
$$x_l = a + lh$$

with:

$$h = \frac{b - a}{N} \quad l = 0, 1, \ldots, N$$

There are various schemes for approximating the integral using the function values at N positions

Rectangle rule (constant approximation)
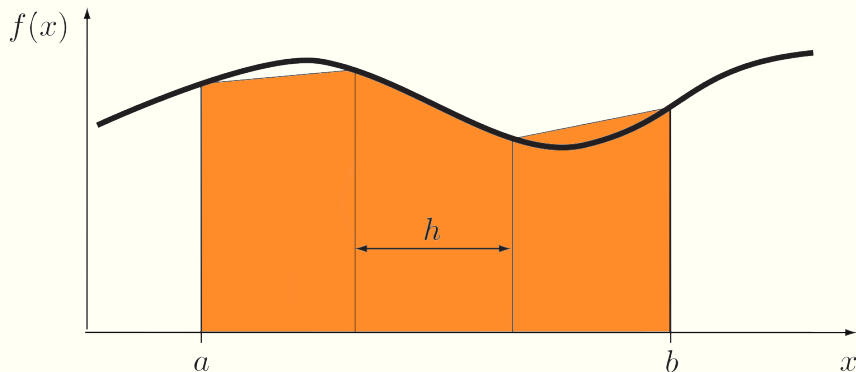

Integration of $f(x)$ with the rectangle rule between $x = a$ and $x = b$.

$$\int_a^b f(x)dx \approx h(f(x_0) + f(x_1) + f(x_2) + \cdots + f(x_{N-1}))$$

Trapezoidal rule (linear approximation)

Integration of $f(x)$ with the trapezoidal rule between $x = a$ and $x = b$.

$$\int_a^b f(x)dx \approx \frac{h}{2}(f(x_0) + 2f(x_1) + 2f(x_2) + \cdots + 2f(x_{N-1}) + f(x_N))$$

Simpson's rule (quadratic approximation)

$$\int_a^b f(x)dx \approx \frac{1}{3}h(f(x_0)+4f(x_1)+2f(x_2)+4f(x_3)+\cdots+4f(x_{N-1})+f(x_N))$$

Notice that all these integration rules can be written in the following form:

$$\int_a^b f(x)dx \approx \sum_{I=0}^{N} w_I f(x_I)$$

where w_I are the integration weights and x_I are the integration points.

Gauss integration in 1D

Gauss integration formulas are always given over the parent domain $[-1, 1]$:

$$\int_{-1}^{1} f(\xi) d\xi \approx \sum_{I=1}^{N} w_I f(\xi_I)$$

1. a very efficient technique for integrating functions that are (almost) polynomials, like finite element shape functions.

2. needs fewer subintervals to provide the same accuracy as the other integration rules.

3. Number of integration points is of great importance for practical computations since the fewer the integration points the faster the finite element analysis will be.

Two-point Gauss integration in 1D

Integration of $f(\xi)$ between $\xi = -1$ and $\xi = 1$ using two Gauss points:

$$\int_{-1}^{1} f(\xi)d\xi \approx 1.0 f(-\frac{1}{\sqrt{(3)}}) + 1.0 f(\frac{1}{\sqrt{(3)}})$$
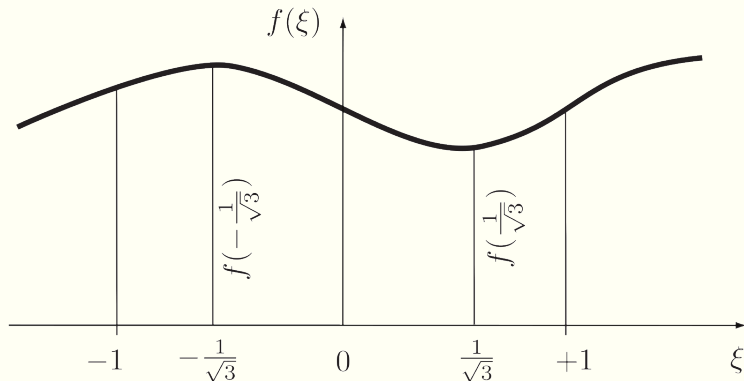
Gauss integration weights and position in 1D

N	location ξ_I	weight w_I
1	0	2
2	$-1/\sqrt{3}$	1
	$1/\sqrt{3}$	1
3	$-\sqrt{0.6}$	5/9
	0	8/9
	$\sqrt{0.6}$	5/9

With N Gauss points the integration is exact up to polynomial order $(2N - 1)$.

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1	0	2
2	$-1/\sqrt{3}$	1
	$1/\sqrt{3}$	1
3	$-\sqrt{0.6}$	5/9
	0	8/9
	$\sqrt{0.6}$	5/9

With N Gauss points the integration is exact up to polynomial order $(2N - 1)$.

Notice the distances between the integration points are not constant as in conventional schemes.

For example, using two integration points ($N = 2$) linear, quadratic and cubic functions are exactly integrated.

Gauss integration

$$\int_{-1}^{1} (3\xi^2 + \xi) d\xi$$

$$\int_{-1}^{1} (3\xi^2 + \xi) d\xi = (\xi^3 + \xi^2/2 + C)|_{-1}^{+1} = 2$$

The quadrature approximation is:

$$\int_{-1}^{1} f(\xi) d\xi \approx \sum_{I=1}^{N} w_I f(\xi_I)$$

where GP is the number of Gauss points.

one-point Gaussian integration:

$$\sum_{I=1}^{1} w_I \cdot f(I) = 2 \cdot (3(0)^2 + (0)) = 0.$$

Gauss integration

The quadrature approximation is:

$$\int_{-1}^{1} f(\xi)d\xi \approx \sum_{I=1}^{N} w_I f(\xi_I)$$

Two-point Gaussian integration:

$$\sum_{I=1}^{2} w_I \cdot f(I) = 1 \cdot (3(-1/\sqrt{3})^2 + (-1/\sqrt{3})) + 1 \cdot (3(1/\sqrt{3})^2 + (1/\sqrt{3})) = 2.$$
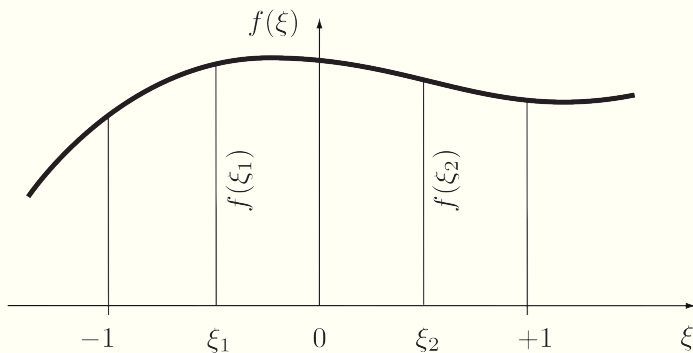
Three-point Gaussian integration:

$$\sum_{I=1}^{3} w_I \cdot f(I) = \frac{5}{9} \cdot (3(-\sqrt{0.6})^2 + (-\sqrt{0.6})) + \frac{8}{9} \cdot (3(0)^2 + (0)) +$$

$$\frac{5}{9} \cdot (3(\sqrt{0.6})^2 + (\sqrt{0.6}))$$

$$= 2$$

Gauss integration

Assume that we want to integrate an arbitrary cubic polynomial over the parent domain $[-1, 1]$:

$$f(\xi) = \alpha_1 + \alpha_2\xi + \alpha_3\xi^2 + \alpha_4\xi^3$$

where $\alpha_1, \alpha_2, \alpha_3$ and α_4 are constants. The integral will be approximated with two integration points:

Gauss integration

Integration of $f(\xi)$ between $\xi = -1$ and $\xi = 1$ using two Gauss points:

$$\int_{-1}^{+1} f(\xi)d\xi = w_1 f(\xi_1) + w_2 f(\xi_2)$$

$$= w_1(\alpha_1 + \alpha_2\xi + \alpha_3\xi^2 + \alpha_4\xi^3)$$

$$+ w_2(\alpha_1 + \alpha_2\xi + \alpha_3\xi^2 + \alpha_4\xi^3)$$

Alternatively, the integration can be performed analytically:

$$\int_{-1}^{+1} f(\xi)d\xi = \int_{-1}^{+1} (\alpha_1 + \alpha_2\xi + \alpha_3\xi^2 + \alpha_4\xi^3)dx$$

$$= \left[\alpha_1\xi + \alpha_2\frac{\xi^2}{2}\xi + \alpha_3\frac{\xi^3}{3} + \alpha_4\frac{\xi^4}{4}\right]_{-1}^{+1}$$

$$= 2\alpha_1 + 0 + \frac{2}{3}\alpha_3 + 0$$

Gauss integration

Comparing the coefficients of the constants in equations:

$$w_1 + w_2 = 2$$

$$w_1\xi_1 + w_2\xi_2 = 0$$

$$w_1\xi_1^2 + w_2\xi_2^2 = \frac{2}{3}$$

$$w_1\xi_1^3 + w_3\xi_2^2 = 0$$

This is a set of four nonlinear equations for determining the values of w_1, w_2, ξ_1 and ξ_2. Symmetry considerations require that $w_1 = w2$ and $\xi_1 = -\xi_2$:

$$w_1 = w_2 = 1$$

$$\xi_1 = -\frac{1}{\sqrt{3}}$$