

FEMoctave, Finite Element Algorithms in Octave

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Contents	1
1 Introduction	4
2 The Problems to be Examined	5
2.1 The domain $\Omega \subset \mathbb{R}^2$ and its boundary $\Gamma = \partial\Omega = \Gamma_1 \cup \Gamma_2$	5
2.2 The general elliptic problem	5
2.3 The symmetric elliptic problem	6
2.4 The symmetric eigenvalue problem	6
2.5 The general parabolic problem	6
2.6 The symmetric parabolic problem	6
2.7 The hyperbolic problem	7
3 Illustrative Examples	7
3.1 Solving elliptic problems, static heat equation	7
3.1.1 A symmetric problem	7
3.1.2 Laplace equation in cylindrical coordinates	8
3.1.3 Diffusion on an L-shaped domain	9
3.1.4 A diffusion convection problem	10
3.2 Solving eigenvalue problems	11
3.3 Solving parabolic problems, dynamic heat equation	12
3.4 Solving hyperbolic problems, wave equations	15
3.5 Solving plane stress problems (later)	15
4 The Commands of FEMoctave	17
4.1 Commands for meshes: creation, evaluation, modification, integration	17
4.1.1 Structure of a mesh	17
4.1.2 Create a uniform mesh on a rectangle: <code>CreateMeshRect()</code>	18
4.1.3 Using triangle: <code>CreateMeshTriangle()</code> and <code>ReadMeshTriangle()</code>	19
4.1.4 Converting a mesh of order 1 or order 2: <code>MeshUpgrade()</code> and <code>MeshQuad2Linear()</code> .	21
4.1.5 Use <code>delaunay()</code> to create a mesh: <code>Delaunay2Mesh()</code>	22
4.1.6 Display results on meshes, <code>FEMtrimesh()</code> and <code>FEMtrisurf()</code>	22
4.1.7 Evaluate the gradient of a function at the nodes: <code>FEMEvaluateGradient()</code>	23
4.1.8 Evaluate a function and its gradient at the Gauss points: <code>FEMEvaluateGP()</code>	24
4.1.9 Integrate a function over the domain: <code>FEMIntegrate()</code>	24
4.1.10 Evaluation at arbitrary points or along lines, integration along curves: <code>FEMgriddata()</code>	25
4.2 How to define functions	26
4.2.1 Functions for static problems	27
4.2.2 Functions for dynamic problems	28
4.3 Solving elliptic problems	28
4.3.1 Symmetric elliptic problems: <code>BVP2Dsym()</code>	28
4.3.2 General elliptic problems: <code>BVP2D()</code>	29
4.4 Solving eigenvalue problems: <code>BVP2Deig()</code>	30
4.5 Solving parabolic problems: <code>IBVP2D()</code> and <code>IBVP2Dsym()</code>	31
4.6 Solving hyperbolic problems: <code>I2BVP2D()</code>	32
4.7 Internal commands in FEMoctave	33
4.7.1 Linear elements: <code>FEMEquation()</code> and <code>FEMEquationM()</code>	33
4.7.2 Quadratic elements: <code>FEMEquationQuad()</code> and <code>FEMEquationQuadM()</code>	33
4.7.3 Effect of right hand side for dynamic problems: <code>FEMInterpolWeight()</code>	34
4.7.4 Effect of the Dirichlet values: <code>FEMInterpolBoundaryWeight()</code>	34

4.8	Commands from Octave-Forge packages	35
4.9	External programs	35
5	Tools for Didactical Purposes	35
5.1	Observe the convergence of the error as $h \rightarrow 0$	35
5.2	Some Element Stiffness Matrices	37
5.2.1	Element contributions for equilateral triangles	37
5.2.2	From FEM to a finite difference approximation	40
5.3	Behavior of a FEM solution within triangular elements	43
5.4	Estimate the number of nodes and triangles in a mesh and the effect on the sparse matrix	45
6	The Mathematics of the Algorithms	47
6.1	Classical solutions and weak solutions	47
6.2	Transformation, interpolation and Gauss integration	49
6.2.1	Transformation of coordinates and integration over a general triangle	49
6.2.2	Gauss integration on the standard triangle with 3 Gauss points	51
6.2.3	Gauss integration on the standard triangle with 7 Gauss points	51
6.3	Construction of first order elements	52
6.3.1	Linear interpolation on a triangle	53
6.3.2	Integration of $f\phi$	54
6.3.3	Integration of $b_0 u\phi$	55
6.3.4	Integration of $a\nabla u \cdot \nabla\phi$	55
6.3.5	Integration of $u\vec{b} \cdot \nabla\phi$	56
6.3.6	Integration over boundary segments	57
6.4	Construction of second order elements	58
6.4.1	The basis functions for a second order element and quadratic interpolation	59
6.4.2	Determine values at the Gauss points and apply Gauss integration	61
6.4.3	Integration of $f\phi$	61
6.4.4	Integration of $b_0 u\phi$	62
6.4.5	Transformation of the gradient to the standard triangle	62
6.4.6	Partial derivatives at the nodes and second order partial derivatives	65
6.4.7	Integration of $u\vec{b} \cdot \nabla\phi$	67
6.4.8	Integration of $a\nabla u \cdot \nabla\phi$	68
6.4.9	Integration over boundary segments	69
6.5	Convergence of the approximate solutions u_h to the exact solution u	72
6.6	Dynamic problems	72
6.6.1	Dynamic problems of the heat equation type	73
6.6.2	Dynamic problems of the wave equation type	74
6.7	Inverse power iteration or <code>eigs()</code> to determine small eigenvalues of positive definite matrices	76
7	Examples, Examples, Examples	77
7.1	An animated wave	77
7.2	An elliptic problem with radial symmetry, superconvergence	77
7.3	An example with limited regularity	81
7.4	A potential flow problem	83
7.5	A minimal surface problem	86
7.6	Computing a capacitance	87
7.6.1	State the problem	87
7.6.2	Create the mesh and solve the BVP	88

7.6.3	Compute the capacitance	90
7.7	Torsion of beams, Prandtl stress function	90
7.7.1	The setup with warp function and Prandtl stress function	91
7.7.2	On a disk with radius R	93
7.7.3	On a square	94
7.7.4	On a rectangle	94
	Bibliography	96
	List of Figures	96
	List of Tables	97
	Index	98

There is no such thing as “*the perfect notes*” and improvements are always possible. I welcome feedback and constructive criticism. Please let me know if you use/like/dislike the lecture notes. Please send your observations and remarks to Andreas.Stahel@gmx.com.

1 Introduction

- Goals of this project:
 - Provide support material for teaching FEM. The material provided might help other instructors to explain or illustrate the methods and effects of finite element algorithms.
 - Use *Octave* to implement first and second order triangular elements in 2D for scalar boundary value problems. This leads to the *Octave* package **FEMoctave**.
 - Provide examples on how to solve steady state and dynamic heat equations and the wave equation, all part of FEMoctave.
- Tools provided by this project:
 - Find this document on the internet at web.sha1.bfh.science/FEMoctave/FEMdoc.pdf and the complete *Octave* package at web.sha1.bfh.science/FEMoctave2.0.1.tgz. The source code, demos and examples for FEMoctave is also available in the directory web.sha1.bfh.science/FEMoctave.
 - Documentation and codes are also on GitHub at <https://github.com/AndreasStahel/FEMoctave> and with *Octave* you should be able to install it by calling
`pkg install https://github.com/AndreasStahel/FEMoctave/archive/v2.0.3.tar.gz`
 - I work exclusively with Unix systems, but it is possible to use the package on other systems by modifying the `Makefile`.
 - The only external program used in FEMoctave is `triangle`, an excellent mesh generator. The source code is included and find more information at www.cs.cmu.edu/~quake/triangle.html.

This is **not**:

- an introduction to *Octave* (or MATLAB). Users are assumed to be familiar with the basics of using *Octave*. If this is not the case, may I use the occasion for a shameless add for my lectures notes with an introduction to *Octave*: web.sha1.bfh.science/Labs/PWF/Documentation/OctaveAtBFH.pdf.
- an introduction to FEM algorithms. The basic concept is not explained here, but many details are spelled out. I use some of the results in a class *Numerical Methods* for biomedical engineers at the University of Bern. There the main ideas of FEM is explained. Find the lecture notes for this class on my web site at web.sha1.bfh.science/NumMethods/NumMethods.pdf.

The structure of this document:

- 1 **Introduction:** a self reference.
- 2 **The Problems to be Examined:** for each type of problem one example is presented. This is a good starting point to find out what type of problems are examined in these notes.
- 3 **Illustrative Examples:** a few examples are worked out, code and results shown. Read this section if you want to start working with FEMoctave.
- 4 **The Commands of FEMoctave:** all commands of FEMoctave are briefly explained and some documentation is provided. This is comparable to a manual.
- 5 **Tools for Didactical Purposes:** some results and illustrations that might be useful when teaching FEM are presented.
- 6 **The Mathematics of the Algorithms:** the mathematics of the FEM algorithms is spelled out. A matrix formulation is used wherever possible.
- 7 **Examples, Examples, Examples:** as the title says.

2 The Problems to be Examined

This section consists of a brief list all types of problems that can be solved with this software. A list of the necessary commands is given in Table 1 on page 7. The instruction on how to use the commands are given in Section 4. Some typical examples are worked out in Section 3.

2.1 The domain $\Omega \subset \mathbb{R}^2$ and its boundary $\Gamma = \partial\Omega = \Gamma_1 \cup \Gamma_2$

Throughout this presentation work with bounded domains $\Omega \subset \mathbb{R}^2$ with two disjoint sections Γ_1 and Γ_2 of the boundary $\Gamma = \partial\Omega$.

- On the section Γ_1 a Dirichlet boundary condition is applied, i.e. $u(x, y) = g_1(x, y)$ for a known function g_1 .
- On the section Γ_2 a Neumann or Robin boundary condition is applied, i.e. the outer normal derivative of u equals $g_2 + g_3 u$ for a known functions g_2 and g_3 .

In the example shown in Figure 1 the solution satisfies $u = +3$ on the circular part Γ_1 and $\frac{\partial}{\partial y}u = -1$ along the x -axis. The solution $u(x, y)$ solves $\Delta u = \nabla \cdot \nabla u = \operatorname{div} \operatorname{grad} u = 0$ and minimizes the functional

$$F(u) = \iint_{\Omega} \frac{1}{2} \|\nabla u\|^2 dA - \int_{\Gamma_2} u ds$$

amongst all functions u which satisfy $u(x, y) = +3$ on Γ_1 .

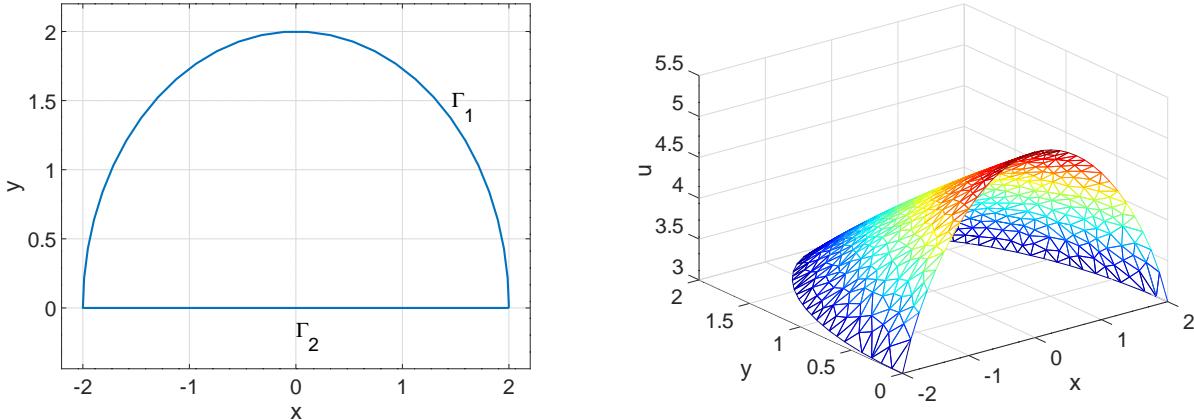


Figure 1: A semidisk as domain in \mathbb{R}^2 and a solution of a BVP

2.2 The general elliptic problem

Let $\Omega \subset \mathbb{R}^2$ be a bounded domain with a nice boundary Γ , consisting of two disjoint sections Γ_1 and Γ_2 . For given functions a, b_0, \vec{b}, f and g_i we seek a solution of the second order **boundary value problem** (BVP)

$$\begin{aligned} -\nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y) \in \Omega \\ u &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned} \quad (1)$$

It is assumed that there is a unique solution u . Consult your book on the theory of PDEs to determine whether the BVP has in fact a unique solution. Examples of this type of equation are given in Section 3.1.4.

2.3 The symmetric elliptic problem

If there is no convection contribution \vec{b} in (1) one ends up with a self-adjoint problem.

$$\begin{aligned} -\nabla \cdot (a \nabla u) + b_0 u &= f && \text{for } (x, y) \in \Omega \\ u &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ a \frac{\partial u}{\partial n} &= g_2 + g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned} \quad (2)$$

The resulting matrix \mathbf{A} will be symmetric and if $a > 0$, $b_0 \geq 0$ and $\Gamma_1 \neq \emptyset$ or $b_0 > 0$, then the BVP has a unique solution and the resulting matrix is strictly positive definite.

Using Calculus of Variations one can show that solving (2) is equivalent to minimizing the functional F below among all functions u vanishing on Γ_1 .

$$F(u) = \iint_{\Omega} \frac{1}{2} a \langle \nabla u, \nabla u \rangle + \frac{1}{2} b_0 u^2 - f u \, dA - \int_{\Gamma_2} g_2 u + \frac{1}{2} g_3 u^2 \, ds.$$

Examples of this type are given in Sections 3.1.1, 3.1.2, 3.1.3 and 7.3.

2.4 The symmetric eigenvalue problem

For given functions a , b_0 , f and g_3 seek values of λ and nontrivial solutions u of the **eigenvalue problem** below.

$$\begin{aligned} -\nabla \cdot (a \nabla u) + b_0 u &= \lambda f u && \text{for } (x, y) \in \Omega \\ u &= 0 && \text{for } (x, y) \in \Gamma_1 \\ a \frac{\partial u}{\partial n} &= g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned} \quad (3)$$

An example of this type is given in Section 3.2.

2.5 The general parabolic problem

If all functions depend on time t and the spacial variables x and y consider the general dynamic heat equation.

$$\begin{aligned} \rho \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned} \quad (4)$$

This is an Initial Boundary Value Problem (IBVP). Mathematicians call this a parabolic problem, engineers think of dynamic heat equations. An example is shown in Sections 3.3.

2.6 The symmetric parabolic problem

Consider the symmetric situation of (4) to find the symmetric parabolic problem below.

$$\begin{aligned} \rho \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ a \frac{\partial \nabla u}{\partial n} &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \} \end{aligned} \quad (5)$$

If $u(x, y)$ and λ are solutions of the eigenvalue problem (3) with $g_1 = g_2 = 0$ then the dynamic problem (5) is solved by $e^{-\lambda t} u(x, y)$.

2.7 The hyperbolic problem

Examine an IBVP of hyperbolic type, with the wave equation $\ddot{u} = \Delta u$ as the typical example.

$$\begin{aligned} \rho \frac{\partial^2}{\partial t^2} u + 2\alpha \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla u + u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \\ \frac{\partial}{\partial t} u &= v_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned} \quad (6)$$

Examples are shown in Sections 3.4 and 7.1.

command	type of problem	section
BVP2Dsym()	solve a symmetric elliptic BVP	4.3.1
BVP2D()	solve a general elliptic BVP	4.3.2
BVP2Deig()	solve a symmetric elliptic eigenvalue problem	4.4
IBVP2D()	solve a parabolic IBVP	4.5
IBVP2Dsym()	solve a symmetric parabolic IBVP	4.5
I2BVP2D()	solve a hyperbolic IBVP	4.6

Table 1: Commands to solve PDEs and IBVPs

3 Illustrative Examples

Solving a BVP (Boundary Value Problem) or an IBVP (Initial Boundary Value Problem) with the FEM usually involves three steps:

1. Generate the mesh to be used for the problem.
2. Define the functions describing the problem and then apply the finite element algorithm to generate an approximate solution.
3. Visualize and analyze the obtained solution.

For all three steps FEMoctave provides the tools and the following examples illustrate the procedures.

3.1 Solving elliptic problems, static heat equation

3.1.1 A symmetric problem

On a rectangle $\Omega = [0, 1] \times [0, 2]$ with Dirichlet boundary Γ_1 at $x = 0$ and at $y = 0$ and thus Neumann boundary Γ_2 at $x = 1$ and at $y = 2$ seek a solution of

$$\begin{aligned} -\Delta u &= 0.25 && \text{for } (x, y) \in \Omega \\ u &= 0 && \text{for } (x, y) \in \Gamma_1 \\ \frac{\partial u}{\partial n} &= 0 && \text{for } (x, y) \in \Gamma_2 \end{aligned}$$

The solution is computed and displayed with the help of three commands.

- Divide the x and y axis in subintervalls of length 0.1 and generate the resulting rectangular mesh using `CreateMeshRect()`. Use the options `..., -1, -2, -1, -2` to indicate the boundary conditions at the four edges in order lower, upper, left and right. In this example use the order Dirichlet, Neumann, Dirichlet, Neumann.
- Use `BVP2Dsym()` with constant coefficients to generate and solve the system of linear equation by the FEM.
- Use `FEMtrimesh()` to display the solution.

LaplaceRectangle.m

```

FEMmesh = CreateMeshRect([0:0.1:1], [0:0.1:2], -1, -2, -1, -2);
%%FEMmesh = MeshUpgrade(FEMmesh); %% uncomment to use quadratic elements

u = BVP2Dsym(FEMmesh, 1, 0, 0.25, 0, 0, 0);

figure(1)
FEMtrimesh(FEMmesh.elem, FEMmesh.nodes(:, 1), FEMmesh.nodes(:, 2), u);
xlabel('x'); ylabel('y');

```

Find the result in Figure 2. The above code is using linear elements. To use quadratic elements uncomment the line with the command `MeshUpgrade()`.

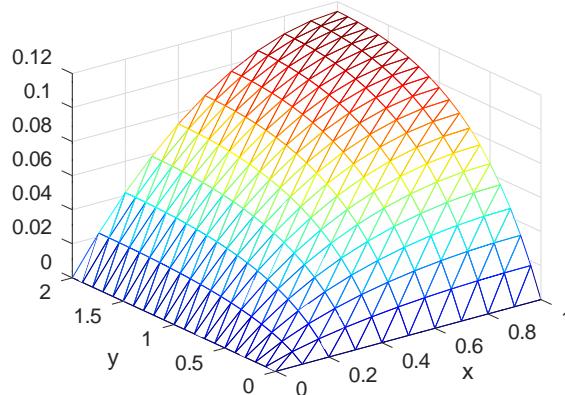


Figure 2: Solution of $-\Delta u = 0.25$ on a rectangle

3.1.2 Laplace equation in cylindrical coordinates

The Laplace operator in cylindrical coordinates is given by

$$\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2}.$$

Assuming that the solution is independent on the angle θ , then the Laplace equation $-\Delta u(\rho, z) + b_0(\rho, z) = f(\rho, z)$ is given by

$$-\frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) - \frac{\partial}{\partial z} \left(\rho \frac{\partial u}{\partial z} \right) + \rho b_0(\rho, z) = \rho f(\rho, z).$$

Thus it is in the form of equation (2), with $x = \rho$ and $y = z$. As an example consider $b_0(\rho, z) = 10$ and $f(\rho, z) = 2z$. If the domain Ω to be examined is given by $0 \leq \rho \leq 2$ and $-1 \leq z \leq 2$ and the boundary conditions are

$$\begin{aligned}\frac{\partial u(0, z)}{\partial \rho} &= 0 \quad \text{symmetry for } -1 < z < 2 \\ \rho \frac{\partial u(2, z)}{\partial \rho} &= -1 \quad \text{flux out of domain for } -1 < z < 2 \\ u(\rho, -1) &= u(\rho, 2) = 0 \quad \text{given value for } 0 < \rho < 2\end{aligned}$$

Since the coefficient functions in (2) are not constants define these functions in Octave and then use `BVP2Dsym()` to solve the problem. Observe that both Neumann boundary conditions are described by the same function $g_2(\rho, z) = \frac{-\rho}{2}$, since $g_2(0, z) = 0$ and $g_2(2, z) = -1$. The code is shown below and find the result in Figure 3.

LaplaceCylindrical.m

```
FEMmesh = CreateMeshRect(linspace(0, 2, 20), linspace(-1, 2, 30), -1, -1, -2, -2);
%%FEMmesh = MeshUpgrade(FEMmesh); %% uncomment to use quadratic elements

function res = f(rz)    res = rz(:,1)*2.*rz(:,2); endfunction
function res = b0(rz)   res = 10*rz(:,1);      endfunction
function res = a(rz)    res = rz(:,1);        endfunction
function res = g2(rz)   res = -1*rz(:,1)/2;  endfunction

u = BVP2Dsym(FEMmesh,'a','b0','f',0,'g2',0);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u);
xlabel('rho'); ylabel('z');
```

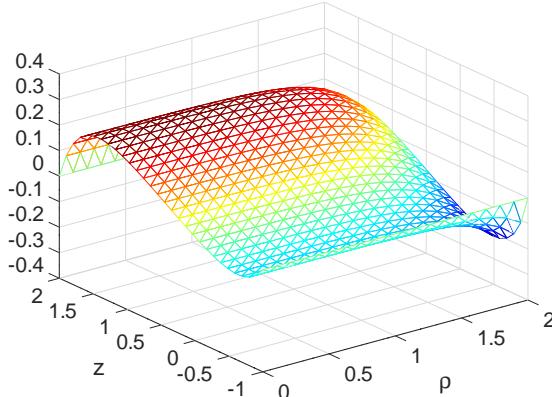


Figure 3: Solution of Laplace equation in cylindrical coordinates

3.1.3 Diffusion on an L-shaped domain

Examine a BVP on an L-shaped domain, as created in Section 4.1. The equation to be solved is

$$\begin{aligned}-\Delta u &= 1 \quad \text{for } (x, y) \in \Omega \\ \frac{\partial u}{\partial n} &= -2u \quad \text{for } (x, y) \in \Gamma\end{aligned}$$

For this problem there is no Dirichlet condition and it is solved in three steps.

- Generate the L-shaped domain with the help of `CreateMeshTriangle()`.
- Solve the equations with `BVP2Dsym()`.
- Display the result with `FEMtrimesh()`.
- The code below uses linear elements. Uncommenting the line with `MeshUpgrade()` will solve the same problem using second order elements.

Find the code below and the result in Figure 4.

DiffusionLshape.m

```

nodes = [0,0,-2;1,0,-2;1,1,-2;-1,1,-2;-1,-1,-2;0,-1,-2];
FEMmesh = CreateMeshTriangle('Ldomain',nodes,0.02);
%%FEMmesh = MeshUpgrade(FEMmesh); %% uncomment to use quadratic elements

u = BVP2Dsym(FEMmesh,1,0,1,0,0,-2);

figure(1);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u);
xlabel('x'); ylabel('y'); view(-30,30)

```

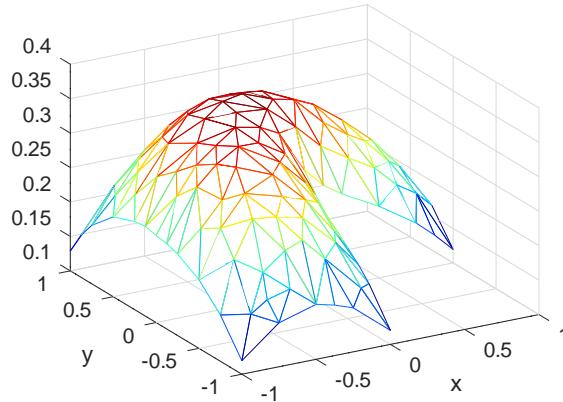


Figure 4: Solution of a diffusion problem on a L-shaped domain

3.1.4 A diffusion convection problem

Examine a steady state heat problem on the square $\Omega = [0, 2] \times [0, 2]$ with constant heating ($f(x, y) = +0.1$) and a strong convection in x direction ($b_x(x, y) = 10$) and a weaker convection in y direction ($b_y(x, y) = 5$) we end up with the PDE

$$-\Delta u + 10 \frac{\partial u}{\partial x} + 5 \frac{\partial u}{\partial y} = 0.1 .$$

The temperature on all of the boundary vanishes. This is a problem of type (1). Solve the BVP with the code below and find the resulting level curves of the temperature in Figure 5.

DiffusionConvection.m

```
FEMmesh = CreateMeshRect(linspace(0,2,51),linspace(0,2,51),-1,-1,-1,-1);
u = BVP2D(FEMmesh,1,0,10,5,0.1,0,0,0);

figure(1)
tricontour(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u,10);
colorbar()
xlabel('x'); ylabel('y'); grid on
```

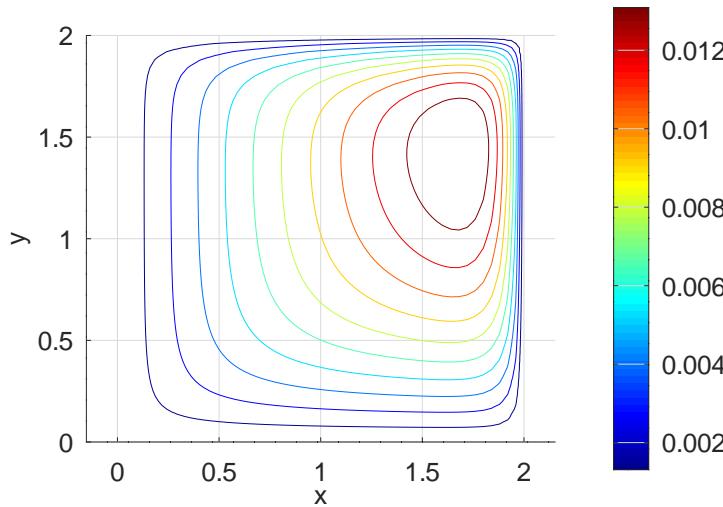


Figure 5: Solution of a diffusion convection problem

The above code uses elements of order 1. To use elements of order 2 on a similar mesh one can first generate a mesh with linear elements and then use `MeshUpgrade()` to generate a finer mesh with elements of order 2. Since the command `tricontour()` can not work with second order element one has to convert the mesh back to linear elements, but with the identical nodes, i.e. use `MeshQuad2Linear()`.

DiffusionConvection.m

```
FEMmesh = CreateMeshRect(linspace(0,2,26),linspace(0,2,26),-1,-1,-1,-1);
FEMmesh = MeshUpgrade(FEMmesh);    % make a mesh with elements of order 2
u = BVP2D(FEMmesh,1,0,10,5,0.1,0,0,0);
FEMmesh = MeshQuad2Linear(FEMmesh);  % convert to identical mesh with linear elements

figure(1)
tricontour(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u,10);
colorbar()
xlabel('x'); ylabel('y'); grid on
```

3.2 Solving eigenvalue problems

As a first eigenvalue problem compute the eigenvalues and eigenfunctions of the Laplace operator on the unit disc with Dirichlet boundary conditions, i.e. determine a scalar λ and nontrivial function u such that

$$-\Delta u = \lambda u \quad \text{on unit disc}$$

and u has to vanish on the boundary. The goal is to compute the first four eigenvalues and display the fourth eigenfunction. Proceed in three steps.

- Use `CreateTriangleMesh()` to generate the mesh on the unit disc.
- Use `BVP2Deig()` with constant coefficients to generate and solve the eigensystem.
- Use `FEMtrimesh()` to display the fourth eigenfunction. Find the result in Figure 6.
- To use second order element, use `MeshUpgrade()`.

The computed eigenvalues are $\sqrt{\lambda_1} \approx 2.4075$, $\sqrt{\lambda_2} = \sqrt{\lambda_3} \approx 3.8319$ and $\sqrt{\lambda_4} \approx 5.1300$. These values coincide nicely with the first zeros of the Bessel functions $J_0(r)$, $J_1(r)$ and $J_2(r)$, the values of the exact problem.

EigenvaluesDisc.m

```

%% create a disc with mesh
xM = 0; yM = 0; R = 1; N = 160;
alpha = linspace(0,N/(N+1)*2*pi,N)';
xy = [xM+R*cos(alpha),yM+R*sin(alpha),-ones(size(alpha))];

FEMmesh = CreateMeshTriangle('circle',xy,0.0005);
%%FEMmesh = MeshUpgrade(FEMmesh);

%%%%% solve the eigenvalue problem, show the eigenvalues
%[la,ve] = BVP2Deig(FEMmesh,1,0,1,0,4);
[la,ve,errorbound] = BVP2Deig(FEMmesh,1,0,1,0,4);
eigenvalues = la
errorbound

exact_values = [fsolve(@(x)besselj(0,x),2.3),...
                fsolve(@(x)besselj(1,x),3.8),...
                fsolve(@(x)besselj(2,x),5)].^2

figure(1);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),ve(:,4));
xlabel('x'); ylabel('y');

```

The result shows the first 4 eigenvalues and their corresponding error bounds. The error bounds of 10^{-28} for the first eigenvalue is not to be taken too seriously, it just means *accurate up to machine precision* as eigenvalue of the global stiffness matrix. Observe that these are the eigenvalues of the FEM approximation to the boundary value problem. They are close to the eigenvalues of the continuous problem, i.e. the zeros of the Bessel functions.

Octave

```

eigenvalues =
    5.7857
    14.6959
    14.6961
    26.4169

errorbound =
  2.5479e-12   1.6604e-28
  2.9179e-12   7.0763e-16
  3.2020e-12   7.2782e-15
  3.5589e-12   2.3726e-28

exact_values =  5.7832   14.6820   26.3746

```

3.3 Solving parabolic problems, dynamic heat equation

As an example solve the dynamic heat equation

$$\frac{\partial u}{\partial t} - \Delta u + 10 \frac{\partial u}{\partial x} + 5 \frac{\partial u}{\partial y} = 0.1 \quad \text{for } 0 < x, y < 2$$

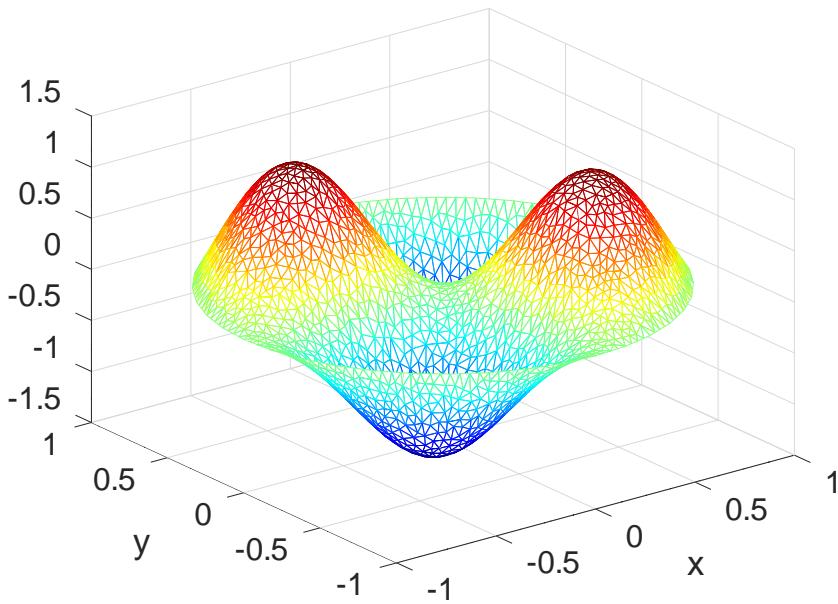


Figure 6: The fourth eigenfunction of $\Delta u = \lambda u$ on a disc

with zero Dirichlet boundary conditions and the initial temperature

$$u(0, x, y) = u_0(x, y) = 0.005 x (2 - x)^2 y (2 - y).$$

The solution is computed at 7 equally spaced times t_i between 0 and 0.1. In-between 10 steps are taken, but the solution is not returned. Find the result of the code below in Figure 7. At time 0 the maximal value is attained at $(x, y) = (\frac{2}{3}, 1)$. The convection term $+10 \frac{\partial u}{\partial x} + 5 \frac{\partial u}{\partial y}$ then moves the point of maximal temperature to the upper right section of the square. For large times t the solution will converge to the one shown in Figure 5 in Section 3.1.4.

HeatDynamic.m

```
%> generate the mesh
FEMmesh = CreateMeshRect(linspace(0, 2, 31), linspace(0, 2, 31), -1, -1, -1, -1);
x = FEMmesh.nodes(:, 1); y = FEMmesh.nodes(:, 2);
%> setup and solve the initial boundary value problem
m=1; a=1; b0=0; bx=10; by=5; f=0.1; gD=0; gN1=0; gN2=0;
t0=0; tend=0.1; steps = [6, 10];
u0 = zeros(length(FEMmesh.nodes), 1);
u0 = 0.005*(2-x).^2.*x.*y.*(2-y);
[u_dyn, t] = IBVP2D(FEMmesh, m, a, b0, bx, by, f, gD, gN1, gN2, u0, t0, tend, steps);
%> show the animation on screen
u_max = max(u_dyn(:));
for t_ii = 1:length(t)
    figure(2); FEMtrimesh(FEMmesh.elem, x, y, u_dyn(:, t_ii))
    xlabel('x'); ylabel('y'); caxis([0, 2, 0, u_max]); axis([0, 2, 0, u_max]); drawnow();
    figure(3); tricontour(FEMmesh.elem, x, y, u_dyn(:, t_ii), linspace(0, 0.99*u_max, 11))
    xlabel('x'); ylabel('y'); caxis([0, u_max]); drawnow();
    pause(1)
endfor
```

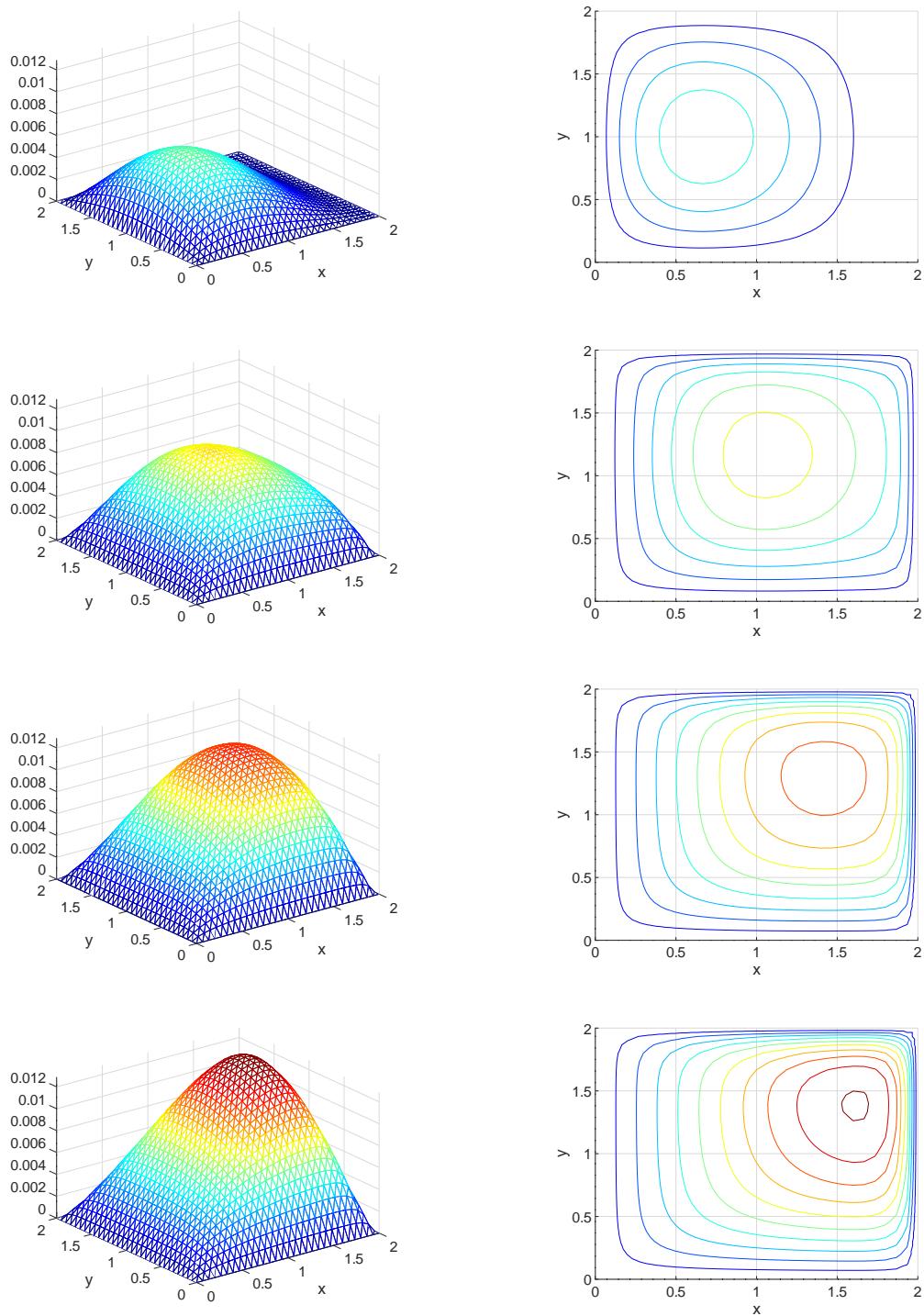


Figure 7: Solution of a dynamic heat equation

3.4 Solving hyperbolic problems, wave equations

As an example solve the wave equation

$$\frac{\partial^2 u}{\partial t^2} - \Delta u = 0 \quad \text{for } x^2 + y^2 < 6$$

with zero Dirichlet boundary conditions, the initial displacement

$$u(0, x, y) = u_0(x, y) = 0.1 \exp(-(x-1)^2 - y^2) (R^2 - x^2 - y^2)/R^2$$

and zero initial velocity $v_0 = 0$. This assures compatible initial values, i.e. the boundary condition is satisfied. The solution is computed at 15 equally spaced times t_i between 0 and 7. In-between 30 steps are taken, but the solution is not returned. The solution is returned at 15 times, leading to Figure 8. This initial hump is traveling towards to boundary of the circle with speed 1, where it is reflected. Another example is shown in Section 7.1.

WaveDynamic.m

```

%% generate a circle
alpha = linspace(0,2*pi,101)';
alpha = alpha(1:end-1); R = 6;
xy = [R*cos(alpha),R*sin(alpha),-ones(size(alpha))];
if 1 %% linear elements
    FEMmesh = CreateMeshTriangle('Circle',xy,0.03);
else %% quadratic elements
    FEMmesh = CreateMeshTriangle('Circle',xy,4*0.03);
    FEMmesh = MeshUpgrade(FEMmesh);
endif

x = FEMmesh.nodes(:,1); y = FEMmesh.nodes(:,2);
v0 = zeros(size(x));
u0 = 0.1*exp(-1*((x-1).^2+y.^2)); u0 = u0.*((R^2-x.^2-y.^2)/R^2);
%% setup and solve the initial boundary value problem
m=1; d=0; a=1; b0=0; bx=0; by=0; f=0; gD=0; gN1=0; gN2=0;
t0=0; tend=7 ; steps=[14, 30];
tic();
[u_dyn,t] = I2BVP2D(FEMmesh,m,d,a,b0,bx,by,f,gD,gN1,gN2,u0,v0,t0,tend,steps);
toc()

figure(1) %% show the animation on screen
for t_ii = 1:length(t)
    FEMtrimesh(FEMmesh.elem,x,y,u_dyn(:,t_ii))
    xlabel('x'); ylabel('y'); axis([-R R -R R -0.05 0.05])
    caxis([-0.05 0.05]); text(4,-2,0.04,sprintf('t=%2.1f',t(t_ii)))
    drawnow(); pause(0.3)
endfor
-->
Elapsed time is 0.93231 seconds.

```

3.5 Solving plane stress problems (later)

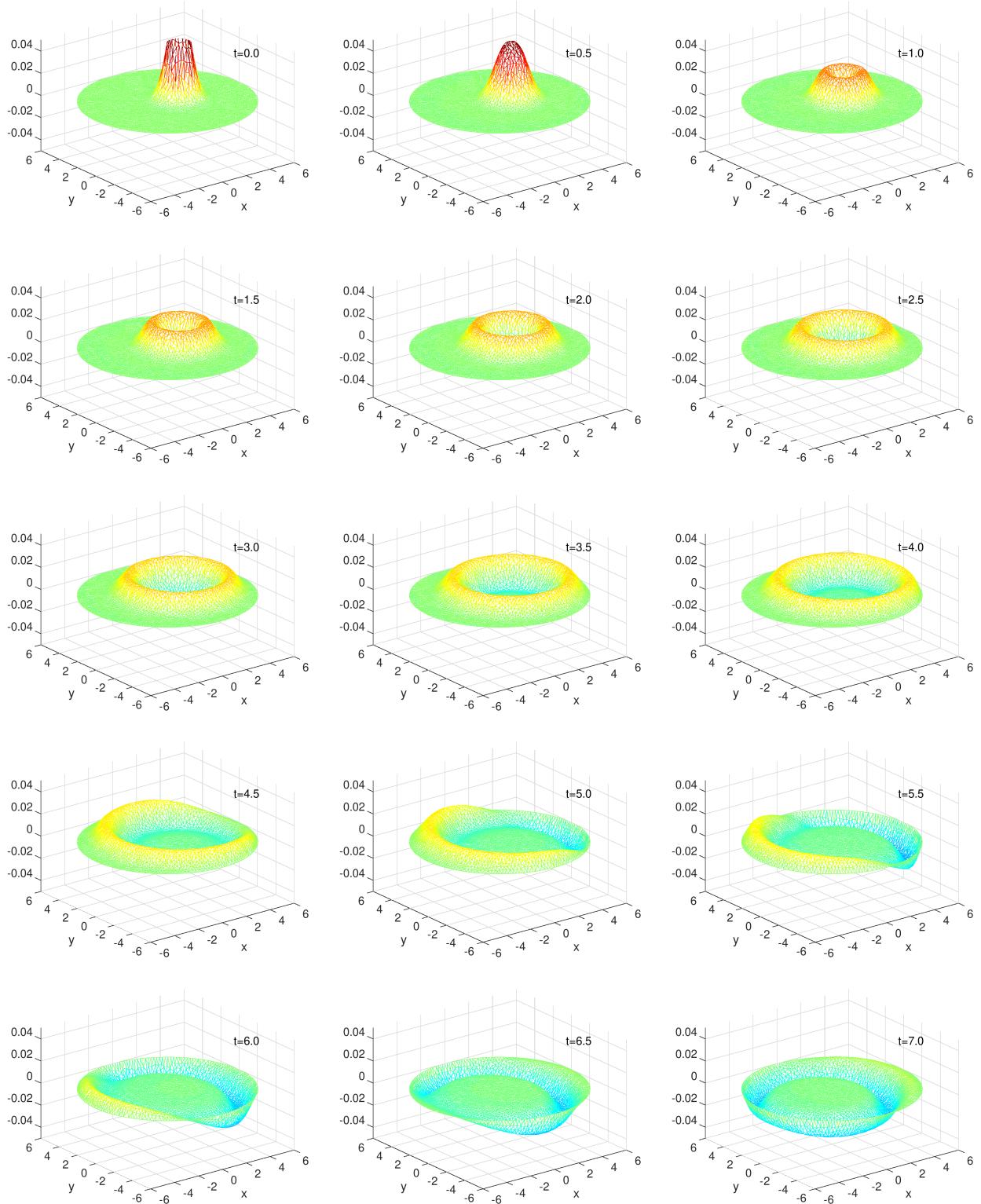


Figure 8: Solution of a wave equation

4 The Commands of FEMoctave

In this section find the documentation for the commands provided by FEMoctave.

4.1 Commands for meshes: creation, evaluation, modification, integration

4.1.1 Structure of a mesh

The main information of a mesh, as shown in Section 6.1 is given by the position of the nodes (points), the corresponding triangles and the boundary edges. A mesh consists of

- Nn nodes, with their (x, y) coordinates,
- Ne elements, with 3 (or 6) nodes forming one triangle,
- Nb boundary edges, with 2 (or 3) nodes forming one edge.

In FEMoctave this information is stored as a structure with an arbitrary name, but the elements of the structure require specific names, as shown in Table 2. The first 6 of these elements can be modified by the user and contain all the necessary information on the mesh to be used.

- `nodes`: this $Nn \times 2$ matrix contains the coordinates (x_i, y_i) of the nodes numbered by $1 \leq i \leq Nn$. The entries are real numbers.
- `nodesT`: this Nn vector of integers contains the information of the type of nodes. If the entry in row i equals 0 then node i is a DOF, i.e. the value of the solution is not prescribed. If the entry in row i equals 1 then node i is a Dirichlet node and the value of the solution is determined by the given function.
- `elem`: this $Ne \times 3$ matrix of integers contains in each row the numbers of three nodes forming one linear element (triangle). The triangles have a positive orientation. For second order elements it is a $Ne \times 6$ matrix of integers.
- `elemT`: types of elements is not used yet.
- `edges`: this $Nb \times 2$ or $Nb \times 3$ matrix of integers contains in each row the numbers of two (or three) nodes forming a boundary edge.
- `edgesT`: this Nb vector of integers contains the information of the type of edges. If the entry in row i equals -1 then edge i is part of the Dirichlet boundary, i.e. the value of the solution is prescribed. If the entry in row i equals -2 then edge i is part of the Neumann boundary, i.e. the value of the solution is not yet known.

All other elements of a mesh structure can be derived or computed from the above data.

- `elemArea`: this vector of real numbers contains the area of the individual triangles.
- `GP`: this matrix of reals contains the coordinates of all Gauss points for the numerical integration. There are 3 (or 7) Gauss points for each triangle.
- `GPT`: this vector of integer contains the type for each Gauss point. Currently not used.
- `nDOF`: this integer gives the total number of degrees of freedom (DOF) for the system to be solved.
- `node2DOF`: This vector gives for each node the number of the corresponding DOF. If the number equals 0 then it is a Dirichlet node.

The commands `CreateMeshRect()` and `CreateMeshTriangle()` create all elements in this structure.

Name	Size	Information
nodes	$Nn \times 2$	coordinates of nodes
nodesT	$Nn \times 1$	type of nodes, either 0 (free) or 1 (fixed)
	$Ne \times 3$	for first order elements
	$Ne \times 6$	for second order elements
elem		list of nodes that make up the triangles
elemT	$Ne \times 1$	type of elements
edges	$Nb \times 2$	list of nodes that make up the boundary edges
edgesT	$Nb \times 1$	type of boundary edge, Dirichlet or Neumann
elemArea	$Ne \times 1$	area of the triangles
GP	$3 \cdot Ne \times 2$	coordinates of the Gauss integration points
	$7 \cdot Ne \times 2$	for first order elements
GPT	$(3 \text{ or } 7) \cdot Ne \times 1$	for second order elements
nDOF	1×1	type of the Gauss integration points
node2DOF	$Nn \times 1$	total number of DOF of the system
		renumbering from nodes to DOF

Table 2: Elements of a mesh structure

4.1.2 Create a uniform mesh on a rectangle: `CreateMeshRect ()`

With the command `CreateMeshRect (x, y, Blow, Bup, Bleft, Bright)` you can create a mesh on a rectangle. The function takes 6 input arguments.

- The ordered vectors `x` and `y` contain the *x* and *y* coordinates of the mesh to be generated.
- The variables `Blow`, `Bup`, `Bleft` and `Bright` indicate the boundary condition on the corresponding edges. If the index is -1 then the edge is part of the Dirichlet boundary Γ_1 and thus the value of the function is prescribed. If the index is -2 then the edge is part of the Neumann boundary Γ_2 and thus information about the outer normal derivative is known, but not the value of the solution.

Examples of the usage are given in Sections 3.1.1 and 3.1.2.

CreateMeshRect()

```
Mesh = CreateMeshRect (X, Y, BLOW, BUP, BLEFT, BRIGHT)

Create a mesh on a rectangle with nodes at (x_i,y_j)

parameters:
  * X,Y are the vectors containing the coodinates of the mesh
    nodes to be generated.
  * BLOW, BUP, BLEFT, BRIGHT indicate the type of boundary
    condition at lower, upper, left and right edge of the rectangle
  B* = -1: Dirichlet boundary condition
  B* = -2: Neumann or Robin boundary condition

return value
  * MESH is a a structure with the information about the mesh.
```

The mesh consists of n_e linear elements, n_n nodes and n_{ed} edges.

- * MESH.ELEM n_e by 3 matrix with the numbers of the nodes forming triangular elements
- * MESH.ELEMAREA n_e vector with the areas of the elements
- * MESH.ELEMT n_e vector with the type of elements (not used)
- * MESH.NODES n_n by 2 matrix with the coordinates of the nodes
- * MESH.NODEST n_n vector with the type of nodes (not used)
- * MESH.EDGES n_{ed} by 2 matrix with the numbers of the nodes forming edges
- * MESH.EDGESET n_{ed} vector with the type of edge
- * MESH.GP $n_e \times 3$ by 2 matrix with the coordinates of the Gauss points
- * MESH.GPT $n_e \times 3$ vector of integers with the type of Gauss points
- * MESH.NDOF number of DOF, degrees of freedom
- * MESH.NODE2DOF n_n vector of integer, mapping nodes to DOF

Sample call:

```
Mesh = CreateMeshRect(linspace(0,1,10),linspace(-1,2,20),-1,-1,-2,-2)
      will create a mesh with 200 nodes and 0<=x<=1, -1<=y<=+2
```

With `CreateMeshRect()` one can only generate meshes with elements of order 1. With the help of `MeshUpgrade()` (Section 4.1.4) you can upgrade to the same mesh with elements of order 2.

4.1.3 Using triangle: `CreateMeshTriangle()` and `ReadMeshTriangle()`

With the command `CreateMeshTriangle(name, xy, area)` you can create a mesh with the outer borders given in `xy`. The function takes 3 or 4 input arguments.

- The string 'name' is the file name to be used to store the information.
- The matrix `xy` contains the edge points of the domain and the information on the boundary conditions.
- `area` is the typical area of the triangles to be used.
- The optional argument `options` can specify more flags to the external call of the program `triangle`.

The mesh can then be read by calling `Mesh = ReadMeshTriangle('name.1')`. Examples of the usage are given in Sections 3.1.3 and 3.2.

CreateMeshTriangle()

```
Mesh = CreateMeshTriangle(NAME, XY, AREA, OPTIONS)
```

Generate files with a mesh with linear elements using the external code `triangle`

parameters:

- * NAME the base filename: the file `NAME.poly` will be generated then `triangle` will generate files `NAME.1.*` with the mesh
- * XY vector containing the coordinates of the nodes forming the outer boundary. The last given node will be connected to the first given node to create a closed curve. Currently no holes can be generated.

The format for XY is `[x1,y1,b1;x2,y2,b2;...;xn,yn,bn]` where

- * x_i x-coordinate of node i
- * y_i y-coordinate of node i
- * b_i boundary marker for segment from node i to node $i+1$
 - * $b_i=-1$ Dirichlet boundary condition
 - * $b_i=-2$ Neumann or Robin boundary condition

* AREA the typical area of the individual triangles to be used
 * OPTIONS additional options to be used when calling triangle
 the options "pa" and the area will be added automatically
 Default options are "q" resp. "qpa"
 to suppress the verbose information use "Q"

The information on the mesh generated is written to files and returned in the structure MESH, if specified

- * The information can then be read and used by
`Mesh = ReadMeshTriangle('NAME.1');`
- * MESH is a structure with the information about the mesh.
 The mesh consists of n_e elements, n_n nodes and n_ed edges.
 - * MESH.ELEM n_e by 3 matrix with the numbers of the nodes forming triangular elements
 - * MESH.ELEMAREA n_e vector with the areas of the elements
 - * MESH.ELEMNT n_e vector with the type of elements (not used)
 - * MESH.NODES n_n by 2 matrix with the coordinates of the nodes
 - * MESH.NODEST n_n vector with the type of nodes (not used)
 - * MESH.EDGES n_ed by 2 matrix with the numbers of the nodes forming edges
 - * MESH.EDGEEST n_ed vector with the type of edge
 - * MESH.GP n_e*3 by 2 matrix with the coordinates of the Gauss points
 - * MESH.GPT n_e*3 vector of integers with the type of Gauss points
 - * MESH.NDOF number of DOF, degrees of freedom
 - * MESH.NODE2DOF n_n vector of integer, mapping nodes to DOF

Sample call:

```
CreateMeshTriangle('Test',[0,-1,-1;1,-1,-2;1,2,-1;0,2,-2],0.01)
Mesh = ReadMeshTriangle('Test.1');
will create a mesh with 0<=x<=1, -1<=y<=+2
and a typical area of 0.01 for each triangle
```

Once the mesh is generated it can be used by calling the function `ReadMeshTriangle()`. This function can also be used to read meshes generated by direct call of the external program `triangle`. This allows to use all features of `triangle` and not only the very restricted setup used by `CreateMeshTriangle()`. To find more about the features of `triangle` use the web page www.cs.cmu.edu/~quake/triangle.html or compile and install the code and then run `triangle -h` to examine the built-in help.

ReadMeshTriangle()

```
FEMMESH = ReadMeshTriangle(NAME.1)

read a mesh generated by CreateMeshTriangle(NAME)

parameter: NAME.1 the filename

return value: FEMMESH the mesh stored in NAME
```

Sample call:
`CreateMeshTriangle('Test',[0,-1,-1;1,-1,-2;1,2,-1;0,2,-2],0.01)`
`Mesh = ReadMeshTriangle('Test.1');`
 will create a mesh with 0<=x<=1, -1<=y<=+2
 and a typical area of 0.01 for each triangle

Find an example in Section 7.6.

4.1.4 Converting a mesh of order 1 or order 2: `MeshUpgrade()` and `MeshQuad2Linear()`

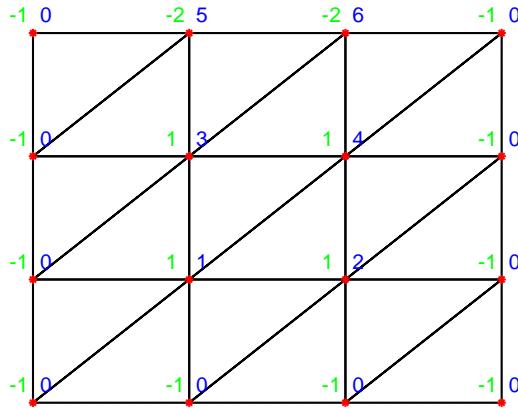
Given a mesh `MeshLin` with first order elements one can generate the same mesh with elements of order 2 by the command `MeshUpgrade`. The numbering of the nodes of the linear elements is preserved in the mesh with the quadratic elements. The new nodes are placed at the midpoints of the edges of the triangles.

`MeshUpgrade()`

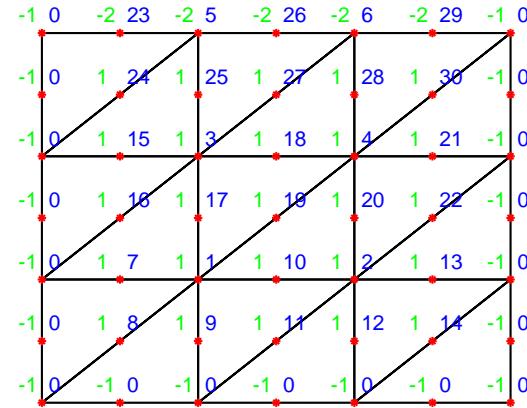
```
MeshQuad = MeshUpgrade(MeshLin)
    convert a mesh MESHLIN of order 1 to a mesh MESHQUAD of order 2
    parameter: MESHLIN the input mesh of order 1
    return value: MESHQUAD the output mesh of order 2
```

As example generate a mesh with elements of order 1 on the rectangle $0 \leq x, y \leq 2$ with Dirichlet condition on three edges and a Neumann condition on the upper edge at $y = 2$. In Figure 9 find the mesh with the types of nodes indicated and the numbering of the resulting degrees of freedom.

```
N = 3;
FEMmesh1 = CreateMeshRect(linspace(0,2,N+1),linspace(0,2,N+1),-1,-2,-1,-1);
FEMmeshQ = MeshUpgrade(FEMmesh1);
```



(a) linear elements



(b) quadratic elements

Figure 9: The same mesh with linear or quadratic elements. The types of the nodes are marked in green. Dirichlet nodes are marked by -1 , Neumann nodes by -2 and interior nodes by $+1$. The numbering of the resulting degrees of freedom is shown in blue. For Dirichlet nodes a DOF of 0 is used.

Using `MeshQuad2Linear()` one can convert a mesh of order 2 into a mesh of order 1. The nodes will remain unchanged, but there will be a factor of 4 more elements. With this function one can compare results based on first or second order elements, using exactly the same degrees of freedom.

`MeshQuad2Linear()`

```
MESHLIN = MeshQuad2LinearUpgrade(MESHQUAD)
    convert a mesh MESHQUAD of order 2 to a mesh MESHLIN of order 1
    parameter: MESHQUAD the input mesh of order 2
    return value: MESHLIN the output mesh of order 1
```

An example is shown in Section 3.1.4.

4.1.5 Use delaunay() to create a mesh: Delaunay2Mesh()

It is possible to use the *Octave* command `delaunay()` to generate a triangulation of a convex domain and then `Delaunay2Mesh()` to generate a mesh to be used by FEMoctave.

- The generated mesh consists of elements of order one. Use `MeshUpgrade()` to work with elements of order two.
- At first all boundary points are marked as Dirichlet points. Change the type description in the mesh if you want Neumann points.

Delaunay2Mesh()

```
FEMMESH = Delaunay2Mesh(TRI,X,Y)

generate a mesh with elements of order 1, using a Delaunay triangulation

parameters:
  * TRI the Delaunay triangulation
  * X,Y the coordinates of the points

return value
  * FEMMESH is the mesh to be used by FEMoctave
```

Observe that the quality of the mesh might be very poor, e.g. triangles with very small angles. As example have a look at the upper edge of the mesh in Figure 10. For almost all cases `triangle` will generate meshes of better quality. To generate the domain and the solution in Figure 10 use the code below.

TestDelaunay.m

```
[x,y] = meshgrid(linspace(-1,1,20)); x = x(:); y = y(:);
ind = find(y<1-0.5*x+0.001); x = x(ind); y = y(ind);
ind = find(x+y>-0.001); x = x(ind); y = y(ind);

tri = delaunay(x,y);

figure(1)
triplot(tri,x,y);
hold on; plot(x,y,'*'); hold off
xlabel('x'); ylabel('y');

FEMmesh = Delaunay2Mesh(tri,x,y);
FEMmesh = MeshUpgrade(FEMmesh);

u = BVP2Dsym(FEMmesh,1,0,4,0,0,0);

figure(2)
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1), FEMmesh.nodes(:,2),u)
xlabel('x'); ylabel('y'); view([100,45])
```

4.1.6 Display results on meshes, FEMtrimesh() and FEMtrisurf()

To display the results of the computations two elementary wrappers around `trimesh()` and `trisurf()` are provided.¹

¹It is obviously possible to improve the wrappers, as none of the advanced features of `trimesh()` is passed through. If you want to use those, have a look at the elementary code in the `FEMtri*` functions and copy the necessary lines in to your code.

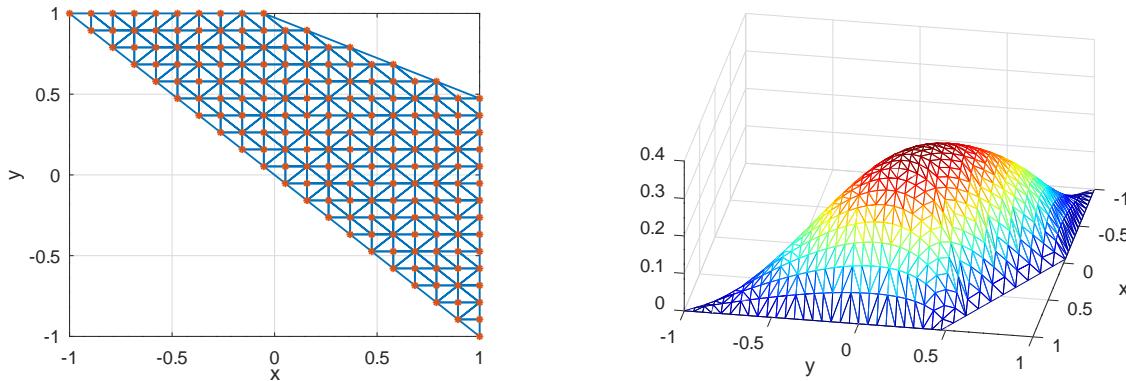


Figure 10: A mesh generated by a Delaunay triangulation and the solution of a BVP

- With `FEMtrimesh()` display a function u as a 3D mesh. If no values for u are provided, the 2D mesh is displayed.
- With `FEMSurf()` display a function u as a 3D surface. The syntax is identical to `FEMtrimesh()`.

Both function accept meshes with linear or quadratic elements. For quadratic elements the 6 nodes in each element are connected by straight lines, i.e. as if a second order triangle would be composed of 4 first order triangles.

FEMtrimesh()

`FEMtrimesh (TRI, X, Y, U)`

display a solution U on a triangular mesh

parameters:

- * `TRI` is the triangulation of the domain
 - if `TRI` has three columns a mesh with linear elements is used
 - if `TRI` has six columns a mesh with quadratic elements is used
- * `X, Y` coordinates of the nodes in the mesh
- * `U` values of the function to be displayed
 - if `U` is not given, then the mesh is displayed in 2D

4.1.7 Evaluate the gradient of a function at the nodes: FEMEvaluateGradient()

Given the values u of a function at the nodes, the two components of the gradient can be computed with the function `FEMEvaluateGradient()`.

FEMEvaluateGradient()

`[UX,UY] = FEMEvaluateGradient (MESH,U)`

evaluate the gradient of the function u at the nodes

parameters:

- * `MESH` is the mesh describing the domain and the boundary types
- * `U` vector with the values of the function at the node

return value

- * `UX` x component of the gradient of u

* UY y component of the gradient of u

the values of the gradient are determined on each element
at the nodes the average of the gradient of the element is used

The gradient is determined on each of the elements, using either linear or quadratic interpolation. Then at each node the average of the values of the gradient of the neighboring triangles is returned. This is different from the results generated by `FEMgriddata()`. Examples are given in Sections 5.1, 7.2, 7.3, 7.4 and 7.7. Due to using broadcasting in the Octave code (`bsxfun()`) the code is fast! This function could be used (or is that abused?) to evaluate derivatives of functions given on an irregular grid!

4.1.8 Evaluate a function and its gradient at the Gauss points: `FEMEvaluateGP()`

Given the values u of a function at the nodes, the values of u and its gradient can be computed at the Gauss points by calling `FEMEvaluateGP()`. For first order elements a piecewise linear interpolation is used, thus the gradients will be constant on each triangular element. For second order elements a quadratic interpolation is used.

FEMEvaluateGP()

`[UGP,GRADUGP] = FEMEvaluateGP(MESH,U)`

evaluate the function and gradient at the Gauss points

parameters:

- * `MESH` is the mesh describing the domain and the boundary types
- * `U` vector with the values of at the nodes

return values

- * `UGP` values of u at the Gauss points
- * `GRADUGP` matrix with the values of the gradients in the columns

Examples are given in Sections 7.5 and 7.7.

4.1.9 Integrate a function over the domain: `FEMIntegrate()`

Given a function name, the values of a function at the nodes or at the Gauss points one can integrate this function over the domain given by the mesh. There are different methods used, all based on the Gauss integration presented in Section 6.2.2.

- If a function name is specified, then this function will be evaluated at the Gauss points and then integrated.
- If a scalar value is given, then the function is assumed to be constant.
- If a column vector is given with as many components as nodes in the mesh, then an element wise interpolation is used to obtain the values at the Gauss points. The function `FEMEvaluateGP()` is used.
- If a column vector is given with as many components as Gauss points in the mesh, then these are used as values at the Gauss points.

FEMIntegrate()

`INTEGRAL = FEMIntegrate(MESH,U)`

integrate a function u over the domain given in Mesh

parameters:

* MESH is the mesh describing the domain and the boundary types
 * U the function to be integrated
 can be given as function name to be evaluated or as scalar
 value, or as a vector with the values at the nodes or the Gauss points.

return value
 * INTGERAL the numerical approximation of the integral

As a simple example integrate the function $u(x, y) = xy^3$ over the unit square $0 \leq x, y \leq 1$. The exact integral equals $\frac{1}{8}$, but you have to subtract to see the difference to the numerical evaluation with the Gauss points. This is not unusual, since the Gauss integration leads to very accurate approximations, if the function is smooth.

```
N = 40; Mesh = CreateMeshRect(linspace(0,1,N),linspace(0,1,N),-2,-2,-2,-2);
function res = f_int(xy)
  res = xy(:,1).*xy(:,2).^3;
endfunction

integral1 = FEMIntegrate(Mesh,'f_int') % using the function name
uGP = feval('f_int',Mesh.GP);
integral2 = FEMIntegrate(Mesh,uGP)      % using the values at the Gauss points
-->
integral1 = 0.12500
integral2 = 0.12500
```

To determine the area of a domain $\Omega \subset \mathbb{R}^2$ one can integrate the constant 1 over the domain. More examples are given in Sections 5.1, 7.5 and 7.7.

4.1.10 Evaluation at arbitrary points or along lines, integration along curves: FEMgriddata()

Given a function by the values at the nodes of a mesh use the command `FEMgriddata()` to evaluate the function at arbitrary points.

- The value of the function and the partial derivatives can be evaluated.
- Depending on the mesh provided either a piecewise linear or piecewise quadratic interpolation is used.
- If a point (x_i, y_i) is on the edge of a triangle is a matter of rounding which of the neighboring triangles is used for the interpolation.
- If a point (x_i, y_i) is not in a triangle, then NaN is returned.
- The evaluation is very fast, even for large numbers of elements and interpolation points.
- Evaluation along arbitrary curves is possible, and fast. Then use `trapz()` to integrate along those curves.

FEMgriddata()

```
[UI,UXI,UYI] = FEMgriddata(MESH,U,XI,YI)
```

evaluate the function (and gradient) at given points by interpolation

parameters:

- * MESH is the mesh describing the domain
 - If MESH consists of linear elements, piecewise linear interpolation is used.
 - If MESH consists of quadrartic elements, piecewise quadratic interpolation is used.

```

* U vector with the values of the function at the nodes
* XI, YI coordinates of the points where the function is evaluated

return values:
* UI values of the interpolated function u
* UXI x component of the gradient of u
* UYI y component of the gradient of u

```

The values of the function and the gradient are determined on each element by a piecewise linear or quadratic interpolation.

If a point is not inside the mesh NaN is returned.

This function is similar to `FEMEvaluateGradient()`, but allows to evaluate at arbitrary points. At the nodes the value of the gradient in **one of the triangles** is returned. As a consequence the results generated by `FEMEvaluateGradient()` look smoother on occasion.

The code below evaluates a function on an L-shaped domain on a rectangular grid. Find the result in Figure 11.

```

nodes = [0,0,-2;1,0,-2;1,1,-2;-1,1,-2;-1,-1,-2;0,-1,-2];
Mesh = CreateMeshTriangle('Ldomain',nodes,0.002);
x = Mesh.nodes(:,1); y = Mesh.nodes(:,2);

function res = f_int2(xy)
    res = sin(pi*xy(:,1)).^2.*xy(:,2)+1;
endfunction

u = feval('f_int2',Mesh.nodes);

N = 51; [xi,yi] = meshgrid(linspace(-1,1,N));
tic();
ui3 = FEMgriddata(Mesh,u,xi,yi);
toc()

figure(1)
mesh(xi,yi,ui3)
xlabel('x'); ylabel('y'); zlabel('u')
-->
Elapsed time is 0.0075829 seconds.

```

Examples are given in Sections 5.3, 7.2, 7.4 and 7.6.

4.2 How to define functions

There are three basic techniques to define functions in *Octave* to be used with FEMoctave.

- If the function is a constant you can simply use this scalar as input argument.
- You may provide the function name of the function to be called to compute the values of the function. Observe that the function **has to be vectorized**². The function can be implemented as a `name.m` *Octave* function or as dynamically linked function `name.oct`, written in C++.

²Function on the boundary are actually called for one point at a time, but this might change. Thus it is advisable to write all functions vectorized.

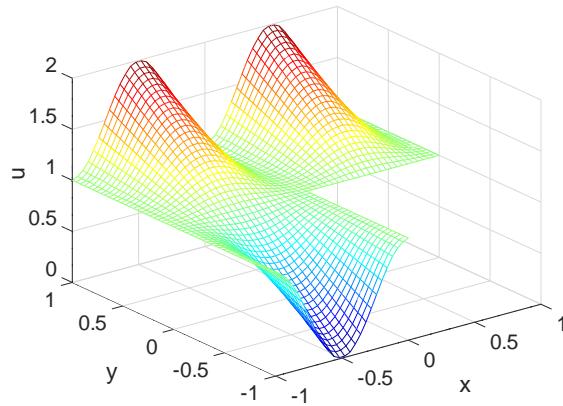


Figure 11: A function evaluated on a uniform grid

- You can provide a vector of the correct size with all the values of the function at the Gauss integration points of the mesh.

Section 3 contains many examples or you may examine the examples below.

4.2.1 Functions for static problems

The functions `BVP2D()`, `BVP2DsSym()` and `BVP2Deig()` accept the coefficient functions as input parameters. These functions accept (currently) one parameter, a matrix with two columns. The first (resp. second) column contains the x (resp. y) coordinates of the points at which the function is to be evaluated.

As a first example consider the function $f(x, y) = 7$. There are three options:

1. Pass the constant 7 as scalar to the FEMoctave function. This is the preferred approach.
2. Define a function

```
Octave
function res = ff(xy)
    res = 7*ones(size(yz)(1),1);
endfunction
```

and then pass the string '`ff`' to the FEMoctave function.

3. Determine the vector of the correct size by

```
Octave
ffVec = 7 * ones(size(mesh.GP)(1),1);
```

and then pass the vector `ffVec` to the FEMoctave function.

For the second example function

$$f(x, y) = 7 + 2x$$

the option `constant` is not available. There are two equally valid methods.

1. Define a function

```
Octave
```

```
function res = ff(xy)
    res = 7 + 2*xy(:,1);
endfunction
```

and then pass the string '`ff`' to the FEMoctave function.

2. Deterime the vector of the correct size by

Octave

```
ffVec= 7 * = 7 + 2*xy(:,1);
```

and then pass the vector `ffVec` to the FEMoctave function.

To implement the function

$$f(x, y) = J_0(r) = J_0(\sqrt{x^2 + y^2})$$

to be passed to the FEMoctave command use

Octave

```
function y = f(xy)
    y = besselj(0,sqrt(xy(:,1).^2+xy(:,2).^2));
endfunction
```

With this definition pass the string '`f`' to the FEMoctave function. Alternatively you can first compute the column vector `fVec` of this function at the Gauss points of the mesh by

Octave

```
fVec = f(mesh.GP);
```

and then pass the vector `fVec` to the FEMoctave function.

4.2.2 Functions for dynamic problems

The only additional feature is time t .

4.3 Solving elliptic problems

The first few commands shown in Table 1 can be used to solve elliptic problem on a bounded domain $\Omega \subset \mathbb{R}^2$.

4.3.1 Symmetric elliptic problems: `BVP2Dsym()`

Equations given in the form of (2)

$$\begin{aligned} -\nabla \cdot (a \nabla u) + b_0 u &= f && \text{for } (x, y) \in \Omega \\ u &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ a \frac{\partial u}{\partial n} &= g_2 + g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned}$$

may be solved by

Octave

```
u = BVP2Dsym(mesh,a,b0,f,g1,g2,g3)
```

where the coefficient functions can be given as described in Section 4.2.1, as constants, strings or vectors. The return value `u` is a vector with the values of the solution at the nodes.

BVP2Dsym()

```

U = BVP2Dsym(MESH,A,B0,F,GD,GN1,GN2)

Solve a symmetric, elliptic boundary value problem

-div(a*grad u) + b0*u = f      in domain
u = gD      on Dirichlet boundary
n*(a*grad u) = gN1+gN2*u on Neumann boundary

parameters:
* MESH is the mesh describing the domain and the boundary types
* A,B0,F,GD,GN1,GN2 are the coefficients and functions describing the PDE.
Any constant function can be given by its scalar value.
The functions A,B0 and F may also be given as vectors with the
values of the function at the Gauss points.

return value
* U is the vector with the values of the solution at the nodes

```

Find examples in Sections 3.1.1, 3.1.2, 3.1.3, 7.3, 7.4 and 7.5.

4.3.2 General elliptic problems: BVP2D ()

Equations given in the form of (1)

$$\begin{aligned} -\nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y) \in \Omega \\ u &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned}$$

may be solved by

Octave

```
u = BVP2D(mesh, a, b0, bx, by, f, g1, g2, g3)
```

where the coefficient functions can be given as described in Section 4.2.1, as constants, strings or vectors. The expressions `bx` and `by` denote the two components of the convection vector \vec{b} . The return value `u` is a vector with the values of the solution at the nodes. Find an example in Section 3.1.4.

BVP2D()

```
U = BVP2D(MESH, A, B0, BX, BY, F, GD, GN1, GN2)
```

Solve an elliptic boundary value problem

$$\begin{aligned} -\operatorname{div}(a \operatorname{grad} u - u * (bx, by)) + b0 * u &= f && \text{in domain} \\ u &= gD && \text{on Dirichlet boundary} \\ n * (a \operatorname{grad} u - u * (bx, by)) &= gN1 + gN2 * u && \text{on Neumann boundary} \end{aligned}$$

parameters:

- * MESH is the mesh describing the domain and the boundary types
- * A,B0,BX,BY,F,GD,GN1,GN2 are the coefficients and functions describing the PDE.
- Any constant function can be given by its scalar value.
- The functions A,B0,BX,BY and F may also be given as vectors with the values of the function at the Gauss points.

return value

- * U is the vector with the values of the solution at the nodes

4.4 Solving eigenvalue problems: BVP2Deig()

To solve an eigenvalue problem of the form (3)

$$\begin{aligned} -\nabla \cdot (a \nabla u) + b_0 u &= \lambda f u && \text{for } (x, y) \in \Omega \\ u &= 0 && \text{for } (x, y) \in \Gamma_1 \\ a \frac{\partial u}{\partial n} &= g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned}$$

may be solved by

Octave

```
[Eval,Evec,errorbound] = BVP2Deig(mesh,a,b0,f,gn2,nVec,tol);
```

where the coefficient functions can be given as described in Section 4.2.1, as constants, strings or vectors.

- The function can be called with one (`Eval`) or two (`[Eval, Evec]`) return arguments. A possible third return argument (`[Eval, Evec, errorbound]`) is of limited use, since with FEMoctave2 `eigs()` is used, instead of an inverse power iteration.
 - The first return value `Eval` is a column vector containing the estimated values of the eigenvalues λ_i .
 - If the second return value `Evec` is asked for, then a matrix will be returned. Each column contains the values of a normalized eigenfunction at the nodes.
 - The third return argument `errorbound` will return a matrix with two columns, containing information on the error bound of the eigenvalues. Observe the the error of the eigenvalue computation is given, not the error of the overall FEM problem. The error of the FEM discretization has to be estimated by other tools. Some mathematical details are given in Section 6.7.
 - * The first column contains a conservative error estimate. The actual error of the eigenvalue is guaranteed to be smaller.
 - * The second column contains a more aggressive error estimate. Under most circumstances the estimate is valid. For highly clustered eigenvalues the error is overestimated.. There are circumstances when the error of the largest eigenvalues is underestimated. If the error is extremely small, the estimate might indicate an even smaller error. Keep in mind the the error is always larger than machine accuracy permits.
- The integer parameter `nVec` indicated the number of smallest eigenvalues to be be computed.
- The parameter `tol` will lead to the iteration stopping if the relative change from one step to the next is smaller than `tol`. If the parameter is not given, then a default value of 10^{-5} is used.

An example of an eigenvalue problem is given in Section 3.2.

BVP2Deig()

```
[EVAL,EVEC,ERRORBOUND] = BVP2Deig(MESH,A,B0,W,GN2,NVEC)
```

determine the smallest eigenvalues EVAL and eigenfunctions EVEC for the BVP

```
-div(a*grad u)+ b0*u = Eval*w*u  in domain
u = 0                  on Dirichlet boundary
n*(a*grad u) = gn2*u on Neumann boundary
```

parameters:

- * MESH is the mesh describing the domain and the boundary types
- * A,B0,W,GN2 are the coefficients and functions describing the PDE.

Any constant function can be given by its scalar value.
 The functions A, B0 and W may also be given as vectors with the values of the function at the Gauss points.
 * NVEC is the number of smallest eigenvalues to be computed

return values:

- * EVAL is the vector with the eigenvalues
- * EVEC is the matrix with the eigenvectors as columns
- * ERORBOUND is a matrix with error bound of the eigenvalues

4.5 Solving parabolic problems: IBVP2D () and IBVP2Dsym()

To solve an initial boundary value problem (IBVP) of the form (4)

$$\begin{aligned} \rho \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

use the command IBVP2D (). Find an example in Section 3.3 and a description of the algorithm in Section 6.6.1.

IBVP2D()

[U, T] = IBVP2D(MESH, M, A, B0, BX, BY, F, GD, GN1, GN2, U0, T0, TEND, STEPS)

Solve an initial boundary value problem

m*d/dt u - div(a*grad u-u*(bx,by)) + b0*u = f in domain
 u = gD on Dirichlet boundary
 n* (a*grad u -u* (bx,by)) = gN1+gN2*u on Neumann boundary
 u(t0) = u0 initial value

parameters:

- * MESH is the mesh describing the domain and the boundary types
- * M, A, B0, BX, BY, F, GD, GN1, GN2 are the coefficients and functions describing the PDE. Any constant function can be given by its scalar value. The functions M, A, B0, BX, BY and F may also be given as vectors with the values of the function at the Gauss points.
- * F may be given as a string for a function depending on (x,y) and time t or a vector with the values at nodes or as scalar. If F is given by a scalar or vector it is independent on time.
- * U0 is the initial value, can be given as a constant, function name or as vector with the values at the nodes
- * T0, TEND are the initial and final times
- * STEPS is a vector with one or two positive integers. If STEPS = n, then n Crank Nicolson steps are taken and the results returned. If STEPS = [n,nint], then n*nint Crank Nicolson steps are taken and (n+1) results returned.

return values

- * U is a matrix with n+1 columns with the values of the solution at the nodes at different times T
- * T is the vector with the values of the times at which the solutions are returned.

If there is no convection term $\vec{b} = \vec{0}$, then the resulting matrix \mathbf{A} is symmetric and (most often) positive definite. Thus one can use a Cholesky factorization for the time stepper. This is (or should be) faster. The structure of `I2BVP2Dsym()` is almost identical to `I2BVP2D()`.

I2BVP2Dsym()

```
I2BVP2Dsym(MESH,M,A,B0,F,GD,GN1,GN2,U0,T0,TEND,STEPS)
```

Solve a symmetric initial boundary value problem

$$\begin{aligned} m \cdot d/dt u - \operatorname{div}(a \cdot \operatorname{grad} u) + b_0 \cdot u &= f && \text{in domain} \\ u &= g_D && \text{on Dirichlet boundary} \\ n \cdot (a \cdot \operatorname{grad} u) &= g_N + g_N \cdot u && \text{on Neumann boundary} \\ u(t_0) &= u_0 && \text{initial value} \end{aligned}$$

...

4.6 Solving hyperbolic problems: I2BVP2D()

Examine an I2BVP (6) of hyperbolic type.

$$\begin{aligned} \rho \frac{\partial^2}{\partial t^2} u + 2\alpha \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \\ \frac{\partial}{\partial t} u &= v_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

To solve this wave type equation use the command `I2BVP2D()`. Find an example in Section 7.1 and a description of the algorithm in Section 6.6.2.

I2BVP2D()

```
[U, T] = I2BVP2D(MESH, M, D, A, B0, BX, BY, F, GD, GN1, GN2, U0, V0, T0, TEND, STEPS)
```

Solve an initial boundary value problem

$$\begin{aligned} m \cdot d^2/dt^2 u + 2 \cdot d \cdot d/dt u - \operatorname{div}(a \cdot \operatorname{grad} u - u \cdot (bx, by)) + b_0 \cdot u &= f && \text{in domain} \\ u &= g_D && \text{on Dirichlet boundary} \\ n \cdot (a \cdot \operatorname{grad} u - u \cdot (bx, by)) &= g_N + g_N \cdot u && \text{on Neumann boundary} \\ u(t_0) &= u_0 && \text{initial value} \\ d/dt u(t_0) &= v_0 && \text{initial velocity} \end{aligned}$$

parameters:

- * MESH is the mesh describing the domain and the boundary types
- * M, D, A, B0, BX, BY, F, GD, GN1, GN2 are the coefficients and functions describing the PDE.
- Any constant function can be given by its scalar value.
- The functions M, D, A, B0, BX, BY and F may also be given as vectors with the values of the function at the Gauss points.
- * F may be given as a string for a function depending on (x, y) and time t or a vector with the values at nodes or as scalar.
If F is given by a scalar or vector it is independent on time.
- * U0, V0 are the initial value and velocity, can be given as a constant, function name or as vector with the values at the nodes
- * T0, TEND are the initial and final times

* STEPS is a vector with one or two positive integers.
 If STEPS = n, then n steps are taken and the results returned.
 If STEPS = [n,nint], then n*nint steps are taken and (n+1) results returned.

return values

- * U is a matrix with n+1 columns with the values of the solution at the nodes at different times T
- * T is the vector with the values of the times at which the solutions are returned.

4.7 Internal commands in FEMoctave

4.7.1 Linear elements: FEMEquation() and FEMEquationM()

This is the fundamental function that transforms a BVP to a system of linear equations. First order triangular elements are used. To speed it up it is written in C++, leading to the file FEMEquation.oct.

FEMEquation()

[A,B,N2D] = FEMEquation(MESH,A,B0,BX,BY,F,GN1,GN2)

sets up the system of linear equations for a numerical solution of a PDE using a triangular mesh with elements of order 1

```
-div(a*grad u - u*(bx,by)) + b0*u = f      in domain
u = gD          on Dirichlet boundary
n*(a*grad u - u*(bx,by)) = gN1+g2N*u on Neumann boundary
```

parameters:

- * MESH triangular mesh of order 1 describing the domain and the boundary types
- * A,B0,BX,BY,F,GN1,GN2 are the coefficients and functions describing the PDE.
 Any constant function can be given by its scalar value.
 The functions A,B0,BX,BY and F may also be given as vectors with the values of the function at the Gauss points.

return values:

- * A, B: matrix and vector for the linear system to be solved, A*u-B=0
- * N2D is a vectors used to match nodes to degrees of freedom
 $n2d(k)=0$ indicates that node k is a Dirichlet node $n2d(k)=nn$ indicates that the value of the solution at node k is given by $u(nn)$

FEMEquationM.m is a simplified version, but written as an Octave script. Thus the code is easier to read and understand. The convection terms are not available in FEMEquationM.m.

4.7.2 Quadratic elements: FEMEquationQuad() and FEMEquationQuadM()

This is the fundamental function that transforms a BVP to a system of linear equations. Second order triangular elements are used. To speed it up it is written in C++.

FEMEquationQuad()

[A,B,N2D] = FEMEquationQuad(MESH,A,B0,BX,BY,F,GN1,GN2)

sets up the system of linear equations for a numerical solution of a PDE using a triangular mesh with elements of order 2

```
-div(a*grad u - u*(bx,by)) + b0*u = f      in domain
                                         u = gD      on Dirichlet boundary
n*(a*grad u - u*(bx,by)) = gN1+g2N*u on Neumann boundary
```

parameters:

- * MESH triangular mesh of order 2 describing the domain and the boundary types
- * A,B0,BX,BY,F,GD,GN1,GN2 are the coefficients and functions describing the PDE.

Any constant function can be given by its scalar value.

The functions A,B0,BX,BY and F may also be given as vectors with the values of the function at the Gauss points.

return values:

- * A, B: matrix and vector for the linear system to be solved, $A*u-B=0$
- * N2D is a vectors used to match nodes to degrees of freedom
- n2d(k)= 0 indicates that node k is a Dirichlet node n2d(k)=nn indicates that the value of the solution at node k is given by u(nn)

FEMEquationQuadM.m is a simplified version, but written as an *Octave* script. Thus the code is easier to read and understand. The convection terms are not available in FEMEquationQuadM.m.

4.7.3 Effect of right hand side for dynamic problems: FEMInterpolWeight()

For the time stepping in parabolic and hyperbolic problems many systems of linear equations have to be solved using the RHS $f(t, x, y)$ for different values of the time t . Thus a function to keep track of the influence of f is useful, FEMInterpolWeight(). This function returns a sparse matrix wMat such that the RHS of the system to be solved is given by wMat \tilde{f} .

FEMInterpolWeight()

```
WMAT = FEMInterpolWeight(FEMMESH,WFUNC)
```

create the matrix to determine the contribution of $w*f$ to a IVP or BVP
the contribution of $w*f$ is the determined by $wMat*f$, where f is the
vector with the values at the "free" nodes

```
-div(a*grad u) + b0*u = w*f      in domain
                                         u = gD      on Dirichlet boundary
n*(a*grad u) = gN1+gN2*u on Neumann boundary
```

parameters:

- * MESH is the mesh describing the domain and the boundary types
- * WFUNC is the weight function w
It may be given as a function name, a vector with the values
at the Gauss points or as a scalar value

return value

- * WMAT is the sparse weight matrix

4.7.4 Effect of the Dirichlet values: FEMInterpolBoundaryWeight()

If the same system has to be solved for many different Dirichlet values gD on the boundary, one can generate the equation once and the only recompute the changes for different gD.

FEMInterpolBoundaryWeight()

```
WMAT = FEMInterpolBoundaryWeight(FEMMESH,A,B0)
```

create the matrix to determine the contribution of g_D to a IBVP or BVP
 the contribution of g_D is determined by $wMat \cdot g_D$, where g_D is
 the vector with the values at the Dirichlet nodes

```
-div(a*grad u) + b0*u = f      in domain
u = gD                      on Dirichlet boundary
n*(a*grad u) = gN1+gN2*u on Neumann boundary
```

parameters:

- * FEMMESH is the mesh describing the domain and the boundary types.
- * A, B0 are the coefficients and functions describing the PDE.

return value:

- * WMAT is the sparse weight matrix

4.8 Commands from Octave-Forge packages

This packages uses standard *Octave* commands and some commands from other Octave-Forge packages. Find a list of the Octave-Forge commands and the corresponding packages in Table 3.

Command	Package	Description
GramSchmidt()	Linear Algebra	used for eigenvalue problem (not any more)
tricontour()	Plot	show level curves for functions on a mesh

Table 3: Commands from Octave-Forge packages

4.9 External programs

To construct the meshes FEMoctave also uses two external programs.

- **Triangle** to generate a good mesh. The source code is given in FEMoctave. Find documentation on the web page www.cs.cmu.edu/~quake/triangle.html.
- **CuthillMcKee** to obtain a good numbering. Not necessary any more, since the sparse factorizations do a better job.

5 Tools for Didactical Purposes

In this section a few effects of FEM are illustrated. This could be useful to teach classes on FEM.

5.1 Observe the convergence of the error as $h \rightarrow 0$

Consider the unit square $\Omega = [0, 1] \times [0, 1]$. One can verify the function $u_e(x, y) = \sin(x) \cdot \sin(y)$ is solution of

$$\begin{aligned} -\nabla \cdot \nabla u &= -2 \sin(x) \cdot \sin(y) && \text{for } 0 \leq x, y \leq 1 \\ \frac{\partial u(x,1)}{\partial y} &= -\sin(x) \cdot \cos(1) && \text{for } 0 \leq x \leq 1 \text{ and } y = 1 \\ u(x, y) &= u_e(x, y) && \text{on the other sections of the boundary} \end{aligned}$$

Let $h > 0$ be the typical length of a side of a triangle. For first order elements $\frac{1}{2}h$ is used, such that the computational effort is comparable to second order elements. Nonuniform meshes are used, to avoid superconvergence. By choosing different values of h one should observe smaller errors for smaller values of h . The error is measured by computing the L_2 norms of the difference of the exact and approximate solutions, for the values of the functions and its partial derivative with respect to y . These are the expressions used in the general convergence estimates stated in Section 6.5. A double logarithmic plot leads to Figure 12.

- For linear elements:

- The slope of the curve for the absolute values of $u(x, y) - u_e(x, y)$ is approximately 2 and thus conclude that the error is proportional to h^2 .
- The slope of the curve for the absolute values of $\frac{\partial}{\partial y}(u(x, y) - u_e(x, y))$ is approximately 1 and thus conclude that the error of the gradient is proportional to h .

- For quadratic elements:

- The slope of the curve for the absolute values of $u(x, y) - u_e(x, y)$ is approximately 3 and thus conclude that the error is proportional to h^3 .
- The slope of the curve for the absolute values of $\frac{\partial}{\partial y}(u(x, y) - u_e(x, y))$ is approximately 2 and thus conclude that the error of the gradient is proportional to h^2 .

These observations confirm the theoretical error estimates in Section 6.5 on page 72. It is rather obvious from Figure 12 that second order elements generate more accurate solutions for a comparable computational effort.

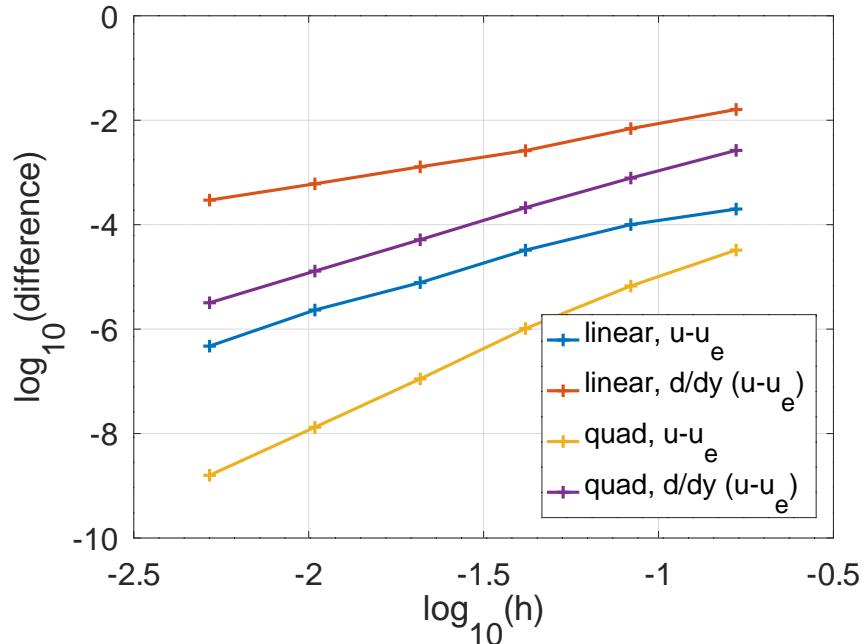


Figure 12: Convergence results for linear and quadratic elements

```

a = 1; b0 = 0; gN2 = 0;

function res = u_exact(xy) res = sin(xy(:,1)).*sin(xy(:,2)); endfunction
function res = f(xy) res = 2*sin(xy(:,1)).*sin(xy(:,2)); endfunction
function res = u_y(xy) res = sin(xy(:,1)).*cos(xy(:,2)); endfunction

N = 6; Npow = 6; % use N = 6 and Npow = 6 for final run
for ii = 1:Npow
    Ni = N*2^(ii-1)+1; h(ii) = 1/(Ni-1); area = 0.5/(Ni-1)^2;
    FEMmesh = CreateMeshTriangle('TestConvergence',[0 0 -1; 1 0 -1; 1 1 -2; 0 1 -1],4*area);
    FEMmesh = MeshUpgrade(FEMmesh); FEMmeshLin = MeshQuad2Linear(FEMmesh);
    disp(sprintf("\nDOF = %i and %i",FEMmesh.nDOF,FEMmeshLin.nDOF))
    %% solve with first order elements
    u = BVP2Dsym(FEMmeshLin,a,b0,'f','u_exact','u_y',gN2);
    Difference(ii) = sqrt(FEMIntegrate(FEMmeshLin,(u-u_exact(FEMmeshLin.nodes)).^2));
    [ux,uy] = FEMEvaluateGradient(FEMmeshLin,u);
    DifferenceUy(ii) = sqrt(FEMIntegrate(FEMmesh,(uy-u_y(FEMmesh.nodes)).^2));
    %% now for second order elements
    u = BVP2Dsym(FEMmesh,a,b0,'f','u_exact','u_y',gN2);
    DifferenceQ(ii) = sqrt(FEMIntegrate(FEMmesh,(u-u_exact(FEMmesh.nodes)).^2));
    [ux,uy] = FEMEvaluateGradient(FEMmesh,u);
    DifferenceUyQ(ii) = sqrt(FEMIntegrate(FEMmesh,(uy-u_y(FEMmesh.nodes)).^2));
endfor
figure(1)
plot(log10(h),log10(Difference),'+-',log10(h),log10(DifferenceUy),'+-',
     log10(h),log10(DifferenceQ),'+-',log10(h),log10(DifferenceUyQ),'+-')
xlabel('log_{10}(h)'); ylabel('log_{10}(difference)')
legend('linear, u-u_e','linear, d/dy (u-u_e)',
       'quad, u-u_e','quad, d/dy (u-u_e)','location','southeast')
xlim([-2.5,-0.5])

```

5.2 Some Element Stiffness Matrices

5.2.1 Element contributions for equilateral triangles

Generate the trivial mesh consisting of a single equilateral triangle with the help of `CreateMeshTriangle`. The code in `CreateTriangle.m` generates the mesh and Figure 13.

CreateTriangle.m

```

%% corners of an equilateral triangle
corners = 1*[0,0,-2;1,0,-2;0.5,sqrt(3)/2,-2];
mm = CreateMeshTriangle('one_triangle',corners,max(corners(:).^2))

plot([mm.nodes(:,1);mm.nodes(1,1)],[mm.nodes(:,2);mm.nodes(1,2)],'o-r',
      mm.GP(:,1),mm.GP(:,2),'b*')
xlabel('x'); ylabel('y'); title('triangle, with Gauss points'); axis equal

```

For the PDE $-\Delta u = 1$ generate the element stiffness matrix \mathbf{A} and the element vector \vec{f} with the help of the commands `FEMEquation()` or `FEMEquationM()`.

```

[A2,f2] = FEMEquationM(mm,1,0,1,0,0); %% using the script
[A,f] = FEMEquation (mm,1,0,0,0,1,0,0,0); %% using compiled code
Element_Matrix = full(A)
Element_Vector = f
-->

```

$$\mathbf{A} = \frac{\sqrt{3}}{6} \begin{bmatrix} +2 & -1 & -1 \\ -1 & +2 & -1 \\ -1 & -1 & +2 \end{bmatrix}$$

$$\vec{b} = \frac{\sqrt{3}}{4 \cdot 3} \begin{pmatrix} -1 \\ -1 \\ -1 \end{pmatrix} = \frac{\text{area of triangle}}{3} \begin{pmatrix} -1 \\ -1 \\ -1 \end{pmatrix}$$

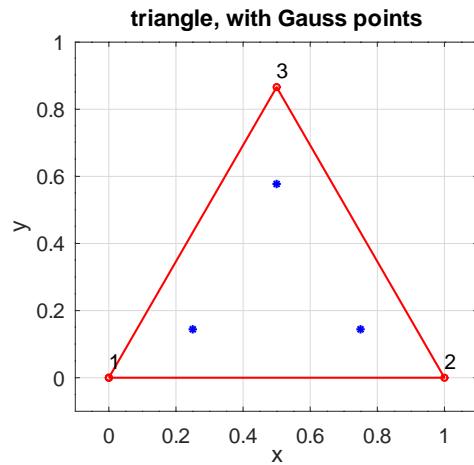


Figure 13: An linear, equilateral triangle, the Gauss integration points and the element stiffness matrix

```
Element_Matrix =  0.57735  -0.28868  -0.28868
                  -0.28868   0.57735  -0.28868
                  -0.28868  -0.28868   0.57735

Element_Vector = -0.14434
                  -0.14434
                  -0.14434
```

This result corresponds to the exact result for the element stiffness matrix in Figure 13.

Using the same idea one can examine the contributions of the different term to the element stiffness matrix. As example consider the term caused by $b_0 u = 1 u$ in the PDE.

```
B = FEMEquation(mm,0,1,0,0,0,0,0,0,0);
B = full(B)
-->
B =  0.072169  0.036084  0.036084
      0.036084  0.072169  0.036084
      0.036084  0.036084  0.072169
```

The result confirms

$$\mathbf{B} = \frac{\text{area of triangle}}{12} \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}.$$

Examine a mesh consisting of equilateral triangle, as shown in Figure 14. Then examine the linear equation corresponding to an interior point at (x_i, y_i) .

- The node is corner of 6 triangles, thus the coefficient $a_{i,i}$ of the global stiffness matrix consists of 6 contributions found on the diagonal in the element stiffness matrix \mathbf{A} in Figure 13, i.e. $a_{i,i} = 6 \frac{+2}{2\sqrt{3}} = \frac{6}{\sqrt{3}}$.
- If a node at (x_j, y_j) shares two triangles with (x_i, y_i) then the entry $a_{i,j}$ in the global stiffness matrix consists of 2 contributions found off the diagonal in the element stiffness matrix \mathbf{A} in Figure 13, i.e. $a_{i,j} = 2 \frac{-1}{2\sqrt{3}} = \frac{-1}{\sqrt{3}}$.

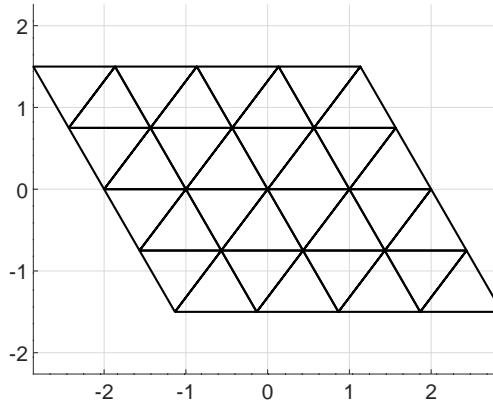


Figure 14: Uniform meshes consisting of equilateral triangles

- If the function f in $-\nabla^2 u = f$ is constant, then there will be 6 contributions from the six neighboring triangle. If the length of one side of a triangle equals h , then the area is $\frac{\sqrt{3}}{4} h^2$. Thus find $b_i = 6 \frac{\text{area of triangle}}{3} (-f) = -\frac{\sqrt{3}}{2} h^2 f$.

As a result find the equation for the node at (x_i, y_i) .

$$\begin{aligned} \frac{1}{h^2} \left(\frac{6}{\sqrt{3}} u(x_i, y_i) - \frac{1}{\sqrt{3}} \sum_{\text{neighbours}} u(x_j, y_j) \right) &= +\frac{\sqrt{3}}{2} f \\ \frac{1}{h^2} \left(6 u(x_i, y_i) - \sum_{\text{neighbours}} u(x_j, y_j) \right) &= +\frac{3}{2} f \end{aligned}$$

This is somewhat similar to a finite difference approximation. For each row of the global stiffness matrix the entry on the diagonal and 6 more will be different from 0.

One can examine second order elements and the resulting element stiffness matrix and vector for quadratic elements for the PDE $-\Delta u = 1$. The triangular, equilateral element and the matrix are shown in Figure 15. The vector is given by

$$\vec{b} = \frac{\sqrt{3}}{4 \cdot 3} \begin{pmatrix} 0 \\ 0 \\ 0 \\ -1 \\ -1 \\ -1 \end{pmatrix} = \frac{\text{area of triangle}}{3} \begin{pmatrix} 0 \\ 0 \\ 0 \\ -1 \\ -1 \\ -1 \end{pmatrix}$$

For the global stiffness matrix for a very regular mesh in Figure 14 on each row of the matrix the entry on the diagonal and 12 more will be different from 0. If the mesh is not as regular even 19 entries on each row might be different from zero.

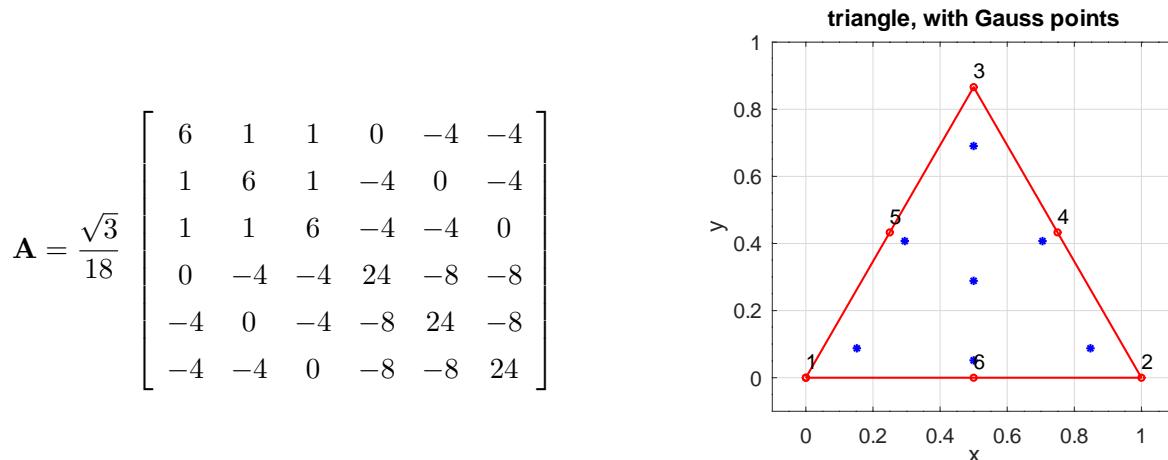


Figure 15: An equilateral, quadratic triangle, the Gauss integration points and the element stiffness matrix

5.2.2 From FEM to a finite difference approximation

Generate the trivial mesh consisting of a single equilateral triangle with the help of `GenerateMeshTriangle`. The code in `CreateTriangle.m` generates the mesh and Figure 16. For the PDE $-\Delta u = 1$ generate the element stiffness matrix \mathbf{A} and the element vector \vec{b} by using `FEMEquation` or `FEMEquationM`.

CreateTriangle.m

```
%% corners of a right triangle
corners = 1*[0,0,-2;1,0,-2;0,1,-2];
CreateMeshTriangle('one_triangle',corners,max(corners(:).^2))
mm = ReadMeshTriangle('one_triangle.1');
[A,f] = FEMEquation(mm,1,0,0,0,1,0,0,0); %% using compiled code
Element_Matrix = full(A)
Element_Vector = f
-->
Element_Matrix = 1.00000 -0.50000 -0.50000
-0.50000 0.50000 0.00000
-0.50000 0.00000 0.50000

Element_Vector = -0.16667
-0.16667
-0.16667
```

Based on elements of the above type there is a connection of FEM to the finite difference method. Generate a rectangular grid, shown in Figure 17. Examine the PDE $-\Delta u = \pi$ with Neumann boundary conditions. Use the command `FEMEquation` to generate the matrix \mathbf{A} and the vector \vec{b} , then the linear equation $\mathbf{A} \vec{u} + \vec{b}$ has to be solved. The code displays the equation at node 5.

```
x = [-1,0,1];
FEMmesh = CreateMeshRect(x,x,-2,-2,-2,-2)
figure(1); clf
ShowMesh(FEMmesh.nodes,FEMmesh.elem)
xlabel('x'); ylabel('y')
axis(1.2*[-1,1,-1,1]*max(x))
hold on
for kk = 1:length(FEMmesh.nodes)
```

$$\mathbf{A} = \begin{bmatrix} +1 & -0.5 & -0.5 \\ -0.5 & +1 & 0 \\ -0.5 & 0 & +1 \end{bmatrix}, \quad \vec{b} = \frac{1}{6} \begin{pmatrix} -1 \\ -1 \\ -1 \end{pmatrix}$$

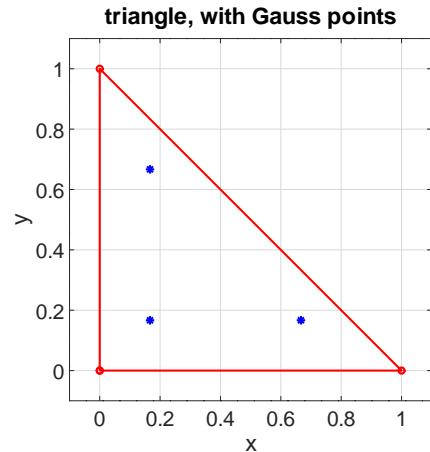
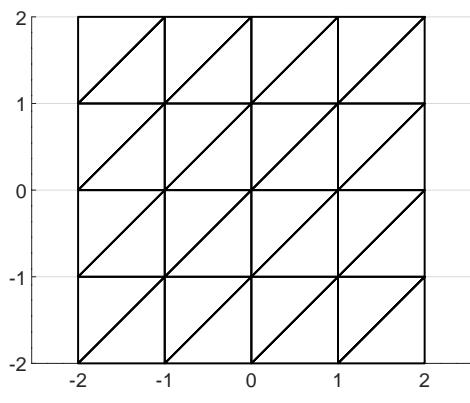
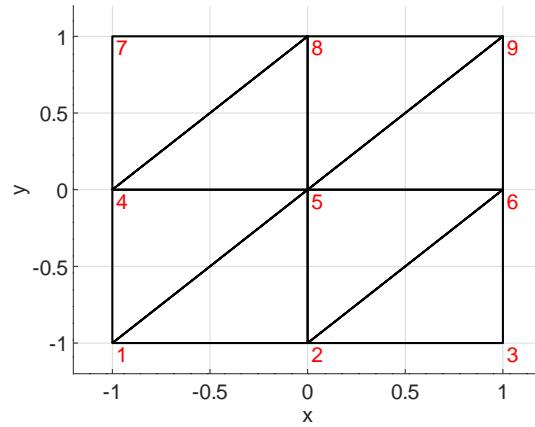


Figure 16: A right triangle, the Gauss integration points and the element stiffness matrix



(a) a section



(b) a small section, numbered

Figure 17: Uniform meshes consisting of rectangular triangles

```

text(FEMmesh.nodes(kk,1)+0.02,FEMmesh.nodes(kk,2)-0.07,num2str(kk),'color',[1 0 0])
endfor
hold off

a=1; b0=bx=by= 0; f=pi;
[A,b] = FEMEquation(FEMmesh,a,b0,bx,by,f,0,0,0);
A5 = full(A(5,:))
b5 = b(5)
-->
A5 = 0 -1 0 -1 4 -1 0 -1 0
b5 = -3.1416

```

The results imply that the equation to be solved is

$$-u_2 - u_4 + 4u_5 - u_6 - u_8 = \pi.$$

Running the code again with $x = [1, 0, 1]/2$ will not change \mathbf{A} , but lead to $b_5 = -\pi/4$. Thus for a width h of the triangles the equation to be solved is

$$\frac{-u(x-h, y) - u(x, y-h) + 4u(x, y) - u(x+h, y) - u(x, y+h)}{h^2} = f(x, y).$$

This is the usual finite difference approximation of $-\Delta u = f$.

One can examine second order elements and the resulting element stiffness matrix and vector for quadratic elements for the PDE $-\Delta u = 1$. The element and the matrix are shown in Figure 18. The vector is given by

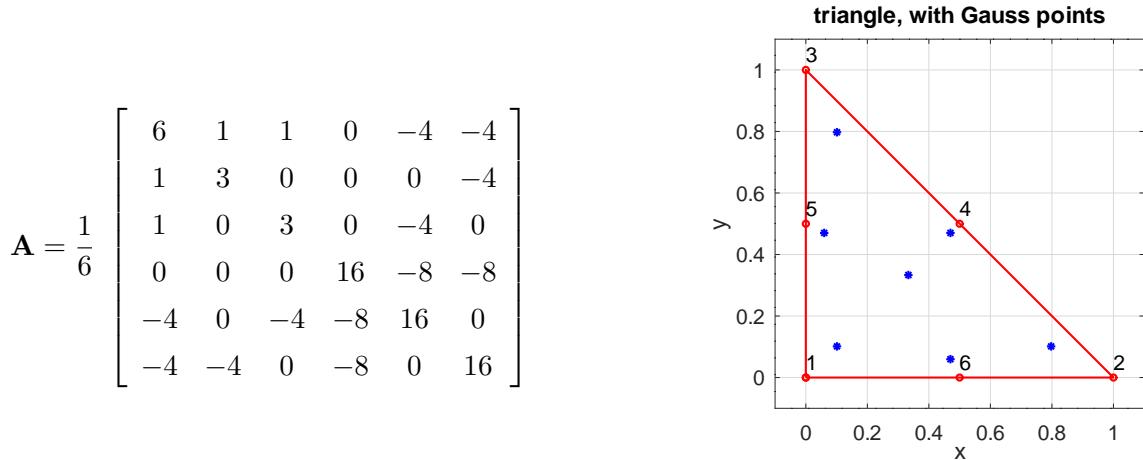


Figure 18: A right angle triangle, the Gauss integration points and the element stiffness matrix

$$\vec{b} = \frac{1}{2 \cdot 3} \begin{pmatrix} 0 \\ 0 \\ 0 \\ -1 \\ -1 \\ -1 \end{pmatrix} = \frac{\text{area of triangle}}{3} \begin{pmatrix} 0 \\ 0 \\ 0 \\ -1 \\ -1 \\ -1 \end{pmatrix}.$$

5.3 Behavior of a FEM solution within triangular elements

To examine the behavior of a solution within each of the triangular elements use the boundary value problem

$$\begin{aligned}-\Delta u &= -\exp(y) \quad \text{for } (x, y) \in \Omega \\ u(x, y) &= \exp(y) \quad \text{for } (x, y) \in \Gamma\end{aligned}$$

on the domain Ω displayed in Figure 19(a). The exact solution is given by $u(x, y) = \exp(y)$, shown in Figure 19(b). The problem is solved twice:

1. using 32 triangular elements of order 1.
2. using 8 triangular elements of order 2.

The nodes used coincide for the two approaches, i.e four triangles in Figure 19(a) for the linear elements correspond to one of the eight triangles for the quadratic elements.

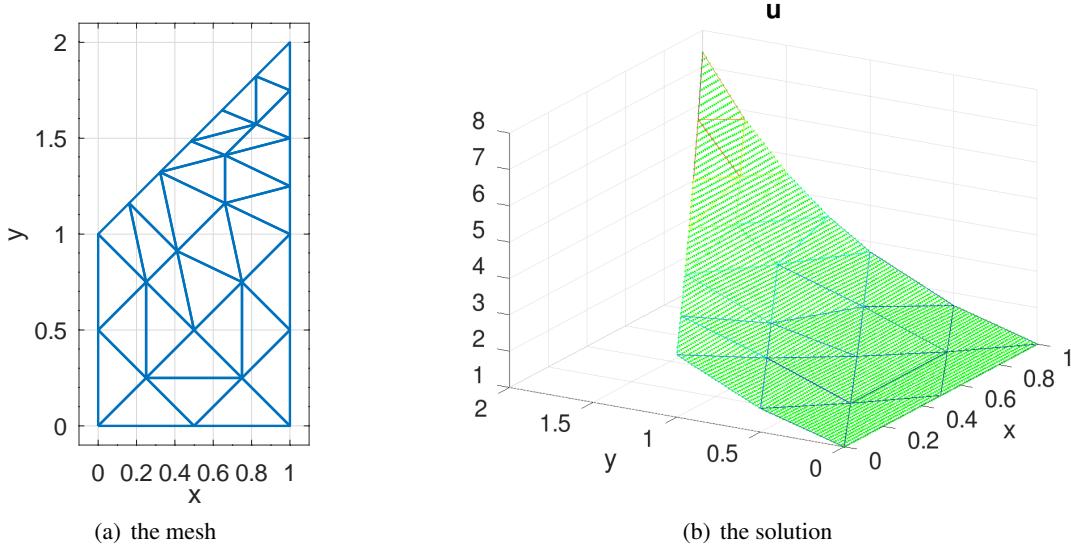


Figure 19: The mesh and the solution for a BVP

Figure 20(a) shows the difference of the computed solution with first order elements to the exact solution. Within each of the 32 elements the difference is not too far from a quadratic function. Figure 20(b) shows the values of the partial derivative $\frac{\partial u}{\partial y}$. It is clearly visible that the gradient is constant within each triangle, and not continuous across element borders.

Figure 21(a) shows the difference of the computed solution with second order elements to the exact solution. The error is considerably smaller than for linear elements, using identical degrees of freedom. Within each of the 8 elements the difference does not show a simple structure. Figure 21(b) shows the values of the partial derivative $\frac{\partial u}{\partial y}$. It is clearly visible that the gradient is not constant within the triangles. By a careful visual inspection one has to accept that the gradient is not continuous across element borders, but the jumps are considerably smaller than for linear elements. Figure 22 shows the errors for the partial derivative $\frac{\partial u}{\partial y}$ and confirms this observation.

FEMInsideElement.m

```
Linear = 0; N = 2;
Mesh = CreateMeshTriangle('test',[0 0 -1;1 0 -1;1 2 -1; 0 1 -1],1/N^2);
Mesh = MeshUpgrade(Mesh);
if Linear Mesh = MeshQuad2Linear(Mesh); endif
```

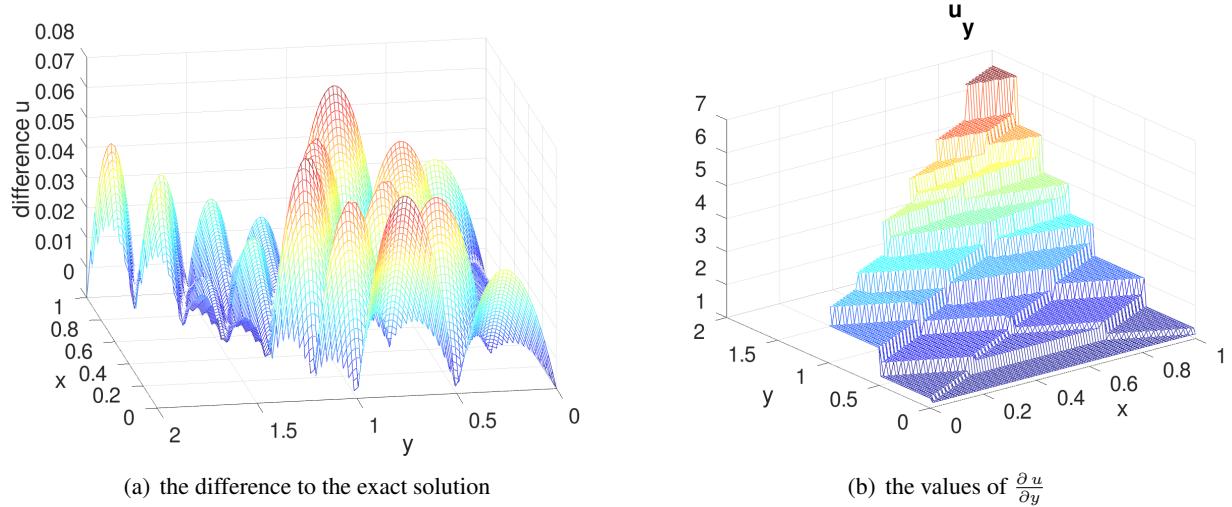


Figure 20: Difference to the exact solution and values of $\frac{\partial u}{\partial y}$, using a first order mesh

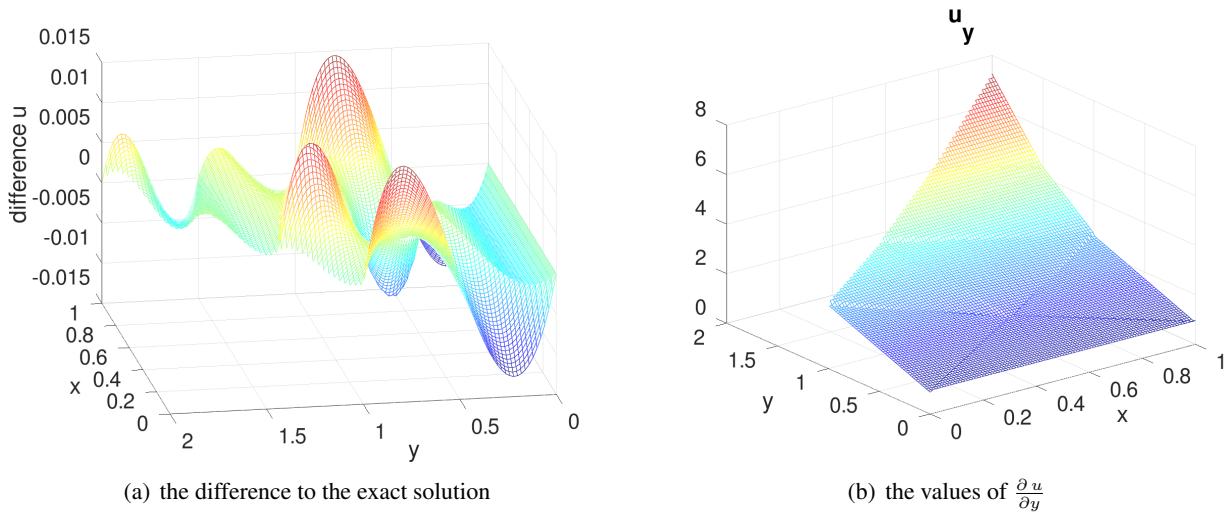


Figure 21: Difference to the exact solution and values of $\frac{\partial u}{\partial y}$, using a second order mesh

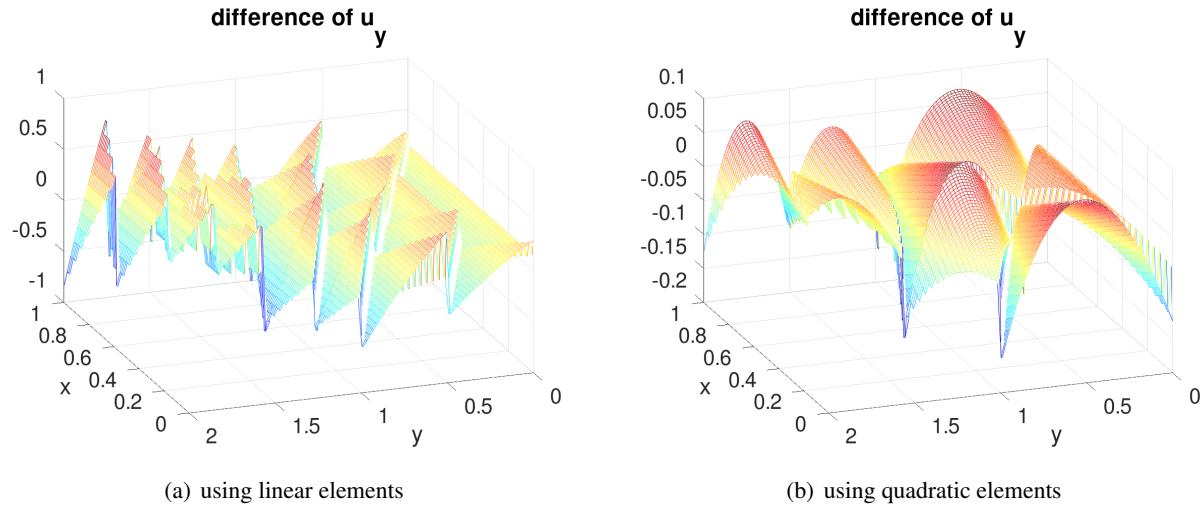


Figure 22: Difference of the approximate values of $\frac{\partial u}{\partial y}$ to the exact values

```

x = Mesh.nodes(:,1); y = Mesh.nodes(:,2);
Ngrid = 100; [xi,yi] = meshgrid(linspace(0,1,Ngrid),linspace(0,2,Ngrid));

figure(1)
FEMtrimesh(Mesh.elem,x,y); axis equal

function res = u_exact(xy)    res = +exp(xy(:,2));    endfunction
function res = f(xy)          res = -exp(xy(:,2));    endfunction

u_ex = reshape(u_exact([xi(:),yi(:)]),Ngrid,Ngrid);
u = BVP2Dsym(Mesh,1,0,'f','u_exact',0,0);
[ui,uxi,uyi] = FEMgriddata(Mesh,u,xi,yi);

figure(2)
FEMtrimesh(Mesh.elem,x,y,u)
hold on
plot3(xi,yi,ui,'g.')
hold off
xlabel('x'); ylabel('y'); title('u'); view([-60 25])

figure(3)
mesh(xi,yi,uyi)
xlabel('x'); ylabel('y'); title('u_y')

figure(4)
mesh(xi,yi,uyi-u_ex)
xlabel('x'); ylabel('y'); title('difference of u_y'); view([-110, 30])

```

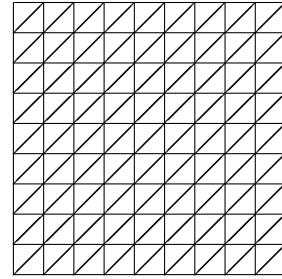
5.4 Estimate the number of nodes and triangles in a mesh and the effect on the sparse matrix

Let $\Omega \subset \mathbb{R}^2$ be a domain with a triangular mesh with many triangles. There is a connection between

$$N = \text{number of nodes and } T = \text{number of triangles.}$$

Examine the typical mesh on the right and consider only triangles and nodes inside the mesh, as the contributions by the borders are considerably smaller for large meshes.

- each triangle has three corners
- each (internal) corner is touched by 6 triangles
- each triangle has 3 midpoints of edges and each of the midpoints is shared by 2 triangles
- For first order elements the nodes are the corners of the triangles.



$$N \approx \frac{1}{6} T 3 = \frac{1}{2} T$$

Thus the number N of nodes is approximately half the number T of triangles.

- For second order elements the nodes are the corners of the triangles and the midpoints of the edges. Each midpoint is shared by two triangles.

$$N \approx \frac{1}{2} T + \frac{3}{2} T = 2T$$

Thus the number N of nodes is approximately twice the number T of triangles.

The above implies that the number of degrees of freedom to solve a problem with second order elements with a typical diameter h of the triangles is approximately equal to using linear element on triangles with diameter $h/2$.

The above estimates also allow to estimate how many entries in the sparse matrix resulting from an FEM algorithm will be different from zero.

- For linear elements each node typically touches 6 triangles and each of the involved corners is shared by two triangles. Thus there might be $6 + 1 = 7$ nonzero entries in each row of the matrix.
- For second order triangles distinguish between corners and midpoints.
 - Each corner touches typically six triangles and thus expect up to $6 \times 3 + 1 = 19$ nonzero entries in the corresponding row of the matrix.
 - Each midpoint touches two triangles and two of the corner points are shared. Thus expect up to $2 + 2 \times 3 + 1 = 9$ nonzero entries in the corresponding row of the matrix.

The midpoints outnumber the corners by a factor of three. Thus expect an average of $\frac{3 \cdot 9 + 19}{4} = 11.5$ nonzero entries in each row of the matrix.

This points to about a factor of $\frac{11.5}{7} \approx 1.6$ more nonzero entries in the matrix for quadratic elements for the same number of degrees of freedom. This implies that the computational effort is larger, the effective effect depends on the linear solver used.

6 The Mathematics of the Algorithms

In this section the mathematical background for the FEM method applied to the problems in Section 2 is explained. Most of the theory is used to solve the second order elliptic boundary value problem (1). The explanations are certainly not complete but should provide enough information to ease the understanding of the code. For in-depth coverage consult one of the many books on FEM and/or numerical analysis. The starting point for this presentation are the lecture notes [Stah08]. Find a list of books on FEM in [Stah08, §0].

6.1 Classical solutions and weak solutions

A function $u = u(x, y)$ is called a **classical solution** of the the BVP (1) iff it is twice differentiable and

$$\begin{aligned} -\nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y) \in \Omega \\ u &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y) \in \Gamma_2 \end{aligned}$$

Multiply this equation with a smooth function ϕ , vanishing on Γ_1 , and integrate over the domain Ω to arrive at

$$\begin{aligned} 0 &= -\nabla \cdot (a \nabla u - u \vec{b}) + b_0 u - f \\ 0 &= \iint_{\Omega} \phi \left(-\nabla \cdot (a \nabla u - u \vec{b}) + b_0 u - f \right) dA \\ &= \iint_{\Omega} \nabla \phi \cdot (a \nabla u - u \vec{b}) + \phi (b_0 u - f) dA - \int_{\Gamma} \phi (a \nabla u - u \vec{b}) \cdot \vec{n} ds \\ &= \iint_{\Omega} \nabla \phi \cdot (a \nabla u - u \vec{b}) + \phi (b_0 u - f) dA - \int_{\Gamma_2} \phi (g_2 + g_3 u) ds. \end{aligned} \quad (7)$$

If a function u satisfies (7) it is called a **weak solution** of the above BVP. If there is no convection term ($\vec{b} = \vec{0}$) and some sign conditions for a and b_0 are satisfied, the above is equivalent to minimizing the functional

$$F(u) = \iint_{\Omega} \frac{1}{2} a (\nabla u)^2 + \frac{1}{2} b_0 u^2 + f \cdot u dA - \int_{\Gamma_2} g_2 u + \frac{1}{2} g_3 u^2 ds$$

among all functions u satisfying the boundary condition $u = g_1$ on Γ_1 . Figure 23 shows connections between classical solutions, weak solutions and the resulting system of (linear) equations for the finite element approach. The left branch in Figure 23 illustrates the usage of minimization and calculus of variations in the context of FEM algorithms.

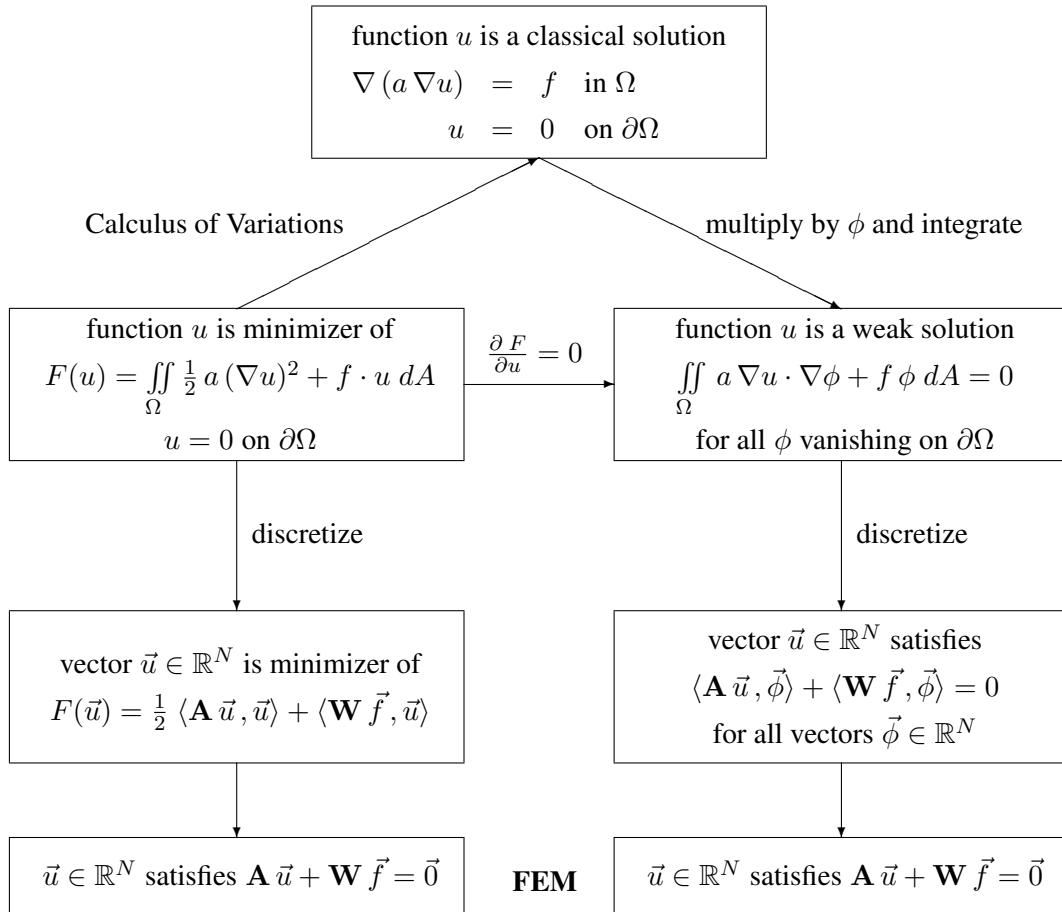


Figure 23: Classical and weak solutions, minimizers and FEM

In the above equation integrals over the domain $\Omega \subset \mathbb{R}^2$ have to be computed. To discretize this process use a triangularization of the domain, using grid points $(x_i, y_i) \in \Omega$, $1 \leq i \leq n$. On each triangle T_k we replace the function u by polynomials of degree 1 (or 2). These polynomials are completely determined by their values at the three corners of the triangle (or corners and midpoints). Integrals over the full domain Ω are split up into integrals over each triangle and then a summation

$$\iint_{\Omega} \dots dA = \sum_k \iint_{T_k} \dots dA.$$

The gradients of u and ϕ are replaced by the gradients of the piecewise polynomials. At the end each contribution is to be written in the form

$$\iint_{T_k} \dots dA = \langle \mathbf{A}_k \vec{u}_k, \vec{\phi}_k \rangle + \langle \mathbf{W}_k \vec{f}_k, \vec{\phi}_k \rangle,$$

where \mathbf{A}_k is the **element stiffness matrix**.

The above integral will be rewritten, leading to the condition

$$\langle \mathbf{A} \vec{u} + \mathbf{W} \vec{f}, \vec{\phi} \rangle = 0 \quad \text{for all } \vec{\phi} \in \mathbb{R}^N.$$

This condition is satisfied if \vec{u} solves the linear system $\mathbf{A} \vec{u} = -\mathbf{W} \vec{f}$. The matrix \mathbf{A} is called **global stiffness matrix**. It is this system of linear equations that will be solved to obtain an approximate solution of the boundary value problem (1).

6.2 Transformation, interpolation and Gauss integration

From the above it is obvious that integration over general triangles is important for the development of FEM algorithms. It turns out to be convenient to find integration methods for a standard triangle and then consider the general triangle by coordinate transformations.

6.2.1 Transformation of coordinates and integration over a general triangle

All of the necessary integrals for the FEM method are integrals over general triangles E . These can be written as images of a standard triangle in a (ξ, ν) -plane, according to Figure 24. The transformation is given by

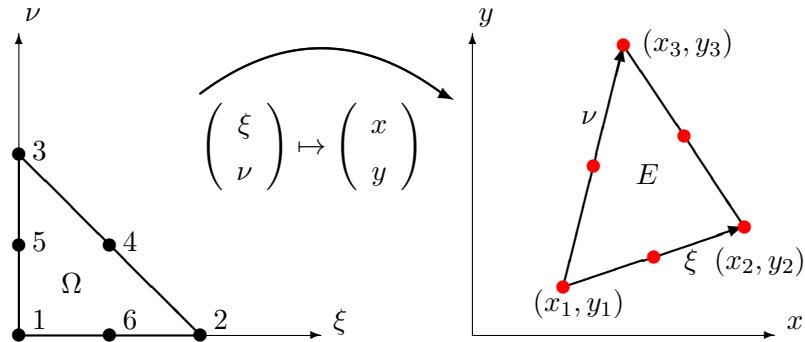
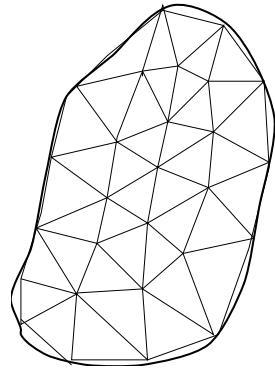


Figure 24: Transformation of standard triangle to general triangle



$$\begin{aligned} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \xi \begin{pmatrix} x_2 - x_1 \\ y_2 - y_1 \end{pmatrix} + \nu \begin{pmatrix} x_3 - x_1 \\ y_3 - y_1 \end{pmatrix} \\ &= \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix} \cdot \begin{pmatrix} \xi \\ \nu \end{pmatrix} = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \mathbf{T} \cdot \begin{pmatrix} \xi \\ \nu \end{pmatrix} \end{aligned}$$

where

$$\mathbf{T} = \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix}.$$

By using $0 < \xi, \nu < 1$ with $\xi + \nu < 1$ the standard triangle Ω is mapped onto the general triangle $E \subset \mathbb{R}^2$. If the coordinates (x, y) are given find the values of (ξ, ν) with the help of

$$\begin{pmatrix} \xi \\ \nu \end{pmatrix} = \mathbf{T}^{-1} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \begin{bmatrix} y_3 - y_1 & -x_3 + x_1 \\ -y_2 + y_1 & x_2 - x_1 \end{bmatrix} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}.$$

If a function $f(x, y)$ is to be integrated over the triangle E use the transformation

$$\iint_E f \, dA = \iint_{\Omega} f(\vec{x}(\xi, \nu)) \left| \det \left(\frac{\partial(x, y)}{\partial(\xi, \nu)} \right) \right| d\xi d\nu = |\det(\mathbf{T})| \int_0^1 \left(\int_0^{\nu} f(\vec{x}(\xi, \nu)) \, d\xi \right) d\nu. \quad (8)$$

The Jaccobi determinant is given by

$$\left| \det \left(\frac{\partial(x, y)}{\partial(u, v)} \right) \right| = |\det(\mathbf{T})| = |(x_2 - x_1)(y_3 - y_1) - (x_3 - x_1)(y_2 - y_1)|$$

If the orientation of the triangle is positive, then $\det(\mathbf{T})$ will be positive. Since the area of the standard triangle Ω equals $\frac{1}{2}$ we find

$$\text{area of } E = \frac{1}{2} |\det \mathbf{T}|.$$

For an efficient numerical integration over the standard triangle Ω choose integration points $\vec{g}_j \in \Omega$ and corresponding weights w_j for $j = 1, 2, \dots, m$ and then work with the values of the function at those points, i.e.

$$\iint_{\Omega} f(\vec{\xi}) \, dA \approx \sum_{j=1}^m w_j f(\vec{g}_j). \quad (9)$$

The integration points and weights have to be chosen, such that the approximation error is as small as possible. Required are two essential conditions for the integration method:

- If a sample point is used in a Gauss integration, then all other points obtainable by permuting the three corners of the triangle must appear and with identical weight.
- All sample points must be inside the triangle (or on the triangle boundary) and all weights must be positive.

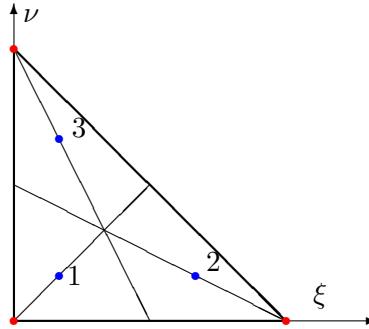


Figure 25: Gauss integration of order 2 on the standard triangle, using 3 integration points

6.2.2 Gauss integration on the standard triangle with 3 Gauss points

In Figure 25 consider the three points at $\vec{g}_1 = \frac{1}{2}(\lambda, \lambda)$, $\vec{g}_2 = (1 - \lambda, \lambda/2)$ and $\vec{g}_3 = (\lambda/2, 1 - \lambda)$. Find optimal values for the parameters λ and w such that polynomials of degree as high as possible are integrated exactly by

$$\iint_{\Delta} f \, dA \approx w (f(\vec{g}_1) + f(\vec{g}_2) + f(\vec{g}_3)) .$$

To determine the optimal values determine a solution of a nonlinear system of 2 equations for the unknowns λ and w . Require that ξ^k for $0 \leq k \leq 2$ be integrated exactly. This leads to the solution $\lambda = 1/3$ and the weight $w = 1/6$. This approximate integration yields the exact results for polynomials f up to degree 2. Thus for a single triangle with diameter h , i.e. an area of the order h^2 , the integration error for smooth functions is of the order $h^3 \cdot h^2 = h^5$. When dividing a large domain in sub-triangles of size h this leads to a total integration error of the order h^3 .

The Gauss points and weights are given by

$$\mathbf{G} = \begin{bmatrix} 1/6 & 1/6 \\ 2/3 & 1/6 \\ 1/2 & 2/3 \end{bmatrix} \quad \text{and} \quad w = \frac{1}{6} .$$

For a general triangle the Gauss points are located at

$$\mathbf{X}_G = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix} \cdot \mathbf{G}^T = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \mathbf{T} \cdot \mathbf{G}^T .$$

This integration scheme will be used for linear elements.³

6.2.3 Gauss integration on the standard triangle with 7 Gauss points

As a second method use the points $g_1 = (\lambda_1, \lambda_1)$ and $g_4 = (\lambda_2, \lambda_2)$ along the diagonal $\xi = \nu$. Similarly use two more points along each connecting straight line from a corner of the triangle to the midpoint of the opposite edge. This leads to a total of 6 integration points where groups of 3 have the same weight. Finally add the midpoint with weight w_3 . This is illustrated in Figure 26. The result is a 7×2 matrix \mathbf{G} containing in each row the coordinates of one integration point \vec{g}_j and a vector \vec{w} with the corresponding integration weights. To determine the optimal

³One might be tempted to add the center of the triangle as a fourth point, but the resulting weight will be negative. This would lead to stiffness matrices that are not positive definite.

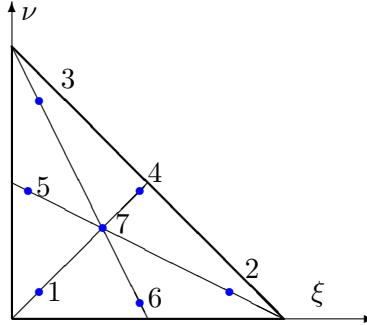


Figure 26: Gauss integration of order 5 on the standard triangle, using 7 integration points

values solve a nonlinear system of 5 equations for the unknowns $\lambda_1, \lambda_2, w_1, w_2$ and w_3 . Require that ξ^k for $0 \leq k \leq 5$ be integrated exactly. Find details in [Stab08]. Pick a solution of the resulting nonlinear system with $0 < \lambda_1 < \lambda_2 < 1$ (points inside the triangle) and positive weights w_1, w_2 and w_3 .

This approximate integration yields the exact results for polynomials f up to degree 5. Thus for one triangle with diameter h and an area of the order h^2 the integration error for smooth functions is of the order $h^6 \cdot h^2 = h^8$. When dividing a large domain in sub-triangles of size h this leads to a total integration error of the order h^6 . For most problems this error will be considerably smaller than the approximation error of the FEM method and it is reasonably safe to ignore the error and thus from now on it is assumed that the integrations yield exact results.

The optimal choice of Gauss points and integration weights is given by⁴

$$\mathbf{G} = \begin{bmatrix} \lambda_1/2 & \lambda_1/2 \\ 1 - \lambda_1 & \lambda_1/2 \\ \lambda_1/2 & 1 - \lambda_1 \\ \lambda_2/2 & \lambda_2/2 \\ 1 - \lambda_2 & \lambda_2/2 \\ \lambda_2/2 & 1 - \lambda_2 \\ 1/3 & 1/3 \end{bmatrix} \approx \begin{bmatrix} 0.101287 & 0.101287 \\ 0.797427 & 0.101287 \\ 0.101287 & 0.797427 \\ 0.470142 & 0.470142 \\ 0.059716 & 0.470142 \\ 0.470142 & 0.059716 \\ 0.333333 & 0.333333 \end{bmatrix} \quad \text{and} \quad \vec{w} = \begin{pmatrix} w_1 \\ w_1 \\ w_1 \\ w_2 \\ w_2 \\ w_2 \\ w_3 \end{pmatrix} \approx \begin{pmatrix} 0.0629696 \\ 0.0629696 \\ 0.0629696 \\ 0.0661971 \\ 0.0661971 \\ 0.0661971 \\ 0.1125000 \end{pmatrix}.$$

Using the transformation results in this section compute the coordinates \mathbf{X}_G for the Gauss integration in a general triangle by

$$\mathbf{X}_G = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix} \cdot \mathbf{G}^T = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \mathbf{T} \cdot \mathbf{G}^T. \quad (10)$$

This notation is used to compute the Gauss points for a given triangulation of the domain, i.e. for the mesh.

6.3 Construction of first order elements

Assume that the function u is linear on each triangle T_k , thus determined by the values at the three corners. Then all integrals in expression (7) have to be examined. For the linear elements use the integration with 3 Gauss nodes in the triangle, as described in Section 6.2.2. All contributions in (7)

$$0 = \iint_{\Omega} \nabla \phi \cdot (a \nabla u - u \vec{b}) + \phi (b_0 u - f) \, dA - \int_{\Gamma_2} \phi (g_2 + g_3 u) \, ds$$

⁴The exact values are $\lambda_1 = (12 - 2\sqrt{15})/21$, $\lambda_2 = (12 + 2\sqrt{15})/21$, $w_1 = (155 - \sqrt{15})/2400$, $w_4 = (155 + \sqrt{15})/2400$ and $w_7 = 9/80$.

have to be transformed into

$$0 = \langle \vec{\phi}, \mathbf{A}\vec{u} + \mathbf{W}\vec{f} \rangle. \quad (11)$$

By integration over one triangle E find

$$\iint_E \nabla\phi \cdot (a \nabla u - u \vec{b}) + \phi (b_0 u - f) dA \approx \left\langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{A}_E \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \right\rangle + \left\langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{W}_E \vec{f}_E \right\rangle.$$

The matrix \mathbf{A}_E is the **element stiffness matrix** and $\mathbf{W}_E \vec{f}_E$ the corresponding vector. These entries have to be added in the correct rows and columns of the global stiffness matrix. For this examine the local and global numbering of nodes in Figure 27. In each triangle the three corners are numbered by 1, 2 and 3, but in the global mesh (consisting of many triangles) they are numbered by i, k and j . Thus the entries in the element stiffness matrix \mathbf{A}_E have to be added to rows/columns i, k and j in the global stiffness matrix \mathbf{A} .

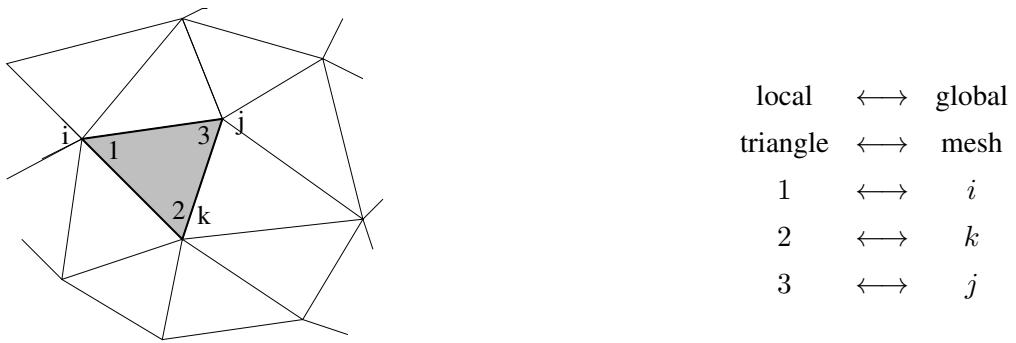


Figure 27: Local and global numbering of nodes

$$\mathbf{A}_E = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \longrightarrow \mathbf{A} = \mathbf{A} + \begin{array}{c} \text{row } i \\ \text{row } j \\ \text{row } k \end{array} \begin{bmatrix} \text{col } i & & & & \text{col } j & & & \text{col } k \\ \cdots & \vdots & & & \vdots & & & \vdots \\ \cdots & a_{11} & \cdots & a_{13} & \cdots \cdots & a_{12} & \cdots & \\ & \vdots & \ddots & \vdots & & \vdots & & \\ \cdots & a_{31} & \cdots & a_{33} & \cdots \cdots & a_{32} & \cdots & \\ & \vdots & & \vdots & & \ddots & & \vdots \\ \cdots & a_{21} & \cdots & a_{23} & \cdots \cdots & a_{22} & \cdots & \\ & \vdots & & \vdots & & \vdots & & \ddots \end{bmatrix}$$

Similar procedures have to be applied to the vectors.

6.3.1 Linear interpolation on a triangle

If the values of the function $\phi(x, y)$ at the three corners are given by ϕ_1, ϕ_2 and ϕ_3 then the values $\phi(\vec{g}_i)$ are given by

$$\begin{aligned} \phi(\vec{g}_1) &= \frac{2}{3} \phi_1 + \frac{1}{6} \phi_2 + \frac{1}{6} \phi_3 \\ \phi(\vec{g}_2) &= \frac{1}{6} \phi_1 + \frac{2}{3} \phi_2 + \frac{1}{6} \phi_3 \\ \phi(\vec{g}_3) &= \frac{1}{6} \phi_1 + \frac{1}{6} \phi_2 + \frac{2}{3} \phi_3 \end{aligned}$$

or using a matrix notation

$$\begin{pmatrix} \phi(\vec{g}_1) \\ \phi(\vec{g}_3) \\ \phi(\vec{g}_3) \end{pmatrix} = \frac{1}{6} \begin{bmatrix} 4 & 1 & 1 \\ 1 & 4 & 1 \\ 1 & 1 & 4 \end{bmatrix} \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix} = \mathbf{M} \vec{\phi}.$$

This interpolation of the values from the nodes of the triangle to the Gauss points \vec{g}_i is independent of shape and size of the triangle.

For second order elements the construction of this interpolation matrix is performed using the basis functions (see Section 6.4.1). For the linear case use the simpler basis functions

$$\vec{\Phi}(\xi, \nu) = \begin{pmatrix} \Phi_1(\xi, \nu) \\ \Phi_2(\xi, \nu) \\ \Phi_3(\xi, \nu) \end{pmatrix} = \begin{pmatrix} 1 - \xi - \nu \\ \xi \\ \nu \end{pmatrix}$$

and a linear interpolation of a function given at the nodes is given by

$$f(\xi, \nu) = \sum_{i=1}^3 f_i \Phi_i(\xi, \nu).$$

Since

$$\frac{\partial}{\partial \xi} \vec{\Phi}(\xi, \nu) = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \quad \text{and} \quad \frac{\partial}{\partial \nu} \vec{\Phi}(\xi, \nu) = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

observe that the gradient does not depend on the position within the triangle.

6.3.2 Integration of $f \phi$

Examine different methods to give the function f : either by providing the values at the Gauss points, or by using the values at the nodes.

- If the values of the function f at the Gauss points \vec{g}_i are denoted by f_i then this integral is approximated by

$$\begin{aligned} \iint_E f \phi dA &\approx w 2 \text{area}(E) (f_1 \phi(\vec{g}_1) + f_2 \phi(\vec{g}_2) + f_3 \phi(\vec{g}_3)) \\ &= \frac{2 \text{area}(E)}{6} \langle \mathbf{M} \vec{\phi}, \vec{f} \rangle = \frac{\text{area}(E)}{3} \langle \vec{\phi}, \mathbf{M}^T \vec{f} \rangle. \end{aligned}$$

Thus find one contribution to (11).

- If the values of the function f at the nodes are denoted by f_i then first determine the values at the Gauss points by a linear interpolation. Then integrate as above, leading to the approximation

$$\iint_E f \phi dA \approx \frac{2 \text{area}(E)}{6} \langle \mathbf{M} \vec{\phi}, \mathbf{M} \vec{f} \rangle = \frac{\text{area}(E)}{3} \langle \vec{\phi}, \mathbf{M}^T \mathbf{M} \vec{f} \rangle.$$

The matrix

$$\mathbf{M}^T \mathbf{M} = \frac{1}{36} \begin{bmatrix} 18 & 9 & 9 \\ 9 & 18 & 9 \\ 9 & 9 & 18 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

is independent on the shape and size of the element (triangle). Thus find one contribution to (11).

6.3.3 Integration of $b_0 u \phi$

Since the values of the functions u and ϕ are known at the nodes interpolate both functions and then use the values of the function $b_0(x, y)$ at the Gauss nodes to find

$$\begin{aligned} \iint_E b_0 u \phi \, dA &\approx w \cdot 2 \operatorname{area}(E) \sum_{i=1}^3 b_0(\vec{g}_i) u(\vec{g}_i) \phi(\vec{g}_1) \\ &= \frac{2 \operatorname{area}(E)}{6} \langle \mathbf{M} \vec{\phi}, \operatorname{diag}(\vec{b}) \mathbf{M} \vec{u} \rangle = \frac{\operatorname{area}(E)}{3} \langle \vec{\phi}, \mathbf{M}^T \operatorname{diag}(\vec{b}_0) \mathbf{M} \vec{u} \rangle, \end{aligned}$$

where

$$\operatorname{diag} \vec{b}_0 = \begin{bmatrix} b_0(\vec{g}_1) & 0 & 0 \\ 0 & b_0(\vec{g}_2) & 0 \\ 0 & 0 & b_0(\vec{g}_3) \end{bmatrix}.$$

If $b_0(x, y)$ happens to be a constant, then the above may be simplified to

$$\iint_E b_0 u \phi \, dA \approx b_0 \frac{\operatorname{area}(E)}{12} \langle \vec{\phi}, \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix} \vec{u} \rangle.$$

Thus find another contribution to (11).

6.3.4 Integration of $a \nabla u \cdot \nabla \phi$

Since the functions u and ϕ are linear on each triangle, we use the fact that the gradients are constant on each triangle. The gradient may be determined with the help of a normal vector of the plane passing through the three points

$$\begin{pmatrix} x_1 \\ y_1 \\ u_1 \end{pmatrix}, \quad \begin{pmatrix} x_2 \\ y_2 \\ u_2 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} x_3 \\ y_3 \\ u_3 \end{pmatrix}.$$

A normal vector \vec{n} is given by the vector product

$$\vec{n} = \begin{pmatrix} x_2 - x_1 \\ y_2 - y_1 \\ u_2 - u_1 \end{pmatrix} \times \begin{pmatrix} x_3 - x_1 \\ y_3 - y_1 \\ u_3 - u_1 \end{pmatrix} = \begin{pmatrix} +(y_2 - y_1) \cdot (u_3 - u_1) - (u_2 - u_1) \cdot (y_3 - y_1) \\ -(x_2 - x_1) \cdot (u_3 - u_1) + (u_2 - u_1) \cdot (x_3 - x_1) \\ +(x_2 - x_1) \cdot (y_3 - y_1) - (y_2 - y_1) \cdot (x_3 - x_1) \end{pmatrix}.$$

The third component of this vector equals twice the oriented⁵ area of the triangle. To obtain the gradient in the first two components the vector has to be normalized, such that the third component equals -1 . Find

$$\nabla u = \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix} = \frac{-1}{2 \operatorname{area}(E)} \begin{pmatrix} +(y_2 - y_1) \cdot (u_3 - u_1) - (u_2 - u_1) \cdot (y_3 - y_1) \\ -(x_2 - x_1) \cdot (u_3 - u_1) + (u_2 - u_1) \cdot (x_3 - x_1) \end{pmatrix}.$$

This formula can be written in the form

$$\nabla u = \frac{-1}{2 \operatorname{area}(E)} \begin{bmatrix} (y_3 - y_2) & (y_1 - y_3) & (y_2 - y_1) \\ (x_2 - x_3) & (x_3 - x_1) & (x_1 - x_2) \end{bmatrix} \cdot \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \frac{-1}{2 \operatorname{area}(E)} \mathbf{G} \cdot \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}. \quad (12)$$

⁵Quietly is assumed that the third component of \vec{n} is positive. Since only the square of the gradient is used the influence of this ignorance will disappear. Generate meshes with triangles with a positive orientation also allow to assure $n_3 > 0$.

and thus

$$\langle \nabla \phi, \nabla u \rangle = \frac{1}{4 \text{area}(E)^2} \langle \mathbf{G} \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{G} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle = \frac{1}{4 \text{area}(E)^2} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{G}^T \cdot \mathbf{G} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle.$$

If a_i are the values of the function $a(x, y)$ at the Gauss points \vec{g}_i find

$$\iint_E a \nabla \phi \cdot \nabla u \, dA \approx \frac{a_1 + a_2 + a_3}{12 \text{area}(E)} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{G}^T \cdot \mathbf{G} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle.$$

As an exercise one can verify that the matrix $\mathbf{G}^T \cdot \mathbf{G}$ is symmetric and positive semi-definite. The expression vanishes for constant vectors, i.e. for vanishing gradients.

6.3.5 Integration of $u \vec{b} \cdot \nabla \phi$

Since the gradient of ϕ is constant on each of the triangles use

$$\begin{pmatrix} \phi_x \\ \phi_y \end{pmatrix} = \nabla \phi = \frac{-1}{2 \text{area}(E)} \mathbf{G} \cdot \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix} = \frac{-1}{2 \text{area}(E)} \begin{bmatrix} \mathbf{G}_x \\ \mathbf{G}_y \end{bmatrix} \cdot \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix},$$

where

$$\mathbf{G}_x = \begin{bmatrix} y_3 - y_2 & y_1 - y_3 & y_2 - y_1 \end{bmatrix} \quad \text{and} \quad \mathbf{G}_y = \begin{bmatrix} x_2 - x_3 & x_3 - x_1 & x_1 - x_2 \end{bmatrix}.$$

Let $b_{1,i}$ be the values of the first component of \vec{b} at the Gauss nodes and find

$$\begin{aligned} \iint_E u b_1 \phi_x \, dA &\approx \frac{\text{area}(E)}{3} \sum_{i=1}^3 u(\vec{g}_i) b_{1,i} \phi_{x,i} \\ &= \frac{-\text{area}(E)}{3 \cdot 2 \text{area}(E)} \langle \begin{bmatrix} \mathbf{G}_x \\ \mathbf{G}_x \\ \mathbf{G}_x \end{bmatrix} \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} b_{1,1} & 0 & 0 \\ 0 & b_{1,2} & 0 \\ 0 & 0 & b_{1,3} \end{bmatrix} \mathbf{M} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle \\ &= \frac{-1}{6} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} \mathbf{G}_x^T & \mathbf{G}_x^T & \mathbf{G}_x^T \end{bmatrix} \begin{bmatrix} b_{1,1} & 0 & 0 \\ 0 & b_{1,2} & 0 \\ 0 & 0 & b_{1,3} \end{bmatrix} \mathbf{M} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle \\ &= \frac{-1}{6} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} b_{1,1}(y_3 - y_2) & b_{1,2}(y_3 - y_2) & b_{1,3}(y_3 - y_2) \\ b_{1,1}(y_1 - y_3) & b_{1,2}(y_1 - y_3) & b_{1,3}(y_1 - y_3) \\ b_{1,1}(y_2 - y_1) & b_{1,2}(y_2 - y_1) & b_{1,3}(y_2 - y_1) \end{bmatrix} \mathbf{M} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle. \end{aligned}$$

If the values of the second component of \vec{b} at the Gauss nodes are given by $b_{2,i}$ find by similar computations

$$\iint_E u b_2 \phi_y \, dA \approx \frac{-\text{area}(E)}{3} \sum_{i=1}^3 u(\vec{g}_i) b_{2,i} \phi_{y,i}$$

$$= \frac{-1}{6} \left\langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} b_{2,1}(x_2 - x_3) & b_{2,2}(x_2 - x_3) & b_{2,3}(x_2 - x_3) \\ b_{2,1}(x_3 - x_1) & b_{2,2}(x_3 - x_1) & b_{2,3}(x_3 - x_1) \\ b_{2,1}(x_1 - x_2) & b_{2,2}(x_1 - x_2) & b_{2,3}(x_1 - x_2) \end{bmatrix} \mathbf{M} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \right\rangle.$$

This leads to two more contributions to (11).

6.3.6 Integration over boundary segments

In expression (7) compute integrals over the boundary

$$\int_{\Gamma_2} \phi (g_2 + g_3 u) \, ds.$$

For triangular domains the boundary consists of straight line segments. Replace the integral by a sum of line integrals and use a Gauss integration. Based on the two endpoints \vec{x}_1 and \vec{x}_2 use the values at the two Gauss integration points⁶

$$\begin{aligned} \vec{p}_1 &= \frac{1}{2} (\vec{x}_1 + \vec{x}_2) - \frac{1}{2\sqrt{3}} (\vec{x}_2 - \vec{x}_1) \\ \vec{p}_2 &= \frac{1}{2} (\vec{x}_1 + \vec{x}_2) + \frac{1}{2\sqrt{3}} (\vec{x}_2 - \vec{x}_1). \end{aligned}$$

Polynomials up to degree 3 are integrated exactly, thus the error is proportional to h^4 . By linear interpolation between the points \vec{x}_1 and \vec{x}_2 find the values of the function u at the Gauss points to be

$$\begin{aligned} u(\vec{p}_1) &= (1 - \alpha) u_1 + \alpha u_2 \\ u(\vec{p}_2) &= \alpha u_1 + (1 - \alpha) u_2 \end{aligned}$$

or

$$\begin{pmatrix} u(\vec{p}_1) \\ u(\vec{p}_2) \end{pmatrix} = \begin{bmatrix} (1 - \alpha) & \alpha \\ \alpha & (1 - \alpha) \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix},$$

where $\alpha = \frac{1-1/\sqrt{3}}{2} \approx 0.211325$. Using the length $L = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$ this leads to the approximations

$$\begin{aligned} \int \phi g_2 \, ds &\approx \frac{L}{2} \left\langle \begin{bmatrix} (1 - \alpha) & \alpha \\ \alpha & (1 - \alpha) \end{bmatrix} \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}, \begin{pmatrix} g_2(\vec{p}_1) \\ g_2(\vec{p}_2) \end{pmatrix} \right\rangle \\ &= \frac{L}{2} \left\langle \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}, \begin{bmatrix} (1 - \alpha) & \alpha \\ \alpha & (1 - \alpha) \end{bmatrix} \begin{pmatrix} g_2(\vec{p}_1) \\ g_2(\vec{p}_2) \end{pmatrix} \right\rangle \\ \int \phi g_3 u \, ds &\approx \frac{L}{2} \left\langle \begin{bmatrix} (1 - \alpha) & \alpha \\ \alpha & (1 - \alpha) \end{bmatrix} \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}, \begin{bmatrix} g_3(\vec{p}_1) & 0 \\ 0 & g_3(\vec{p}_2) \end{bmatrix} \begin{bmatrix} (1 - \alpha) & \alpha \\ \alpha & (1 - \alpha) \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \right\rangle \end{aligned}$$

⁶To derive the formula integrate 1, t , t^2 and t^3 over the interval $[-1, 1]$.

$$\begin{aligned} \int_{-1}^{+1} f(t) \, dt &= w_1 f(-\xi) + w_1 f(+\xi) \\ \int_{-1}^{+1} 1 \, dt = 2 &= w_1 1 + w_1 1 \implies w_1 = 1 \\ \int_{-1}^{+1} t \, dt = 0 &= -w_1 \xi + w_1 \xi = 0 \\ \int_{-1}^{+1} t^2 \, dt = \frac{2}{3} &= +w_1 \xi^2 + w_1 \xi^2 \implies \xi = \sqrt{1/3} \\ \int_{-1}^{+1} t^3 \, dt = 0 &= -w_1 \xi^3 + w_1 \xi^3 = 0 \end{aligned}$$

Thus t^4 is not integrated exactly and the error is proportional to h^4 .

$$\begin{aligned}
&= \frac{L}{2} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}, \begin{bmatrix} (1-\alpha) & \alpha \\ \alpha & (1-\alpha) \end{bmatrix} \begin{bmatrix} (1-\alpha) g_3(\vec{p}_1) & \alpha g_3(\vec{p}_1) \\ \alpha g_3(\vec{p}_2) & (1-\alpha) g_3(\vec{p}_2) \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \rangle \\
&= \frac{L}{2} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}, \begin{bmatrix} (1-\alpha)^2 g_3(\vec{p}_1) + \alpha^2 g_3(\vec{p}_2) & (1-\alpha) \alpha (g_3(\vec{p}_1) + g_3(\vec{p}_2)) \\ (1-\alpha) \alpha (g_3(\vec{p}_1) + g_3(\vec{p}_2)) & \alpha^2 g_3(\vec{p}_1) + (1-\alpha)^2 g_3(\vec{p}_2) \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \rangle.
\end{aligned}$$

The first expression will lead to a contribution to the RHS vector of the linear system to be solved, while the second expression will lead to entries in the matrix. These approximate integrations lead to the exact result if the function to be integrated is a polynomial of degree 3, or less. If h is the typical length of an edge then the error is of the order h^5 for one line segment and thus of order h^4 for the total boundary. This boundary integration is used for first order elements.

The second expression is of the form

$$\int \phi g_3 u \, ds \approx \langle \vec{\phi}, \mathbf{B} \vec{u} \rangle = \langle \begin{pmatrix} \phi_2 \\ \phi_2 \end{pmatrix}, \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \rangle$$

and its effect on the linear system $\mathbf{A} \vec{u} + \mathbf{W} \vec{f} = \vec{0}$ to be solved depends on nodes being on the Dirichlet part of the boundary.

- If u_1 and u_2 are both free, i.e. not on the Dirichlet section, then all entries of the matrix \mathbf{B} have to be added to the global stiffness matrix \mathbf{A} .
- If u_1 and u_2 are on the Dirichlet section, then nothing has to be added to \mathbf{A} and \vec{f} .
- If u_1 is free and u_2 is on the Dirichlet section, then only the first expression

$$b_{11} u_1 + b_{12} u_2 = b_{11} u_1 + b_{12} d_2$$

has to be added. d_2 is the Dirichlet value at the position of u_2 . Then b_{11} has to be taken into account in \mathbf{A} and $b_{12} d_2$ has to be added to $\mathbf{W} \vec{f}$.

- If u_2 is free and u_1 is on the Dirichlet section, then only the second expression $b_{21} u_1 + b_{22} u_2 = b_{21} d_1 + b_{22} u_2$ has to be added. d_1 is the Dirichlet value at the position of u_1 . Then b_{22} has to be taken into account in \mathbf{A} and $b_{21} d_1$ has to be added to $\mathbf{W} \vec{f}$.

6.4 Construction of second order elements

In this section the construction of the element stiffness matrix and vector for triangular elements of order 2 is examined. The ideas are very similar to Section 6.3 for linear basis functions, but using a bit more mathematics is required. Again all contributions in (7)

$$0 = \iint_{\Omega} \nabla \phi \cdot (a \nabla u - u \vec{b}) + \phi (b_0 u - f) \, dA - \int_{\Gamma_2} \phi (g_2 + g_3 u) \, ds$$

have to be transformed into

$$0 = \langle \vec{\phi}, \mathbf{A} \vec{u} + \mathbf{W} \vec{f} \rangle.$$

For second order element a general quadratic function is used on each of the triangles in the mesh. There are 6 linearly independent polynomials of degree 2 or less, namely 1, x , y , x^2 , y^2 and $x \cdot y$.

6.4.1 The basis functions for a second order element and quadratic interpolation

Examine the standard triangle Ω in Figure 24 with the values of a function $f(\xi, \nu)$ at the corners and at the midpoints of the edges. Use the numbering as shown in Figure 24. The parameters ξ and ν at the nodes are given by Table 4. Construct polynomials $\phi_i(\xi, \nu)$ of degree 2, such that

$$\Phi_i(\xi_j, \nu_j) = \delta_{i,j} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

i.e. each basis function is equal to 1 at one of the nodes and vanishes on all other nodes. These basis polynomials are given by

node i	1	2	3	4	5	6
ξ_i	0	1	0	$\frac{1}{2}$	0	$\frac{1}{2}$
ν_i	0	0	1	$\frac{1}{2}$	$\frac{1}{2}$	0

Table 4: Coordinates of the nodes in the standard triangle

$$\vec{\Phi}(\xi, \nu) = \begin{pmatrix} \Phi_1(\xi, \nu) \\ \Phi_2(\xi, \nu) \\ \Phi_3(\xi, \nu) \\ \Phi_4(\xi, \nu) \\ \Phi_5(\xi, \nu) \\ \Phi_6(\xi, \nu) \end{pmatrix} = \begin{pmatrix} (1 - \xi - \nu)(1 - 2\xi - 2\nu) \\ \xi(2\xi - 1) \\ \nu(2\nu - 1) \\ 4\xi\nu \\ 4\nu(1 - \xi - \nu) \\ 4\xi(1 - \xi - \nu) \end{pmatrix} \quad (13)$$

and find their graphs in Figure 28.

Any quadratic polynomial f on the standard triangle Ω can be written as linear combination of the basis functions by using

$$f(\xi, \nu) = \sum_{i=1}^6 f_i \Phi_i(\xi, \nu). \quad (14)$$

This is the formula to apply a quadratic interpolation on the triangle, using the values f_i of the function at the nodes. To use this interpolation for a given point (x, y) in the triangle E in Figure 24 determine the correct values of the parameters ξ and ν , i.e. solve

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \xi \begin{pmatrix} x_2 - x_1 \\ y_2 - y_1 \end{pmatrix} + \nu \begin{pmatrix} x_3 - x_1 \\ y_3 - y_1 \end{pmatrix}.$$

This is equivalent to the linear system

$$\mathbf{T} \begin{pmatrix} \xi \\ \nu \end{pmatrix} = \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix} \begin{pmatrix} \xi \\ \nu \end{pmatrix} = \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}.$$

Since the 2×2 matrix \mathbf{T} is invertible find

$$\begin{pmatrix} \xi \\ \nu \end{pmatrix} = \mathbf{T}^{-1} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \begin{bmatrix} y_3 - y_1 & -x_3 + x_1 \\ -y_2 + y_1 & x_2 - x_1 \end{bmatrix} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}.$$

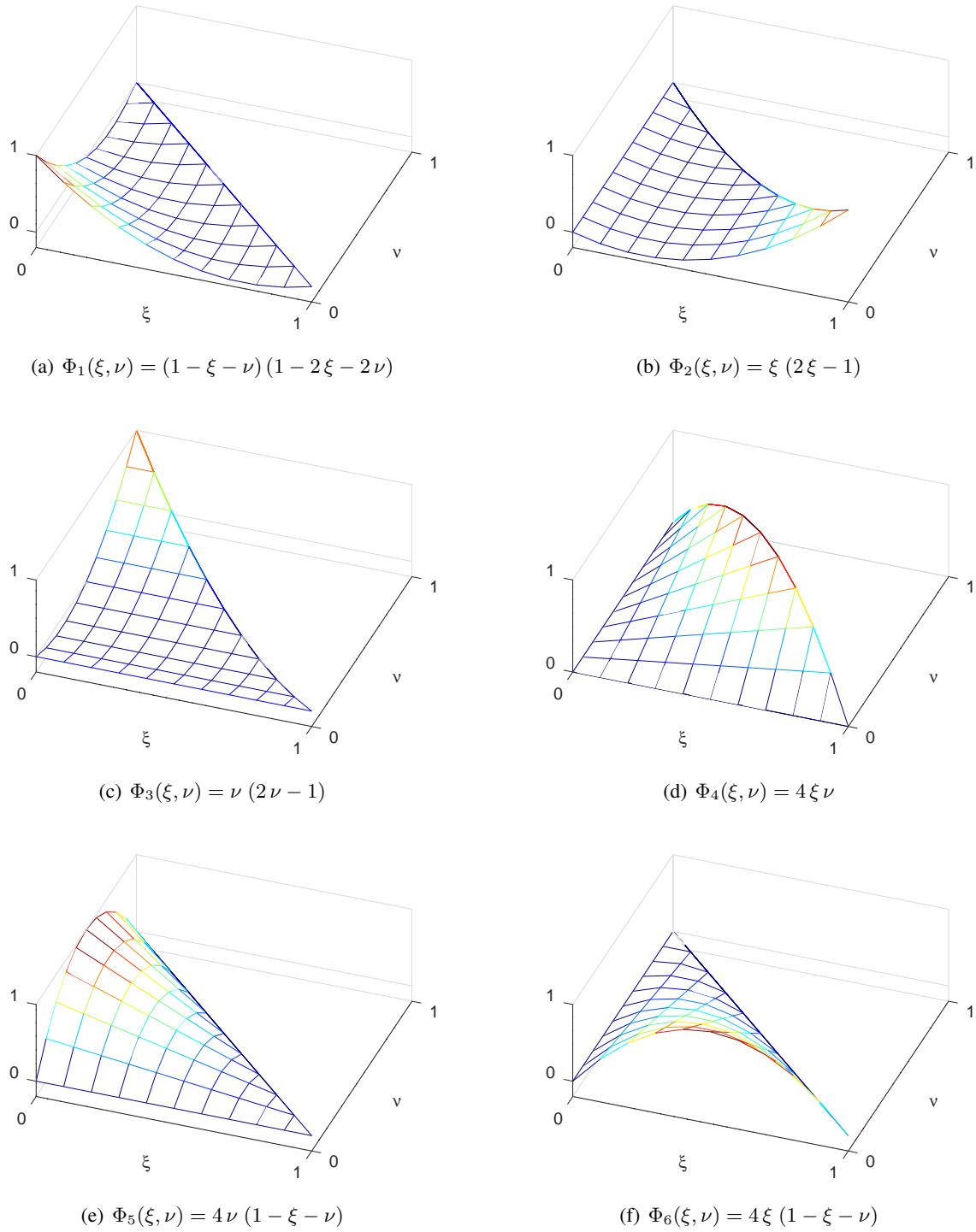


Figure 28: Basis functions for second order triangular elements

6.4.2 Determine values at the Gauss points and apply Gauss integration

Use equation (10) to determine the coordinates of the seven Gauss points. Then a function to be integrated can be evaluated at these Gauss points. Computing the values of the basis functions $\Phi_i(\xi, \nu)$ at the Gauss points \vec{g}_j by $m_{j,i} = \Phi_i(\vec{g}_j)$ find

$$f(\vec{g}_j) = \sum_{i=1}^6 f_i \Phi_i(\vec{g}_j) = \sum_{i=1}^6 m_{j,i} f_i$$

or using a matrix notation

$$\begin{aligned} \begin{pmatrix} f(\vec{g}_1) \\ f(\vec{g}_2) \\ \vdots \\ f(\vec{g}_7) \end{pmatrix} &= \begin{bmatrix} m_{1,1} & m_{1,2} & \cdots & m_{1,6} \\ m_{2,1} & m_{2,2} & \cdots & m_{2,6} \\ \vdots & \vdots & \ddots & \vdots \\ m_{7,1} & m_{7,2} & \cdots & m_{7,6} \end{bmatrix} \cdot \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_6 \end{pmatrix} = \mathbf{M} \cdot \vec{f} \\ &\approx \begin{bmatrix} +0.474353 & -0.080769 & -0.080769 & 0.041036 & 0.323074 & 0.323074 \\ -0.080769 & +0.474353 & -0.080769 & 0.323074 & 0.041036 & 0.323074 \\ -0.080769 & -0.080769 & +0.474353 & 0.323074 & 0.323074 & 0.041036 \\ -0.052584 & -0.028075 & -0.028075 & 0.884134 & 0.112300 & 0.112300 \\ -0.028075 & -0.052584 & -0.028075 & 0.112300 & 0.884134 & 0.112300 \\ -0.028075 & -0.028075 & -0.052584 & 0.112300 & 0.112300 & 0.884134 \\ -0.111111 & -0.111111 & -0.111111 & 0.444444 & 0.444444 & 0.444444 \end{bmatrix} \begin{pmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \\ f_5 \\ f_6 \end{pmatrix} \end{aligned}$$

The Gauss integration can be written in the form

$$\iint_{\Omega} f(\xi, \nu) dA \approx \sum_{j=1}^7 w_j f(\vec{g}_j) = \langle \vec{w}, \mathbf{M} \cdot \vec{f} \rangle.$$

To integrate over the general triangle E use the transformation (8), i.e.

$$\iint_E f dA = \iint_{\Omega} f(\vec{x}(\xi, \nu)) \left| \det \left(\frac{\partial(x, y)}{\partial(\xi, \nu)} \right) \right| d\xi d\nu \approx |\det \mathbf{T}| \langle \vec{w}, \mathbf{M} \cdot \vec{f} \rangle.$$

Now all the tools to approximate the integrals required for the element stiffness matrix are available.

6.4.3 Integration of $f \phi$

The test function ϕ is given by its values $\vec{\phi}$ at the nodes, i.e. the corners of the triangle and the midpoints of the sides. Examine different methods to give the function f : either by providing the values at the Gauss points, or by using the values at the nodes.

- If the values of the function f at the Gauss points \vec{g}_i are denoted by f_i then this integral is approximated by

$$\begin{aligned} \iint_E f \phi dA &\approx |\det(\mathbf{T})| \sum_{j=1}^7 w_j f_j \phi(g_j) = |\det(\mathbf{T})| \langle \text{diag}(\vec{w}) \vec{f}, \mathbf{M} \vec{\phi} \rangle \\ &= |\det(\mathbf{T})| \langle \mathbf{M}^T \text{diag}(\vec{w}) \vec{f}, \vec{\phi} \rangle, \end{aligned}$$

Thus find one contribution to (11).

- If the values of the function f at the nodes are denoted by f_i then first determine the values at the Gauss points by a quadratic interpolation. Then integrate as above, leading to the approximation

$$\iint_E f \phi dA \approx |\det(\mathbf{T})| \langle \text{diag}(\vec{w}) \mathbf{M} \vec{f}, \mathbf{M} \vec{\phi} \rangle = |\det(\mathbf{T})| \langle \mathbf{M}^T \text{diag}(\vec{w}) \mathbf{M} \vec{f}, \vec{\phi} \rangle.$$

The matrices $\mathbf{M}^T \text{diag}(\vec{w})$ and $\mathbf{M}^T \text{diag}(\vec{w}) \mathbf{M}$ are independent on the triangle E .

6.4.4 Integration of $b_0 u \phi$

Since the values of the functions u and ϕ are known at the nodes use an interpolation and then the function $b_0(x, y)$ at the Gauss nodes to find

$$\begin{aligned} \iint_E b_0 u \phi dA &\approx |\det(\mathbf{T})| \sum_{j=1}^7 w_j b_0(g_j) u(g_j) \phi(g_j) = |\det(\mathbf{T})| \langle \text{diag}(\vec{w}) \text{diag}(\vec{b}_0) \mathbf{M} \vec{u}, \mathbf{M} \vec{\phi} \rangle \\ &= |\det(\mathbf{T})| \langle \mathbf{M}^T \text{diag}(\vec{w}) \text{diag}(\vec{b}_0) \mathbf{M} \vec{u}, \vec{\phi} \rangle, \end{aligned}$$

where $\text{diag}(\vec{b}_0) = \text{diag}(b_0(\vec{g}_1), b_0(\vec{g}_2), b_0(\vec{g}_3), \dots, b_0(\vec{g}_7))$.

6.4.5 Transformation of the gradient to the standard triangle

To examine the contributions containing ∇u or $\nabla \phi$ requires considerably more tools than the ones used in Section 6.3.4 for linear elements. For linear elements the gradients are constant on each of the triangles. For quadratic elements the gradients are linear functions and thus not constant. First examine how the gradient behave under the transformation to the standard triangle, only then use the above integration methods.

According to Section 6.2.1 the coordinates (ξ, ν) of the standard triangle are connected to the global coordinates (x, y) by

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \begin{bmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{bmatrix} \cdot \begin{pmatrix} \xi \\ \nu \end{pmatrix} = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \mathbf{T} \cdot \begin{pmatrix} \xi \\ \nu \end{pmatrix}$$

or equivalently

$$\begin{pmatrix} \xi \\ \nu \end{pmatrix} = \mathbf{T}^{-1} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \begin{bmatrix} y_3 - y_1 & -x_3 + x_1 \\ -y_2 + y_1 & x_2 - x_1 \end{bmatrix} \cdot \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}.$$

If a function $f(x, y)$ is given on the general triangle E can pull it back to the standard triangle by

$$g(\xi, \nu) = f(x(\xi, \nu), y(\xi, \nu))$$

and then compute the gradient of $g(\xi, \nu)$ with respect to its independent variables ξ and ν . The result will depend on the partial derivatives of f with respect to x and y . The standard chain rule implies

$$\begin{aligned} \frac{\partial}{\partial \xi} g(\xi, \nu) &= \frac{\partial}{\partial \xi} f(x(\xi, \nu), y(\xi, \nu)) = \frac{\partial f(x, y)}{\partial x} \frac{\partial x}{\partial \xi} + \frac{\partial f(x, y)}{\partial y} \frac{\partial y}{\partial \xi} \\ &= \frac{\partial f(x, y)}{\partial x} (x_2 - x_1) + \frac{\partial f(x, y)}{\partial y} (y_2 - y_1) \\ \frac{\partial}{\partial \nu} g(\xi, \nu) &= \frac{\partial}{\partial \nu} f(x(\xi, \nu), y(\xi, \nu)) = \frac{\partial f(x, y)}{\partial x} \frac{\partial x}{\partial \nu} + \frac{\partial f(x, y)}{\partial y} \frac{\partial y}{\partial \nu} \\ &= \frac{\partial f(x, y)}{\partial x} (x_3 - x_1) + \frac{\partial f(x, y)}{\partial y} (y_3 - y_1). \end{aligned}$$

This can be written with the help of matrices in the form

$$\begin{pmatrix} \frac{\partial g}{\partial \xi} \\ \frac{\partial g}{\partial \nu} \end{pmatrix} = \begin{bmatrix} (x_2 - x_1) & (y_2 - y_1) \\ (x_3 - x_1) & (y_3 - y_1) \end{bmatrix} \cdot \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} = \mathbf{T}^T \cdot \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix}$$

or equivalently

$$\left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) \cdot \mathbf{T}. \quad (15)$$

This implies

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = \left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right) \cdot \mathbf{T}^{-1} = \frac{1}{\det \mathbf{T}} \left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right) \cdot \begin{bmatrix} y_3 - y_1 & -x_3 + x_1 \\ -y_2 + y_1 & x_2 - x_1 \end{bmatrix}$$

or by transposition

$$\begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} = \frac{1}{\det \mathbf{T}} \begin{bmatrix} y_3 - y_1 & -y_2 + y_1 \\ -x_3 + x_1 & x_2 - x_1 \end{bmatrix} \left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right).$$

Let g be a function on the standard triangle Ω given as a linear combination of the basis functions, i.e.

$$g(\xi, \nu) = \sum_{i=1}^6 g_i \Phi_i(\xi, \nu)$$

where the basis function $\Phi_i(\xi, \nu)$ are given by (13). Then its gradient with respect to ξ and ν can be determined with the help of elementary partial derivatives applied to the expressions in (13). The result is

$$\text{grad } \vec{\Phi} = \begin{bmatrix} -3 + 4\xi + 4\nu & -3 + 4\xi + 4\nu \\ 4\xi - 1 & 0 \\ 0 & 4\nu - 1 \\ 4\nu & 4\xi \\ -4\nu & 4 - 4\xi - 8\nu \\ 4 - 8\xi - 4\nu & -4\xi \end{bmatrix} = \begin{bmatrix} \vec{\Phi}_\xi(\xi, \nu) & \vec{\Phi}_\nu(\xi, \nu) \end{bmatrix}. \quad (16)$$

Thus find on the standard triangle Ω

$$\left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right) = (g_1, g_2, g_3, g_4, g_5, g_6) \cdot \begin{bmatrix} \vec{\Phi}_\xi(\xi, \nu) & \vec{\Phi}_\nu(\xi, \nu) \end{bmatrix} = \vec{g}^T \cdot \begin{bmatrix} \vec{\Phi}_\xi(\xi, \nu) & \vec{\Phi}_\nu(\xi, \nu) \end{bmatrix}.$$

If the function $\varphi(x, y)$ is given on the general triangle E as linear combination of the basis functions on E find

$$\varphi(x, y) = \sum_{i=1}^6 \varphi_i \Phi_i(\xi(x, y), \nu(x, y)).$$

Now combine the results in this section to find

$$\left(\frac{\partial \varphi}{\partial x}, \frac{\partial \varphi}{\partial y} \right) = \left(\frac{\partial \varphi}{\partial \xi}, \frac{\partial \varphi}{\partial \nu} \right) \cdot \mathbf{T}^{-1} = \vec{\varphi}^T \cdot \begin{bmatrix} \vec{\Phi}_\xi & \vec{\Phi}_\nu \end{bmatrix} \cdot \mathbf{T}^{-1}$$

or by transposition

$$\begin{pmatrix} \frac{\partial \varphi}{\partial x} \\ \frac{\partial \varphi}{\partial y} \end{pmatrix} = (\mathbf{T}^{-1})^T \cdot \begin{bmatrix} \vec{\Phi}_\xi^T \\ \vec{\Phi}_\nu^T \end{bmatrix} \cdot \vec{\varphi} = \frac{1}{\det(\mathbf{T})} \begin{bmatrix} +y_3 - y_1 & -y_2 + y_1 \\ -x_3 + x_1 & +x_2 - x_1 \end{bmatrix} \cdot \begin{bmatrix} \vec{\Phi}_\xi^T \\ \vec{\Phi}_\nu^T \end{bmatrix} \cdot \vec{\varphi}$$

and the same identities can be spelled out for the two components independently

$$\begin{aligned} \frac{\partial \varphi}{\partial x} &= \frac{1}{\det(\mathbf{T})} \left[(+y_3 - y_1) \vec{\Phi}_\xi^T + (-y_2 + y_1) \vec{\Phi}_\nu^T \right] \cdot \vec{\varphi}, \\ \frac{\partial \varphi}{\partial y} &= \frac{1}{\det(\mathbf{T})} \left[(-x_3 + x_1) \vec{\Phi}_\xi^T + (+x_2 - x_1) \vec{\Phi}_\nu^T \right] \cdot \vec{\varphi}. \end{aligned}$$

For the numerical integration use the values of the gradients at the Gauss integration points $\vec{g}_j = (\xi_j, \nu_j)$. The values of the function φ at the Gauss points can be computed with the help of the interpolation matrix \mathbf{M} by

$$\begin{pmatrix} \varphi(\vec{g}_1) \\ \varphi(\vec{g}_2) \\ \vdots \\ \varphi(\vec{g}_7) \end{pmatrix} = \mathbf{M} \cdot \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \vdots \\ \varphi_6 \end{pmatrix}.$$

Similarly we define the interpolation matrices for the partial derivatives. Using

$$\begin{aligned} \mathbf{M}_\xi &= \begin{bmatrix} -3 + 4\xi_1 + 4\nu_1 & 4\xi_1 - 1 & 0 & 4\nu_1 & -4\nu_1 & 4 - 8\xi_1 - 4\nu_1 \\ -3 + 4\xi_2 + 4\nu_2 & 4\xi_2 - 1 & 0 & 4\nu_2 & -4\nu_2 & 4 - 8\xi_2 - 4\nu_2 \\ \vdots & & & & & \vdots \\ -3 + 4\xi_7 + 4\nu_7 & 4\xi_7 - 1 & 0 & 4\nu_7 & -4\nu_7 & 4 - 8\xi_7 - 4\nu_7 \end{bmatrix} \\ &\approx \begin{bmatrix} -2.18971 & -0.59485 & 0.00000 & 0.40515 & -0.40515 & 2.78456 \\ 0.59485 & 2.18971 & 0.00000 & 0.40515 & -0.40515 & -2.78456 \\ 0.59485 & -0.59485 & 0.00000 & 3.18971 & -3.18971 & 0.00000 \\ 0.76114 & 0.88057 & 0.00000 & 1.88057 & -1.88057 & -1.64170 \\ -0.88057 & -0.76114 & 0.00000 & 1.88057 & -1.88057 & 1.64170 \\ -0.88057 & 0.88057 & 0.00000 & 0.23886 & -0.23886 & 0.00000 \\ -0.33333 & 0.33333 & 0.00000 & 1.33333 & -1.33333 & 0.00000 \end{bmatrix} \end{aligned}$$

find

$$\begin{pmatrix} \varphi_\xi(\vec{g}_1) \\ \varphi_\xi(\vec{g}_2) \\ \vdots \\ \varphi_\xi(\vec{g}_7) \end{pmatrix} = \mathbf{M}_\xi \cdot \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \vdots \\ \varphi_6 \end{pmatrix}.$$

Similarly write

$$\mathbf{M}_\nu = \begin{bmatrix} -3 + 4\xi_1 + 4\nu_1 & 0 & 4\nu_1 - 1 & 4\xi_1 & 4 - 4\xi_1 - 8\nu_1 & -4\xi_1 \\ -3 + 4\xi_2 + 4\nu_2 & 0 & 4\nu_2 - 1 & 4\xi_2 & 4 - 4\xi_2 - 8\nu_2 & -4\xi_2 \\ \vdots & & & & & \vdots \\ -3 + 4\xi_7 + 4\nu_7 & 0 & 4\nu_7 - 1 & 4\xi_7 & 4 - 4\xi_7 - 8\nu_7 & -4\xi_7 \end{bmatrix}$$

$$\approx \begin{bmatrix} -2.18971 & 0.00000 & -0.59485 & 0.40515 & 2.78456 & -0.40515 \\ 0.59485 & 0.00000 & -0.59485 & 3.18971 & 0.00000 & -3.18971 \\ 0.59485 & 0.00000 & 2.18971 & 0.40515 & -2.78456 & -0.40515 \\ 0.76114 & 0.00000 & 0.88057 & 1.88057 & -1.64170 & -1.88057 \\ -0.88057 & 0.00000 & 0.88057 & 0.23886 & 0.00000 & -0.23886 \\ -0.88057 & 0.00000 & -0.76114 & 1.88057 & 1.64170 & -1.88057 \\ -0.33333 & 0.00000 & 0.33333 & 1.33333 & 0.00000 & -1.33333 \end{bmatrix}$$

and

$$\begin{pmatrix} \varphi_\nu(\vec{g}_1) \\ \varphi_\nu(\vec{g}_2) \\ \vdots \\ \varphi_\nu(\vec{g}_7) \end{pmatrix} = \mathbf{M}_\nu \cdot \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \vdots \\ \varphi_6 \end{pmatrix}.$$

The matrices \mathbf{M}_ξ and \mathbf{M}_ν allow to compute the values of the partial derivatives at the Gauss points in the standard triangle Ω and they are independent on the general triangle E .

Combining the above two computations use the notation

$$\vec{x}_i = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + \mathbf{T} \cdot \begin{pmatrix} \xi_i \\ \nu_i \end{pmatrix} \quad \text{for } i = 1, 2, 3, \dots, 7$$

and find for the first component $\varphi_x = \frac{\partial \varphi}{\partial x}$ of the gradient at the Gauss points

$$\begin{pmatrix} \varphi_x(\vec{x}_1) \\ \varphi_x(\vec{x}_2) \\ \vdots \\ \varphi_x(\vec{x}_7) \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \left[(+y_3 - y_1) \mathbf{M}_\xi^T + (-y_2 + y_1) \mathbf{M}_\nu^T \right] \cdot \vec{\phi}$$

and for the second component of the gradient

$$\begin{pmatrix} \varphi_y(\vec{x}_1) \\ \varphi_y(\vec{x}_2) \\ \vdots \\ \varphi_y(\vec{x}_7) \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \left[(-x_3 + x_1) \mathbf{M}_\xi^T + (+x_2 - x_1) \mathbf{M}_\nu^T \right] \cdot \vec{\phi}.$$

The above results for \mathbf{M}_ξ and \mathbf{M}_ν can be coded in Octave and then used to compute the element stiffness matrix.

6.4.6 Partial derivatives at the nodes and second order partial derivatives

For post processing one also needs the partial derivatives of the function at the nodes. On the standard triangle Ω use the formulas for the partial derivatives of the basis functions in expression (16) to find them at the nodes,

given by the (ξ, ν) coordinates in Table 4.

$$\begin{pmatrix} \varphi_\xi(\xi_1, \nu_1) \\ \varphi_\xi(\xi_2, \nu_2) \\ \varphi_\xi(\xi_3, \nu_3) \\ \varphi_\xi(\xi_4, \nu_4) \\ \varphi_\xi(\xi_5, \nu_5) \\ \varphi_\xi(\xi_6, \nu_6) \end{pmatrix} = \begin{bmatrix} -3 & 1 & 1 & 1 & -1 & -1 \\ -1 & 3 & -1 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 & 2 & 2 & 0 \\ 0 & 0 & -4 & -2 & -2 & 0 \\ 4 & -4 & 0 & -2 & 2 & 0 \end{bmatrix} \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \varphi_3 \\ \varphi_4 \\ \varphi_5 \\ \varphi_6 \end{pmatrix} = \mathbf{N}_\xi \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \varphi_3 \\ \varphi_4 \\ \varphi_5 \\ \varphi_6 \end{pmatrix}$$

and

$$\begin{pmatrix} \varphi_\nu(\xi_1, \nu_1) \\ \varphi_\nu(\xi_2, \nu_2) \\ \varphi_\nu(\xi_3, \nu_3) \\ \varphi_\nu(\xi_4, \nu_4) \\ \varphi_\nu(\xi_5, \nu_5) \\ \varphi_\nu(\xi_6, \nu_6) \end{pmatrix} = \begin{bmatrix} -3 & 1 & 1 & 1 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ -1 & -1 & 3 & 1 & 1 & -1 \\ 0 & 4 & 0 & 2 & 0 & 2 \\ 4 & 0 & -4 & -2 & 0 & 2 \\ 0 & -4 & 0 & -2 & 0 & -2 \end{bmatrix} \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \varphi_3 \\ \varphi_4 \\ \varphi_5 \\ \varphi_6 \end{pmatrix} = \mathbf{N}_\nu \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \varphi_3 \\ \varphi_4 \\ \varphi_5 \\ \varphi_6 \end{pmatrix}$$

Now use the transformation formula again to determine the gradient of a function on the general triangle

$$\varphi(x, y) = \sum_{i=1}^6 \varphi_i \Phi_i(\xi(x, y), \nu(x, y))$$

at the nodes (x_i, y_i) in the general triangle E .

$$\begin{pmatrix} \varphi_x(x_1, y_1) \\ \varphi_x(x_2, y_2) \\ \vdots \\ \varphi_x(x_6, y_6) \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \left[(+y_3 - y_1) \mathbf{N}_\xi^T + (-y_2 + y_1) \mathbf{N}_\nu^T \right] \cdot \vec{\varphi},$$

$$\begin{pmatrix} \varphi_y(x_1, y_1) \\ \varphi_y(x_2, y_2) \\ \vdots \\ \varphi_y(x_6, y_6) \end{pmatrix} = \frac{1}{\det(\mathbf{T})} \left[(-x_3 + x_1) \mathbf{N}_\xi^T + (+x_2 - x_1) \mathbf{N}_\nu^T \right] \cdot \vec{\varphi}.$$

These results are useful to evaluate the gradient at the nodes. Observe that the results depends on the triangle used for the interpolation and a node is typically member of more than one triangle.

To determine values of second partial derivatives use equation (15), i.e. for $g(\xi, \nu) = f(x(\xi, \nu), y(\xi, \nu))$

$$\left(\frac{\partial g}{\partial \xi}, \frac{\partial g}{\partial \nu} \right) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) \cdot \mathbf{T}$$

and apply it to the partial derivatives $\frac{\partial f}{\partial x} = f_x$ and $\frac{\partial f}{\partial y} = f_y$, or use the chain rule repeatedly.

$$\begin{bmatrix} \left(\frac{\partial f_x}{\partial x}, \frac{\partial f_x}{\partial y} \right) \cdot \mathbf{T} \\ \left(\frac{\partial f_y}{\partial x}, \frac{\partial f_y}{\partial y} \right) \cdot \mathbf{T} \end{bmatrix} = \begin{bmatrix} \frac{\partial f_x(x(\xi, \nu), y(\xi, \nu))}{\partial \xi}, \frac{\partial f_x(x(\xi, \nu), y(\xi, \nu))}{\partial \nu} \\ \frac{\partial f_y(x(\xi, \nu), y(\xi, \nu))}{\partial \xi}, \frac{\partial f_y(x(\xi, \nu), y(\xi, \nu))}{\partial \nu} \end{bmatrix}$$

$$\begin{aligned}
&= \left[\frac{\partial}{\partial \xi} \mathbf{T}^{-T} \begin{pmatrix} g_\xi \\ g_\nu \end{pmatrix}, \frac{\partial}{\partial \nu} \mathbf{T}^{-T} \begin{pmatrix} g_\xi \\ g_\nu \end{pmatrix} \right] \\
\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} \cdot \mathbf{T} &= \mathbf{T}^{-T} \cdot \begin{bmatrix} g_{\xi\xi} & g_{\xi\nu} \\ g_{\nu\xi} & g_{\nu\nu} \end{bmatrix} \\
\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} &= \mathbf{T}^{-T} \cdot \begin{bmatrix} g_{\xi\xi} & g_{\xi\nu} \\ g_{\nu\xi} & g_{\nu\nu} \end{bmatrix} \cdot \mathbf{T}^{-1}
\end{aligned}$$

This leads to

$$\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = \frac{1}{\det(\mathbf{T})^2} \begin{bmatrix} y_3 - y_1 & -y_2 + y_1 \\ -x_3 + x_1 & x_2 - x_1 \end{bmatrix} \cdot \begin{bmatrix} g_{\xi\xi} & g_{\xi\nu} \\ g_{\nu\xi} & g_{\nu\nu} \end{bmatrix} \cdot \begin{bmatrix} y_3 - y_1 & -x_3 + x_1 \\ -y_2 + y_1 & x_2 - x_1 \end{bmatrix}$$

The second order partial derivatives of polynomials of degree 2 are constants. Thus find the constant matrix (use equation (16))

$$\begin{bmatrix} \vec{\Phi}_{\xi\xi} & \vec{\Phi}_{\xi\nu} & \vec{\Phi}_{\nu\nu} \end{bmatrix} = \begin{bmatrix} 4 & 4 & 4 \\ 4 & 0 & 0 \\ 0 & 0 & 4 \\ 0 & 4 & 0 \\ 0 & -4 & -8 \\ -8 & -4 & 0 \end{bmatrix}.$$

Combine the above results to determine the constant Hessian matrix for the function

$$\varphi(x, y) = \sum_{i=1}^g \varphi_i \Phi(\xi(x, y), \nu(x, y)).$$

Thus all second order partial derivates are computed by

$$\begin{bmatrix} \varphi_{xx} & \varphi_{xy} \\ \varphi_{xy} & \varphi_{yy} \end{bmatrix} = \mathbf{T}^{-T} \cdot \langle \vec{\varphi}, \begin{bmatrix} \vec{\Phi}_{\xi\xi} & \vec{\Phi}_{\xi\nu} \\ \vec{\Phi}_{\xi\nu} & \vec{\Phi}_{\nu\nu} \end{bmatrix} \rangle \cdot \mathbf{T}^{-1} = \mathbf{T}^{-T} \cdot \begin{bmatrix} \langle \vec{\varphi}, \vec{\Phi}_{\xi\xi} \rangle & \langle \vec{\varphi}, \vec{\Phi}_{\xi\nu} \rangle \\ \langle \vec{\varphi}, \vec{\Phi}_{\xi\nu} \rangle & \langle \vec{\varphi}, \vec{\Phi}_{\nu\nu} \rangle \end{bmatrix} \cdot \mathbf{T}^{-1}.$$

6.4.7 Integration of $u \vec{b} \cdot \nabla \phi$

The vector function $\vec{b}(\vec{x})$ has to be evaluated at the Gauss integration points \vec{g}_j . Then the integration of

$$\iint_E u \vec{b} \cdot \nabla \phi \, dA = \iint_E u b_1 \frac{\partial \phi}{\partial x} \, dA + \iint_E u b_2 \frac{\partial \phi}{\partial y} \, dA$$

is replaced by a weighted summation. Use the vectors

$$\overrightarrow{wb}_1 = \begin{pmatrix} w_1 b_1(\vec{g}_1) \\ w_2 b_1(\vec{g}_2) \\ \vdots \\ w_7 b_1(\vec{g}_7) \end{pmatrix} \quad \text{and} \quad \overrightarrow{wb}_2 = \begin{pmatrix} w_1 b_2(\vec{g}_1) \\ w_2 b_2(\vec{g}_2) \\ \vdots \\ w_7 b_2(\vec{g}_7) \end{pmatrix}.$$

and the results of the previous sections to find

$$\begin{aligned} \iint_E u b_1 \frac{\partial \phi}{\partial x} dA &= \frac{1}{\det \mathbf{T}} \iint_E u b_1 ((y_3 - y_1) \phi_\xi + (-y_2 + y_1) \phi_\nu) dA \\ &\approx \frac{|\det \mathbf{T}|}{\det \mathbf{T}} \langle \text{diag}(\vec{w}b_1) \cdot \mathbf{M} \cdot \vec{u}, (y_3 - y_1) \mathbf{M}_\xi \cdot \vec{\phi} + (-y_2 + y_1) \mathbf{M}_\nu \cdot \vec{\phi} \rangle \\ &= \frac{|\det \mathbf{T}|}{\det \mathbf{T}} \langle ((y_3 - y_1) \mathbf{M}_\xi^T + (-y_2 + y_1) \mathbf{M}_\nu^T) \cdot \text{diag}(\vec{w}b_1) \cdot \mathbf{M} \cdot \vec{u}, \vec{\phi} \rangle \end{aligned}$$

and similarly

$$\begin{aligned} \iint_E u b_2 \frac{\partial \phi}{\partial y} dA &= \frac{1}{\det \mathbf{T}} \iint_E u b_2 ((-x_3 + x_1) \phi_\xi + (x_2 - x_1) \phi_\nu) dA \\ &\approx \frac{|\det \mathbf{T}|}{\det \mathbf{T}} \langle \text{diag}(\vec{w}b_2) \cdot \mathbf{M} \cdot \vec{u}, (-x_3 + x_1) \mathbf{M}_\xi \cdot \vec{\phi} + (x_2 - x_1) \mathbf{M}_\nu \cdot \vec{\phi} \rangle \\ &= \frac{|\det \mathbf{T}|}{\det \mathbf{T}} \langle ((-x_3 + x_1) \mathbf{M}_\xi^T + (x_2 - x_1) \mathbf{M}_\nu^T) \cdot \text{diag}(\vec{w}b_2) \cdot \mathbf{M} \cdot \vec{u}, \vec{\phi} \rangle. \end{aligned}$$

6.4.8 Integration of $a \nabla u \cdot \nabla \phi$

The function $a \nabla u \cdot \nabla \phi = a (\frac{\partial u}{\partial x} \frac{\partial \phi}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial \phi}{\partial y})$ has to be evaluated at the Gauss integration points \vec{g}_j , then multiplied by the Gauss weights w_i and added up. Use the vector

$$\vec{w}a = \begin{pmatrix} w_1 a(\vec{x}(\vec{g}_1)) \\ w_2 a(\vec{x}(\vec{g}_2)) \\ \vdots \\ w_7 a(\vec{x}(\vec{g}_7)) \end{pmatrix}.$$

and for the integration over the general triangle E use the transformation formula (8) to obtain

$$\begin{aligned} \iint_E a \frac{\partial u(\vec{x})}{\partial x} \frac{\partial \phi(\vec{x})}{\partial x} dA &= |\det \mathbf{T}| \iint_{\Omega} a(\vec{x}(\xi, \nu)) \frac{\partial u(\vec{x}(\xi, \nu))}{\partial x} \frac{\partial \phi(\vec{x}(\xi, \nu))}{\partial x} d\xi d\nu \\ &\approx \frac{|\det \mathbf{T}|}{(\det \mathbf{T})^2} \langle \mathbf{A}_x \cdot \vec{u}, \vec{\phi} \rangle = \frac{1}{|\det \mathbf{T}|} \langle \mathbf{A}_x \cdot \vec{u}, \vec{\phi} \rangle \end{aligned}$$

where

$$\mathbf{A}_x = \left[(+y_3 - y_1) \mathbf{M}_\xi + (-y_2 + y_1) \mathbf{M}_\nu \right]^T \cdot \text{diag}(\vec{w}a) \cdot \left[(+y_3 - y_1) \mathbf{M}_\xi + (-y_2 + y_1) \mathbf{M}_\nu \right].$$

Similarly determine

$$\begin{aligned} \iint_E a \frac{\partial u(\vec{x})}{\partial y} \frac{\partial \phi(\vec{x})}{\partial y} dA &= |\det \mathbf{T}| \iint_{\Omega} a(\vec{x}(\xi, \nu)) \frac{\partial u(\vec{x}(\xi, \nu))}{\partial y} \frac{\partial \phi(\vec{x}(\xi, \nu))}{\partial y} d\xi d\nu \\ &\approx \frac{|\det \mathbf{T}|}{(\det \mathbf{T})^2} \langle \mathbf{A}_y \cdot \vec{u}, \vec{\phi} \rangle = \frac{1}{|\det \mathbf{T}|} \langle \mathbf{A}_y \cdot \vec{u}, \vec{\phi} \rangle \end{aligned}$$

where

$$\mathbf{A}_y = \left[(-x_3 + x_1) \mathbf{M}_\xi + (+x_2 - x_1) \mathbf{M}_\nu \right]^T \cdot \text{diag}(\vec{w}a) \cdot \left[(-x_3 + x_1) \mathbf{M}_\xi + (+x_2 - x_1) \mathbf{M}_\nu \right].$$

Now put all the above computations into one single formula, leading to

$$\iint_E a \nabla u \cdot \nabla \phi \, dA \approx \frac{1}{|\det \mathbf{T}|} \langle (\mathbf{A}_x + \mathbf{A}_y) \cdot \vec{u}, \vec{\phi} \rangle.$$

This has to be added to the global stiffness matrix and the vector.

6.4.9 Integration over boundary segments

In expression (7) integrals over the boundary are required.

$$\int_{\Gamma_2} \phi (g_2 + g_3 u) \, ds$$

For triangular domains the boundary consists of straight line segments. Thus replace the integral by a sum of line integrals and use a Gauss integration. Based on the two endpoints \vec{x}_1 and \vec{x}_3 and the midpoint $\vec{x}_2 = \frac{1}{2}(\vec{x}_1 + \vec{x}_3)$ use the values at three Gauss integration points. Based on⁷

$$\int_{-h/2}^{h/2} f(x) \, dx \approx \frac{h}{18} \left(5f(-\frac{\sqrt{3}}{2\sqrt{5}}h) + 8f(0) + 5f(\frac{\sqrt{3}}{2\sqrt{5}}h) \right)$$

polynomials up to degree 5 are integrated exactly, thus the error on one interval is proportional to h^7 . To evaluate a function at the Gauss points

$$\begin{aligned} \vec{p}_1 &= \frac{1}{2}(\vec{x}_1 + \vec{x}_3) - \frac{\sqrt{3}}{2\sqrt{5}}(\vec{x}_3 - \vec{x}_1) \\ \vec{p}_2 &= \vec{x}_2 = \frac{1}{2}(\vec{x}_1 + \vec{x}_3) \\ \vec{p}_3 &= \frac{1}{2}(\vec{x}_1 + \vec{x}_3) + \frac{\sqrt{3}}{2\sqrt{5}}(\vec{x}_3 - \vec{x}_1) \end{aligned}$$

use a quadratic interpolation of a function with $f_- = f(-h/2)$, $f_0 = f(0)$ and $f_+ = f(+h/2)$. Since⁸

$$f(x) = f_0 + \frac{f_+ - f_-}{h} x + 2 \frac{f_- - 2f_0 + f_+}{h^2} x^2$$

⁷To derive the 3 point Gauss integration scheme use

$$\begin{aligned} \int_{-1}^{+1} f(t) \, dt &= w_1 f(-\xi) + w_0 f(0) + w_1 f(+\xi) \\ \int_{-1}^{+1} 1 \, dt &= 2 = w_1 1 + w_0 1 + w_1 1 \\ \int_{-1}^{+1} t \, dt &= 0 = -w_1 \xi + w_0 0 + w_1 \xi = 0 \\ \int_{-1}^{+1} t^2 \, dt &= \frac{2}{3} = +w_1 \xi^2 + w_1 \xi^2 \\ \int_{-1}^{+1} t^3 \, dt &= 0 = -w_1 \xi^3 + w_1 \xi^3 = 0 \\ \int_{-1}^{+1} t^4 \, dt &= \frac{2}{5} = +w_1 \xi^4 + w_1 \xi^4 \\ \int_{-1}^{+1} t^5 \, dt &= 0 = -w_1 \xi^5 + w_1 \xi^5 = 0 \end{aligned}$$

Thus t^6 is not integrated exactly and the error is proportional to h^6 . The system to be solved is

$$\left\{ \begin{array}{lcl} w_0 + 2w_1 &=& 2 \\ 2w_1 \xi^2 &=& \frac{2}{3} \\ 2w_1 \xi^4 &=& \frac{2}{5} \end{array} \right. \implies \xi^2 = \frac{3}{5}, w_1 = \frac{5}{9}, w_0 = \frac{8}{9}.$$

⁸To verify use $f(0) = f_0$ and

$$f(\pm h/2) = f_0 \pm \frac{f_+ - f_-}{h} \frac{h}{2} + 2 \frac{f_- - 2f_0 + f_+}{h^2} \frac{h^2}{4} = f_0 \pm \frac{1}{2}(f_+ - f_-) + \frac{1}{2}(f_- - 2f_0 + f_+).$$

the quadratic interpolation result at $\pm\alpha h$ is

$$f(\pm\alpha h) = f_0 \pm (f_+ - f_-) \alpha + 2(f_- - 2f_0 + f_+) \alpha^2$$

where $\alpha = \frac{\sqrt{3}}{2\sqrt{5}}$. If a function u is given at the two endpoints by u_1 and u_3 and at the midpoint by u_2 obtain

$$\begin{aligned} \begin{pmatrix} u(\vec{p}_1) \\ u(\vec{p}_2) \\ u(\vec{p}_3) \end{pmatrix} &= \begin{bmatrix} +\alpha + 2\alpha^2 & 1 - 4\alpha^2 & -\alpha + 2\alpha^2 \\ 0 & 1 & 0 \\ -\alpha + 2\alpha^2 & 1 - 4\alpha^2 & +\alpha + 2\alpha^2 \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \\ &= \mathbf{M}_B \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \approx \begin{bmatrix} +0.68730 & 0.4 & -0.08730 \\ 0 & 1 & 0 \\ -0.08730 & 0.4 & +0.68730 \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \end{aligned}$$

With the length $L = \sqrt{(x_3 - x_1)^2 + (y_3 - y_1)^2}$ of the segment this leads to the approximations

$$\begin{aligned} \int_{\text{edge}} \phi g_2 ds &\approx \frac{L}{18} \langle \mathbf{M}_B \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{pmatrix} 5g_2(\vec{p}_1) \\ 8g_2(\vec{p}_2) \\ 5g_2(\vec{p}_3) \end{pmatrix} \rangle = \frac{L}{18} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{M}_B^T \begin{pmatrix} 5g_2(\vec{p}_1) \\ 8g_2(\vec{p}_2) \\ 5g_2(\vec{p}_3) \end{pmatrix} \rangle \\ \int_{\text{edge}} \phi g_3 u ds &\approx \frac{L}{18} \langle \mathbf{M}_B \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} 5g_3(\vec{p}_1) & 0 & 0 \\ 0 & 8g_3(\vec{p}_2) & 0 \\ 0 & 0 & 5g_3(\vec{p}_3) \end{bmatrix} \mathbf{M}_B \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle \\ &= \frac{L}{18} \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \mathbf{M}_B^T \begin{bmatrix} 5g_3(\vec{p}_1) & 0 & 0 \\ 0 & 8g_3(\vec{p}_2) & 0 \\ 0 & 0 & 5g_3(\vec{p}_3) \end{bmatrix} \mathbf{M}_B \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle. \end{aligned}$$

The first expression will lead to a contribution to the RHS vector of the linear system to be solved, while the second expression will lead to entries in the matrix. These approximate integrations lead to the exact result if the function to be integrated is a polynomial of degree 5, or less. If h is the typical length of an edge then the error is of the order h^7 for one line segment and thus of order h^6 for the total boundary. This boundary integration is used for the second order elements.

The second expression is of the form

$$\int \phi g_3 u ds \approx \langle \vec{\phi}, \mathbf{B} \vec{u} \rangle = \langle \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix}, \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \rangle$$

and its effect on the linear system $\mathbf{A} \vec{u} + \mathbf{W} \vec{f} = \vec{0}$ to be solved depends on nodes being on the Dirichlet part of the boundary.

- If u_1 and u_3 are both free, i.e. not on the Dirichlet section, then u_2 is free too. All entries of the matrix \mathbf{B} have to be added to the global stiffness matrix \mathbf{A} .
- If u_1 and u_3 are on the Dirichlet section, then nothing has to be added to \mathbf{A} and \vec{f} .

- If u_1 and u_2 are free and u_3 is on the Dirichlet section, then only the first two expressions

$$\begin{aligned} b_{11} u_1 + b_{12} u_2 + b_{13} u_3 &= b_{11} u_1 + b_{12} u_2 + b_{13} d_3 \\ b_{21} u_1 + b_{22} u_2 + b_{23} u_3 &= b_{21} u_1 + b_{22} u_2 + b_{23} d_3 \end{aligned}$$

have to be added. d_3 is the Dirichlet value at the position of u_3 . $b_{13} g_3$ and $b_{23} d_3$ have to be added to $\mathbf{W} \vec{f}$, the other expression to \mathbf{A} .

- If u_2 and u_3 are free and u_1 is on the Dirichlet section, then only the second and third expressions

$$\begin{aligned} b_{21} u_1 + b_{22} u_2 + b_{23} u_3 &= b_{21} d_1 + b_{22} u_2 + b_{23} u_3 \\ b_{31} u_1 + b_{32} u_2 + b_{33} u_3 &= b_{31} d_1 + b_{32} u_2 + b_{33} u_3 \end{aligned}$$

have to be added. d_1 is the Dirichlet value at the position of u_1 . $b_{21} g_1$ and $b_{31} d_1$ have to be added to $\mathbf{W} \vec{f}$, the other expression to \mathbf{A} .

- If u_1 and u_3 are free, then u_2 has to be free too, since it is the midpoint of a Neumann section of the boundary.

6.5 Convergence of the approximate solutions u_h to the exact solution u

A key feature of a good FEM algorithm is a rapid convergence. As the diameter h of the triangles converge to 0, the approximate solution $u_h(x, y)$ should converge to the exact solution $u(x, y)$. The statements below are correct for very smooth exact solutions and “nice” domains. Find a more information in books on the mathematical background of FEM, e.g. [AxelBark84] or consult [Stah08].

It is convenient to state the approximation results using two norms on the function space $L_2(\Omega)$ and the Sobolev space $V = H^1(\Omega) = W^{1,2}(\Omega)$. The norms are given by

$$\begin{aligned}\|u\|_2^2 &= \iint_{\Omega} u^2(x, y) dA \\ \|u\|_V^2 &= \iint_{\Omega} u^2(x, y) + \|\nabla u(x, y)\|^2 dA.\end{aligned}$$

The results assume that the meshes are well defined, e.g. satisfy a minimal angle condition.

- If the solutions u_h are generated by first order, triangular elements, i.e. piecewise linear functions, then

$$\|u_h - u\|_V \leq C h \quad \text{and} \quad \|u_h - u\|_2 \leq C_1 h^2$$

for some constants C and C_1 independent on h . A short formulation is

- u_h converges to u with an error proportional to h^2 as $h \rightarrow 0$.
- ∇u_h converges to ∇u with an error proportional to h as $h \rightarrow 0$.

- If the solutions u_h are generated by second order, triangular elements, i.e. piecewise quadratic functions, then

$$\|u_h - u\|_V \leq C h^2 \quad \text{and} \quad \|u_h - u\|_2 \leq C_1 h^3$$

for some constants C and C_1 independent on h . A short formulation is

- u_h converges to u with an error proportional to h^3 as $h \rightarrow 0$.
- ∇u_h converges to ∇u with an error proportional to h^2 as $h \rightarrow 0$.

Observe that the convergence results are about the integral of differences, and not point-wise estimates. In addition the exact solution u is assumed to be smooth. Thus one has to be careful when using the estimates for problems of the type in Section 7.3.

6.6 Dynamic problems

There are two distinct classes of dynamic problems:

- Parabolic problems with the heat equation $\dot{u} = \nabla^2 u$ as the typical example.
- Hyperbolic problems with the wave equation $\ddot{u} = \nabla^2 u$ as the typical example.

For both types the following will present unconditionally stable, consistent time stepping algorithms.

6.6.1 Dynamic problems of the heat equation type

Examine an IBVP (4) of parabolic type.

$$\begin{aligned} \rho \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

First the problem is reduced to a new problem with homogeneous boundary conditions, i.e. $g_1 = g_2 = 0$. Solve the static problem with nonhomogeneous boundary conditions.

$$\begin{aligned} -\nabla \cdot (a \nabla u_B - u_B \vec{b}) + b_0 u_B &= 0 && \text{for } (x, y, t) \in \Omega \\ u_B &= g_1 && \text{for } (x, y) \in \Gamma_1 \\ \vec{n} \cdot (a \nabla u_B + u_B \vec{b}) &= g_2 + g_3 u_B && \text{for } (x, y, t) \in \Gamma_2 \end{aligned} \tag{17}$$

Then the new function $v(x, y, t) = u(x, y, t) - u_B(x, y)$ is a solution of an initial boundary value problem with no constant boundary contributions, i.e. $g_1 = g_2 = 0$.

$$\begin{aligned} \rho \frac{\partial}{\partial t} v - \nabla \cdot (a \nabla v - v \vec{b}) + b_0 v &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\ v &= 0 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\ \vec{n} \cdot (a \nabla v + v \vec{b}) &= g_3 v && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\ v &= u_0 - u_B && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

This equation is transformed to a system of ordinary differential equations.

$$\mathbf{W} \frac{d}{dt} \vec{v}(t) + \mathbf{A} \vec{v}(t) = \vec{f}(t) \quad \text{with} \quad \vec{v}(0) = \vec{v}_0. \tag{18}$$

The implementation assumes that the coefficient functions ρ, a, b_0, \vec{b} and g_i depend on (x, y) , while f may depend on time t and the position (x, y) . Then use a Crank–Nicolson⁹ approximation to advance the solution from time t to $t + \Delta t$.

$$\begin{aligned} \mathbf{W} \frac{\vec{v}(t + \Delta t) - \vec{v}(t)}{\Delta t} &= -\mathbf{A} \frac{\vec{v}(t + \Delta t) + \vec{v}(t)}{2} + \vec{f}(t + \Delta t/2) \\ \left(\mathbf{W} + \frac{\Delta t}{2} \mathbf{A} \right) \vec{v}(t + \Delta t) &= + \left(\mathbf{W} - \frac{\Delta t}{2} \mathbf{A} \right) \vec{v}(t) + \Delta t \vec{f}(t + \Delta t/2) \end{aligned}$$

For each time step such a system has to be solved. Observe that the matrix on the left does not change as time advances. Using an sparsity preserving LU factorization of the matrix on the left, these systems can be solved efficiently. The matrices \mathbf{P} and \mathbf{Q} are permutation matrices with $\mathbf{P}^{-1} = \mathbf{P}^T$. A substantial amount of time has to be used to perform the LU factorization, but then the time stepping is fast.

$$\begin{aligned} \mathbf{P} \left(\mathbf{W} + \frac{\Delta t}{2} \mathbf{A} \right) \mathbf{Q} &= \mathbf{L} \mathbf{U} && \text{LU factorization} \\ \left(\mathbf{W} + \frac{\Delta t}{2} \mathbf{A} \right) \vec{v} &= \vec{b} && \text{system to be solved} \\ \mathbf{P} \left(\mathbf{W} + \frac{\Delta t}{2} \mathbf{A} \right) \mathbf{Q} \mathbf{Q}^{-1} \vec{v} &= \mathbf{P} \vec{b} \\ \mathbf{L} \mathbf{U} \mathbf{Q}^{-1} \vec{v} &= \mathbf{P} \vec{b} \\ \vec{v} &= \mathbf{Q} (\mathbf{U} \setminus (\mathbf{L} \setminus (\mathbf{P} \vec{b}))) && \text{in the Octave code} \end{aligned}$$

⁹This is a standard choice and unconditionally stable, see e.g. [Stah08, §4].

With the computed $\vec{v}(t)$ then find the solution $\vec{u}(t) = \vec{v}(t) + \vec{u}_B$ of the original problem.

If the matrix \mathbf{A} is symmetric and positive definite one can use Cholesky factorization with row and column permutations to preserve the sparsity, as much as possible. This should be faster than a LU factorization.

but it is not!

$$\begin{aligned}
 \mathbf{Q}^T (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \mathbf{Q} &= \mathbf{R}^T \mathbf{R} && \text{Cholesky factorization} \\
 (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \vec{v} &= \vec{b} && \text{system to be solved} \\
 \mathbf{Q}^T (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \mathbf{Q} \mathbf{Q}^T \vec{v} &= \mathbf{Q}^T \vec{b} \\
 \mathbf{R}^T \mathbf{R} \mathbf{Q}^T \vec{v} &= \mathbf{Q}^T \vec{b} \\
 \vec{v} &= \mathbf{Q} (\mathbf{R} \setminus (\mathbf{R}^T \setminus (\mathbf{Q}^T \vec{b}))) && \text{in the Octave code}
 \end{aligned}$$

The *Octave* manual claims that a lower Cholesky factorization is often faster.

$$\begin{aligned}
 \mathbf{Q}^T (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \mathbf{Q} &= \mathbf{L} \mathbf{L}^T && \text{lower Cholesky factorization} \\
 (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \vec{v} &= \vec{b} && \text{system to be solved} \\
 \mathbf{Q}^T (\mathbf{W} + \frac{\Delta t}{2} \mathbf{A}) \mathbf{Q} \mathbf{Q}^T \vec{v} &= \mathbf{Q}^T \vec{b} \\
 \mathbf{L} \mathbf{L}^T \mathbf{Q}^T \vec{v} &= \mathbf{Q}^T \vec{b} \\
 \vec{v} &= \mathbf{Q} (\mathbf{L}^T \setminus (\mathbf{L} \setminus (\mathbf{Q}^T \vec{b}))) && \text{in the Octave code}
 \end{aligned}$$

6.6.2 Dynamic problems of the wave equation type

Examine an IBVP (6) of hyperbolic type.

$$\begin{aligned}
 \rho \frac{\partial^2}{\partial t^2} u + 2\alpha \frac{\partial}{\partial t} u - \nabla \cdot (a \nabla u - u \vec{b}) + b_0 u &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\
 u &= g_1 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\
 \vec{n} \cdot (a \nabla u - u \vec{b}) &= g_2 + g_3 u && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\
 u &= u_0 && \text{on } \Omega \text{ at } t = 0 \\
 \frac{\partial}{\partial t} u &= v_0 && \text{on } \Omega \text{ at } t = 0
 \end{aligned}$$

First the problem is reduced to a new problem with homogeneous boundary conditions, i.e. $g_1 = g_2 = 0$, using (17). Then the new function $v(x, y, t) = u(x, y, t) - u_B(x, y)$ is a solution of an initial boundary value problem with no constant boundary contributions, i.e. $g_1 = g_2 = 0$.

$$\begin{aligned}
 \rho \frac{\partial^2}{\partial t^2} v + 2\alpha \frac{\partial}{\partial t} v(t) - \nabla \cdot (a \nabla v - v \vec{b}) + b_0 v &= f && \text{for } (x, y, t) \in \Omega \times (0, T] \\
 v &= 0 && \text{for } (x, y, t) \in \Gamma_1 \times (0, T] \\
 \vec{n} \cdot (a \nabla v - v \vec{b}) &= g_3 v && \text{for } (x, y, t) \in \Gamma_2 \times (0, T] \\
 v &= u_0 - u_B && \text{on } \Omega \text{ at } t = 0 \\
 \frac{\partial}{\partial t} v &= v_0 && \text{on } \Omega \text{ at } t = 0
 \end{aligned}$$

This equation is transformed to a system of ordinary differential equations.

$$\mathbf{W} \frac{d^2}{dt^2} \vec{v}(t) + 2\mathbf{D} \frac{d}{dt} \vec{v}(t) + \mathbf{A} \vec{v}(t) = \vec{f}(t) \quad \text{with} \quad \vec{v}(0) = \vec{u}_0 - \vec{u}_B, \quad \frac{d}{dt} \vec{v}(0) = \vec{v}_0 \quad (19)$$

The implementation assumes that the coefficient functions $\rho, \alpha, a, b_0, \vec{b}$ and g_i depend on (x, y) , while f may depend on time t and the position (x, y) . Then use an implicit approximation¹⁰ to advance the solution from

¹⁰This is a standard choice and unconditionally stable, see e.g. [Stah08, §4].

time $t - \Delta t$ and t to $t + \Delta t$.

$$\begin{aligned} \mathbf{W} \frac{d^2}{dt^2} \vec{v}(t) &= -2 \mathbf{D} \frac{d}{dt} \vec{v}(t) - \mathbf{A} \vec{v}(t) + \vec{f}(t) \\ \mathbf{W} \frac{\vec{v}(t - \Delta t) - 2\vec{v}(t) + \vec{v}(t + \Delta t)}{(\Delta t)^2} &= -2 \mathbf{D} \frac{\vec{v}(t + \Delta t) - \vec{v}(t - \Delta t)}{2 \Delta t} - \\ &\quad - \mathbf{A} \frac{\vec{v}(t - \Delta t) + 2\vec{v}(t) + \vec{v}(t + \Delta t)}{4} + \vec{f}(t) \\ \left(+ \mathbf{W} + \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(t + \Delta t) &= - \left(\mathbf{W} - \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(t - \Delta t) + \\ &\quad + \left(2 \mathbf{W} - \frac{(\Delta t)^2}{2} \mathbf{A} \right) \vec{v}(t) + (\Delta t)^2 \vec{f}(t) \end{aligned}$$

This scheme is unconditionally stable and consistent of order 2. Observe that the matrices do not change as time advances. Thus use again a sparsity preserving LU factorization for the time stepping. The above scheme is unconditionally stable, at least for constant coefficients¹¹.

- To construct the solution at the initial time Δt use the initial value u_0 and initial velocity v_0 and a scheme with the same order of consistency, with respect to time. An explicit scheme for the first step leads to

$$\begin{aligned} \frac{d}{dt} \vec{v}(0) &= \vec{v}_0 \approx \frac{\vec{v}(\Delta t) - \vec{v}(-\Delta t)}{2 \Delta t} \implies \vec{v}(-\Delta t) \approx \vec{v}(\Delta t) - 2 \Delta t \vec{v}_0 \\ \mathbf{W} \frac{d^2}{dt^2} \vec{v}(t) &= -2 \mathbf{D} \frac{d}{dt} \vec{v}(t) - \mathbf{A} \vec{v}(t) + \vec{f}(t) \\ \mathbf{W} \frac{\vec{v}(t - \Delta t) - 2\vec{v}(t) + \vec{v}(t + \Delta t)}{(\Delta t)^2} &= -2 \mathbf{D} \frac{\vec{v}(t + \Delta t) - \vec{v}(t - \Delta t)}{2 \Delta t} - \mathbf{A} \vec{v}(t) + \vec{f}(t) \\ (\mathbf{W} + \Delta t \mathbf{D}) \vec{v}(t + \Delta t) &= -(\mathbf{W} - \Delta t \mathbf{D}) \vec{v}(t - \Delta t) + 2 \mathbf{W} \vec{v}(t) + (\Delta t)^2 (-\mathbf{A} \vec{v}(t) + \vec{f}(t)) \\ (\mathbf{W} + \Delta t \mathbf{D}) \vec{v}(\Delta t) &= -(\mathbf{W} - \Delta t \mathbf{D}) (\vec{v}(\Delta t) - 2 \Delta t \vec{v}_0) + \\ &\quad + 2 \mathbf{W} (\vec{u}_0 - \vec{u}_B) + (\Delta t)^2 (-\mathbf{A} (\vec{u}_0 - u_B) + \vec{f}(0)) \\ 2 \mathbf{W} \vec{v}(\Delta t) &= +2 (\mathbf{W} - \Delta t \mathbf{D}) \Delta t \vec{v}_0 + \\ &\quad + 2 \mathbf{W} (\vec{u}_0 - \vec{u}_B) + (\Delta t)^2 (-\mathbf{A} (\vec{u}_0 - \vec{u}_B) + \vec{f}(0)) \\ \mathbf{W} \vec{v}(\Delta t) &= (\mathbf{W} - \Delta t \mathbf{D}) \Delta t \vec{v}_0 + \\ &\quad + \mathbf{W} (\vec{u}_0 - \vec{u}_B) + \frac{1}{2} (\Delta t)^2 (-\mathbf{A} (\vec{u}_0 - \vec{u}_B) + \vec{f}(0)). \end{aligned}$$

This is currently implemented. The conditional stability for this single step should not cause a major problem.

- One could also use $\vec{v}(-\Delta t) \approx \vec{v}(\Delta t) - 2 \Delta t \vec{v}_0$ in the implicit scheme at $t = 0$.

$$\begin{aligned} \left(+ \mathbf{W} + \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(t + \Delta t) &= - \left(\mathbf{W} - \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(t - \Delta t) + \\ &\quad + \left(2 \mathbf{W} - \frac{(\Delta t)^2}{2} \mathbf{A} \right) \vec{v}(t) + (\Delta t)^2 \vec{f}(t) \\ \left(+ \mathbf{W} + \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(\Delta t) &= - \left(\mathbf{W} - \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) (\vec{v}(\Delta t) - 2 \Delta t \vec{v}_0) + \end{aligned}$$

¹¹I have a proof in WaveStability.tex.

$$\begin{aligned}
& + \left(2 \mathbf{W} - \frac{(\Delta t)^2}{2} \mathbf{A} \right) \vec{v}(0) + (\Delta t)^2 \vec{f}(0) \\
\left(+2 \mathbf{W} + 2 \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}(\Delta t) & = +2 \Delta t \left(\mathbf{W} - \Delta t \mathbf{D} + \frac{(\Delta t)^2}{4} \mathbf{A} \right) \vec{v}_0 + \\
& + \left(2 \mathbf{W} - \frac{(\Delta t)^2}{2} \mathbf{A} \right) \vec{v}(0) + (\Delta t)^2 \vec{f}(0)
\end{aligned}$$

This initial step requires solving a new system of linear equations. If there is no damping term ($\mathbf{D} = 0$) it is the same system as for the time stepping, thus should be used.

6.7 Inverse power iteration or `eigs()` to determine small eigenvalues of positive definite matrices

The algorithm to solve the generalized eigenvalue problem

$$\mathbf{A} \vec{x} = \lambda \mathbf{B} \vec{x}$$

for given, positive definite matrices \mathbf{A} and \mathbf{B} is based on inverse power iteration. A small number of the smallest eigenvalues can be estimated with reasonable efficiency. This algorithm imposes some restrictions though:

- Both matrices \mathbf{A} and \mathbf{B} have to be symmetric and strictly positive definite.
- Only very few eigenvalues and eigenvectors should be computed. The convergence rate for too many eigenvalues is unacceptable.
- There are obvious improvements possible, but I hope for an Octave implementation of the command `eigs()`. **This is the case now, thus I use `eigs()`.** Thus some of the notes on eigenvalues do not apply any more.

The algorithm is presented in [GoluVanLoan96] and some more details are worked out in [VarFEM], available at [web.sha1.bfh.science/fem/VarFEM/VarFEM.pdf](#).

To determine the first m eigenvalues proceed as follows.

- Create an $n \times m$ matrix \mathbf{V}_0 with the initial vectors $\vec{v}_{j,0}$ as its columns.
- repeat until desired precision is reached
 - solve the matrix equation $\mathbf{A} \cdot \mathbf{V}_k = \mathbf{B} \cdot \mathbf{V}_{k-1}$ or $\mathbf{V}_k = \mathbf{A}^{-1} \cdot \mathbf{B} \cdot \mathbf{V}_{k-1}$
 - ortho-normalize the columns of \mathbf{V}_k , using a generalized Gram-Schmidt algorithm. The resulting columns of \mathbf{V}_k are orthonormal with respect to the scalar product $\langle \vec{x}, \mathbf{B} \vec{y} \rangle$.
- for $j = 1, 2 \dots m$ compute $\beta_j = \langle \mathbf{V}(:, j), \mathbf{A} \cdot \mathbf{V}(:, j) \rangle$. Then β_j should be good approximations to the eigenvalues.

The error estimates are based on results in [Demm97]. For a normalized, approximate eigenvector \vec{v}_i and the corresponding approximate eigenvalue β_i compute the residual $\vec{r} = \mathbf{A} \vec{v}_i - \beta_i \mathbf{B} \vec{v}_i$. Then the estimates

$$\min_{\lambda_j \in \sigma(\mathbf{A})} |\beta_i - \lambda_j| \leq \sqrt{\langle \vec{r}, \mathbf{B}^{-1} \vec{r} \rangle} \quad \text{and} \quad |\beta_i - \lambda_j| \leq \frac{\langle \vec{r}, \mathbf{B}^{-1} \vec{r} \rangle}{\text{gap}} \quad (20)$$

are valid. The denominator gap measures the distance to the next eigenvalue.

$$\text{gap} = \min \{ |\beta_i - \lambda_j| : \lambda_j \in \sigma(\mathbf{A}), j \neq i \}.$$

Without the exact values of the eigenvalues λ_i there is no way to compute gap exactly. Thus use the approximate values. Expect the error estimate to have its problems at multiple eigenvalues. For the largest, computed eigenvalue one can not estimate gap reliably, since no information on the next eigenvalue is available.

7 Examples, Examples, Examples

7.1 An animated wave

With a narrow Gauss bell around $(x, y) \approx (1, 0)$ as initial value and zero initial velocity observe the waves traveling away from the initial location and the different types of reflections at the boundaries. Figure 29 shows the final status.

WaveAnimation.m

```

if 0 %% linear elements
FEMmesh = CreateMeshRect(linspace(0,pi,101),linspace(-pi,pi,101),-1,-2,-2,-2);
else %% quadratic elements
FEMmesh = CreateMeshRect(linspace(0,pi,51),linspace(-pi,pi,51),-1,-2,-2,-2);
FEMmesh = MeshUpgrade(FEMmesh);
endif
x = FEMmesh.nodes(:,1); y = FEMmesh.nodes(:,2);

m=1; alpha=0.0; a=1; b0=0; bx=0; by=0; f=0; gD=0; gN1=0; gN2=0;
t0=0; tend=3 ; steps = [150,10];

u0 = exp(-25*((x-1).^2+(y-0).^2));
v0 = zeros(length(FEMmesh.nodes),1);
[u_dyn,t] = I2BVP2D(FEMmesh,m,alpha,a,b0,bx,by,f,gD,gN1,gN2,u0,v0,t0,tend,steps);

figure(1) % show animation
for t_ii = 1:length(t)
FEMtrimesh(FEMmesh.elem,x,y,u_dyn(:,t_ii))
axis([0 pi -pi pi -0.2 0.4]); xlabel('x'); ylabel('y')
drawnow();
endfor

```

7.2 An elliptic problem with radial symmetry, superconvergence

The Bessel function

$$u(x, y) = f(x, y) = J_0(\sqrt{x^2 + y^2})$$

is a solution of the BVP

$$\begin{aligned} -\Delta u + u &= 2f && \text{for } 0 < x, y < 1 \\ u &= f && \text{for } (1, y) \text{ and } (x, 1) \\ \frac{\partial u}{\partial n} &= 0 && \text{for } (0, y) \text{ and } (x, 0) \end{aligned}$$

A solution is shown in Figure 30. This BVP is solved by two slightly different approaches, and then the difference to the known exact solution displayed in Figure 31. In both cases first a mesh with linear element is generated, then upgraded to a mesh with quadratic elements, using `MeshUpgrade()`. Then a mesh with identical nodes and DOF with linear elements is generated by `MeshQuad2Linear()`.

1. On a uniform mesh generated by `CreateMeshRect`, leading to 400 degrees of freedom. The result in Figure 31(a) shows the effect of super-convergence. Caused by the extremely regular structure of the grid points the differences are smaller than can reasonably be expected.
2. On a non-uniform mesh generated by `CreateMeshTriangle`, leading to 432 degrees of freedom. Thus one expects to obtain similar accuracy. The result in Figure 31(b) confirms this.

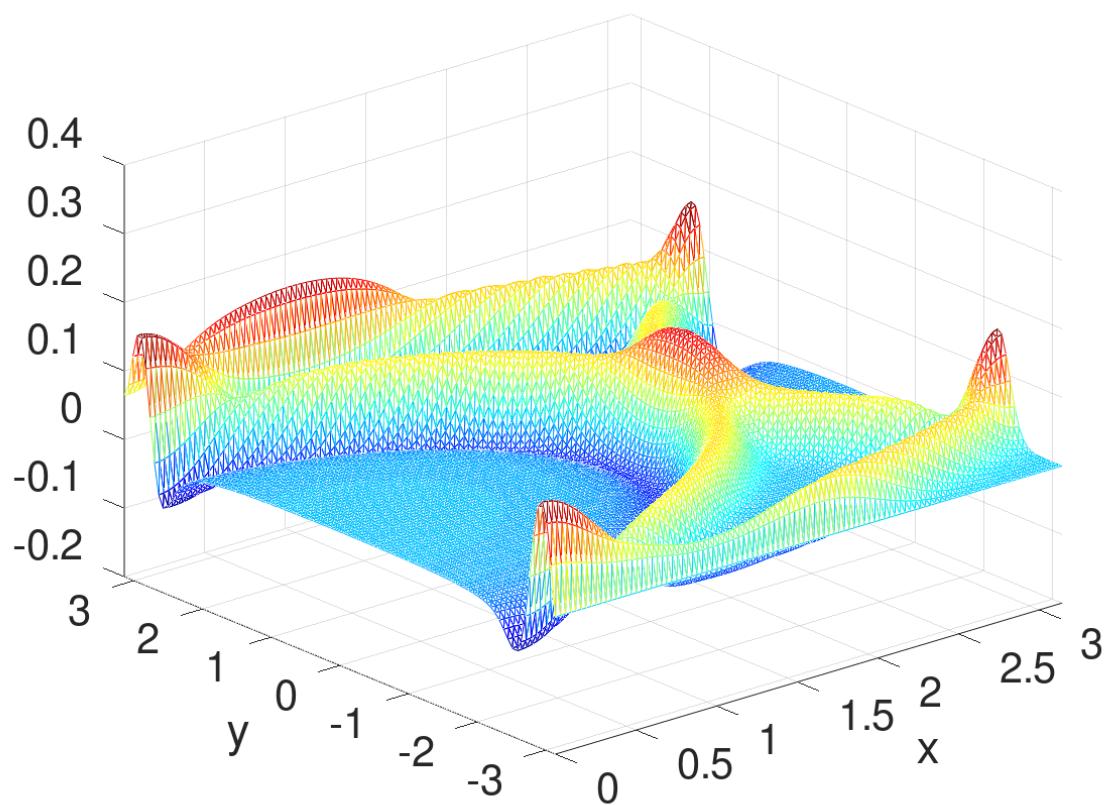


Figure 29: Traveling waves on a rectangle

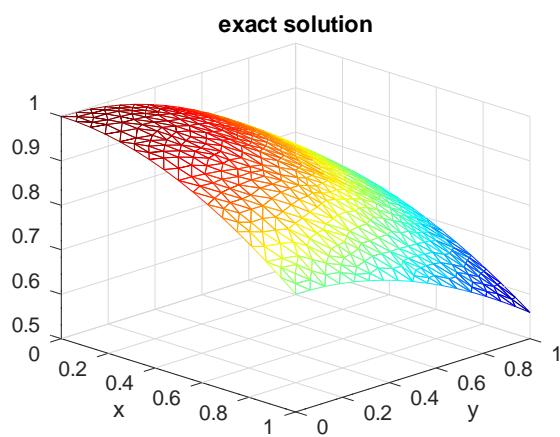


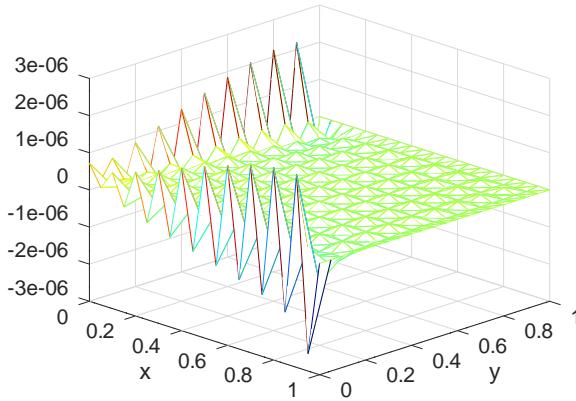
Figure 30: The radial Bessel function as solution of a BVP

```

N = 10; Triangle = 1
if Triangle
    FEMmesh = CreateMeshTriangle('test1',[0 0 -2;1 0 -1; 1 1 -1; 0 1 -2],0.75/N^2);
    FEMmesh = MeshUpgrade(FEMmesh);
    FEMmesh1 = MeshQuad2Linear(FEMmesh);
    nDOFTri = [FEMmesh.nDOF, FEMmesh1.nDOF]
else
    FEMmesh = CreateMeshRect(linspace(0,1,N+1),linspace(0,1,N+1),-2,-1,-2,-1);
    FEMmesh = MeshUpgrade(FEMmesh);
    FEMmesh1 = MeshQuad2Linear(FEMmesh);
    nDOFRect = [FEMmesh.nDOF, FEMmesh1.nDOF]
endif

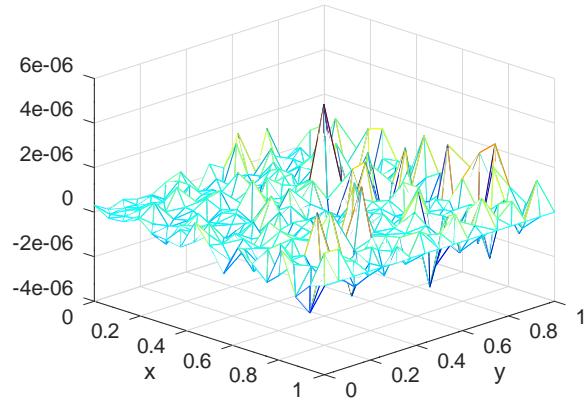
```

error, quadratic elements



(a) uniform grid

error, quadratic elements



(b) nonuniform grid

Figure 31: Difference to the exact solution of a BVP

To generate Figure 32 the command `FEMgriddata()` is used to evaluate the functions on a much finer grid (not recomputing, just evaluation) and then display the difference between the approximate and exact solution. This figure illustrates that the effect of superconvergence does not provide additional accuracy one can reliably count on.

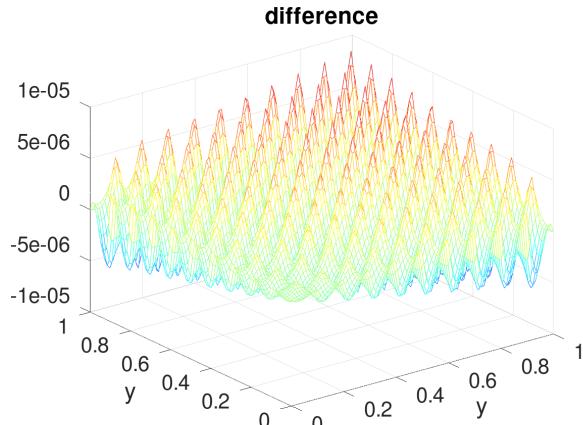
The gradient of this solution u can be determined using $\frac{\partial}{\partial r} J_0(r) = -J_1(r)$ and

$$\begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix} = \begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix} \frac{\partial u}{\partial r} + \begin{pmatrix} -\sin \phi \\ \cos \phi \end{pmatrix} \frac{\partial u}{\partial \phi} = - \begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix} J_1(r).$$

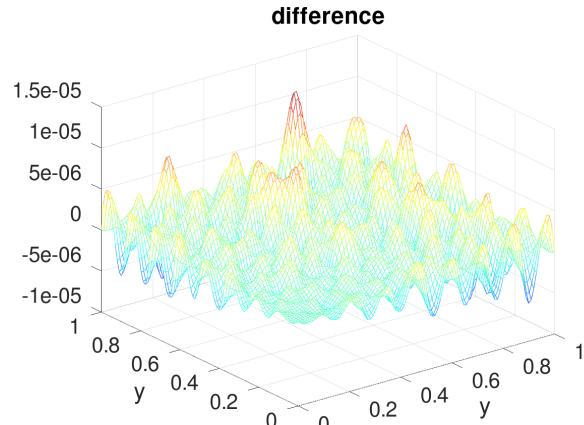
Using the above FEM results compare the true partial derivative $\frac{\partial u}{\partial x}$ with the one obtained by FEM with second order elements. Find the result in Figure 33. Observe the structure of the difference for the uniform mesh.

The above can be repeated using first order elements, leading to Figure 34. The size of the elements was set such that the same number of degrees of freedom are used. Observe that superconvergence strikes again. In this case I have a solid argument for the structural difference along the border.

Find more information on superconvergence in [Zien13, §15.2] or a short demo in [Stah08, §6.8.2].

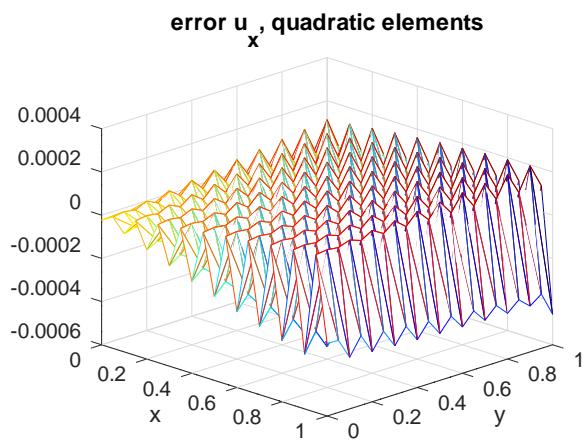


(a) uniform grid

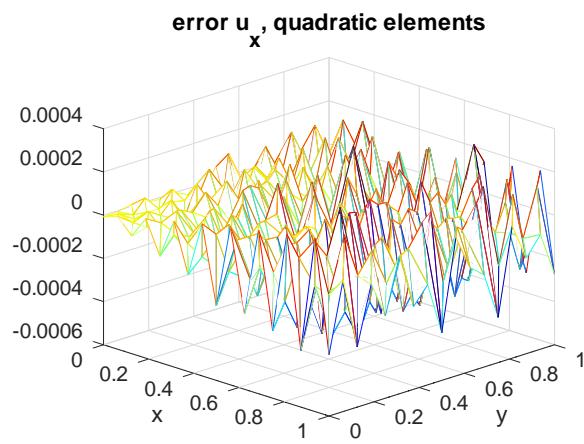


(b) nonuniform grid

Figure 32: Difference to the exact solution of a BVP, using quadratic elements and interpolation to a finer grid.



(a) uniform grid



(b) nonuniform grid

Figure 33: Difference of $\frac{\partial u}{\partial x}$ to the exact solution, using second order elements

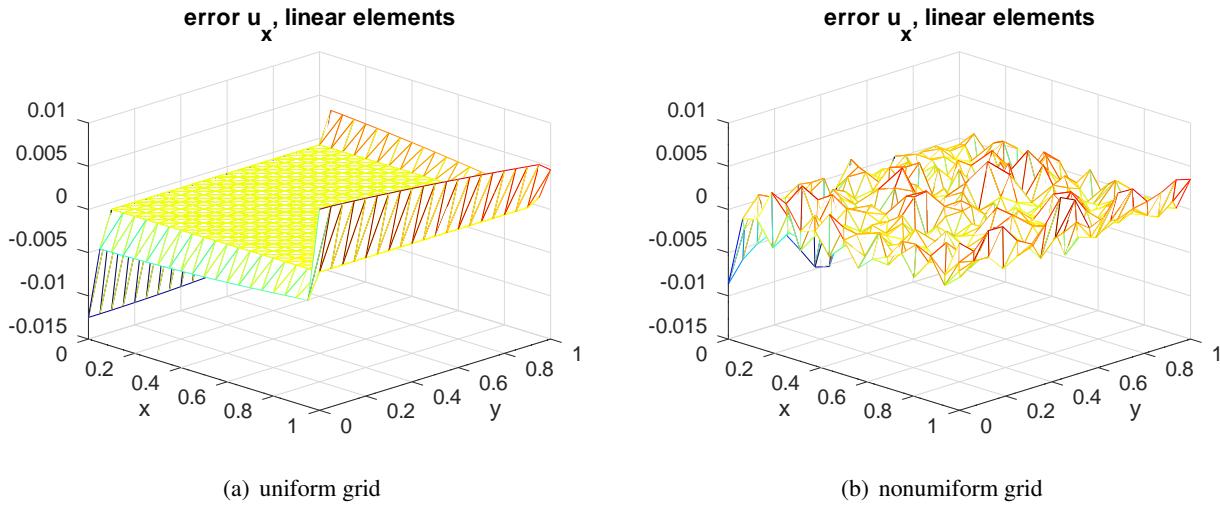


Figure 34: Difference of $\frac{\partial u}{\partial x}$ to the exact solution, using first order elements

7.3 An example with limited regularity

Let $\Omega \in \mathbb{R}^2$ be the unit square $-1 < x, y < 1$, with the fourth quadrant ($x > 0, y < 0$) cut out. For some of the calculations identify $(x, y) \in \mathbb{R}^2$ with $z = x + iy \in \mathbb{C}$. Examine the functions

$$\begin{aligned} w(z) &= z^{2/3} = \left(r e^{i\phi}\right)^{2/3} = r^{2/3} e^{i\phi 2/3} = r^{2/3} (\cos(\phi 2/3) + i \sin(\phi 2/3)) \\ u(z) &= r^{2/3} \sin(\phi 2/3) \\ u(x, y) &= (x^2 + y^2)^{1/3} \sin\left(\frac{2}{3} \operatorname{atan2}(y, x)\right) \end{aligned}$$

This function satisfies $-\Delta u = 0$ and $u(t, 0) = u(0, -t) = 0$ for $t > 0$. Since $\frac{\partial}{\partial r} u = \frac{2}{3} r^{-1/3} \sin(\frac{2}{3} \phi)$ and $\frac{\partial}{\partial \phi} u = \frac{2}{3} r^{2/3} \cos(\frac{2}{3} \phi)$ the partial derivatives of this function have a singularity at the origin. Compute

$$\begin{aligned}\|\nabla u\|^2 &= |\frac{\partial u}{\partial r}|^2 + \left|\frac{1}{r} \frac{\partial u}{\partial \phi}\right|^2 = \frac{4}{9} r^{-2/3} + \frac{4}{9} \frac{1}{r^2} \cos^2(\frac{2}{3} \phi) \\ \iint_{\Omega} \|\nabla u\|^2 dA &= \frac{4}{9} \int_0^1 \left(\int_0^{3\pi/2} r^{-2/3} + r^{-2} \cos^2(\frac{2}{3} \phi) d\phi \right) r dr \\ &= \frac{4}{9} \int_0^1 \left(\frac{3\pi}{2} r^{-2/3} + r^{-2} \frac{3\pi}{4} \right) r dr = \frac{2\pi}{3} \int_0^1 r^{1/3} dr + \frac{\pi}{3} \int_0^1 \frac{1}{r} dr = \infty\end{aligned}$$

to observe that the gradient is not bounded in the L_2 sense. Thus the standard error estimates based on Céa's Lemma do not apply. Expect approximation and convergence problems close to the origin. This is confirmed by the code below and the resulting Figure 35. This example illustrates that non-convex domains with sharp corners might cause convergence problems.

SingularDisc.m

$$x_p = [0; 1; 1; -1; -1; 0]; \quad y_p = [0; 0; 1; 1; -1; -1];$$

```
FEMmesh = CreateMeshTriangle("circle34", [x_p,y_p,-ones(size(x_p))], 0.01);
FEMmesh = MeshUpgrade(FEMmesh);
```

```

function res = gD(xy)
    phi = mod(atan2(xy(:,2),xy(:,1)),2*pi);
    res = (xy(:,1).^2+ xy(:,2).^2).^(1/3).*sin(2/3*phi);
endfunction

u = BVP2Dsym(FEMmesh,1,0,0,'gD',0,0);
figure(1);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u);
xlabel("x"); ylabel("y"); title('FEM solution'); view([30,30])

u_exact = gD(FEMmesh.nodes);
figure(2);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),-u+u_exact);
xlabel("x"); ylabel("y"); title('Error of FEM solution'); view([30,30])

```

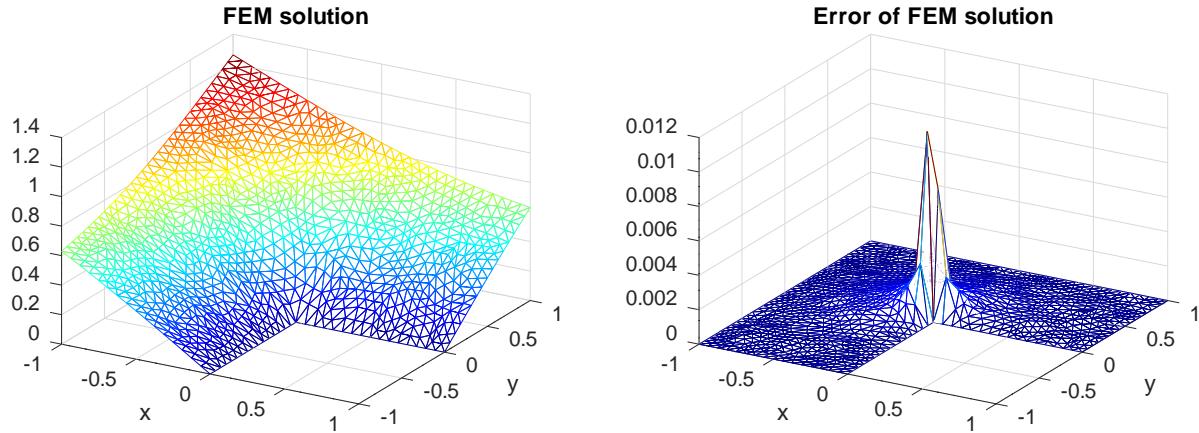


Figure 35: A solution with singular partial derivatives at the origin

The gradient in Cartesian coordinates can be determined.

$$\begin{aligned}
 \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix} &= \begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix} \frac{\partial u}{\partial r} + \begin{pmatrix} -\sin \phi \\ \cos \phi \end{pmatrix} \frac{\partial u}{\partial \phi} \\
 &= \begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix} \frac{2}{3} r^{-1/3} \sin(\phi 2/3) + \begin{pmatrix} -\sin \phi \\ \cos \phi \end{pmatrix} \frac{2}{3} r^{+2/3} \cos(\phi 2/3)
 \end{aligned}$$

The gradient of this solution can be examined, leading to Figure 36. It is clearly visible that the FEM solution is not accurate where the gradient has a singularity.

```

[ux,uy] = FEMEvaluateGradient(FEMmesh,u);
figure(3);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),ux);
xlabel("x"); ylabel("y"); title('FEM solution, u_x'); view([30,30])

figure(4);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),uy);
xlabel("x"); ylabel("y"); title('FEM solution, u_y'); view([30,30])

```

```
figure(5);
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),sqrt(ux.^2+uy.^2));
xlabel("x"); ylabel("y"); title('FEM solution, norm of gradient'); view([30,30])
```

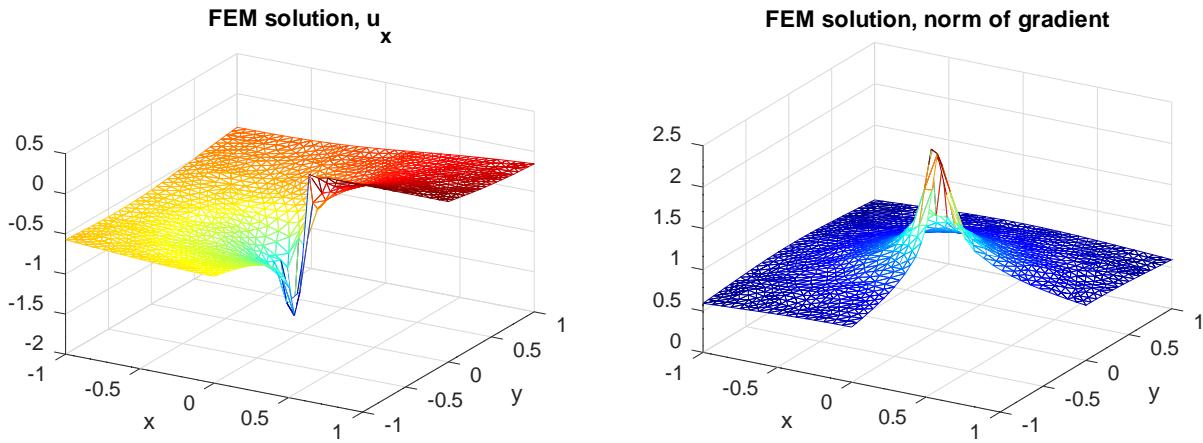


Figure 36: A solution with singular partial derivatives, graphs of $\frac{\partial u}{\partial x}$ and $\|\nabla u\|$

7.4 A potential flow problem

Consider a laminar flow between two plates with an obstacle between the two plates. Assume that the situation is independent on one of the spatial variables and consider a cross section only shown in Figure 37. The goal is to find the velocity field \vec{v} of the fluid.

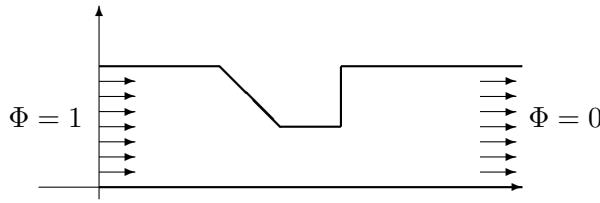


Figure 37: Fluid flow between two plates, the setup

This problem is solved by introducing a velocity potential $\Phi(x, y)$. The velocity vector \vec{v} is then given by

$$\vec{v} = \begin{pmatrix} v_x \\ v_y \end{pmatrix} = - \begin{pmatrix} \frac{\partial \Phi}{\partial x} \\ \frac{\partial \Phi}{\partial y} \end{pmatrix}.$$

The flow is assumed to be uniform far away from the obstacle. Thus set the potential to $\Phi = 1$ (resp. $\Phi = 0$) at the left (resp. right) end of the plates. Since the fluid can not flow through the boundaries of the plates use that the normal component of the velocity has to vanish at the upper and lower boundary. The differential equation to be satisfied by Φ is

$$\Delta \Phi = \operatorname{div}(\operatorname{grad} \Phi) = 0$$

In Figure 38 the resulting flow is visualized. Observe the unrealistic velocities at the corners of the domain. The model of laminar flow is not appropriate in this situation. Selecting a finer mesh is no solution to this problem. Mathematically the effect is related to the effect illustrated in Section 7.3.

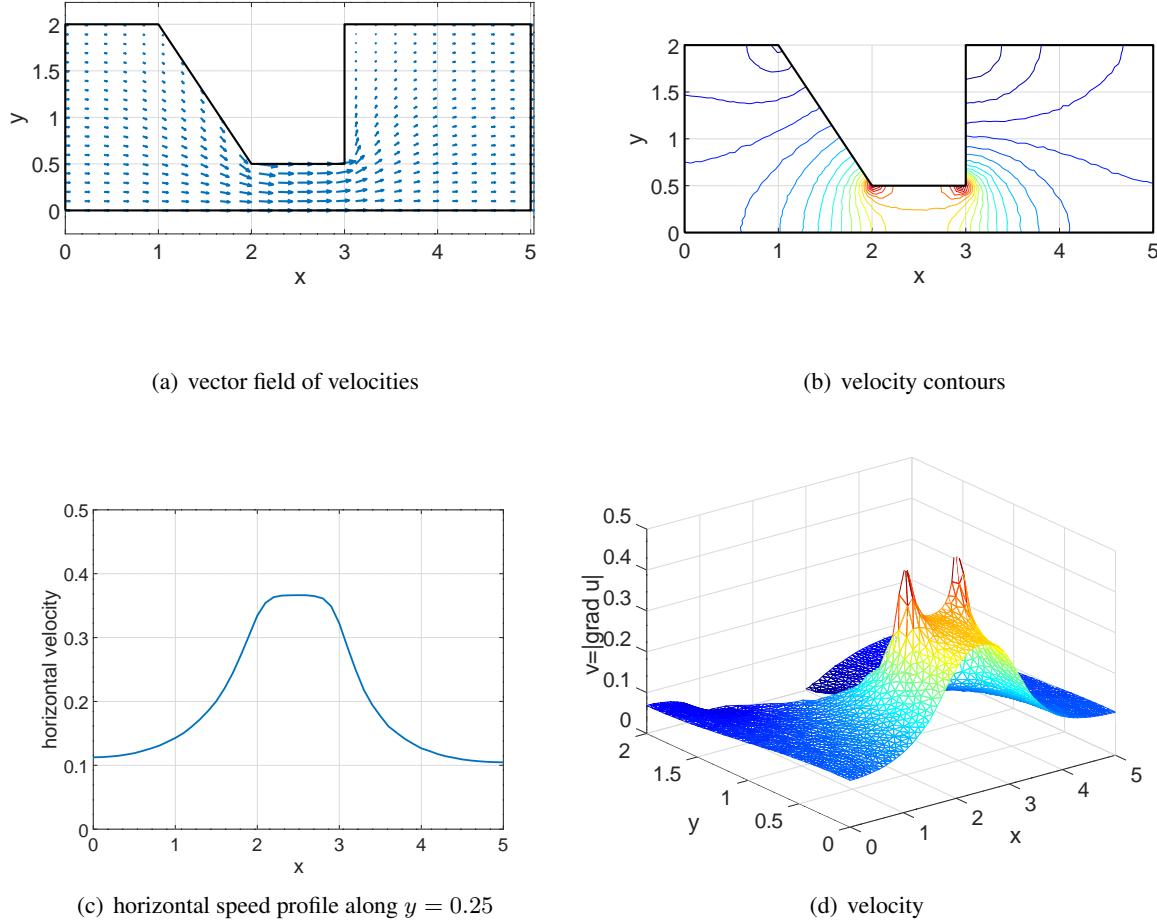


Figure 38: Velocity field of an ideal fluid, full view and details

The results are generated by the code below.

PotentialFlow.m

```

%% define the domain
xy =[0 0 -2;5 0 -1;5 2 -2;3 2 -2;3 0.5 -2;2 0.5 -2;1 2 -2;0 2 -1];
if 1 %% linear elements
    FEMmesh = CreateMeshTriangle('PotentialFlow',xy,0.003);
else %% quadratic elements
    FEMmesh = CreateMeshTriangle('PotentialFlow',xy,4*0.003);
    FEMmesh = MeshUpgrade(FEMmesh);
endif

x = FEMmesh.nodes(:,1); y = FEMmesh.nodes(:,2);
function res = gD(xy)    res = 1-xy(:,1)/5;  endfunction
u = BVP2Dsym(FEMmesh,1,0,0,'gD',0,0);

```

```

figure(1)
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u)
xlabel('x'); ylabel('y'); zlabel('potential')

[xx,yy] = meshgrid(linspace(0,5-0.01,25),linspace(0,2-0.01,21));
[u_int,ux_int,uy_int] = FEMgriddata(FEMmesh,-u, xx, yy);

figure(2)
quiver(xx,yy,ux_int,uy_int)
xlabel('x'); ylabel('y');
hold on; plot([xy(:,1);0],[xy(:,2);0],'k'); hold off; axis equal

xx = linspace(0,5,101); yy = 0.25*ones(101,1);
[u_int,ux_int,uy_int] = FEMgriddata(FEMmesh,-u,xx,yy);
figure(3)
plot(xx,ux_int)
xlabel('x'); ylabel('horizontal velocity'); ylim([0 0.5])

[ux,uy] = FEMEvaluateGradient(FEMmesh,u);
figure(4)
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),sqrt(ux.^2+ uy.^2))
xlabel('x'); ylabel('y'); zlabel('v=|grad u|'); zlim([0 0.5])

figure(5)
if size(FEMmesh.elem,2)==6 FEMmesh = MeshQuad2Linear(FEMmesh); endif
tricontour(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),sqrt(ux.^2+ uy.^2),21)
xlabel('x'); ylabel('y'); zlabel('| grad u|')
hold on; plot([xy(:,1);0],[xy(:,2);0],'k'); hold off
xlim([0 5]); ylim([0 2]); axis equal

```

By integrating the horizontal velocities along vertical cuts observe the flux conservation, i.e what's coming in on the left has to flow through the canal and leave on the right.

$$\begin{aligned}
 \text{flux at inlet } x = 0.0 &\approx 0.18337 \\
 \text{flux in middle } x = 2.5 &\approx 0.18328 \\
 \text{flux at outlet } x = 5.0 &\approx 0.18333
 \end{aligned}$$

Selecting a finer mesh or using quadratic elements will make the differences smaller.

```

yy = linspace(0,2); xx = zeros(size(yy));
vx = FEMgriddata(FEMmesh,-ux, xx, yy); Flux_inlet_ = trapz(yy,vx)
yy = linspace(0,0.5); xx = 2.5*ones(size(yy));
vx = FEMgriddata(FEMmesh,-ux,xx,yy); Flux_middle = trapz(yy,vx)
yy = linspace(0,2); xx = 5*ones(size(yy));
vx = FEMgriddata(FEMmesh,-ux, xx, yy); Flux_outlet = trapz(yy,vx)

```

7.5 A minimal surface problem

Let $u(x, y)$ be the height of a surface above the border of a 2-dimensional domain Ω is given by a function $g(x, y)$. Then the function u representing the surface of minimal with has to solve a nonlinear PDE.

$$\begin{aligned} \operatorname{div}\left(\frac{1}{\sqrt{1+|\operatorname{grad} u|^2}} \operatorname{grad} u\right) &= 0 && \text{in domain } \Omega \\ u &= g && \text{on } \Gamma = \partial\Omega \end{aligned}$$

This software is not directly capable of solving non linear problems, but a simple iteration will lead to an

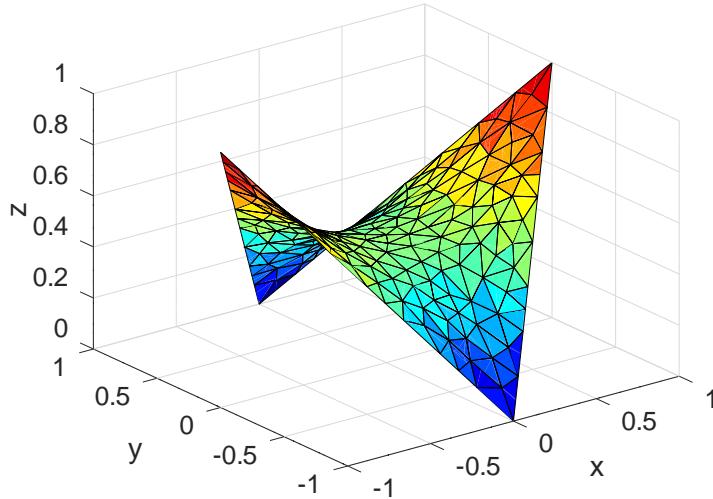


Figure 39: A minimal surface

approximation of the solution.

- start with an initial solution $u_0(x, y) = 0$
- repeat until the change in solution is small enough
 - compute the coefficient function

$$a(x, y) = \frac{1}{\sqrt{1 + |\nabla u(x, y)|^2}}$$

- Solve the boundary value problem

$$\begin{aligned} \operatorname{div}(a(x, y) \operatorname{grad} u) &= 0 && \text{in domain } \Omega \\ u &= g && \text{on } \Gamma = \partial\Omega \end{aligned}$$

The code below implements this algorithm for a square Ω and leads to the result in Figure 39. While iterating the area of each surface is determined by integrating

$$\text{area} = \iint_{\Omega} \sqrt{1 + |\nabla u|^2} dA$$

and the average difference of subsequent solutions is computed.

MinimalSurface.m

```

xy = [1,0,-1;0,1,-1;-1,0,-1;0,-1,-1];
FEMmesh = CreateMeshTriangle("square",xy,0.01);
%FEMmesh = MeshUpgrade(FEMmesh);

x = FEMmesh.nodes(:,1); y = FEMmesh.nodes(:,2); elem = FEMmesh.elem;
function res = BC(xy)
    res = abs(xy(:,1));
endfunction

u = BVP2Dsym(FEMmesh,1,0,0,'BC',0,0);
difference = zeros(5,1); area = difference;
for ii = 1:5
    [~,grad] = FEMEvaluateGP(FEMmesh,u);
    coeff = sqrt(1+grad(:,1).^2+ grad(:,2).^2);
    area(ii) = FEMIntegrate(FEMmesh,coeff);
    u_new = BVP2Dsym(FEMmesh,coeff,0,0,'BC',0,0);
    difference(ii) = mean(abs(u_new-u));
    u = u_new;
endfor

Area_Difference = [area,difference]

figure(1)
FEMtrisurf(elem,x,y,u)
xlabel('x'); ylabel('y'); zlabel('z')
-->
Area_Difference =
    2.30454229746  0.00271116350
    2.30609424101  0.00030136719
    2.30586894444  0.00003705316
    2.30589632291  0.00000508928
    2.30589260378  0.00000078521

```

7.6 Computing a capacitance

7.6.1 State the problem

Examine a circular plate capacitance as shown in Figure 40. Based on the radial symmetry one should be able to consider a two dimensional section only for the computations.

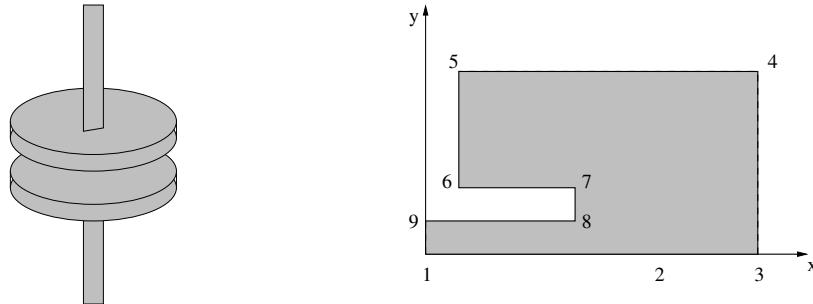


Figure 40: The capacitance and the section used for the modeling

Consider the voltage u as unknown. On the upper conductor assume $u = 1$ and on the lower conductor $u = -1$. Based on the symmetry consider a section only and use $u = 0$ in the plane centered between the conductors. Use the Laplace operator in cylindrical coordinates. Thus the following boundary value problem has to be solved.

$$\begin{aligned} \operatorname{div}(x \operatorname{grad} u(x, y)) &= 0 && \text{in domain} \\ u(x, 0) &= 0 && \text{along edge } y = 0 \\ u(x, y) &= 1 && \text{along edges of upper conductor} \\ \frac{\partial}{\partial n} u(x, y) &= 0 && \text{on remaining boundary} \end{aligned} \tag{21}$$

Assume that the domain is embedded in the rectangle $0 \leq x \leq R$ and $0 \leq y \leq H$. The lower edge of the conductor is at $y = h$ and $0 \leq x \leq r$. If $h \ll r$ expect the gradient of u to be $1/h$ between the plates and zero away from the plates. Thus

$$\text{flux} = \iint_{\text{disk}} \vec{n} \cdot \operatorname{grad} u \, dA = 2\pi \int_0^R x \frac{\partial u}{\partial y} \, dx \approx 2\pi \int_0^r x \frac{1}{h} \, dx = \frac{\pi r^2}{h}.$$

Because the electric field will not be homogeneous around the boundaries of the disk expect deviations from the result of an idealized circular disk. With the divergence theorem and a physical argument one can verify that the flux through the midplane is proportional to the capacitance. By applying the following steps compute the capacitance by analyzing the solution of a boundary value problem.

1. Create a mesh for the domain in question.
2. Define parameters and boundary conditions.
3. Solve the partial differential equation and visualize the solution.
4. Compute the flux through the midplane as an integral to determine the capacitance.

7.6.2 Create the mesh and solve the BVP

According to Figure 40 create a mesh with the following data.

$h = 0.2$	distance between midplane and lower edge of capacitance
$r = 1.0$	radius of disk of the capacitance
$H = 0.5$	height of the enclosing rectangle
$R = 2.5$	radius of the enclosing rectangle

As input for the mesh generating code `triangle` (see [[www:triangle](#)]) use

- the coordinates of the corner points, numbered according to Figure 40
- a list of all the connecting edges and the type of boundary conditions to be used
- information of the desired area of the triangles to be generated

Then use two different sizes of the triangles since a finer mesh between the plates is required, expecting large variations in the solution. The file `capacitance.poly` provides this information. The numbering of the nodes is visible in Figure 40. With the above use the program `triangle` to generate a mesh.

```
triangle -pqa capacitance.poly
```

The mesh consists of 2189 nodes, forming 4036 triangles.

To solve the BVP (21) one needs a definition of the coefficient function and the Dirichlet boundary function. Then set up and solve the system of linear equations. This leads to a system for 1937 unknowns. Now generate a plot of the voltage $u(x, y)$ and its level curves. Find the results in Figure 43.

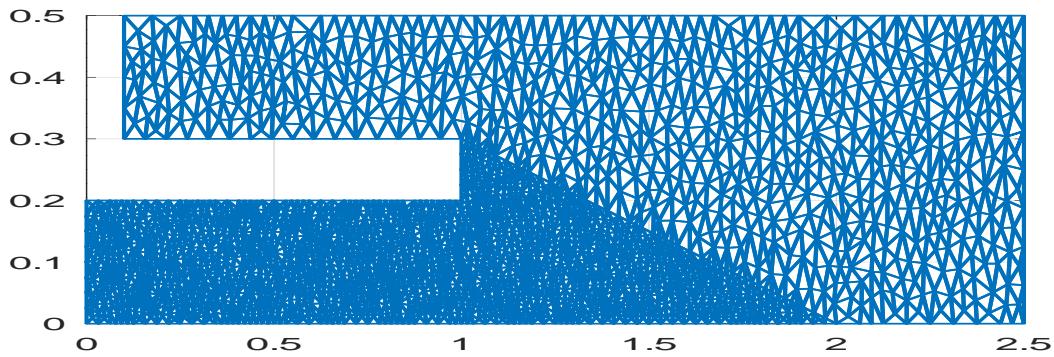


Figure 41: A mesh on the domain

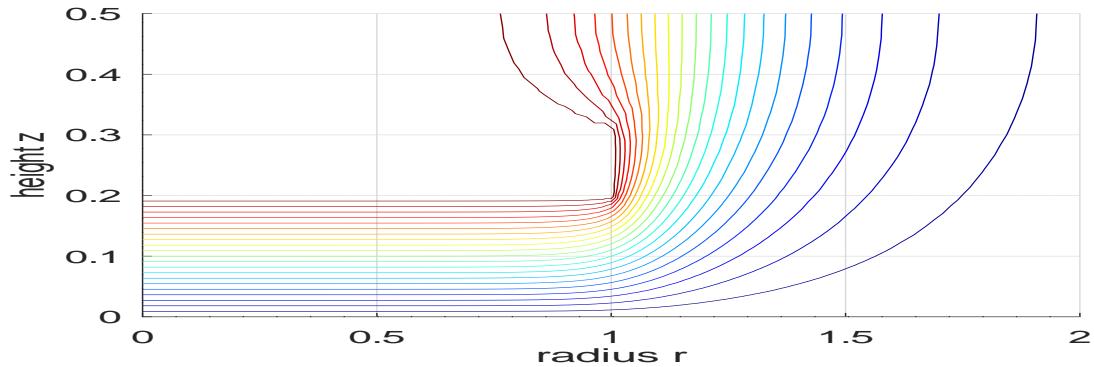
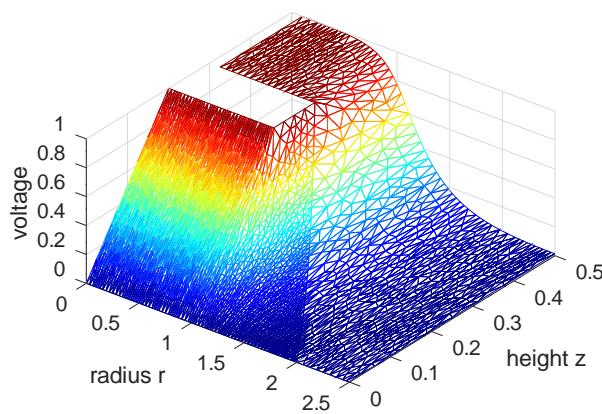
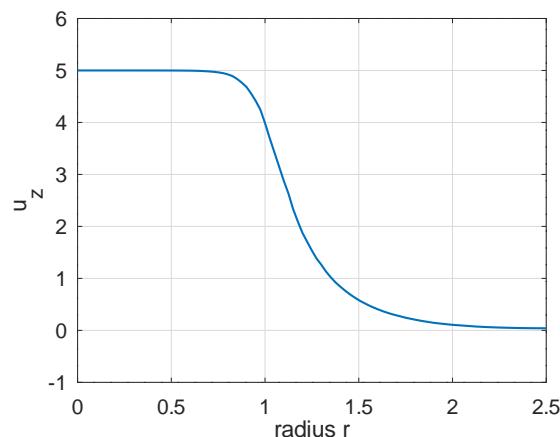


Figure 42: The contour lines of the resulting voltage



(a) the voltage



(b) vertical field along horizontal axis

Figure 43: Voltage plot and electric field between the plates of the capacitance

7.6.3 Compute the capacitance

It remains to compute the flux through the midplane. For this first compute the gradient of the voltage u along the line $y = 0$. Find the plot of the normal component in Figure 43. The graph confirms that between the plates the gradient is approximately $1/h = 1/0.2 = 5$ and vanishes away from the plate. Then a simple trapezoidal rule is used to determine the flux across the midplane with the integral.

$$\text{flux} = \iint_{\text{disk}} \vec{n} \cdot \nabla u \, dA = 2\pi \int_0^R x \frac{\partial u}{\partial y} \, dx$$

For the selected values of h , H , r and R obtain a factor of 1.5 between result of the boundary value problem and the idealized approximation $\pi r^2/h$. Thus the simple formula is not a good approximation, the distance h is too large compared to the radius r .

Capacitance.m

```
FEMmesh = ReadMeshTriangle('capacitance.1');
x = FEMmesh.nodes(:,1); y = FEMmesh.nodes(:,2);
figure(1)
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2))

function res = a(xy)
    res = xy(:,1);
endfunction

function res = Volt(xy)
    res = xy(:,2)>0.1;
endfunction

u = BVP2Dsym(FEMmesh,'a',0,0,'Volt',0,0);
figure(2)
FEMtrimesh(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u);
view([38,48]); xlabel('radius r'); ylabel('height z'); zlabel('voltage')

figure(3)
tricontour(FEMmesh.elem,FEMmesh.nodes(:,1),FEMmesh.nodes(:,2),u,21);
xlabel('radius r'); ylabel('height z');

[ux,uy] = FEMEvaluateGradient(FEMmesh,u);
xi = linspace(0,2.5,101)'; yi = zeros(101,1);
uy_i = FEMgriddata(FEMmesh,uy,xi,yi);

figure(4)
plot(xi,uy_i)
xlabel('radius r'); ylabel('u_z');
ylim([-1,6])

Integral = [2*pi*trapz(xi,xi.*uy_i), pi*1^2/0.2]
-->
Integral = 23.782 15.708
```

7.7 Torsion of beams, Prandtl stress function

Examine the torsion of a shaft with constant cross section. Based on a few assumptions determine the deformation of the shaft under torsion. The problem is presented in [VarFEM] and more detailed in [Sout73, §12].

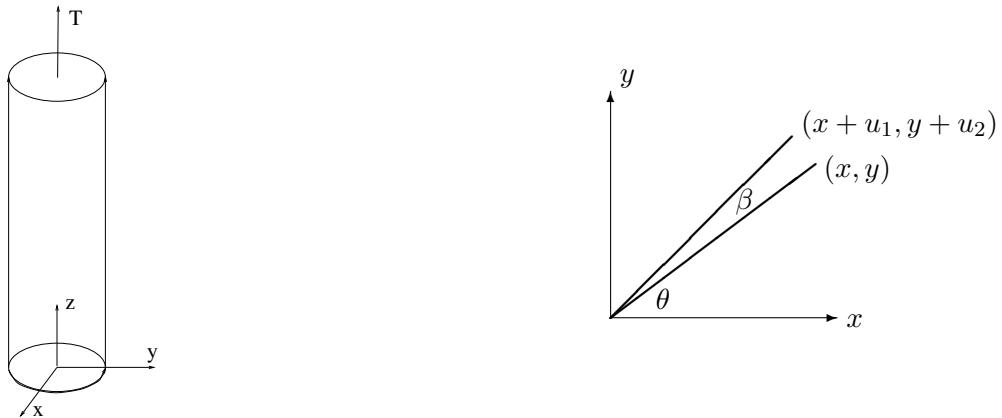


Figure 44: Torsion of a shaft

7.7.1 The setup with warp function and Prandtl stress function

Consider a vertical shaft with constant cross section. The centers of gravity of the cross section are along the z axis and the bottom of the shaft is fixed. The top surface is twisted by a total torque T . The situation of a circular cross section is shown in Figure 44. There is no exact specification of the forces and twisting moments applied to the two ends. Based on Saint-Venant principle (see [Sout73, §5.6]) assume that the stress distribution in the cross sections does not depend on z , except very close to the two ends. The twisting leads to a rotation of each cross section by an angle β where $\beta = z \cdot \alpha$. The constant α is a measure of the change of angle per unit length of the shaft. Its value α has to be determined, using the moment T . Based on this determine the horizontal displacements for small angles β by the right part of Figure 44 and a linear approximation

$$\begin{aligned} u_1(x, y) &= r \cos(\beta + \theta) - r \cos(\theta) \approx -\beta r \sin \theta = -y \beta = -y z \alpha \\ u_2(x, y) &= r \sin(\beta + \theta) - r \sin(\theta) \approx +\beta r \cos \theta = +x \beta = +x z \alpha \end{aligned}$$

It is assumed that the vertical displacement is independent of z and given by a warping function $\phi(x, y)$. This leads to the displacements

$$u_1 = -y z \alpha , \quad u_2 = x z \alpha , \quad u_3 = \alpha \phi(x, y)$$

and thus the strain components

$$\varepsilon_{xx} = \varepsilon_{yy} = \varepsilon_{zz} = \varepsilon_{xy} = 0 , \quad \varepsilon_{xz} = -\frac{1}{2} \alpha y + \frac{1}{2} \alpha \frac{\partial \phi}{\partial x} , \quad \varepsilon_{yz} = \frac{1}{2} \alpha x + \frac{1}{2} \alpha \frac{\partial \phi}{\partial y} .$$

Using Hooke's law find the stress components

$$\sigma_x = \sigma_y = \sigma_z = \tau_{xy} = 0 , \quad \tau_{xz} = \frac{E \alpha}{2(1+\nu)} \left(-y + \frac{\partial \phi}{\partial x} \right) , \quad \tau_{yz} = \frac{E \alpha}{2(1+\nu)} \left(x + \frac{\partial \phi}{\partial y} \right) .$$

The problem is neither plane stress ($\tau_{xz} \neq 0, \tau_{yz} \neq 0$) nor plane strain ($\phi \neq 0$). Using the stresses determine the horizontal forces and the torsion along a hypothetical horizontal cross section. Since the origin is the center of gravity of the cross section Ω the first moments vanish and

$$\begin{aligned} T &= \iint_{\Omega} x \tau_{yz} - y \tau_{yz} dA = \frac{E \alpha}{2(1+\nu)} \iint_{\Omega} x \left(x + \frac{\partial \phi}{\partial y} \right) - y \left(-y + \frac{\partial \phi}{\partial x} \right) dA \\ &= \frac{E \alpha}{2(1+\nu)} \iint_{\Omega} x^2 + y^2 + x \frac{\partial \phi}{\partial y} - y \frac{\partial \phi}{\partial x} dA = \frac{E \alpha}{1+\nu} J . \end{aligned}$$

Using the **torsional rigidity** J with

$$J = \iint_{\Omega} x^2 + y^2 + x \frac{\partial \phi}{\partial y} - y \frac{\partial \phi}{\partial x} dA$$

determine the constant α by

$$\alpha = \frac{2(1+\nu)}{JE} T$$

and thus for a shaft of height H the total change of angle β as

$$\beta = H \cdot \alpha = \frac{2(1+\nu)}{JE} H \cdot T.$$

The only difficult part is to determine the function ϕ , then J is determined by an integration.

The above computations allow to compute the energy E in one cross section Ω by

$$\begin{aligned} E &= \iint_{\Omega} \sigma_{xz} \tau_{xz} + \sigma_{yz} \tau_{yz} dA = \frac{E \alpha^2}{4(1+\nu)} \iint_{\Omega} (-y + \frac{\partial \phi}{\partial x})^2 + (x + \frac{\partial \phi}{\partial y})^2 dA \\ &= \frac{E \alpha^2}{4(1+\nu)} \iint_{\Omega} (\frac{\partial \phi}{\partial x})^2 + (\frac{\partial \phi}{\partial y})^2 - 2y \frac{\partial \phi}{\partial x} + 2x \frac{\partial \phi}{\partial y} + x^2 + y^2 dA. \end{aligned}$$

The warp function ϕ has to minimize this expression. Using calculus of variations (e.g. [VarFEM]) one can show that ϕ has to solve the boundary value problem

$$\begin{aligned} \operatorname{div}(\nabla \phi) &= \Delta \phi = 0 && \text{in the cross section } \Omega \\ \vec{n} \cdot \nabla \phi &= \begin{pmatrix} y \\ -x \end{pmatrix} \cdot \vec{n} && \text{on the boundary } \partial \Omega \end{aligned} \quad . \quad (22)$$

Since the stress components are given by

$$\sigma_x = \sigma_y = \sigma_z = \tau_{xy} = 0, \quad \tau_{xz} = \frac{E \alpha}{2(1+\nu)} (-y + \frac{\partial \phi}{\partial x}), \quad \tau_{yz} = \frac{E \alpha}{2(1+\nu)} (x + \frac{\partial \phi}{\partial y})$$

the boundary condition can be written as

$$\begin{pmatrix} \tau_{xz} \\ \tau_{yz} \end{pmatrix} \cdot \vec{n} = 0.$$

This equation implies that there is no stress on the lateral surface of the shaft. This condition is consistent with the mechanical setup.

The Prandtl stress funktion χ is characterized by

$$\frac{\partial \chi}{\partial y} = -y + \frac{\partial \phi}{\partial x} = \frac{2(1+\nu)}{E \alpha} \tau_{xz} \quad \text{and} \quad -\frac{\partial \chi}{\partial x} = x + \frac{\partial \phi}{\partial y} = \frac{2(1+\nu)}{E \alpha} \tau_{yz}.$$

By differentiating the above equations by y (resp. x) and subtracting and using $\frac{\partial}{\partial x} \frac{\partial \phi}{\partial y} = \frac{\partial}{\partial y} \frac{\partial \phi}{\partial x}$ find

$$\Delta \chi = \frac{\partial^2 \chi}{\partial x^2} + \frac{\partial^2 \chi}{\partial y^2} = -2.$$

To determine the boundary conditions for χ assume that there are no external forces on the boundary.

$$\begin{pmatrix} \tau_{xz} \\ \tau_{yz} \end{pmatrix} \cdot \vec{n} = 0 \quad \Rightarrow \quad \begin{pmatrix} \frac{\partial \chi}{\partial y} \\ -\frac{\partial \chi}{\partial x} \end{pmatrix} \cdot \vec{n} = \nabla \chi \cdot \vec{t} = 0,$$

where \vec{t} is a tangential vector of the boundary curve. Assuming that there are no holes¹², this implies that one can work with $\chi = 0$ on the boundary Γ . Thus the Pandtl stress function is a solution of the boundary value problem

$$\begin{aligned} -\Delta \chi &= 2 && \text{in } \Omega \\ \chi &= 0 && \text{on } \Gamma \end{aligned} . \quad (23)$$

The torsional rigidity is determined by

$$J = \iint_{\Omega} x^2 + y^2 + x \left(-\frac{\partial \chi}{\partial x} - x \right) - y \left(+\frac{\partial \chi}{\partial y} + y \right) dA = - \iint_{\Omega} x \frac{\partial \chi}{\partial x} + y \frac{\partial \chi}{\partial y} dA$$

For ductile materials the von Mises stress indicates the possible fractures in the material. In this case it is given by

$$\sigma_{vM} = \sqrt{\frac{3}{2} (\tau_{xz}^2 + \tau_{yz}^2)} = \frac{E \alpha}{2(1+\nu)} \sqrt{\frac{3}{2}} \sqrt{(\frac{\partial \chi}{\partial x})^2 + (\frac{\partial \chi}{\partial y})^2} = \frac{E \alpha}{2(1+\nu)} \sqrt{\frac{3}{2}} \|\nabla \chi\|.$$

7.7.2 On a disk with radius R

On a disk with radius R the solution is given by $\chi(x, y) = \frac{1}{2} (R^2 - x^2 - y^2)$. Thus the nonzero stresses are

$$\tau_{xz} = +\frac{E \alpha}{2(1+\nu)} \frac{\partial \chi}{\partial y} = -\frac{E \alpha}{2(1+\nu)} y \quad \text{and} \quad \tau_{yz} = -\frac{E \alpha}{2(1+\nu)} \frac{\partial \chi}{\partial x} = +\frac{E \alpha}{2(1+\nu)} x.$$

The BVP (22) for the warp function ϕ is

$$\begin{aligned} \operatorname{div}(\nabla \phi) &= \Delta \phi = 0 && \text{in the cross section } \Omega \\ \vec{n} \cdot \nabla \phi &= \frac{1}{\sqrt{x^2+y^2}} \begin{pmatrix} y \\ -x \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = 0 && \text{on the boundary } \partial \Omega \end{aligned}$$

with the unique solution $\phi(x, y) = 0$, i.e. no warping. The torsional rigidity is given by

$$J = \iint_{\Omega} x^2 + y^2 dA = 2\pi \int_0^R r^2 r dr = \frac{\pi}{2} R^4$$

and the von Mises stress is given by

$$\sigma_{vM} = \frac{E \alpha}{2(1+\nu)} \sqrt{\frac{3}{2}} \sqrt{(\frac{\partial \chi}{\partial x})^2 + (\frac{\partial \chi}{\partial y})^2} = \frac{E \alpha}{2(1+\nu)} \sqrt{\frac{3}{2}} \sqrt{x^2 + y^2} = \frac{E \alpha}{2(1+\nu)} \sqrt{\frac{3}{2}} r.$$

¹²This restriction can be removed.

7.7.3 On a square

To stiffness of a square cross section with a circular cross section examine a square with the same area as a circle with radius $R = 1$. Thus the length of a side is $\sqrt{\pi} \approx 1.77$. The code below solves the boundary value problem (23) and then computes the torsional rigidity by integrating

$$J = - \iint_{\Omega} x \frac{\partial \chi}{\partial x} + y \frac{\partial \chi}{\partial y} dA.$$

The numerical result of $J \approx 1.39$ has to be compared to the result of $J = \frac{\pi}{2} \approx 1.57$ for the disk with Radius 1. Thus the square cross section leads to less torsional rigidity. Then examine the von Mises stress by plotting

$$f(x, y) = \sqrt{(\frac{\partial \chi}{\partial x})^2 + (\frac{\partial \chi}{\partial y})^2} = \|\nabla \chi\|.$$

Find the result in Figure 45(a). The maximal value of ≈ 1.20 is larger than the maximal value 1 for the disk. Thus for the same twisting angle the square is exposed to a larger von Mises stress.

TorsionSquare.m

```
N = 10;
l = sqrt(pi)/2; al = 1; %% al = sqrt(2); % use this for the rectangle
Mesh = CreateMeshTriangle('Torsion',
[-al*l -1/al*l -1; al*l -1/al*l -1; al*l 1/al*l -1; -al*l 1/al*l -1],pi/2/N^2);
Mesh = MeshUpgrade(Mesh);

chi = BVP2Dsym(Mesh,1,0,2,0,0,0);

[chiGP,gradChi] = FEMEvaluateGP(Mesh,chi);
xGP = Mesh.GP(:,1); yGP = Mesh.GP(:,2);
f = xGP.*gradChi(:,1) + yGP.*gradChi(:,2);
J = FEMIntegrate(Mesh,-f)

[chi_x,chi_y] = FEMEvaluateGradient(Mesh,chi);

figure(1)
FEMtrisurf(Mesh.elem,Mesh.nodes(:,1),Mesh.nodes(:,2),sqrt(chi_x.^2 + chi_y.^2))
xlabel('x'); ylabel('y');
-->
J = 1.3873
```

7.7.4 On a rectangle

The above can be repeated for a rectangle with the same are but a ratio of 2 for the length of the sides. The value of $J \approx 1.13$ indicates that the rectangle is even softer and the maximal von Mises stress of ≈ 1.16 is slightly smaller than for the square cross section.

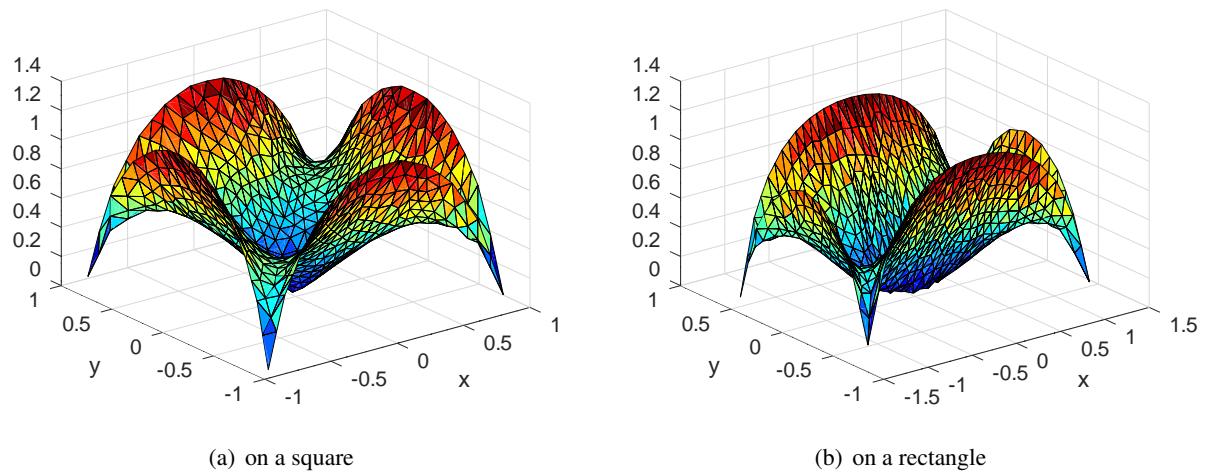


Figure 45: The von Mises stress caused by torsion of a bar with square or rectangular cross section

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List of Figures

1	A semidisk as domain in \mathbb{R}^2 and a solution of a BVP	5
2	Solution of $-\Delta u = 0.25$ on a rectangle	8
3	Solution of Laplace equation in cylindrical coordinates	9
4	Solution of a diffusion problem on a L-shaped domain	10
5	Solution of a diffusion convection problem	11
6	The fourth eigenfunction of $\Delta u = \lambda u$ on a disc	13
7	Solution of a dynamic heat equation	14
8	Solution of a wave equation	16
9	The same mesh with linear or quadratic elements	21
10	A mesh generated by a Delaunay triangulation and the solution of a BVP	23
11	A function evaluated on a uniform grid	27
12	Convergence results for linear and quadratic elements	36
13	An linear, equilateral triangle, the Gauss integration points and the element stiffness matrix	38
14	Uniform meshes consisting of equilateral triangles	39
15	An equilateral, quadratic triangle, the Gauss integration points and the element stiffness matrix	40
16	A right triangle, the Gauss integration points and the element stiffness matrix	41
17	Uniform meshes consisting of rectangular triangles	41
18	A right angle triangle, the Gauss integration points and the element stiffness matrix	42
19	The mesh and the solution for a BVP	43
20	Difference to the exact solution and values of $\frac{\partial u}{\partial y}$, using a first order mesh	44
21	Difference to the exact solution and values of $\frac{\partial u}{\partial y}$, using a second order mesh	44
22	Difference of the approximate values of $\frac{\partial u}{\partial y}$ to the exact values	45
23	Classical and weak solutions, minimizers and FEM	48
24	Transformation of standard triangle to general triangle	49
25	Gauss integration of order 2 on the standard triangle, using 3 integration points	51
26	Gauss integration of order 5 on the standard triangle, using 7 integration points	52
27	Local and global numbering of nodes	53
28	Basis functions for second order triangular elements	60

29	Traveling waves on a rectangle	78
30	The radial Bessel function as solution of a BVP	78
31	Difference to the exact solution of a BVP	79
32	Difference to the exact solution of a BVP, using quadratic elements and interpolation to a finer grid.	80
33	Difference of $\frac{\partial u}{\partial x}$ to the exact solution, using second order elements	80
34	Difference of $\frac{\partial u}{\partial x}$ to the exact solution, using first order elements	81
35	A solution with singular partial derivatives at the origin	82
36	A solution with singular partial derivatives, graphs of $\frac{\partial u}{\partial x}$ and $\ \nabla u\ $	83
37	Fluid flow between two plates, the setup	83
38	Velocity field of a ideal fluid, full view and details	84
39	A minimal surface	86
40	The capacitance and the section used for the modeling	87
41	A mesh on the domain	89
42	The contour lines of the resulting voltage	89
43	Voltage plot and electric field between the plates of the capacitance	89
44	Torsion of a shaft	91
45	The von Mises stress caused by torsion of a bar with square or rectangular cross section	95

List of Tables

1	Commands to solve PDEs and IBVPs	7
2	Elements of a mesh structure	18
3	Commands from Octave-Forge packages	35
4	Coordinates of the nodes in the standard triangle	59

Index

- basis function, 59
- BVP, 7
 - boundary value problem, 5
 - eigenvalue, 6
 - elliptic, 5
 - symmetric, 6
- BVP2D(), 9, 10, 29
- BVP2Deig(), 30
- BVP2Dsym(), 7, 8, 11, 28
- convection, 10
- convergence, 35
- Crank–Nicolson, 73
- CreateMeshRect(), 18
- CreateMeshTriangle(), 19
- Delaunay, 22
- Delaunay2Mesh(), 22
- eigenvalue, 11
- element stiffness matrix, 53
- FEMEquation(), 33, 37
- FEMEquationM(), 33, 37
- FEMEquationQuad(), 33
- FEMEquationQuadM(), 33
- FEMEvaluateGP(), 24
- FEMEvaluateGradient(), 23, 82
- FEMgriddata(), 25, 79
- FEMIntegrate(), 24
- FEMInterpolBoundaryWeight(), 34
- FEMInterpolWeight(), 34
- FEMtrimesh(), 22
- FEMtrisurf(), 22
- heat equation, 6, 10, 12, 72, 73
- I2BVP2D(), 15, 32, 77
- IBVP, 7
 - hyperbolic, 7, 32, 74
 - parabolic, 6, 31, 73
- IBVP2D(), 13, 31
- IBVP2Dsym(), 31
- Jacobi determinant, 50
- MeshQuad2Linear(), 11, 21
- MeshUpgrade(), 11, 21
- minimal surface, 86
- potential flow, 83
- Prandtl stress function, 92
- ReadMeshTriangle(), 19, 20
- singular problem, 81
- solution
 - classical, 47, 48
 - weak, 47, 48
- stiffness matrix
 - element, 49
 - global, 49
- superconvergence, 36, 77
- torsional rigidity, 92
- triangle, 4, 19, 20, 35, 88
- von Mises stress, 93
- wave equation, 15, 72, 74