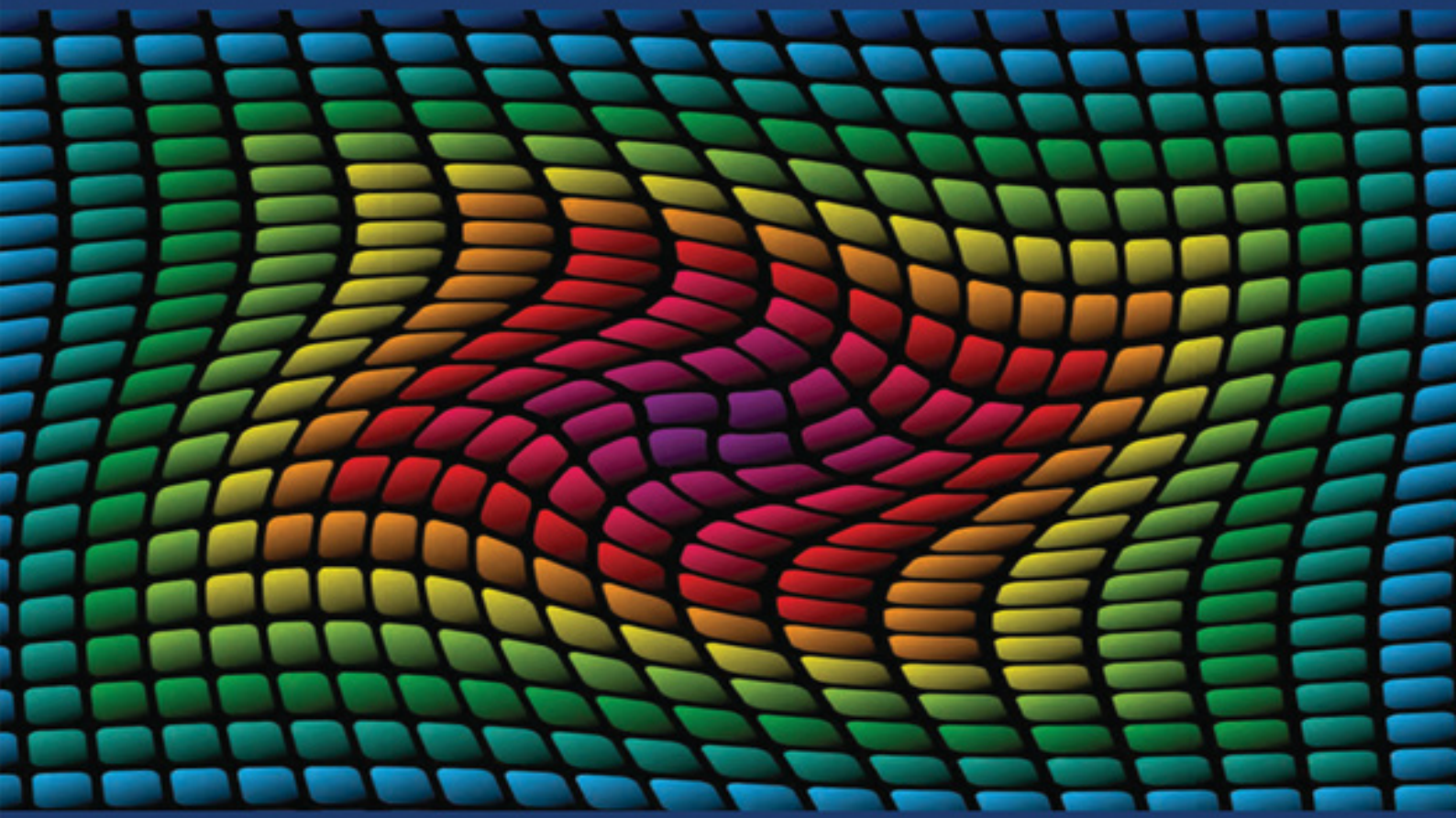
NUMERICAL METHODS SERIES

Finite Element Method



Gouri Dhatt, Gilbert Touzot
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Finite Element Method

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Gouri Dhatt
Gilbert Touzot
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Series Editor
Piotr Breitkopf

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TABLE OF CONTENTS

Introduction 1
0.1 The finite element method 1
0.1.1 General remarks 1
0.1.2 Historical evolution of the method 2
0.1.3 State of the art 3
0.2 Object and organization of the book 3
0.2.1 Teaching the finite element method 3
0.2.2 Objectives of the book 4
0.2.3 Organization of the book 4
0.3 Numerical modeling approach 6
0.3.1 General aspects 6
0.3.2 Physical model 7
0.3.3 Mathematical model 9
0.3.4 Numerical model 10
0.3.5 Computer model 13
Bibliography 16
Conference proceedings 17
Monographs 18
Periodicals 19

Chapter 1. Approximations with finite elements 21
1.0 Introduction 21
1.1 General remarks 21
1.1.1 Nodal approximation 21
1.1.2 Approximations with finite elements 28
1.2 Geometrical definition of the elements 33
1.2.1 Geometrical nodes 33
1.2.2 Rules for the partition of a domain into elements 33
1.2.3 Shapes of some classical elements 35
1.2.4 Reference elements 37
1.2.5 Shapes of some classical reference elements 41
1.2.6 Node and element definition tables 44
1.3 Approximation based on a reference element 45
1.3.1 Expression of the approximate function $u(x)$ 45
1.3.2 Properties of approximate function $u(\mathbf{x})$ 49

1.4 Construction of functions $N(\xi)$ and $\bar{N}(\xi)$ 54
1.4.1 General method of construction 54
1.4.2 Algebraic properties of functions N and $\bar{N}$ 59
1.5 Transformation of derivation operators 61
1.5.1 General remarks 61
1.5.2 First derivatives 62
1.5.3 Second derivatives 65
1.5.4 Singularity of the Jacobian matrix 68
1.6 Computation of functions N, their derivatives and the Jacobian matrix . . 72
1.6.1 General remarks 72
1.6.2 Explicit forms for N 73
1.7 Approximation errors on an element 75
1.7.1 Notions of approximation errors 75
1.7.2 Error evaluation technique 80
1.7.3 Improving the precision of approximation 83
1.8 Example of application: rainfall problem 89
Bibliography 95

Chapter 2. Various types of elements 97
2.0 Introduction 97
2.1 List of the elements presented in this chapter 97
2.2 One-dimensional elements 99
2.2.1 Linear element (two nodes, C^0) 99
2.2.2 High-precision Lagrangian elements: (continuity C^0) 101
2.2.3 High-precision Hermite elements 105
2.2.4 General elements 109
2.3 Triangular elements (two dimensions) 111
2.3.1 Systems of coordinates 111
2.3.2 Linear element (triangle, three nodes, C^0) 113
2.3.3 High-precision Lagrangian elements (continuity C^0) 115
2.3.4 High-precision Hermite elements 123
2.4 Quadrilateral elements (two dimensions) 127
2.4.1 Systems of coordinates 127
2.4.2 Bilinear element (quadrilateral, 4 nodes, C^0) 128
2.4.3 High-precision Lagrangian elements 129
2.4.4 High-precision Hermite element 134
2.5 Tetrahedral elements (three dimensions) 137
2.5.1 Systems of coordinates 137
2.5.2 Linear element (tetrahedron, four nodes, C^0) 139
2.5.3 High-precision Lagrangian elements (continuity C^0) 140
2.5.4 High-precision Hermite elements 142
2.6 Hexahedric elements (three dimensions) 143
2.6.1 Trilinear element (hexahedron, eight nodes, C^0) 143
2.6.2 High-precision Lagrangian elements (continuity C^0) 144
2.6.3 High-precision Hermite elements 150

2.7 Prismatic elements (three dimensions) 150
2.7.1 Element with six nodes (prism, six nodes, C^0) 150
2.7.2 Element with 15 nodes (prism, 15 nodes, C^0) 151
2.8 Pyramidal element (three dimensions) 152
2.8.1 Element with five nodes 152
2.9 Other elements 153
2.9.1 Approximation of vectorial values 153
2.9.2 Modifications of the elements 155
2.9.3 Elements with a variable number of nodes 156
2.9.4 Superparametric elements 158
2.9.5 Infinite elements 158
Bibliography 160

Chapter 3. Integral formulation 161
3.0 Introduction 161
3.1 Classification of physical systems 163
3.1.1 Discrete and continuous systems 163
3.1.2 Equilibrium, eigenvalue and propagation problems 164
3.2 Weighted residual method 172
3.2.1 Residuals 172
3.2.2 Integral forms 173
3.3 Integral transformations 174
3.3.1 Integration by parts 174
3.3.2 Weak integral form 177
3.3.3 Construction of additional integral forms 179
3.4 Functionals 182
3.4.1 First variation 182
3.4.2 Functional associated with an integral form 183
3.4.3 Stationarity principle 187
3.4.4 Lagrange multipliers and additional functionals 188
3.5 Discretization of integral forms 194
3.5.1 Discretization of W 194
3.5.2 Approximation of the functions $\mathbf{u}$ 197
3.5.3 Choice of the weighting functions ψ 198
3.5.4 Discretization of a functional (Ritz method) 205
3.5.5 Properties of the systems of equations 208
3.6 List of PDEs and weak expressions 209
3.6.1 Scalar field problems 210
3.6.2 Solid mechanics 213
3.6.3 Fluid mechanics 217
Bibliography 229

Chapter 4. Matrix presentation of the finite element method 231
4.0 Introduction 231
4.1 The finite element method 231
4.1.1 Finite element approach 231
4.1.2 Conditions for convergence of the solution 243

4.1.3 Patch test 256
4.2 Discretized elementary integral forms W^e 264
4.2.1 Matrix expression of W^e 264
4.2.2 Case of a nonlinear operator $\mathfrak{L}$ 267
4.2.3 Integral form W^e on the reference element 269
4.2.4 A few classic forms of W^e and of elementary matrices 274
4.3 Techniques for calculating elementary matrices 274
4.3.1 Explicit calculation for a triangular element (Poisson's equation) 274
4.3.2 Explicit calculation for a quadrangular element (Poisson's equation) . 279
4.3.3 Organization of the calculation of the elementary matrices by numerical integration 280
4.3.4 Calculation of the elementary matrices: linear problems 282
4.4 Assembly of the global discretized form W. 297
4.4.1 Assembly by expansion of the elementary matrices 298
4.4.2 Assembly in structural mechanics 303
4.5 Technique of assembly 305
4.5.1 Stages of assembly 305
4.5.2 Rules of assembly 305
4.5.3 Example of a subprogram for assembly 307
4.5.4 Construction of the localization table LOCE 308
4.6 Properties of global matrices 310
4.6.1 Band structure 310
4.6.2 Symmetry 314
4.6.3 Storage methods 314
4.7 Global system of equations 318
4.7.1 Expression of the system of equations 318
4.7.2 Introduction of the boundary conditions 318
4.7.3 Reactions 321
4.7.4 Transformation of variables 321
4.7.5 Linear relations between variables 323
4.8 Example of application: Poisson's equation 324
4.9 Some concepts about convergence, stability and error calculation 329
4.9.1 Notations 329
4.9.2 Properties of the exact solution 330
4.9.3 Properties of the solution obtained by the finite element method . . . 331
4.9.4 Stability and locking 334
4.9.5 One-dimensional exact finite elements 337
Bibliography 343

Chapter 5. Numerical Methods 345
5.0 Introduction 345
5.1 Numerical integration 346
5.1.1 Introduction 346
5.1.2 One-dimensional numerical integration 348
5.1.3 Two-dimensional numerical integration 360
5.1.4 Numerical integration in three dimensions 368

5.1.5 Precision of integration 372
5.1.6 Choice of number of integration points 375
5.1.7 Numerical integration codes 379
5.2 Solving systems of linear equations 384
5.2.1 Introduction 384
5.2.2 Gaussian elimination method 385
5.2.3 Decomposition 391
5.2.4 Adaptation of algorithm (5.44) to the case of a matrix stored by the skyline method 399
5.3 Solution of nonlinear systems 404
5.3.1 Introduction 404
5.3.2 Substitution method 407
5.3.3 Newton–Raphson method 411
5.3.4 Incremental (or step-by-step) method 420
5.3.5 Changing of independent variables 421
5.3.6 Solution strategy 424
5.3.7 Convergence of an iterative method 426
5.4 Resolution of unsteady systems 429
5.4.1 Introduction 429
5.4.2 Direct integration methods for first-order systems 431
5.4.3 Modal superposition method for first-order systems 463
5.4.4 Methods for direct integration of second-order systems 466
5.4.5 Modal superposition method for second-order systems 476
5.5 Methods for calculating the eigenvalues and eigenvectors 480
5.5.1 Introduction 480
5.5.2 Recap of some properties of eigenvalue problems 481
5.5.3 Methods for calculating the eigenvalues 488
Bibliography 502

Chapter 6. Programming technique 505
6.0 Introduction 505
6.1 Functional blocks of a finite element program 506
6.2 Description of a typical problem 507
6.3 General programs 508
6.3.1 Possibilities of general programs 508
6.3.2 Modularity 511
6.4 Description of the finite element code 512
6.4.1 Introduction 512
6.4.2 General organization 513
6.4.3 Description of tables and variables 517
6.5 Library of elementary finite element method programs 521
6.5.1 Functional blocks 521
6.5.2 List of thermal elements 530
6.5.3 List of elastic elements 538
6.5.4 List of elements for fluid mechanics 545

6.6 Examples of application 549
6.6.1 Heat transfer problems 550
6.6.2 Planar elastic problems 558
6.6.3 Fluid flow problems 566

Appendix. Sparse solver 577
Sofiane HADJI

7.0 Introduction 577
7.1 Methodology of the sparse solver 578
7.1.1 Assembly of matrices in sparse form: row-by-row format 579
7.1.2 Permutation using the "minimum degree" algorithm 584
7.1.3 Modified column–column storage format 587
7.1.4 Symbolic factorization 589
7.1.5 Numerical factorization 590
7.1.6 Solution of the system by descent/ascent 592
7.2 Numerical examples 593
Bibliography 595

Index 597

Introduction

0.1 The finite element method

0.1.1 General remarks

Modern technological advances challenge engineers to carry out increasingly complex and costly projects, which are subject to severe reliability and safety constraints. These projects cover domains such as space travel, aeronautics and nuclear applications, where reliability and safety are of crucial importance. Other projects are connected with the protection of the environment, for example control of thermal, acoustic or chemical pollution, water course management, management of groundwater and weather forecasting. For a proper understanding, analysts need mathematical models that allow them to simulate the behavior of complex physical systems. These models are then used during the design phase of the projects.

Engineering sciences (mechanics of solids and fluids, thermodynamics, etc.) are used to describe the behavior of physical systems in the form of partial differential equations. Today, the finite element method has become one of the most frequently used methods for solving such equations. This method requires intensive use of a computer, and can be applied to solve almost all problems encountered in practice: steady or transient problems in linear and nonlinear regions for one-, two- and three-dimensional domains. Moreover, it can be successfully adapted for use in the heterogeneous environments and domains of complex forms often encountered in practice by engineers.

The finite element method consists of using a simple approximation of unknown variables to transform partial differential equations into algebraic equations. It draws on the following three disciplines:

— engineering sciences to describe physical laws (partial differential equations);
— numerical methods for the elaboration and solution of algebraic equations;
— computing tools to carry out the necessary calculations efficiently using a computer.

0.1.2 HISTORICAL EVOLUTION OF THE METHOD

Structural mechanics allows us to analyze frames and trusses. The behavior of each truss or beam element is represented by an elementary stiffness matrix constructed using knowledge of the strength of materials. Using these matrices, we are able to construct a system of algebraic equations verifying the conditions of displacement continuity and balance of forces at the nodes. The solution of the system of equations corresponding to applied loads leads to the displacements of all nodes in the structure. The emergence of computers and the requirements of the aeronautical industry led to rapid developments in the field of structural mechanics in the 1950s. The concept of finite elements was introduced by Turner, Clough, Martin and Topp [TUR 56] in 1956: they represented an elastic two-dimensional domain by an assembly of triangular panels across which displacements are presumed to vary in a linear manner. The behavior of each panel is represented by an elementary stiffness matrix. Structural mechanics tools are then employed to obtain nodal displacements under different applied loads and boundary conditions.

We should also highlight the work carried out by Argyris and Kelsey [ARG 60], who employed the notion of energy in structural analysis. The basic ideas involved in the finite element method, however, appeared earlier, in an article published by Courant in 1943 [COU 43].

From 1960 onward, finite element method developed rapidly in a number of directions:

— The method was reformulated, based on energetic and variational considerations, in the general form of weighted residuals or weak formulations [ZIE 65; GRE 69; FIN 75; ARA 68].
— A number of authors created high-precision elements [FEL 66], curved elements and isoparametric elements [ERG 68; IRO 68].
— The finite element method was recognized as a general method of solution for partial differential equations. It thus came into use in solving nonlinear and transient problems of structures, as well as in other fields, such as soil and rock mechanics (geomechanics), fluid mechanics and thermodynamics [PRO 01–PRO 13].
— A mathematical basis for finite element method was established using concepts of functional analysis [PRO 14–PRO 15].

Since 1967, many books have been published on the finite element method [MON 01–MON 29]. We wish to highlight, in particular, the three editions of the book by Zienkiewicz [MON 02], which are available throughout the world. We may refer to Pironneau, Géradin, Imbert, Batoz-Dhatt and

Dhatt-Touzot, among others, for books available in French. An exhaustive list of reference works in the domain of finite elements may be easily obtained using an Internet search engine.

0.1.3 STATE OF THE ART

The finite element method (FEM) is nowadays widely used in industrial applications, including aeronautical, aerospace, automobile, naval and nuclear construction fields, and in applications of fluid mechanics, including tidal studies, sedimentary transportation, the study of thermal or chemical pollution phenomena and fluid-structure interactions. A number of general-purpose computer codes are available for industrial users of the finite element method, such as IDEAS, SAMCEF, NASTRAN, ABAQUS, FIDAP, MARC, ANSYS, ADINA, LSDYNA, ASTER and CASTEM.

In order for the finite element method to be effective in industrial applications, computer codes must be used to assist in the preparation of data and the interpretation of results. These pre- and post-processing tools are usually integrated into more general computer-aided design (CAD) software packages, such as IDEAS, CASTOR or CATIA.

0.2 Object and organization of the book

0.2.1 TEACHING THE FINITE ELEMENT METHOD

The finite element method is now widely taught at both undergraduate and postgraduate level. The teaching of the finite element method requires a multidisciplinary approach involving different aspects:

— understanding of the physical problem and intuitive knowledge of the nature of the solution being sought;
— representation of the physical phenomenon in the form of partial differential equations and weak "variational" or "integral" formulations;
— discretization techniques to produce a discrete or algebraic model;
— matricial organization of data;
— numerical methods for integration of functions with several variables solution of linear and nonlinear algebraic equations;
— computer programming tools for handling massive data files and for creating user friendly graphic interface.

It is hard to conceive a balanced formation in all these diverse disciplines. Moreover, suitable teaching software must be used that includes certain characteristics of general industrial codes. Finally the practical aspects of implementing the finite element method in computer codes must not be overlooked.

0.2.2 OBJECTIVES OF THE BOOK

This book attempts to simplify the teaching of the finite element method by smoothing out certain difficulties. It has been developed by engineers to solve engineering problems. Thus, the presentation of the book is primarily addressed to this audience. The mathematical knowledge required is limited to the domains of differential and matrix calculus.

This book is intended for readers who wish to understand the finite element method and apply it to solve engineering problems using a computer. Moreover, it should be of use to students and researchers in applied sciences and as well as to practicing engineers who wish to go beyond the basic level of knowledge implied by the use of "black box" programs.

0.2.3 ORGANIZATION OF THE BOOK

This volume is organized into six chapters, each providing a relatively independent presentation of various concepts of the finite element method as well as the corresponding numerical and programming techniques. Examples are provided for illustrative purposes, accompanied by simple programs written using Matlab©.

Chapter 1

This chapter presents the approximation of continuous functions over subdomains in terms of nodal values and introduces the concepts of interpolation functions, reference elements, geometrical transformations and approximation error.

Chapter 2

This chapter presents the interpolation functions for classical elements in one, two and three dimensions.

Chapter 3

This chapter gives a description of the weighted residual method that allows us to obtain weak formulations (known as integral formulations) associated with partial differential equations (known as strong formulations).

Chapter 4

This chapter presents the matrix formulation of the finite element method, which consists of discretizing the integral formulation from Chapter 3, using the approximations of unknown functions from Chapters 1 and 2. We introduce notions of elementary matrices and vectors, assembly and global matrices and vectors.

Chapter 5

This chapter describes the numerical methods needed to construct and solve the systems of algebraic equations formed in Chapter 4: numerical methods of integration, methods for the solution of linear and nonlinear algebraic systems domain, methods for integrating first- and second-order propagation systems in time domain and methods for calculating the eigenvalues and vectors.

Chapter 6

This chapter provides a brief overview of the finite difference and finite volume methods as well as the computing techniques that are characteristic of the finite element method using a simple program written in Matlab©.

Figure 0.1 shows the logical sequence of these chapters. Note that Chapters 1, 3 and 4 are devoted to the fundamental concepts underlying the finite element method, while Chapters 2 and 5 are intended as reference chapters, and finally Chapter 6 presents a simple program for illustrative purposes.

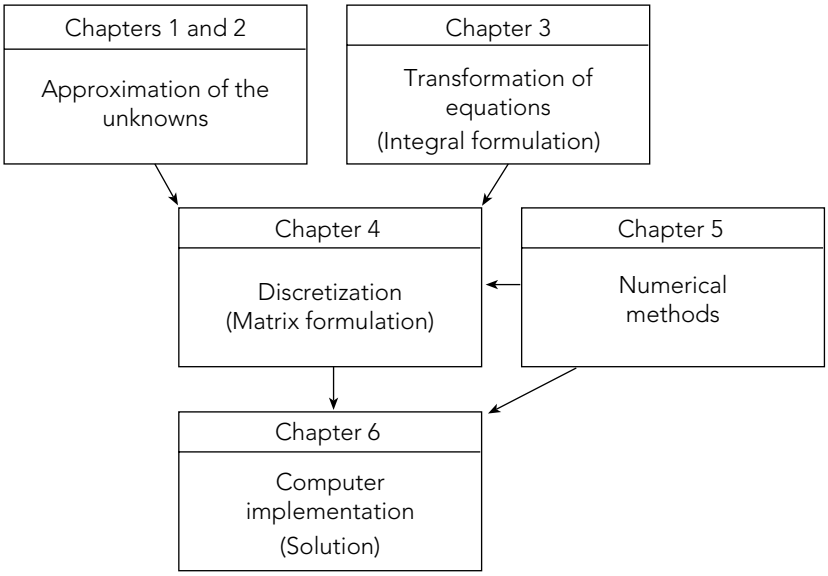


Figure 0.1. Logical flow of the chapters

0.3 Numerical modeling approach

0.3.1 GENERAL ASPECTS

This section gives a brief introduction to the different concepts to be covered in the following chapters.

Numerical modeling is used to simulate the behavior of physical systems using computers. This involves:

— description, in engineering terms, of the physical system in question and the problem under study (**physical model**);

— translation of the engineering problem into a mathematical form (**mathematical model**);

— construction of a **numerical model** (or algebraic model) that can be solved using a computer, and which uses discretization methods such as the finite element method;

— development of a computer code to simulate the behavior of the physical system (**computer model**).

A variety of errors may be introduced into different models or during the passage from one model to another. Three main types of errors are encountered:

— Errors in the choice of the mathematical model, representing the difference between the exact solution to the mathematical model and the real behavior of the physical system.

— Discretization errors, representing the difference between the exact solution to the mathematical model and the exact solution to the numerical model.

— Computer-based errors due to the limited precision of the calculations carried out by the computer and, potentially, programming errors.

Modeling specialists should be able to master these errors so that the solution provided by the software is reasonably close to the real behavior of the physical system under study (*a priori* unknown). In practice, it is often necessary to carry out the steps described above more than once until a satisfactory solution is produced.

0.3.2 PHYSICAL MODEL

The description of a physical system includes:

— a representation of its geometry;
— the selection of unknown variables for which we wish to evaluate spatio-temporal variations;

— the physical laws governing the system's behavior;

— values for the physical properties that are assumed to be known;

— applied forces, boundary conditions and, where applicable, initial conditions for transient problems.

EXAMPLE 0.1. Thermal equilibrium of a truss (physical model)

— *Geometry: rectilinear truss of length L and rectangular section A oriented in the direction x (Figure 0.2).*

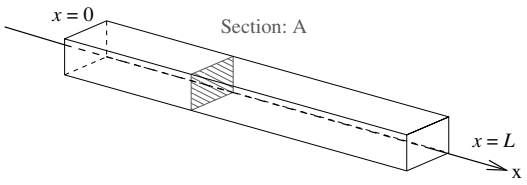


Figure 0.2. Rectilinear truss of constant section

— *Unknown variables:*

- *the temperature (in degrees Celsius or Kelvin),* $T(x)$*;*
- *the thermal flux component as a function of x (W/m²),* $q(x)$*;*

The problem represents steady state flow; variables are thus independent of time.

— *Physical laws:*

- *conservation of thermal flow as a function of x;*
- *Fourier's law of thermal behavior relating the temperature gradient to the flow.*

— *Physical properties: thermal conductivity, k (W/°C-m).*

— *Thermal load from the Joule effect (electrical current): f (W/m³).*

— *Boundary conditions:*

- *Imposed temperature:* $T(0) = T_0$.
- *Imposed flux:* $q(L) = q_L$, W/m^2.

Objectives

Obtain $T(x)$ and $q(x)$ that verify the physical laws and boundary conditions. One possible application would be to estimate heat loss through the wall of a dwelling for which we wish to improve the insulation, i.e. limit the thermal flow.

0.3.3 MATHEMATICAL MODEL

This model is obtained by expressing the laws of conservation and constitutive laws in the form of partial differential equations. As this problem is to be solved using the finite element method, it will also be necessary to give an integral formulation (or weak formulation).

*EXAMPLE 0.2. **Application to the thermal equilibrium of a truss (mathematical model)***

— *Law of conservation of thermal flow written as a function of x for Example 0.1:*

$$\frac{d(qA)}{dx} - f_0 A = 0, \quad f_0 > 0: \text{ source of volumetric heat}$$

— *Fourier's constitutive law:* $q(x) = -k\dfrac{dT(x)}{dx}$.

— *Boundary conditions:*

$$T(x=0) = T_0, \qquad : \text{Dirichlet}$$

$$q(x=L) = -k\left.\frac{dT}{dx}\right|_{x=L} = q_L > 0 \quad (\text{loss}) : \text{Neumann}$$

These relations may also be written in the form (for a constant section A):

$$\frac{d}{dx}\left(k\frac{dT(x)}{dx}\right) + f_0 = 0,$$

The exact solution to the mathematical model in the present case (where k is constant) is:

$$T(x) = T_0 - \frac{q_L}{k}x + \frac{f_0}{k}\left(Lx - \frac{x^2}{2}\right).$$

The integral form obtained using the weighted residual method is written as:

$$W = \int_0^L \frac{d\delta T}{dx} k \frac{dT}{dx} dx + W_{Neu} - \int_0^L \delta T . f_0 dx = 0,$$

with $W_{Neu} = \delta T(L).q_L$ *and* $\delta T(x=0) = 0.$

where $\delta T(x)$ *is any test function.*

The solution to the problem is the function T(x), such that W = 0 for all test functions.

0.3.4 NUMERICAL MODEL

The numerical model associated with the mathematical model is obtained using a discretization method, such as:

— the finite difference method, or

— the finite element method.

In this case, we will illustrate the numerical model using the finite difference method.

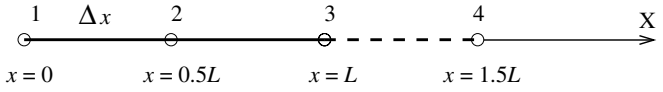
*EXAMPLE 0.3. **Application to the thermal equilibrium of a truss (numerical model based on the finite difference method)***

For cases where "k" is constant, the differential equation governing the thermal equilibrium of the truss is written as:

$$k\frac{d^2T(x)}{dx^2} + f_0 = 0,$$

$$T(x=0) = 0 \quad \text{and} \quad k\frac{dT}{dx}\bigg|_L = -q_L.$$

Let us take a set of equidistant discretization points (known as nodes) across the domain. This may be illustrated using three equidistant nodes.



This set of nodes is known as a mesh. A fourth, "fictional" node has been added in order to give the same level of spatial precision for the boundary condition at $x = L$.

The equilibrium relationship is applied at each node, "i":

$$k\frac{d^2T(x)}{dx^2}\bigg|_i + f_0 = 0, \quad i = 1, 2, 3.$$

Let us associate an unknown variable with each node in the mesh, so that:

$$T(x_1 = 0) = T_1, \quad T(x_2 = \Delta x) = T_2,$$
$$T(x_3 = L) = T_3, \; T(x_4 = L + \Delta x) = T_4,$$

where $\Delta x = L/2$ is the distance between two successive nodes.

The finite difference method consists of rewriting the derivatives in discrete form, so that:

$$\left.\frac{d^2T}{dx^2}\right|_x = \left.\frac{d^2T}{dx^2}\right|_i \approx \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2},$$
$$\left.\frac{dT}{dx}\right|_x = \left.\frac{dT}{dx}\right|_i \approx \frac{T_{i+1} - T_{i-1}}{2\Delta x}.$$

We thus obtain the discrete form of the thermal equilibrium equation at node "i":

$$k\frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2} + f_0 = 0, \quad i = 2,...,3.$$

Its application to nodes 2 and 3, associated with the boundary condition on node 1, translates as:

$$T_1 = T_0,$$
$$T_1 - 2T_2 + T_3 + \frac{\Delta x^2 f_0}{k} = 0,$$
$$T_2 - 2T_3 + T_4 + \frac{\Delta x^2 f_0}{k} = 0.$$

The boundary condition for x = L gives

$$\frac{T_4 - T_2}{2\Delta x} = \frac{-q_L}{k} \quad \Rightarrow \quad T_4 = T_2 - \frac{2\Delta x.q_L}{k}.$$

Organizing these relations in a matrix form leads to

$$\begin{bmatrix} 1 & 0 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} T_0 \\ f_0\Delta x^2 / k \\ 0.5 f_0\Delta x^2 / k - q_L\Delta x / k \end{Bmatrix},$$

which gives

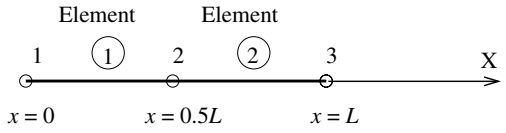
$$\begin{Bmatrix} T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} T_0 + 1.5 f_0\Delta x^2 / k - q_L\Delta x / k \\ T_0 + 2 f_0\Delta x^2 / k - 2q_L\Delta x / k \end{Bmatrix}.$$

Remark

In this case (where f_0 is constant), we observe that the solution to the numerical model coincides with that of the mathematical model at the nodes.

EXAMPLE 0.4. Approach based on the finite element method

The finite element method consists of constructing a discrete representation of the integral form W of Example 0.2. To do this, we first select a set of two elements as illustrated below.



The integral form is written as:

$$W = \sum_{e=1}^{2} W^{e} + W_{Neu} = 0,$$

where $W^{e} = \int_{x_i}^{x_{i+1}} \frac{d\delta T(x)}{dx} k \frac{dT(x)}{dx} dx - \int_{x_i}^{x_{i+1}} \delta T(x).\, f_0 dx$ *and* $W_{Neu} = \delta T(L).q_L.$

For each element, we choose a linear approximation of the solution function T(x) and the test function $\delta T(x)$ J with $\delta T(x=0) = 0.$

For element 1: $L^e = x_2 - x_1 = \frac{L}{2}.$

$$T(x) = \left(\frac{x_2 - x}{L^e}\right) T_1 + \left(\frac{x - x_1}{L^e}\right) T_2, \quad x_1 = 0, \quad x_2 = L/2,$$

$$\delta T(x) = \left(\frac{x_2 - x}{L^e}\right) \delta T_1 + \left(\frac{x - x_1}{L^e}\right) \delta T_2.$$

where $T_1 = T_0$ *and* $\delta T_1 = 0.$

The elementary integral form associated with element 1 is then written as:

$$W^{1} = < \delta T_1 \; \delta T_2 > \left(\frac{k}{L^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \end{Bmatrix} - f_0 \frac{L^e}{2} \begin{Bmatrix} 1 \\ 1 \end{Bmatrix} \right).$$

For element 2: $L^e = x_3 - x_2 = \frac{L}{2}$.

The approach taken is equivalent to that used for element 1. The elementary integral form is written as:

$$W^2 = < \delta T_2 \, \delta T_3 > \left(\frac{k}{L^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} T_2 \\ T_3 \end{Bmatrix} - f_0 \frac{L^e}{2} \begin{Bmatrix} 1 \\ 1 \end{Bmatrix} \right).$$

The flow term is expressed as $W_{Neu} = \delta T_3 . q_L$.

After assembly, the integral form W is written as:

$$W = < \delta T_1 \, \delta T_2 \, \delta T_3 > \left(\frac{2k}{L} \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} - f_0 \frac{L}{4} \begin{Bmatrix} 1 \\ 2 \\ 1 \end{Bmatrix} + \begin{Bmatrix} 0 \\ 0 \\ q_L \end{Bmatrix} \right) = 0.$$

Introducing the boundary condition at node 1, we obtain the following system:

$$\frac{2k}{L} \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} T_2 \\ T_3 \end{Bmatrix} = f_0 \frac{L}{4} \begin{Bmatrix} 2 \\ 1 \end{Bmatrix} - \begin{Bmatrix} -2kT_0 / L \\ q_L \end{Bmatrix},$$

leading to $\begin{Bmatrix} T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} T_0 + 1.5 f_0 \Delta x^2 / k - q_L \Delta x / k \\ T_0 + 2 f_0 \Delta x^2 / k - 2 q_L \Delta x / k \end{Bmatrix}.$

Remark

In this particular case, the finite difference and finite element methods provide exactly identical solutions at the nodes.

0.3.5 COMPUTER MODEL

The two programs given in Figures 0.3 and 0.4 are written in the Matlab© programming language and cover Examples 0.3 and 0.4, respectively.

```
%----- initialization
clear all

%----- geometry
L=1;                        % length (m)
nnt=20;                     % number of nodes
dx=L/(nnt-1):               % discretization dx

%----- properties
kd=2;                       % thermal conductivity
f0=50;                      % heat production per unit of length

%----- boundary conditions
T0=30;                      % Dirichlet at node 1
qL=10;                      % Neumann at node nnt

%----- construction of system of equations
vkg=zeros(nnt,nnt); % initialization of the vkg global matrix
vfg=zeros(nnt,1); % initialization of the vfg global vector
%----- node loop
if(nnt>2)
    for i=2:nnt-1
         vfg(i)=f0*dx^2/kd;
        vkg(i,[i-1, i, i+1])=[-1, 2, -1];
    end
end
%----- Dirichlet boundary condition (x=0)
vkg(1,1)=1; vfg(1)=T0;

%----- Neumann boundary condition (x=L)
vkg(nnt,[nnt-1 nnt])=[-1 1]; vfg(nnt)=0.5*f0*dx^2/kd-qL*dx/kd;
%----- solution
vsol=vkg\vfg;
%----- display numerical solution
plot([0:nnt-1]*dx,vsol)
```

Figure 0.3. 1D program using the finite difference method (Example 0.3)

```
%----- initialization
clear all
%----- geometry
L=1;                        % length (m)
nnt=20;                     % number of nodes
Le=L/(nnt-1):               % discretization dx=Le
%----- properties
kd=2;                       % thermal conductivity
f0=50;                      % heat production per unit of length
%----- boundary conditions
T0=30;                      % Dirichlet at node 1
qL=10;                      % Neumann at node nnt
%----- construction of system of equations
vkg=zeros(nnt,nnt); % initialization of vkg
vfg=zeros(nnt,1); % initialization of vfg
c=kd/Le;
%----- elementary matrix and vector
vke=[c, -c; -c c];
vfe=f0*Le/2*[1; 1]
%----- element loop
for ie=1:nelt
    vfg([ie ie+1])= vfg([ie ie+1])+vfe;
    vkg([ie ie+1], [ie ie+1])= vkg([ie ie+1], [ie ie+1])+vke;
end
%----- Dirichlet boundary condition (x=0)
vkg(1,:)=zeros(1,nnt); vkg(1, 1)=1; vfg(1)=T0
%----- Neumann boundary condition (x=L)
vkg(nnt)= vfg(nnt –qL;
%----- solution
vsol=vkg\vfg;
%----- display numerical solution and exact solution
plot([0:nnt-1]*Le,vsol)
hold on
x=0:L/100:L;
solexact=-0.5*f0/kd*x.^2+(f0*L-qL)/kd*x;
plot(x,solexact)
```

Figure 0.4. 1D program using the finite element method (Example 0.4)

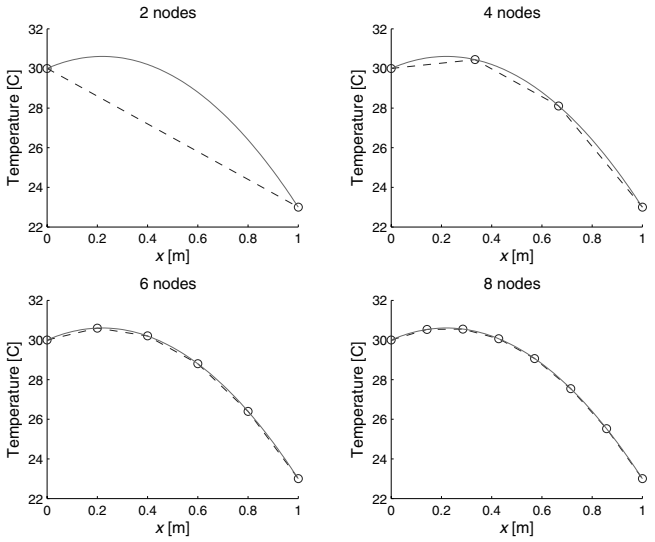


Figure 0.5. Exact solutions and solutions obtained using the finite element method

Figure 0.5 shows the results of the program based on the finite element method for different numbers of nodes. Each illustration shows the exact solution to the problem (continuous curve) and the numerical solution (dotted line).

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