

Four-Node Tetrahedral Element

The four-node tetrahedral element is the analogue of the 2D triangular element in 3D space.

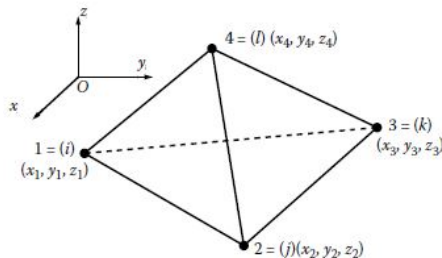


Figure: Four-node tetrahedral element in the physical Cartesian coordinate system Oxyz.

For the four-node tetrahedral element Ω_e , four shape functions ϕ_j ($j = 1, 2, 3, 4$) in Cartesian coordinate system $Oxyz$ are in the form of

$$\phi_j = \frac{1}{6V_e} (a_j + b_j x + c_j y + d_j z), \quad (1)$$

where

$$\begin{aligned} a_j &= \det \begin{bmatrix} x_k & y_k & z_k \\ x_\ell & y_\ell & z_\ell \\ x_m & y_m & z_m \end{bmatrix}, & b_j &= \det \begin{bmatrix} 1 & y_k & z_k \\ 1 & y_\ell & z_\ell \\ 1 & y_m & z_m \end{bmatrix}, \\ c_j &= \det \begin{bmatrix} y_k & 1 & z_k \\ y_\ell & 1 & z_\ell \\ y_m & 1 & z_m \end{bmatrix}, & d_j &= \det \begin{bmatrix} y_k & z_k & 1 \\ y_\ell & z_\ell & 1 \\ y_m & z_m & 1 \end{bmatrix}, \end{aligned} \quad (2)$$

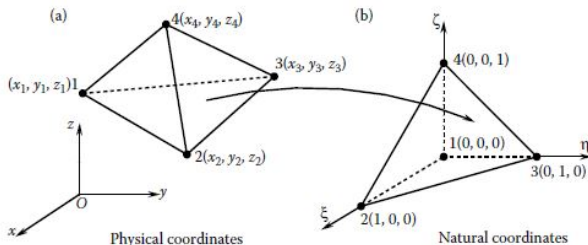
in which subscript j varies from 1 to 4, and k , ℓ , and m are determined by cyclic permutation in the order of j , k , ℓ , and m . For example, if $j = 1$, then $k = 2$, $\ell = 3$, and $m = 4$; if $j = 2$, then $k = 3$, $\ell = 4$, and $m = 1$.

The volume of tetrahedron V_e of the tetrahedral element Ω_e is computed by

$$V_e = \frac{1}{6} \det \begin{bmatrix} 1 & x_j & y_j & z_j \\ 1 & x_k & y_k & z_k \\ 1 & x_\ell & y_\ell & z_\ell \\ 1 & x_m & y_m & z_m \end{bmatrix} \quad (3)$$

Element Transformation

An arbitrary four-node tetrahedral element in physical coordinates (a) is mapped to an isosceles right tetrahedral element in natural coordinates (b).



The shape functions $\psi_j(\xi, \eta, \zeta)$ in the natural coordinate system are defined by

$$\psi_1 = 1 - \xi - \eta - \zeta, \quad \psi_2 = \xi, \quad \psi_3 = \eta, \quad \psi_4 = \zeta. \quad (4)$$

The integral term $\int_{\Omega_e} g(x, y, z) d\Omega$ is computed by

$$\begin{aligned}\int_{\Omega_e} g(x, y, z) d\Omega &= \int_0^1 \int_0^{1-\xi} \int_0^{1-\eta-\xi} \left(\sum_i^4 g(x_i, y_i, z_i) \psi_i \right) |J| d\zeta d\eta d\xi \\ &= \int_0^1 \int_0^{1-\xi} \int_0^{1-\eta-\xi} f(\xi, \eta) d\zeta d\eta d\xi\end{aligned}\tag{5}$$

where

$$f(\xi, \eta) = \sum_i^4 g(x_i, y_i, z_i) \psi_i |J|.$$

Eight-Node Hexahedral Element

The eight-node hexahedral element is the analogue of the 2D linear rectangular element in 3D space.

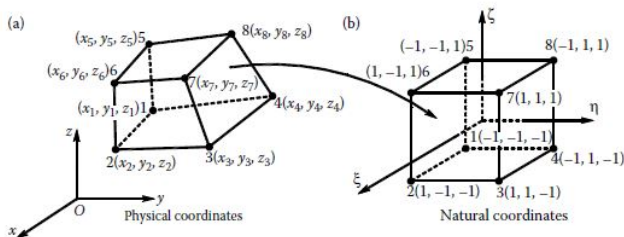


Figure: Coordinate mapping between physical coordinates and natural coordinates of the eight-node hexahedral element: (a) an arbitrary hexahedral element in physical coordinates; (b) a cubic element in natural coordinates.

The shape functions $\psi_j(\xi, \eta, \zeta)$ in the natural coordinate system are defined by

$$\begin{aligned}\psi_1 &= \frac{1}{8}(1 - \xi)(1 - \eta)(1 - \zeta), & \psi_2 &= \frac{1}{8}(1 + \xi)(1 - \eta)(1 - \zeta), \\ \psi_3 &= \frac{1}{8}(1 + \xi)(1 + \eta)(1 - \zeta), & \psi_4 &= \frac{1}{8}(1 - \xi)(1 + \eta)(1 - \zeta), \\ \psi_5 &= \frac{1}{8}(1 - \xi)(1 - \eta)(1 + \zeta), & \psi_6 &= \frac{1}{8}(1 + \xi)(1 - \eta)(1 + \zeta), \\ \psi_7 &= \frac{1}{8}(1 + \xi)(1 + \eta)(1 + \zeta), & \psi_8 &= \frac{1}{8}(1 - \xi)(1 + \eta)(1 + \zeta).\end{aligned}\tag{6}$$

For cubic element, the integral term $\int_{\Omega_e} g(x, y, z) d\Omega$ is computed by

$$\begin{aligned}\int_{\Omega_e} g(x, y, z) d\Omega &= \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 \left(\sum_i^8 g(x_i, y_i, z_i) \psi_i \right) |J| d\zeta d\eta d\xi \\ &= \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 f(\xi, \eta, \zeta) d\zeta d\eta d\xi\end{aligned}\quad (7)$$

where

$$f(\xi, \eta, \zeta) = \sum_i^4 g(x_i, y_i, z_i) \psi_i |J|.$$

The physical coordinates (x, y, z) are expressed explicitly in natural coordinates (ξ, η, ζ) as

$$x = \sum_{j=1}^8 \psi_j x_j, \quad y = \sum_{j=1}^8 \psi_j y_j, \quad z = \sum_{j=1}^8 \psi_j z_j \quad (8)$$

Relations between dx , dy , dz with $d\xi$, $d\eta$ and $d\zeta$

Suppose $x(\xi, \eta, \zeta)$, $y(\xi, \eta, \zeta)$ and $z(\xi, \eta, \zeta)$ are continuously differentiable, then

$$dx = \frac{\partial x}{\partial \xi} d\xi + \frac{\partial x}{\partial \eta} d\eta + \frac{\partial x}{\partial \zeta} d\zeta, \quad dy = \frac{\partial y}{\partial \xi} d\xi + \frac{\partial y}{\partial \eta} d\eta + \frac{\partial y}{\partial \zeta} d\zeta$$

$$dz = \frac{\partial z}{\partial \xi} d\xi + \frac{\partial z}{\partial \eta} d\eta + \frac{\partial z}{\partial \zeta} d\zeta$$

$$\text{or} \quad \begin{bmatrix} dx \\ dy \\ dz \end{bmatrix} = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} & \frac{\partial x}{\partial \zeta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} & \frac{\partial y}{\partial \zeta} \\ \frac{\partial z}{\partial \xi} & \frac{\partial z}{\partial \eta} & \frac{\partial z}{\partial \zeta} \end{bmatrix} \begin{bmatrix} d\xi \\ d\eta \\ d\zeta \end{bmatrix} = J \begin{bmatrix} d\xi \\ d\eta \\ d\zeta \end{bmatrix}, \quad (9)$$

where J = Jacobian matrix of the transformation.

Properties of Coordinate Transformation

If at point (ξ, η) we have $|J| = \det(J) \neq 0$
then an inverse map $T_e^{-1}(x, y, z \rightarrow \xi, \eta, \zeta)$ exists at this point and thus

$$\begin{bmatrix} d\xi \\ d\eta \\ d\zeta \end{bmatrix} = J^{-1} \begin{bmatrix} dx \\ dy \\ dz \end{bmatrix} \quad (10)$$

and

$$T_e^{-1} : \begin{aligned} \xi &= \xi(x, y, z) \\ \eta &= \eta(x, y, z) \\ \zeta &= \zeta(x, y, z) \end{aligned} \quad (11)$$

defines a map $(x, y, z) \rightarrow (\xi, \eta, \zeta)$.

Element Calculation

As in (9), we have

$$\begin{bmatrix} d\xi \\ d\eta \\ d\zeta \end{bmatrix} = \begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} & \frac{\partial \xi}{\partial z} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} & \frac{\partial \eta}{\partial z} \\ \frac{\partial \zeta}{\partial x} & \frac{\partial \zeta}{\partial y} & \frac{\partial \zeta}{\partial z} \end{bmatrix} \begin{bmatrix} dx \\ dy \\ dz \end{bmatrix}. \quad (12)$$

Hence, by equating terms in (12) and (10), we can determine coefficients of the Jacobian matrix J . By chain rule, we have

$$\begin{aligned} \frac{\partial \psi_j}{\partial \xi} &= \frac{\partial \psi_j}{\partial x} \frac{\partial x}{\partial \xi} + \frac{\partial \psi_j}{\partial y} \frac{\partial y}{\partial \xi} + \frac{\partial \psi_j}{\partial z} \frac{\partial z}{\partial \xi}, \\ \frac{\partial \psi_j}{\partial \eta} &= \frac{\partial \psi_j}{\partial x} \frac{\partial x}{\partial \eta} + \frac{\partial \psi_j}{\partial y} \frac{\partial y}{\partial \eta} + \frac{\partial \psi_j}{\partial z} \frac{\partial z}{\partial \eta}, \\ \frac{\partial \psi_j}{\partial \zeta} &= \frac{\partial \psi_j}{\partial x} \frac{\partial x}{\partial \zeta} + \frac{\partial \psi_j}{\partial y} \frac{\partial y}{\partial \zeta} + \frac{\partial \psi_j}{\partial z} \frac{\partial z}{\partial \zeta} \end{aligned} \quad (13)$$

We can express eqn (10) in matrix form of

$$\begin{bmatrix} \partial\psi/\partial\xi \\ \partial\psi/\partial\eta \\ \partial\psi/\partial\zeta \end{bmatrix} = \begin{bmatrix} \partial x/\partial\xi & \partial y/\partial\xi & \partial z/\partial\xi \\ \partial x/\partial\eta & \partial y/\partial\eta & \partial z/\partial\eta \\ \partial x/\partial\zeta & \partial y/\partial\zeta & \partial z/\partial\zeta \end{bmatrix} \begin{bmatrix} \partial\psi/\partial x \\ \partial\psi/\partial y \\ \partial\psi/\partial z \end{bmatrix} \quad (14)$$

or

$$\begin{bmatrix} \partial\psi/\partial\xi \\ \partial\psi/\partial\eta \\ \partial\psi/\partial\zeta \end{bmatrix} = J^T \begin{bmatrix} \partial\psi/\partial x \\ \partial\psi/\partial y \\ \partial\psi/\partial z \end{bmatrix}. \quad (15)$$

We then have

$$\begin{bmatrix} \partial\psi/\partial x \\ \partial\psi/\partial y \\ \partial\psi/\partial z \end{bmatrix} = (J^T)^{-1} \begin{bmatrix} \partial\psi/\partial\xi \\ \partial\psi/\partial\eta \\ \partial\psi/\partial\zeta \end{bmatrix} \quad (16)$$

FE Applications: Stokes Problem and Incompressible Flows

The steady-state motion of an incompressible Newtonian fluid with viscosity μ enclosed in the domain $\Omega \in \mathcal{R}^3$ and acted upon by the volume load f is governed by

$$\text{Stokes equations:} \quad \mu \Delta u_i - p_{,i} + f_i = 0 \quad \text{in } \Omega \quad (i = 1, 2, 3)$$

$$\text{Continuity equation:} \quad u_{i,i} = 0 \quad \text{in } \Omega$$

$$\text{Boundary condition:} \quad u_i = 0 \quad \text{on } \partial\Omega \text{ (fixed boundary)} \quad (17)$$

where we have used the index notation with repeated lateral index representing summation over the index range and $()_{,i}$ representing differentiation with respect to x_i .

Variational Statement

Let $v \in V = \{v \in [H_0^1(\Omega)]^3 \mid \operatorname{div} v = 0 \text{ on } \Omega\}$ be a test function. To derive the finite element equations, we set

$$\int_{\Omega} (\mu \Delta u_i - p_{,i} + f_i) v_i \, d\Omega = 0. \quad (18)$$

The above integral equation can be simplified by noting that

$$(i) \quad \nabla \cdot (v_i \nabla u_i) = \nabla u_i \cdot \nabla v_i + v_i \nabla \cdot \nabla u_i \quad (\nabla \cdot \nabla = \Delta^2)$$

$$\Rightarrow v_i \Delta u_i = \nabla \cdot (v_i \nabla u_i) - \nabla u_i \cdot \nabla v_i$$

Therefore,

$$\int_{\Omega} v_i \Delta u_i \, d\Omega = \int_{\Omega} \nabla \cdot (v_i \nabla u_i) \, d\Omega - \int_{\Omega} \nabla u_i \cdot \nabla v_i \, d\Omega$$

$$= \int_{\partial\Omega} v_i \nabla u_i \cdot \mathbf{n} \, ds - \int_{\Omega} \nabla u_i \cdot \nabla v_i \, d\Omega$$

$$= 0 - \int_{\Omega} \nabla u_i \cdot \nabla v_i \, d\Omega.$$

$$(ii) \quad p_{,i} v_i = (p v_i)_{,i} - p v_{i,i} = (p v_i)_{,i}$$

Therefore,

$$\int_{\Omega} p_{,i} v_i \, d\Omega = \int_{\Omega} (p v_i)_{,i} \, d\Omega = \int_{\partial\Omega} p v_i n_i \, ds = 0.$$

Hence 18 becomes

$$\mu \int_{\Omega} \nabla u_i \cdot \nabla v_i \, d\Omega = \int_{\Omega} f_i v_i \, d\Omega. \quad (19)$$

Thus, the variational statement for the problem is:

Find $u \in V$ such that

$$a(u, v) = L(v) \quad \forall v \in V \quad (20)$$

where $a(u, v) = \mu \int_{\Omega} \nabla u_i \cdot \nabla v_i \, d\Omega$

$$L(v) = \int_{\Omega} f_i v_i \, d\Omega$$

$$V = \{v \in [H_0^1(\Omega)]^3 \mid \operatorname{div} v = 0 \text{ in } \Omega\}.$$

Finite Element Formulation

We need to construct a finite-dimensional subspace V_n of V . This is not so easy as we have to satisfy the condition $\operatorname{div} v = 0$. For simplicity, consider 2-D cases in which

$$V = \{v = (v_x, v_y) \in [H_0^1(\Omega)]^2 \mid \operatorname{div} v = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} = 0 \text{ in } \Omega\}.$$

From calculus, it follows that if Ω does not contain any holes, then $\operatorname{div} v = 0$ in Ω iff $v = \operatorname{rot} \varphi \equiv \left(\frac{\partial \varphi}{\partial y} - \frac{\partial \varphi}{\partial x} \right)$.

Thus,

$$v \in V \iff v = \operatorname{rot} \varphi, \quad \varphi \in H_0^2(\Omega)$$

where φ is called stream function connected with the velocity field v . Now, let W_h be a finite-dimension subspace of $H_0^2(\Omega)$ and define

$$V_h = \{v \mid v = \operatorname{rot} \varphi, \quad \varphi \in W_h\}.$$

Flow of Incompressible Fluids

In this section, we present the finite element method for 2-D flows of incompressible Newtonian fluids. The governing equations for the problem is

$$\rho \left(\frac{\partial u_i}{\partial t} + u_j u_{i,j} \right) = -p_{,i} + [\mu(u_{i,j} + u_{j,i})]_{,j} \quad \text{in } \Omega \times I$$

$$u_{i,i} = 0 \quad \text{in } \Omega \times I$$

$$B.C. \quad u_i = \bar{u}_i \quad \text{on } \Gamma_u \quad (21)$$

$$t_i = \sigma_{ij} n_j = \bar{t}_i \quad \text{on } \Gamma_t$$

$$\text{where } \sigma_{ij} = -p\delta_{ij} + \mu(u_{i,j} + u_{j,i}) \quad \text{in } \Omega$$

$$I.C. \quad u_i(\mathbf{x}, 0) = u_i^0(\mathbf{x}) \quad \text{in } \Omega$$

$$\text{where } I \in [0, T].$$

Variational Statements

Let $r_i(\mathbf{x}, t) = \rho \left(\frac{\partial u_i}{\partial t} + u_j u_{i,j} \right) + p_{,i} - [\mu(u_{i,j} + u_{j,i})]_{,j}$.

The method of weighted residuals seeks for $(u, p) \in V \times Q$ such that for every $t \in I$

$$\begin{aligned}(r_i, v_i) &= 0 \quad \forall v_i \in V \quad \text{and} \quad v_i = 0 \text{ on } \Gamma_u \\(u_{i,j}, q) &= 0 \quad \forall q \in Q \\u(\mathbf{x}, 0) &= u^0 \quad \text{in } \Omega \\u_i &= \bar{u}_i \quad \text{on } \Gamma_u\end{aligned}\tag{22}$$

where V and Q are velocity and pressure spaces and (\cdot, \cdot) is the inner product defined by $(\mathbf{a}, \mathbf{b}) = \int_{\Omega} \mathbf{a} \cdot \mathbf{b} \, d\Omega$.

The detailed manipulations involving the integrals defined above are presented as follows. First, consider $(r_i, v_i) = 0$

Let $\frac{Du_i}{Dt} = \frac{\partial u_i}{\partial t} + u_j u_{i,j}$. Then we have from (22)

$$\begin{aligned} \int_{\Omega} \rho \frac{Du_i}{Dt} v_i d\Omega &+ \int_{\Omega} [(pv_i)_{,i} - (pv_{i,i})] d\Omega \\ &- \int_{\Omega} \{ [\mu(u_{i,j} + u_{j,i})v_i]_{,j} \\ &- \mu(u_{i,j} + u_{j,i})v_{i,j} \} d\Omega = 0 \end{aligned} \quad (23)$$

$$\begin{aligned} \int_{\Omega} \rho \frac{Du_i}{Dt} v_i d\Omega &+ \int_{\Omega} (-pv_{i,i} + \mu(u_{i,j} + u_{j,i})v_{i,j}) d\Omega \\ &+ \int_{\partial\Omega} [pv_j n_j - \mu(u_{i,j} + u_{j,i})v_i n_j] ds = 0 \end{aligned}$$

As

$$\begin{aligned} -pv_j n_j + \mu(u_{i,j} + u_{j,i})v_i n_j &= [-p\delta_{ij}v_i + \mu(u_{i,j} + u_{j,i})v_i]n_j \\ &= \sigma_{ij}n_j v_i = t_i v_i, \end{aligned}$$

we have from (23)

$$\int_{\Omega} \rho \frac{Du_i}{Dt} v_i d\Omega + \int_{\Omega} [-pv_{i,i} + \mu(u_{i,j} + u_{j,i})v_{i,j}]d\Omega = \int_{\partial\Omega} \bar{t}_i v_i ds$$

As $\partial\Omega = \Gamma_u \cup \Gamma_t$ and u is specified on Γ_u , we choose v_i such that $v_i = 0$ on Γ_u .

Therefore, the variational statement of the problem is:

Find $(u, p) \in V \times Q$ such that for every $t \in I$,

$$\left(\rho \frac{Du_i}{Dt}, v_i \right) - (p, v_{i,i} + (\mu[u_{i,j} + u_{j,i}], v_{i,j})) = b(\bar{t}_i, v_i) \quad \forall v_i \in V_0$$

$$\begin{aligned} (u_{i,i}, q) &= 0 & \forall q \in Q \\ u(\mathbf{x}, 0) &= u^0 & \text{in } \Omega \\ u_i &= \bar{u}_i & \text{on } \Gamma_u \end{aligned} \quad (24)$$

where $V = \{\mathbf{v} | \mathbf{v} \in [H^1(\Omega)]^2\}$ $V^0 = \{\mathbf{v} | \mathbf{v} \in V \text{ and } \mathbf{v} = 0 \text{ on } \Gamma_u\}$

$$Q = \{v | v \in H^1(\Omega)\}.$$

Finite Element Formulation

Let $V_h \subset V$ be a N-D subspace of V with basis functions $\{\phi_1, \phi_2, \dots, \phi_N\}$.
Approximating v_i and q in (24) by

$$v_{ih} = \sum_{k=1}^N \phi_k v_{ik} \quad \text{and} \quad q = \sum_{p=1}^M \varphi_p q_p,$$

we have

$$\sum_{k=1}^N \{(\rho \frac{Du_i}{Dt}, \phi_k) + (\mu[u_{i,j} + u_{j,i}], \phi_{k,j}) - (p, \phi_{k,i}) - b(\bar{t}_i, \phi_k)\} v_{ik} = 0$$

$$\sum_{p=1}^M (u_{i,i}, \varphi_p) q_p = 0$$

$$\Rightarrow \begin{cases} (\rho \frac{\partial u_i}{\partial t}, \phi_k) + (\rho u_j \frac{\partial u_i}{\partial x_j}, \phi_k) + (\mu[u_{i,j} + u_{j,i}], \phi_{k,j}) - (p, \phi_{k,i}) = b(\bar{t}_i, \phi_k) \\ (u_{i,i}, \varphi_p) = 0. \end{cases}$$

Approximating u_i and p respectively by

$$u_{ih} = \sum_1^N \phi_\ell u_{i\ell}, \quad p_h = \sum_1^M \psi_p p_p,$$

we have from (25) that

$$\begin{aligned} \sum_{\ell=1}^N \{ (\rho \phi_\ell, \phi_k) \dot{u}_{i\ell} + (\rho u_j \phi_{\ell,j}, \phi_k) u_{i\ell} &+ (\mu \phi_{\ell,j}, \phi_{k,j}) u_{i\ell} + (\mu \phi_{\ell,i}, \phi_{k,j}) u_{j\ell} \} \\ &- \sum_{p=1}^M (\psi_p, \phi_{k,i}) p_p = b(\bar{t}_i, \phi_k) \end{aligned}$$

$$\sum_{k=1}^N (\phi_{k,i}, \psi_p) u_{ik} = 0$$

We can express in matrix form by

$$M\dot{U}_i + AU_i - CP = F$$

$$-C_1^T U_1 - C_2^T U_2 = 0$$

or

$$\begin{bmatrix} M & 0 & 0 \\ 0 & M & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \dot{U}_1 \\ \dot{U}_2 \\ \dot{P} \end{bmatrix} + \begin{bmatrix} 2K_{11} + K_{22} + D & K_{12} & -C_1 \\ K_{21} & K_{11} + 2K_{22} + D & -C_2 \\ -C_1^T & -C_2^T & 0 \end{bmatrix} \begin{bmatrix} U_1 \\ U_2 \\ P \end{bmatrix} = \begin{bmatrix} F_1 \\ F_2 \\ 0 \end{bmatrix}, \quad (26)$$

where $M = (m_{kl})$ with $m_{kl} = (\rho\phi_k, \phi_\ell)$ ($k, \ell = 1 : N$)

$K_{ij} = (K_{ij\,kl})$ with $K_{ij\,kl} = (\mu \frac{\partial \phi_k}{\partial x_i}, \frac{\partial \phi_\ell}{\partial x_j})$ ($k, \ell = 1 : N$)
($i, j = 1, 2$)

$D = (D_{kl})$ with $D_{kl} = (\rho u_j \frac{\partial \phi_\ell}{\partial x_j}, \phi_k)$

Time Integration

Two different kinds of integration schemes, implicit and explicit, can be utilized to solve the system (26).

eg. Backward Euler: $\dot{M} \frac{U_{n+1} - U_n}{\Delta t} + A(U_{n+1})U_{n+1} = F_{n+1}$
-- implicit

Forward Euler: $M \frac{U_{n+1} - U_n}{\Delta t} + A(U_n)U_n = F_n$
-- explicit.

Note: In constructing a time integration scheme, questions of numerical stability and accuracy must be considered.

EXERCISES

Question

Develop a variational statement for the stokes problem

Stokes equations: $\mu \Delta u_i - p_{,i} + f_i = 0$ in Ω ($i = 1, 2, 3$)

Continuity equation: $u_{i,i} = 0$ in Ω

with boundary condition $u_i = 0$ on $\partial\Omega_1$ and $u_i = u_i^0$ on $\partial\Omega_2$.