

Boundary Value Problems: Constructing the Element Stiffness Matrix and Forcing Vector

Now that we know how to assemble the matrix system resulting from Galerkin's method, one question remains: how does one construct the element stiffness matrix and forcing vector? To do so, we take advantage of three things:

- (i) The isoparametric Concept,
- (ii) Bézier extraction, and
- (iii) Quadrature.

To ground our discussion, let $\tilde{\Omega}^e \subseteq \Omega^e$ denote an arbitrary element in physical space. Then we are interested in computing the following:

$$k_{ab}^e = \int_{\tilde{\Omega}^e} K \nabla N_a^e \cdot \nabla N_b^e d\tilde{\Omega}^e$$

$a, b = 1, \dots, n_{loc}$

$$+ \int_{\Gamma_R \cap \Gamma^e \cup \Gamma_N \cap \Gamma^e} \beta N_a^e N_b^e d\Gamma^e$$

$\Gamma_R \cap \Gamma^e \cup \Gamma_N \cap \Gamma^e \rightarrow \partial \tilde{\Omega}^e$

$$f_a^e = \int_{\tilde{\Omega}^e} N_a^e f d\tilde{\Omega}^e$$

$a = 1, \dots, n_{loc}$

$$+ \int_{\Gamma_N \cap \Gamma^e \cup \partial \tilde{\Omega}^e} N_a^e h d\Gamma^e + \int_{\Gamma_R \cap \Gamma^e \cup \partial \tilde{\Omega}^e} \beta N_a^e u_R d\Gamma^e$$

We now pullback to the parent element $\tilde{\Omega}^e$ using the inverse mapping $(\tilde{x}^e)^{-1}: \tilde{\Omega}^e \rightarrow \tilde{\Omega}^e$. In what follows, we need the following objects:

$$\underline{J} : \text{Jacobian matrix, defined as } \underline{J} := \begin{bmatrix} \frac{\partial x}{\partial \xi_1} & \frac{\partial x}{\partial \xi_2} \\ \frac{\partial y}{\partial \xi_1} & \frac{\partial y}{\partial \xi_2} \end{bmatrix}$$

j : Determinant, or Jacobian determinant, defined as $j := \det(\underline{J})$

\hat{n} : Outward facing normal to $\tilde{\Omega}^e$ along $\hat{\Gamma} = \partial \tilde{\Omega}^e$ (unit)

\hat{t} : Tangent along $\hat{\Gamma} = \partial \tilde{\Omega}^e$ (unit)

$j_{\hat{\Gamma}}$: Surface determinant, defined as $j_{\hat{\Gamma}} := |\underline{J} \hat{t}|$ along $\hat{\Gamma}$

With the above defined, we may now pull all of our integrals back to the parent element $\tilde{\Omega}^e$.

$$\int_{\tilde{\Sigma}^e} K \vec{\nabla}_{\tilde{x}} N_a^e \cdot \vec{\nabla}_{\tilde{x}} N_b^e d\tilde{\omega}^e = \int_{\tilde{\Sigma}^e} K(\tilde{x}^e(\tilde{\xi})) (\vec{\nabla}_{\tilde{x}} N_a^e(\tilde{x}^e(\tilde{\xi}))) \cdot (\vec{\nabla}_{\tilde{x}} N_b^e(\tilde{x}^e(\tilde{\xi}))) \frac{d\tilde{\omega}^e}{d\tilde{\xi}^k} d\tilde{\omega}^e$$

$\downarrow j$

$$\int_{\Gamma_R \cap \Gamma^{ze}} \beta N_a^e N_b^e d\Gamma^{ze} = \int_{\tilde{\Gamma}_{R,e}} \beta(\tilde{x}^e(\tilde{\xi})) N_a^e(\tilde{x}^e(\tilde{\xi})) N_b^e(\tilde{x}^e(\tilde{\xi})) \frac{d\Gamma^{ze}}{d\tilde{\xi}^k} d\tilde{\Gamma}$$

$\downarrow j \Gamma$

$$\int_{\tilde{\Sigma}^e} N_a^e f d\tilde{\omega}^e = \int_{\tilde{\Sigma}^e} N_a^e(\tilde{x}^e(\tilde{\xi})) f(\tilde{x}^e(\tilde{\xi})) \frac{d\tilde{\omega}^e}{d\tilde{\xi}^k} d\tilde{\omega}^e$$

$\downarrow j$

$$\int_{\Gamma_N \cap \Gamma^{ze}} N_a^e h d\Gamma^{ze} = \int_{\tilde{\Gamma}_{N,e}} N_a^e(\tilde{x}^e(\tilde{\xi})) h(\tilde{x}^e(\tilde{\xi})) \frac{d\Gamma^{ze}}{d\tilde{\xi}^k} d\tilde{\Gamma}$$

$\downarrow j \Gamma$

$$\int_{\Gamma_R \cap \Gamma^e} \beta N_a^e u_R d\Gamma^e = \int_{\tilde{\Gamma}_{R,e}} \beta(\tilde{x}^e(\tilde{\xi})) N_a^e(\tilde{x}^e(\tilde{\xi})) u_R(\tilde{x}^e(\tilde{\xi})) \frac{d\Gamma^e}{d\tilde{\xi}^k} d\tilde{\Gamma}$$

$\downarrow j \Gamma$

where we have defined:

$$\tilde{\Gamma}_{N,e} = \tilde{x}^{-1}(\Gamma_N \cap \Gamma^{ze}) \quad (\text{preimage of Neumann boundary})$$

$$\tilde{\Gamma}_{R,e} = \tilde{x}^{-1}(\Gamma_R \cap \Gamma^{ze}) \quad (\text{preimage of Robin boundary})$$

In what follows, we will omit dependencies on $\tilde{x}^e(\tilde{\xi})$ where it is obvious. For example, we write:

$$k_{ab}^e = \int_{\tilde{\Sigma}^e} K \vec{\nabla}_{\tilde{x}} N_a^e \cdot \vec{\nabla}_{\tilde{x}} N_b^e j d\tilde{\omega}^e$$

$$+ \int_{\tilde{\Gamma}_{R,e}} \beta N_a^e N_b^e j \tilde{\Gamma} d\tilde{\Gamma}$$

$$f_a^e = \int_{\tilde{\Sigma}^e} N_a^e f j d\tilde{\omega}^e$$

$$+ \int_{\tilde{\Gamma}_{N,e}} N_a^e h j \tilde{\Gamma} d\tilde{\Gamma} + \int_{\tilde{\Gamma}_{R,e}} \beta N_a^e u_R j \tilde{\Gamma} d\tilde{\Gamma}$$

At this point, we have two questions:

(i) How do we compute basis functions and their derivatives?

(ii) How do we evaluate the parent element integrals?

Let us first deal with (i). Recall that we have:

$$N^e(\tilde{x}^e(\tilde{\xi})) = C^e \underline{B}(\tilde{\xi})$$

↓ ↑ ↗
 Vector of B-spline Basis Functions Extraction Operator Vector of Bernstein Basis Functions Over the Parent Element

in the B-Spline setting. Consequently, if we evaluate the Bernstein basis, we can easily find the B-spline basis by multiplying through by the extraction operator. In the NURBS setting, we simply divide through by the weighting function as well. In matrix form:

$$\underline{R}^e(\vec{x}^e(\xi)) = \underline{W}^e \frac{\underline{N}^e(\vec{x}^e(\xi))}{w^e(\xi)} \quad \text{Weighting Function}$$

\uparrow

Vector of NURBS Basis Functions

$$= \underline{W}^e \underline{C}^e \frac{\underline{B}(\xi)}{w^e(\xi)}$$

where:

$$\underline{\underline{W}}^e = \begin{bmatrix} w_1^e \\ w_2^e \\ \vdots \\ w_{n_{loc}}^e \end{bmatrix}$$

To evaluate derivatives, we employ the chain rule. For instance:

$$\vec{\nabla}_{\vec{x}} N_a^e = \begin{pmatrix} \vec{x} \\ \vec{x}^\top \end{pmatrix} \vec{\nabla}_{\vec{x}} N_a^e = \begin{pmatrix} (\vec{x})^{-1} \\ \vec{x}^\top \end{pmatrix} \vec{\nabla}_{\vec{x}} N_a^e$$

$$\vec{\nabla}_{\vec{x}}^T N_b^e = \left(\vec{\xi}, \vec{x} \right)^T \vec{\nabla}_{\vec{\xi}} N_b^e = \left((\underline{J})^{-1} \right)^T \vec{\nabla}_{\vec{\xi}} N_b^e$$

To evaluate the derivatives with respect to the parent element, we again lean on Bézier extraction. Then:

$$\frac{\partial \underline{R}^e}{\partial \underline{s}_i^e} = W^e C^e \frac{\partial}{\partial s_i^e} \left(\frac{B^e(\underline{s})}{w^e(\underline{s})} \right)$$

$$= \underline{W}^e \underline{C}^e \left(\frac{1}{w^e(\tilde{x})} \frac{\partial B^e(\tilde{x})}{\partial \tilde{x}_i} - \frac{\partial w^e(\tilde{x})}{\partial \tilde{x}_i} \frac{B^e(\tilde{x})}{(w^e(\tilde{x}))^2} \right)$$

and:

$$\frac{\partial R^e}{\partial x} = \frac{\partial R^e}{\partial \xi_1} \frac{\partial \xi_1}{\partial x} + \frac{\partial R^e}{\partial \xi_2} \frac{\partial \xi_2}{\partial x}$$

$$\frac{\partial R^e}{\partial y} = \frac{\partial R^e}{\partial \xi_1} \frac{\partial \xi_1}{\partial y} + \frac{\partial R^e}{\partial \xi_2} \frac{\partial \xi_2}{\partial y}$$

As we shall see later, we will encode these operations in a shape function routine.

We finally turn to (ii), evaluation of the parent element integrals. We will employ Gaussian quadrature to numerically approximate the integrals. Gaussian quadrature typically is assumed to take place over the domain $[-1, 1]$, so we map the standard rules to the interval $[0, 1]$ so we can employ our standard parent element.

The n -point Gauss quadrature rule takes the form:

$$\int_0^1 f(\xi) d\xi \approx \sum_{q=1}^{n_q} w_q f(\xi_q)$$

↓ ξ_q \uparrow q^{th} quadrature point
 ↓ w_q \uparrow q^{th} quadrature weight

Remark: Not NURBS weights!

where:

Number of Points, n_q	Points, ξ_q	Weights, w_q
1	$0.5 \xrightarrow{1/2}$	1
2	$\frac{1}{2} \pm \frac{1}{2}\sqrt{\frac{1}{3}}$	$\frac{1}{2}$
3	$\frac{1}{2}$ $\frac{1}{2} \pm \frac{1}{2}\sqrt{\frac{3}{5}}$	$\frac{4}{9}$ $\frac{5}{18}$
4	$\frac{1}{2} \pm \frac{1}{2}\sqrt{\frac{3}{7} - \frac{2}{7}\sqrt{\frac{6}{5}}}$ $\frac{1}{2} \pm \frac{1}{2}\sqrt{\frac{3}{7} + \frac{2}{7}\sqrt{\frac{6}{5}}}$	$\frac{1}{2} \left(\frac{18 + \sqrt{30}}{36} \right)$ $\frac{1}{2} \left(\frac{18 - \sqrt{30}}{36} \right)$

As a general rule, $(p+1)$ -point Gauss quadrature should be used when employing NURBS basis functions of degree p .

In two-spatial dimensions, a tensor-product Gauss quadrature rule is employed:

$$\int_{\Omega^e} f(\xi) d\xi \approx \sum_{q_1=1}^{n_q} \sum_{q_2=1}^{n_q} w_{q_1} w_{q_2} f(\xi_{q_1}, \xi_{q_2})$$

and again, as a general rule, $(p+1)$ -point Gauss quadrature should be used in each direction for a degree- p NURBS basis.

Note that, when combining the isoparametric concept with quadrature, we have:

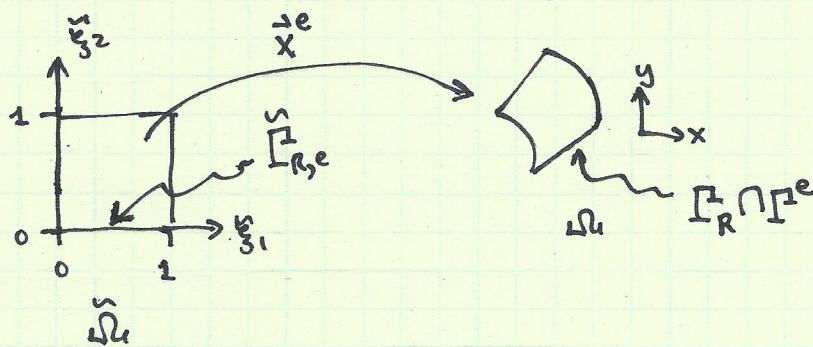
$$\int_{\tilde{\Omega}_e} K \vec{\nabla} N_a^e \cdot \vec{\nabla} N_b^e d\tilde{\Omega}_e \approx \sum_{q_1=1}^{n_q} \sum_{q_2=1}^{n_q} K(\vec{x}^e(\xi_{q_1}, \xi_{q_2})) * \\ (\vec{\nabla}_{\vec{x}} N_a^e(\vec{x}^e(\xi_{q_1}, \xi_{q_2}))) * \\ (\vec{\nabla}_{\vec{x}} N_b^e(\vec{x}^e(\xi_{q_1}, \xi_{q_2}))) * \\ \tilde{w}_{q_1} \tilde{w}_{q_2} j(\xi_{q_1}, \xi_{q_2})$$

Thus, to evaluate the integral, we have to perform a loop over the quadrature points and then, for each quadrature point, we need to evaluate K , $\vec{\nabla}_{\vec{x}} N_a^e$, $\vec{\nabla}_{\vec{x}} N_b^e$, and j . We do this in our shape function routine which uses Bézier extraction to compute NURBS quantities.

On the element boundaries, we perform analogous operations. Suppose that:

$$\tilde{\Gamma}_{R,e} := \{ \tilde{\xi} = (t, 0) : t \in [0, 1] \}$$

Visually:



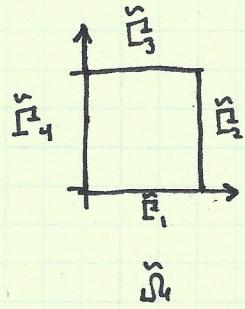
Then:

$$\int_{\tilde{\Gamma}_{R,e} \cap \tilde{\Gamma}^e} \beta N_a^e N_b^e d\tilde{\Gamma}^e \approx \sum_{q=1}^{n_q} \beta(\vec{x}^e(\xi_q, 0)) N_a^e(\vec{x}^e(\xi_q, 0)) N_b^e(\vec{x}^e(\xi_q, 0)) * \\ \tilde{w}_q j(\xi_q, 0)$$

On $\tilde{\Gamma}_{R,e}$, the tangent vector is $\underline{t} = \{1, 0\}^T$, so we see:

$$j_{\tilde{\Gamma}}(\xi_q, 0) = | \underline{j}(\xi_q, 0) \underline{t} | = | \underline{j}(\xi_q, 0) \begin{bmatrix} 1 \\ 0 \end{bmatrix} |$$

We have analogous expressions for boundary integrals over the other three sides of $\tilde{\Gamma}$. To aid in implementation, we can create two arrays, Neumann and Robin, which identify if a given side of a Bézier element belongs to either the Neumann or Robin boundary.



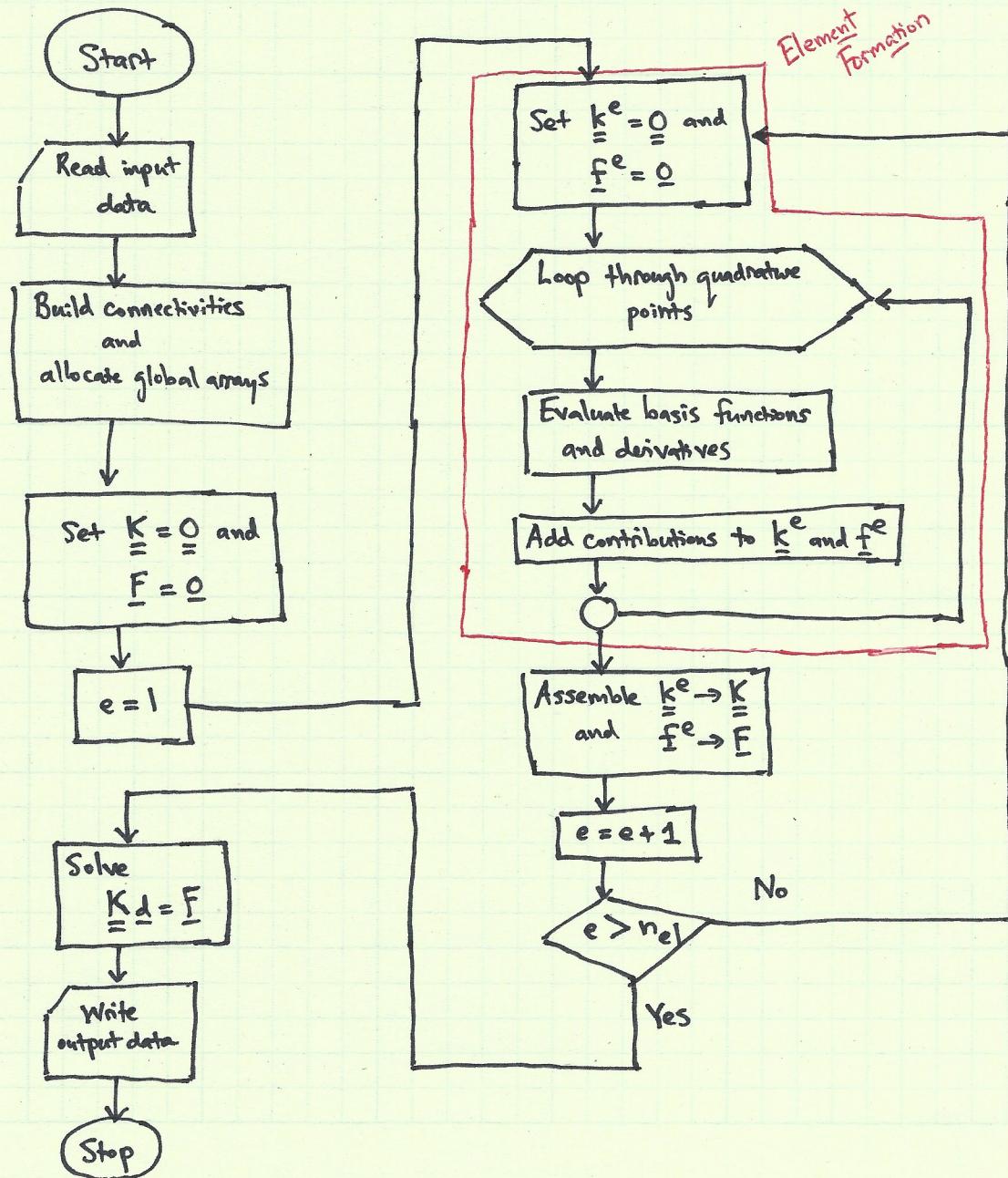
$$\text{Neumann } (a, e) = \begin{cases} 1 & \text{if } \vec{x}^e(\tilde{\Gamma}_a) \subseteq \tilde{\Gamma}_N \\ 0 & \text{otherwise} \end{cases}$$

Side Element

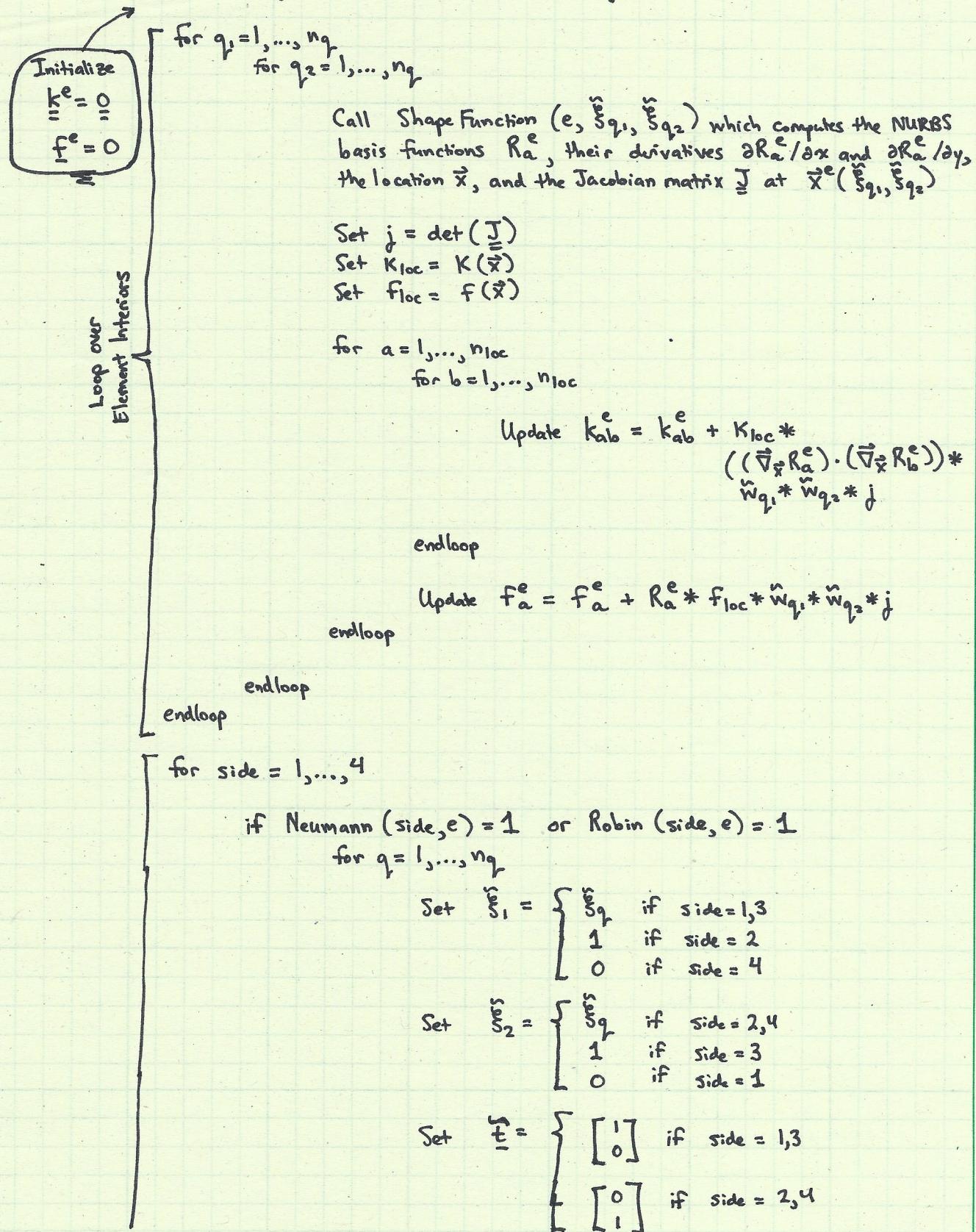
$$\text{Robin } (a, e) = \begin{cases} 1 & \text{if } \vec{x}^e(\tilde{\Gamma}_a) \subseteq \tilde{\Gamma}_R \\ 0 & \text{otherwise} \end{cases}$$

The above arrays may be constructed as a preprocessing step.

With the aforementioned terminology defined, we can now present pseudo code for construction of the element stiffness matrix and forcing vector array. Before doing so, we present a flowchart giving the overall formation and assembly process.



We are currently concerned with the element formation portion of the overall formation and assembly process. As illustrated above, it involves a loop over quadrature points and evaluation of basis functions and derivatives at these quadrature points. In fact, we have three loops, one over the element interior, one over the Neumann boundary, and one over the Robin boundary. This is made obvious in the algorithm below.



Call Shape Function (e, ξ_1, ξ_2) which computes the NURBS basis functions R_a^e , their derivatives $\frac{\partial R_a^e}{\partial x}$ and $\frac{\partial R_a^e}{\partial y}$, the location \vec{x} , and the Jacobian matrix J at the point $\vec{x}^e(\xi_1, \xi_2)$

```

Set  $j_{\Omega^e} = |J|$ 
if Neumann(side, e) = 1
    Set  $h_{loc} = h(\vec{x})$ 
    for  $a = 1, \dots, n_{loc}$ 
        Update  $f_a^e = f_a^e + R_a^e * h_{loc} * w_q * j_{\Omega^e}$ 
    endloop
elseif Robin(side, e) = 1
    Set  $B_{loc} = B(\vec{x})$ 
    Set  $u_{R, loc} = u_R(\vec{x})$ 
    for  $a = 1, \dots, n_{loc}$ 
        for  $b = 1, \dots, n_{loc}$ 
            Update  $k_{ab}^e = k_{ab}^e + B_{loc} * R_a^e * R_b^e * w_q * j_{\Omega^e}$ 
        endloop
    endloop
endif
endif
endloop

```

The only thing that remains to be specified is the function Shape Function which takes as input element number e and parent coordinates ξ_1 and ξ_2 and returns as output the NURBS basis functions R_a^e , their derivatives $\frac{\partial R_a^e}{\partial x}$ and $\frac{\partial R_a^e}{\partial y}$, the location \vec{x} , and the Jacobian matrix J at the point $\vec{x}^e(\xi_1, \xi_2)$. Pseudocode for such a function is listed below.

Function Shape Function (e, ξ_1, ξ_2)
begin

Initialize $R_a^e = 0, \frac{\partial R_a^e}{\partial x} = 0, \frac{\partial R_a^e}{\partial y} = 0$ for $a = 1, \dots, n_{loc}$

Initialize $\frac{\partial R_a^e}{\partial \xi_1} = 0, \frac{\partial R_a^e}{\partial \xi_2} = 0$ for $a = 1, \dots, n_{loc}$

Initialize $\vec{x} = \vec{0}, \vec{J} = \vec{0}, w^b = 0, \frac{\partial w^b}{\partial \xi_1} = 0, \frac{\partial w^b}{\partial \xi_2} = 0$

Call Bernstein Basis And Derivs (ξ_1, ξ_2) to obtain $B_a^e, \frac{\partial B_a^e}{\partial \xi_1}, \frac{\partial B_a^e}{\partial \xi_2}$

Pre-Compute

$a = 1, \dots, n_{loc}$

for $a = 1, \dots, n_{loc}$

Update $w^b = w^b + w_a^{b,e} * B_a^e$

Update $\frac{\partial w^b}{\partial \xi_1} = \frac{\partial w^b}{\partial \xi_1} + w_a^{b,e} * \frac{\partial B_a^e}{\partial \xi_1}$

Update $\frac{\partial w^b}{\partial \xi_2} = \frac{\partial w^b}{\partial \xi_2} + w_a^{b,e} * \frac{\partial B_a^e}{\partial \xi_2}$

endloop

*Weighting
Derivatives*

for $a = 1, \dots, n_{loc}$

for $b = 1, \dots, n_{loc}$

Update $R_a^e = R_a^e + w_a^e * C_{ab} * B_b^e / w^b$

Update $\frac{\partial R_a^e}{\partial \xi_1} = \frac{\partial R_a^e}{\partial \xi_1} + w_a^e * C_{ab} * \left(\frac{\partial B_b^e}{\partial \xi_1} / w^b - \frac{\partial w^b}{\partial \xi_1} * B_b^e / (w^b)^2 \right)$

Update $\frac{\partial R_a^e}{\partial \xi_2} = \frac{\partial R_a^e}{\partial \xi_2} + w_a^e * C_{ab} * \left(\frac{\partial B_b^e}{\partial \xi_2} / w^b - \frac{\partial w^b}{\partial \xi_2} * B_b^e / (w^b)^2 \right)$

endloop

endloop

*Basis Functions ' ξ'
Parametric
Derivatives*

for $a = 1, \dots, n_{loc}$

Update $\vec{x} = \vec{x} + w_a^{b,e} * \vec{P}_a^{b,e} * B_a^e / w^b$

Update $J_{11} = J_{11} + (w_a^{b,e}) * (\vec{P}_a^{b,e})_1 * \left(\frac{\partial B_a^e}{\partial \xi_1} / w^b - \frac{\partial w^b}{\partial \xi_1} * B_a^e / (w^b)^2 \right)$

Update $J_{12} = J_{12} + (w_a^{b,e}) * (\vec{P}_a^{b,e})_1 * \left(\frac{\partial B_a^e}{\partial \xi_2} / w^b - \frac{\partial w^b}{\partial \xi_2} * B_a^e / (w^b)^2 \right)$

*Physical Space
Quantities*

$$\text{Update } J_{21} = J_{21} + (w_a^{b,e}) * (\vec{P}_a^{b,e})_2 * \left(\frac{\partial B_a^e}{\partial \xi_1} / w^b - \frac{\partial w^b}{\partial \xi_1} * B_a^e / (w^b)^2 \right)$$

$$\text{Update } J_{22} = J_{22} + (w_a^{b,e}) * (\vec{P}_a^{b,e})_2 * \left(\frac{\partial B_a^e}{\partial \xi_2} / w^b - \frac{\partial w^b}{\partial \xi_2} * B_a^e / (w^b)^2 \right)$$

endloop

$$\text{Set } \vec{s}_{,x} = \begin{bmatrix} \frac{\partial \xi_1}{\partial x} & \frac{\partial \xi_1}{\partial y} \\ \frac{\partial \xi_2}{\partial x} & \frac{\partial \xi_2}{\partial y} \end{bmatrix} = \underline{J}^{-1}$$

for $a = 1, \dots, n_{loc}$

$$\text{Set } \frac{\partial R_a^e}{\partial x} = \frac{\partial R_a^e}{\partial \xi_1} * \frac{\partial \xi_1}{\partial x} + \frac{\partial R_a^e}{\partial \xi_2} * \frac{\partial \xi_2}{\partial x}$$

$$\text{Set } \frac{\partial R_a^e}{\partial y} = \frac{\partial R_a^e}{\partial \xi_1} * \frac{\partial \xi_1}{\partial y} + \frac{\partial R_a^e}{\partial \xi_2} * \frac{\partial \xi_2}{\partial y}$$

endloop

$$\text{return } \{R_a^e\}_{a=1}^{n_{loc}}, \{\frac{\partial R_a^e}{\partial x}\}_{a=1}^{n_{loc}}, \{\frac{\partial R_a^e}{\partial y}\}_{a=1}^{n_{loc}}, \vec{x}, \underline{J}$$

end

Physical
Derivatives

It should be finally mentioned that the above function may be made much more efficient by exploiting the tensor product nature of NURBS. See:

M.J. Borden, M.A. Scott, J.A. Evans, and T.J.R. Hughes, "Isogeometric finite element data structures based on Bézier extraction of NURBS," IJNME, 87: 15-47, 2011

for more details.