

Finite Elements Project

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Abstract

This is the final project of the course **Numerical Methods**, given at Phelma in the Academic Year 2017/2018, Bachelor Defree in Nuclear Engineering. In this project we will study a process of material elaboration involving heating by electrode. We'll study the steady state of this process. The objective is to model the physical phenomena which take place in this process with the *finite element method*.

All the source code, matlab m files and figures can be found on the Github repository https://github.com/ErikPillon/NumericalMethods

1 Statement of the Problem

The study configuration is considered cylindrical. A scheme of the study geometry is given in Figure 1: The process is constituted by:

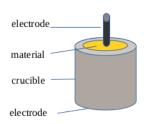
- a cylindrical crucible;
- the elaborated material; the geometry of the study domain occupied by the material is cylindrical;
- 2 electrodes.

The electrodes are in graphite. An electrical potential difference is applied between the top electrode and the bottom electrode included in the crucible: ΔU . This electrical potential difference is *continuous*. An electrical current pass through the material placed in the crucible. We suppose that the contact between the electrodes and elaborated material is perfect. **Joule effect heat the material**. The material of the crucible is an insulating material. The crucible is not model and will be replaced by an adapted boundary condition. Electrical problem has to be solved in the electrodes and in the elaborated material. The heat transfer has to be solved in the material only.

2 Equations of the physical phenomenon and Boundary Conditions

The objective of this part is to present the physical equations of the process in the steady state and boundary conditions. In this process two physical phenomena occur:

- electrical phenomenon;
- thermal phenomenon.



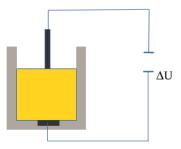


Figure 1: Problem Scheme

2.1 Presentation of the study domain

Describe the study domain. Precise where each phenomenon is solved.

The study domain is the one described in Figure 1, right part.

- We will solve the **thermal problem** only in the material only (yellow part), i.e. where 0.1 < r < 0.3 and 0 < h < 0.3.
- We will solve the **electrical problem** in the electrodes and in the elaborated material, i.e. for $0 \ge r < 0.3$ and 0 < h < 0.3.

2.2 Electrical problem

Give the partial differential equation of the electrical problem. Give the boundary conditions of the electrical problem. Give the expression of the current density and of the Joule power density.

The Electrical problem can be modeled employing the fact that $E = -\nabla U$. We also now that the electrical flux is defined through $\vec{J} \cdot \vec{E}$. Using the fact that the divergence of the Electrical flux is 0 we obtain that:

$$\nabla \cdot (-\sigma \nabla U) = 0.$$

We focus now on the boundary conditions: we know that around the crucible there's insulator material, then we'll have that $\frac{\partial U}{\partial x}=0$ on the boundary, i.e. $\nabla U \cdot \vec{n}=0$. We can also take into consideration that ΔU is fixed and so we can write the final system as

$$\begin{cases} \nabla \cdot (-\sigma \nabla U) = 0, & 0 < x < 0.1, \ 0.02 < z < 0.42 \\ \nabla U \cdot \vec{n} = 0, & x \in \partial V \\ U = \Delta U, & 0 < x < 0.02, \ z = 0.4 \\ U = 0, & 0 < x < 0.04, \ z = 0. \end{cases}$$

2.3 Thermal problem

- Give the partial differential equation of the thermal problem.
- Give the boundary conditions of the thermal problem.

A medium through which electric current is conducted may involve the conversion of electrical or chemical energy into heat (or thermal energy), like in our case (i.e., Joule effect). In heat conduction analysis, such conversion processes are characterized as heat (or thermal energy) generation. For example, the temperature of a resistance wire rises rapidly when electric current passes through it as a result of the electrical energy being converted to heat at a rate of I^2R , where I is the current and R is the electrical resistance of the wire. Note that heat generation is a volumetric phenomenon. That is, it occurs throughout the body of a medium. Therefore, the rate of heat generation in a medium is denoted per unit volume. The rate of heat generation in a medium may vary with time as well as position within the medium. When the variation of heat generation with position is known, the total rate of heat generation in a medium of volume V can be determined from

$$Q = \dot{q} = \int_{V} q_{gen} \, dV.$$

In our case, where there's no time dependence on the process of heat generation, as in the case of electric resistance heating throughout a homogeneous material, the relation reduces to

$$Q = \int_{V} q \, dV.$$

The Fourier Law tells us that:

$$q = -k\nabla T \tag{1}$$

where

q local heat flux density,

k material's conductivity,

 ∇T is the temperature gradient.

Using Fourier Law (1) and plugging it into the above equation we obtain

$$\nabla \cdot (-k\nabla T) = Q. \tag{2}$$

The final system of equation will be

$$\begin{cases} \nabla \cdot (-k\nabla T) = Q, \\ -\kappa \nabla T \cdot \vec{n} = h(T - T_r), & \text{on the upper surface,} \\ -\kappa \nabla T \cdot \vec{n} = 0, & \text{on the non free surfaces.} \end{cases}$$
 (3)

3 Principle of the Modeling

In this project, in a first step, each equation will be developed and test. In a second step, the model with the two coupling equations will be developed and test. For numerical modeling the finite element method is used. In this project, describe the steps of the calculation and the variables used. Take time to define how you will present your numerical results.

4 Numerical Modeling of Heat Transfer Problem with Finite Elements Method

4.1 Study Domain and Mesh

We want to discretize our domain in the same way described in figure 2.

The variable that we are going to use will be the *length* and the height of the domain, as well as the number of the point we want in our discretization.

A simple algorithm that takes care of that could be the one in Listing 1, where we have put in input of our function mesh the number of points in which we want to discretize our domain nx,ny.

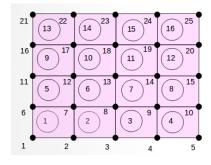


Figure 2: Discretization of the domain

Listing 1: Mesh

```
function [M,N] = points(lx,ly,nx,ny)
 2
    % ---- INPUT
 3
   % lx, ly : lenghts
4
   % nx, ny : number of points of the discretization
5
   % ——— OUTPUT —
   % M: matrix of [x,y] components of the point
 7
   % N: number of points generated
8
9
   x=0, y=0; %initialize all the variables to zero
10
   i=1; %set counter
11
   dy=ly/ny; dx=lx/nx;
12
   % use the loops for both x and y
13
   for y=0:dy:ly
14
        for x=0:dx:lx
15
            M(i,:)=[x,y]; %save the point
            i=i+1; %update the counter
16
17
        end
18
   end
19
   N = i-1;
20
   end
```

We stress the fact that in for loop we take care also of the fact that if the point considered is a boundary point we have to come back and restart in *another line*.

The algorithm presented in Listing 2 takes care of numbering in a proper way the elements basis and the points we have generated with the alorithm points.

Listing 2: Build relationship for local point and overall point

```
function [E,n_Points] = mesh_domain(lx,ly,nx,ny,M)
1
2
   % this is the algorithm for the discretization of the electrical problem
3
   % part
4
   % ---
              INPUT
5
   % lx, ly : characteristica lengths of the problem
   % nx, ny : number of points in each direction
   % M
             : Matrix in which are stored the x and y coordinates of the points
8
              OUTPUT
0
   % E : Matrix in which are stored all the points of each element
10
   % e : number of elements
11
12
  dx = lx/nx; dy = ly/ny;
13
   e = 1;
14
   x=0; y=0; % starting point
15
   for iter=1:length(M)
16
        if M(iter,1)<lx & M(iter,2)<ly</pre>
17
            E(e,:) = [iter,iter+1,iter+1+nx+1,iter+nx+1];
18
            e = e+1;
19
        end
20
   end
21
   n_Points = length(E);
```

In Listing 3 we give an algorithm for the mesh of the boundary elements. Since in the thermal part we have free boundary conditions in all the surface except on the upper surface, in which we have a Neumann boundary condition, we discretize only the upper surface.

Listing 3: Algorithm for boundary elements

```
function [b_Ele,N] = b_elements_thermal(lx,ly,nx,ny)
2
                OUTPUT
   % b_Ele: matrix of the boundary elements
4
        : number of boundary elements generated
5
   % for what concerns the thermal problem, we are putting Neumann boundary
6
7
   % conditions on the top edge only, so we focus only on that edge
8
   y = ly;
9
   dx = lx/nx;
10
11
   i = 1+(nx+1)*ny; % we want to start with the top-left point
12
   f = 1;
13
   for x=0:dx:lx-dx
14
        b_{-}Ele(f,:) = [i,i+1];
15
        i = i+1;
16
        f=f+1;
17
   end
18
   % total number of boundary elements
19
   N = length(b_Ele);
```

4.2 Galerkin's Formulation of Heat Transfer Equation

4.2.1 Projection of the partial differential equation on an element of the basis of the functions α_i

We want to evaluate at this stage the projection of our unknown function T into the element basis β_i , i.e., $\forall i$ we want

$$\iiint_{\Omega} \beta_i \nabla \cdot (-\kappa \nabla T) \, d\Omega = \iiint_{\Omega} \beta_i Q \, d\Omega \tag{4}$$

Now we can identify the element basis β_i with the element basis α_i and so we can write

$$\iiint_{\Omega} \alpha_i \nabla \cdot (-\kappa \nabla T) \, d\Omega = \iiint_{\Omega} \alpha_i Q \, d\Omega$$

4.2.2 Give the weak formulation of the Galerkin's method. Introduce the boundary conditions in the formulation.

Using the differential identity

$$\nabla \cdot (-\alpha_i) \kappa \nabla T) = -\alpha_i \nabla \cdot (\kappa \nabla T) - \kappa \nabla \alpha_i \nabla T$$

we can plug the above equation into (4) obtaining

$$\iiint_{\Omega} \nabla \cdot (-\alpha_i) \kappa \nabla T \, d\Omega + \iiint_{\Omega} \kappa \nabla \alpha_i \nabla T \, d\Omega = \iiint_{\Omega} \alpha_i Q \, d\Omega$$

By the way, we have, thanks to the divergence theorem, that

$$\iiint_{\Omega} \nabla \cdot (-\alpha_i) \kappa \nabla T \, d\Omega = - \iint_{\Gamma} \alpha_i \kappa \nabla T \cdot \vec{n} \, d\Gamma.$$

Then finally we have the **weak formulation of the problem** (4)

$$\iiint_{\Omega} \kappa \nabla \alpha_i \nabla T \, d\Omega - \iint_{\Gamma} \alpha_i \kappa \nabla T \cdot \vec{n} \, d\Gamma = \iiint_{\Omega} \alpha_i Q \, d\Omega.$$

Introducing the boundary conditions, see (3), we have

$$\begin{cases} -\kappa \nabla T \cdot \vec{n} = h(T - T_r), & \text{on the free surface} \\ -\kappa \nabla T \cdot \vec{n} = 0, & \text{on all the non-free surface} \end{cases}$$

and then

$$\forall i \iint_{\Gamma} \alpha_i h(T - T_r) d\Gamma + \iiint_{\Omega} \kappa \nabla \alpha_i \nabla T d\Omega = \iiint_{\Omega} \alpha_i Q d\Omega$$
 (5)

4.2.3 Precise the expression of the elementary volume, the elementary surface for respectively the volume integral and surface integral.

The idea is to transform an integral all over the volume Ω in many sums all over the small elements e. The elements must be disjoint pairwise and the union of the small elements e must be give the original volume Ω . In symbols we have

$$\iiint_{\Omega} [\dots] d\Omega = \sum_{e} \iiint_{\omega_{e}} [\dots] d\Omega_{e}$$

Similarly we'll have that the integral all over the surface is made up by the sum of all the small surfaces:

$$\iint_{\Gamma} [\dots] d\Gamma = \sum_{f} \iint_{\gamma_f} [\dots] d\Gamma_f$$

We use the canonical change of variable, from cartesian to cylindrical, i.e.,

$$(x, y, z) \rightarrow (r, \theta, z)$$
 (6)
 $(x, y, z) \mapsto (rcos(\theta), rsin(\theta), z)$

The change of variable given by Eq.6 gives as determinant of the Jacobian matrix the element r, in such a way that the integration must be performed changing dx dy dz into $r dr d\theta dz$.

Then we have that

$$2\pi\iint_{\Omega} \kappa \nabla \alpha_i \nabla T \, r \, dr \, dz - 2\pi \int_{\Gamma} \alpha_i \kappa \nabla T \cdot \vec{n} \, dz = 2\pi \iint_{\Omega} \alpha_i Q \, r \, dr \, dz.$$

In particular we will perform this transformation

$$\iint_{e} f(x, y) \, dx \, dy = \int_{-1}^{1} \int_{-1}^{1} f(x(u, v), y(u, v)) det(Jac) \, du \, dv$$

where

$$\begin{cases} x(u,v) = \sum_{i=1}^{N} \alpha_i(u,v) \cdot x_i & \text{and} \\ y(u,v) = \sum_{i=1}^{N} \alpha_i(u,v) \cdot y_i \end{cases} \text{ and } \det(Jac) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \sum_{i=1}^{N} \frac{\partial \alpha_i(u,v)}{\partial u} \cdot x_i & \sum_{i=1}^{N} \frac{\partial \alpha_i(u,v)}{\partial u} \cdot y_i \\ \sum_{i=1}^{N} \frac{\partial \alpha_i(u,v)}{\partial v} \cdot x_i & \sum_{i=1}^{N} \frac{\partial \alpha_i(u,v)}{\partial v} \cdot y_i \end{vmatrix}$$
 and therefore the integral we have to evaluate become a summation with a suitable quadrature formula

$$\iint_{e} f(x, y) dx dy = \sum_{i \in \{nodes\}} f(x(u_i, y_i), y(u_i, y_i)) \det(J(u_i, y_i)) w_i$$

Give the expression of the integrals on the reference element

The expression for each element of the basis is then

$$\sum_{j} \iiint_{e} \nabla \alpha_{i} \nabla \alpha_{j} \xi \, d\xi \, d\eta.$$

Let's notice that we have

$$T = \sum_{i=1}^{N} \alpha_{j}(\xi, \eta, \zeta) \cdot T_{j}$$

and so the differential becomes

$$\nabla T = \sum_{i=1}^{N} \nabla \alpha_{i}(\xi, \eta, \zeta) \cdot T_{j}$$

where through elementary calculations we can see that

$$\nabla \alpha_j = \begin{bmatrix} JacJ \end{bmatrix}^{-1} \begin{bmatrix} \frac{\partial \alpha}{\partial \xi} \\ \frac{\partial \alpha}{\partial \eta} \\ \frac{\partial \alpha}{\partial \zeta} \end{bmatrix}.$$

Then the final expression on the reference element will be:

$$\sum_{e} \int_{\omega_{e}} \kappa \nabla \alpha_{i} \cdot \left(\sum_{j=1}^{N} \nabla \alpha_{j} T_{j} \right) \rho(\xi, \eta) \, d\xi \, d\eta = \sum_{e} \int_{\omega_{e}} \alpha_{i} Q \, \rho(\xi, \eta) \, d\xi \, d\eta.$$

Boundary conditions have to be added to this equation.

Detail the expression of the elementary matrix on an element e. Precise the size of each elementary matrix (sub matrix). Precise the expression of each integral and the principle of calculation. For each integral, precise the nature of the element e

The elementary matrix of an element e is given by the inner product $\nabla \alpha_i \nabla \alpha_j$. In particular we'll have a matrix A_{ij}^e in which we will have in position (i, j) the element $\nabla \alpha_i \nabla \alpha_j$. The matrix will be evaluated through a 2-dimensional quadrature formula; in 1-dimension quadrature formula allow us to pass from a continuous integral to a discrete sum of values. First of all we have to rescale the integral extrema to 1 and -1,

$$\int_{a}^{b} f(x) dx = \frac{b-a}{2} \int_{-1}^{1} f\left(\frac{b-a}{2}x + \frac{a+b}{2}\right) dx.$$

Then the discretization will become

$$\frac{b-a}{2}\sum_{i=1}^n w_i f\left(\frac{b-a}{2}x_i + \frac{a+b}{2}\right),\,$$

where suitable values x_i and weights w_i will be taken.

The matrix A_{ij}^e is a 4 × 4 matrix, for each inner element. For the outer element it will be a 2 × 2 matrix. For the elements 22, 23, 24, 25 of Figure 3 we have also to develop the integral on the boundary element f

$$\sum_f \int_\Gamma \alpha_i h \left(\sum_{j=1}^N \alpha_j T_j \right) \rho(\xi, \eta) \, d\xi \, d\eta$$

The resulting local matrix will be a 2x2 matrix, given by the product $\alpha_i \cdot \alpha_j$.

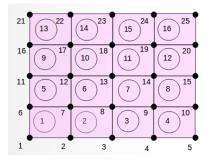


Figure 3: The boundary elements will have 3 boundaries or 2, depending on which one we are considering.

4.3 Algorithm of the Finite Element Formulation of Heat Transfer Equation

The algorithm goes as follows:

- · Discretize the domain and build the mesh.
- Initialize the variables like heat conductivity, electrical conductivity, room Temperature, the Gauss nodes.
- For each element *e* of the domain:
 - Construct the Jacobian matrix Jac with the functions α_i
 - Evaluate the Jacobian det(Jac)
 - Evaluate all the 16 terms $\nabla \alpha_i \nabla \alpha_j$ with the help of the Gauss quadrature formula.
 - Update the global matrix A with the function Update
- For each element f of the upper boundary:
 - Construct the Jacobian Jac with the functions α_1 and α_2
 - Evaluate all the 4 terms $\alpha_i \alpha_j$ with the help of the 1D Gauss quadrature formula.
 - Add the source term for the nearest neighbor.
 - Update the global matrix B with the function Update modified for the boundary elements
- Solve the linear problem $(A_{ij} + B_{ij})T_i = \text{rhs}$

In the program we make use of the following functions:

- jacobian(M, Elem, e) where M is the coordinates matrix and Elem is the mesh matrix, while e is the global element taken into consideration.
- alpha(xi,eta) where xi,eta are the local coordinates.
- update for updating the global matrix with the 16 values obtained for each element e.
- The functions points and mesh as already stated in Section 4.1
- heat_contribution
- integral_1D
- The function Update for putting the values of the local matrix of each element e (resp. f) in the global matrix A (resp. B).
- Update_rhs
- neumann_condition for evaluating the contribution given only on the upper free surface.

In Fig. 4 is plotted the 3D mesh of the non coupled solution for the Thermal Problem.

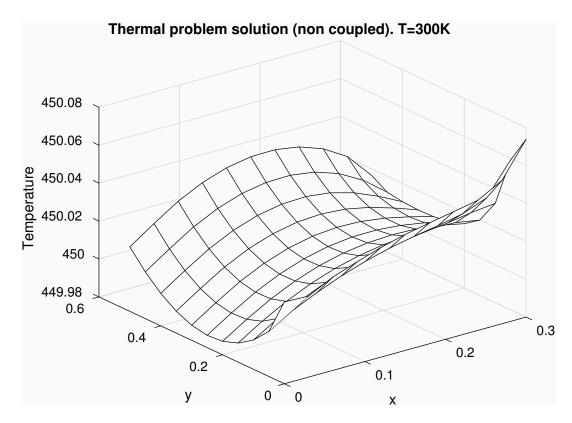


Figure 4: Result for the non-coupled thermal problem

4.4 Programming and calculation

4.4.1 Construct the program: main program and functions

In the following we paste the code used in the resolution of the thermal problem. Listing 4 is the main file used for the resolution. In the middle we've used several different functions, that are listed below.

Listing 4: main program

```
clc; clear all; close all;
   % this is the main file for the thermal part
4
   %% discretization of the domain and building of the mesh for the thermal part
   % initialization of the variables lx, ly, nx, ny
6
   lx = 0.3; ly = 0.5; nx = 10; ny = 10;
 7
   dx = lx/nx; dy = ly/ny;
8
9
   % creation of the points and of the mesh
10
    [M, N_{points}] = points(lx, ly, nx, ny);
11
    [Elem, N_elements] = mesh_domain(lx,ly,nx,ny,M);
12
13
    % initialization of the points for the gauss quadrature formula points
14
   W = [0.347855 \ 0.652145 \ 0.652145 \ 0.347855];
15
   u = [-0.861136 -0.339981 \ 0.339981 \ 0.861136];
16
   % initialization of the variables
17
18
   % Electrical conductivity constants
19 k1 = 9.93e6; k2 = 2.5e5;
20
   % thermal conductivity
21
   h = 80,2; % W/(m* K)
   % temperature of the environment is kept fixed at 300K
23
   Tr = 300;
   % for the non-coupled problem we take Q=1 constant
24
25
   Q = 1;
26 % initialize the rhs
```

```
% at the ened the system to solve will be (A+B)*T=rhs
    rhs = zeros(N_points,1);
28
29
30
   %% creation of the big matrices
31
   % this matrix has to be filled with all the terms of interactions between
32
   % the internal elements
33
   Interaction = zeros(N_points);
34
35
    % evaluation of the integral on the variuos elements of the basis
36
   for e = 1:N_elements
        % creation of the Jacobian matrix
37
38
        [Jac] = jacobian(M, Elem, e);
39
        J = det(Jac); %jacobian
40
        %% evaluation of the integral
41
        % evaluation of the 4x4 matrix gai_gaj
42
        % here we will need the gauss points
43
        gai_gaj = double_integral(M, Elem, e, dx, u, w);
44
        Contribution = h*gai_gaj*J;
45
        % update the global matrix values; it will recollect the global number
46
        % from the local number and the element e
47
        Interaction = Update(Interaction, Elem, e, Contribution);
48
        % we have to take into account the heat generated by the electric
49
        % problem
50
        A = heat_contribution(M, Elem, e, Q, dx, u);
51
        Contribution = A*J;
52
        rhs = Update_rhs(rhs, Elem, e, Contribution);
53
   end
54
55
    % from the original discretization we extract the boundary elements
56
    [b_Elem, N_b_elements] = b_elements_thermal(lx,ly,nx,ny);
57
    % this matrix must bel filled with the terms given by the boundary effects
58
   Bound = zeros(N_points);
59
    for f = 1:N_b_elements
60
        [Jac] = jacobian(M, b_Elem, f);
61
        J = det(Jac);
62
        % evaluation of the 1 dimensional integral
63
        % evaluation of the 2x2 matrix ai_aj
64
        % here we will need the gauss points
65
        ai_aj = integral_1D(M, b_Elem, f, dx, u, w);
        Contribution_boundary = h*ai_aj*J;
66
67
        % update the global matrix values; it will recollect the global number
68
        % from the local number and the element e
69
        Bound = Update_boundary(Bound, b_Elem, f, Contribution_boundary);
70
   end
71
72
    % construction of the right hand side of the equation
    % the for loop is for the Neumann condition
73
74
    for f = 1:N_b_elements
75
        [Jac] = jacobian(M, b_Elem, f);
76
        J = det(Jac);
77
        %% evaluation of the 1 dimensional integral
78
        [ai] = neumann_condition(M, b_Elem, f, Tr, dx, u, w);
79
        Contribution_boundary = h*ai*J;
80
        % update the global matrix values; it will recollect the global number
81
        % from the local number and the element e
82
        rhs = Update_rhs(rhs, b_Elem, f, Contribution_boundary);
83
   end
84
85
   T = (Interaction+Bound)\rhs;
```

Where we used the function jacobian, alpha, update and dIntegral listed below.

Listing 5: function for the creation of the jacobian matrix for each element

```
function [Jac] = jacobian(M, E, e)
1
 2
            — INPUT -
   3
   % E: matrix of the mesh
 5
   % e: global number of the element considered
6
 7
          ---- OUTPUT -
8
   % Jac: 2x2 matrix with the values of the jacobian matrix
9
10 % we obtain the x and y coordinates of the points involved
11
   x_i = M(E(e,:),1);
12
   y_i = M(E(e,:),2);
13
   % xi and eta points in which evaluate the functions
14 \mid xi = [-1, 1, 1, -1];
15 | eta = [-1, -1, 1, 1];
16 % n_elements = number of nodes considered
17
                  [it can change from a boundary element or an internal
18
                  element]
19
   n_{elements} = length(x_i);
20
21
   Jac = zeros(2);
22 | for i = 1:n_elements
23
       [alfa, dalfa_xi, dalfa_eta] = alpha(xi(i),eta(i));
24
       Jac(1,1) = Jac(1,1) + dalfa_xi(i)*x_i(i);
25
       Jac(1,2) = Jac(1,1) + dalfa_xi(i)*y_i(i);
26
       Jac(2,1) = Jac(1,1) + dalfa_eta(i)*x_i(i);
27
       Jac(2,2) = Jac(1,1) + dalfa_eta(i)*y_i(i);
28
   end
```

Listing 6: Function for the creation of the alpha functions and the derivatives of the latter

```
function [alfa, dalfa_xi, dalfa_eta] = alpha(xi,eta)
2
   % ----- INPUT -
 3
   % xi, eta: nodes in which the function must be evaluated
4

    they can be also vector values

 5
6
          ---- OUTPUT -
7
   % alfa:
                4x1 vector with the values of the four alfas evaluated at (xi,eta)
8
   % dalfa_xi: 4x1 vector of the partial derivatives of alfas wrt xi evaluated
0
                at (xi,eta)
   % dalfa_eta: 4x1 vector of the partial derivatives of alfas wrt eta evaluated
11
                 at (xi,eta)
12
13
   % alfa functions
14
   alfa(1,:) = 1/4*(1-xi).*(1-eta);
15
   alfa(2,:) = 1/4*(1+xi).*(1-eta);
16 | alfa(3,:) = 1/4*(1+xi).*(1+eta);
17
   alfa(4,:) = 1/4*(1-xi).*(1+eta);
18
   % evaluation of the derivative respect to u
19
20 | dalfa_xi(1,:) = -1/4.*(1-eta);
21
   dalfa_xi(2,:) = 1/4.*(1-eta);
   dalfa_xi(3,:) = 1/4.*(1+eta);
23
   dalfa_xi(4,:) = -1/4.*(1+eta);
24
25 % evaluation of the derivative respect to v
26 | dalfa_eta(1,:) = -1/4.*(1-xi);
27 \mid dalfa_eta(2,:) = -1/4.*(1+xi);
28 \mid dalfa_eta(3,:) = 1/4.*(1+xi);
29 | dalfa_eta(4,:) = 1/4.*(1-xi);
```

Listing 7: Function for update the global matrix with the values obtained for the local element e

```
function [M] = Update(M, Elements_matrix, e, A)
2
             — INPUT
3
   % Interaction
                     : matrix to be modified
   % Elements_matrix: matrix of the mesh
4
5
                     : number of the global element
6
   % A
                     : matrix of the local contributions
7
8
             — OUTPUT -
9
   % M: Matrix modified
11
    if size(A) \sim = [4,4]
12
        error('Local Matrix dimension are not 4x4')
13
        M = zeros(4);
14
        return
15
   end
16
17
    for i=1:4
18
19
            M(Elements_matrix(e,i),Elements_matrix(e,j)) = M(Elements_matrix(e,i),
                Elements_matrix(e,j))+A(i,j);
20
        end
21
   end
```

Listing 8: Function for evaluating the double integral $\iint \nabla \alpha_i \nabla \alpha_i$

```
function [A] = double_integral(M, Elem, e, dx, u, w)
2
3
    A = zeros(4);
4
    r = M(Elem(e,1),1);
 5
6
    for i = 1:4
7
        for j = 1:4
8
            sum = 0;
9
            for xi_coord = 1:4
                 for eta_coord = 1:4
11
                     [Alpha, dalpha_xi, dalpha_eta] = alpha(u(xi_coord),u(eta_coord));
12
                     % the following is the summation of the inner product
13
                     % grad(alpha_i).grad(alpha_j)
14
                    w1 = w(xi\_coord);
                    w2 = w(eta\_coord);
15
16
                     sum=sum+(dalpha_xi(i)*dalpha_xi(j)+dalpha_eta(i)*dalpha_eta(j))*(r+dx/2+u
                         (xi_coord)*dx)*w1*w2;
17
                end
18
            end
19
            A(i,j) = sum;
20
        end
21
    end
22
   end
```

```
% ----- OUTPUT -
9
   % M: Matrix modified
10
11
   s = length(B(:,1));
12
   if size(B) ~= [s,1] % check for matrix dimensions mismatch
13
        error('Local Matrix dimension are not correct');
14
        return
15
   end
16
17
    for i=1:s
18
        rhs(b_ele_m(f,i)) = rhs(b_ele_m(f,i)) + B(i);
19
```

Listing 9: Function for evaluating the contribution given by the Joule effect. For the non coupled problem Q will be considered constant and equal to 1

```
function [A] = heat_contribution(M, Elem, e, Q, dx, u)
2
   % function for evaluating the heat generated by the electric problem
 3
   % ---- INPUT -
4
   % M
          : x,y coordinates of the points
5
   % Elem : global matrix of the boundary elements
          : global number of the boundary element considered
7
   % dx : x displacement
          : Gauss nodes
8
   % U
   % ---- OUTPUT --
0
10
   % A : Term for the updating
11
12
   A = zeros(4,1);
13
   r = M(Elem(e,1),1);
14
15
   for i = 1:4
16
        sum = 0;
17
        for xi_coord = 1:4
18
            [Alpha, dalpha_xi, dalpha_eta] = alpha(u(xi_coord),u(xi_coord));
            % summation over the gauss nodes
19
20
            w1 = u(xi\_coord);
21
            sum = sum+(Alpha(i))*(r+dx/2+u(xi\_coord)*dx)*w1;
22
        end
23
        A(i) = Q*sum;
24
   end
25
26
   end
```

```
1
   function [M] = Update_boundary(M, b_ele_m, f, B)
2
   % algorithm for the updating of the buondary elements
3
            — INPUT -
4
             : matrix to be modified
   % M
5
   % b_ele_m : matrix of the mesh
             : number of the global element
6
7
             : matrix of the local contributions
   % B
8
             - OUTPUT -
9
   % M: Matrix modified
10
11
   if size(B) \sim= [2,2]
12
        error('Local Matrix dimension are not 2x2');
13
       M = zeros(2);
14
        return
15
   end
16
17
18
```

```
for i=1:2
    for j=1:2
        M(b_ele_m(f,i),b_ele_m(f,j)) = M(b_ele_m(f,i),b_ele_m(f,j))+B(i,j);
end
end
```

```
1
    function [B] = neumann_condition(M, b_Elem, f, Tr, dx, u, w)
   % function for evaluating a 1D integral
 3
   % ---- INPUT
 4
   % M
             : x,y coordinates of the points
   % b_Elem : global matrix of the boundary elements
 5
6
   % f
           : global number of the boundary element considered
 7
   % Tr
            : Temperature of the room
8
   % dx
            : x displacement
   % U,W
9
            : Gauss nodes
   % ---- OUTPUT -
10
11
   % B : Term for the updating
12
13
   B = zeros(2,1);
14
   r = M(b_Elem(f,1),1);
15
   for i = 1:2
16
17
        sum = 0;
18
        for xi_coord = 1:4
19
            for eta_coord = 1:4
20
                [Alpha, dalpha_xi, dalpha_eta] = alpha(u(xi_coord),u(eta_coord));
21
                % the following is the summation of the inner product
22
                % alpha_i.alpha_j
23
                w1 = w(xi\_coord);
24
                sum=sum+(Alpha(i))*(r+dx/2+u(xi\_coord)*dx)*w1;
25
            end
26
        end
27
        B(i) = sum*Tr; % update the vector of the contributions
28
   end
29
30
   end
```

5 Model the Electrical Problem with the Finite Elements Method

5.1 Study Domain and Mesh

Since the domian of interest of the electric problem is larger than the thermal problem, we have to slightly modify our algorithm. We then have the algorithm in Listing 10, where we have put in input of our function mesh electric the number of points in which we want to discretize our domain.

Listing 10: Points

```
function [M,N] = points_electric()
2
              OUTPUT
   % M: matrix of [x,y] components of the point
   % N: number of points generated
5
6
   % discretization for the electric part
7
   dx=0.01; dy=0.01;
8
   N = 1; % counter
9
10
   % bottom electrod
11
   y = 0;
12
   while y \le 0.02
13
       x = 0;
```

```
14
        while x \le 0.04
15
            M(N,:) = [x,y];
16
            x = x+dx;
17
            N = N+1;
18
        end
19
        y = y+dy;
20
    end
21
22
    % material
23
    while y \le 0.4
24
        x = 0;
25
        while x \le 0.1
            M(N,:) = [x,y];
26
27
            x = x+dx;
28
            N = N+1;
29
        end
30
        y = y+dy;
31
    end
32
33
    % top electrod
34
    while y \le 0.1
35
        x = 0;
36
        while x \le 0.02
37
            M(N,:) = [x,y];
38
            x = x+dx;
39
            N = N+1;
40
        end
41
        y = y+dy;
42
    end
```

Listing 11: Build relationship for local point and overall point

```
function [E,e] = mesh_electric(M)
 2
              INPUT
 3
    % M : Matrix in which are stored the x and y coordinates of the points
 4
              OUTPUT
 5
   % E : Matrix in which are stored all the points of each element
    % e : number of elements
 6
 7
 8
   dx = 0.01; dy = 0.01;
 9
    e = 1;
10
    y=0;
11
    while y \le 0.02
12
        x = 0;
13
        while x \le 0.04
14
            nx = 0.04/dx;
15
            E(e,:) = [e,e+1,e+1+nx,e+nx];
16
            x = x+dx;
17
            e = e+1;
18
        end
19
        y = y+dy;
20
    end
21
22
    % material
23
    while y \le 0.4
24
        x = 0;
25
        while x \le 0.1
26
            nx = 0.1/dx;
27
            E(e,:) = [e,e+1,e+1+nx,e+nx];
28
            x = x+dx;
29
            e = e+1;
```

```
30
        end
31
        y = y+dy;
32
    end
33
34
    % top electrod
35
    while y \le 0.1
36
        x = 0;
        while x \le 0.02
38
             nx = 0.02/dx;
39
             E(e,:) = [e,e+1,e+1+nx,e+nx];
40
             x = x+dx;
41
             e = e+1;
42
        end
43
        y = y+dy;
44
    end
45
46
    end
```

5.2 Galerkin's Formulation of the Electrical Equation

The projection of the partial differential equation on a basis element is

$$\iiint_{\omega} \alpha_i \nabla \cdot (-\sigma \nabla U) \, d\Omega = 0, \quad \forall i$$

and then the weak formulation for the electric part becomes

$$\iiint_{\omega} \sigma \alpha_i \cdot \nabla U \, d\Omega = 0, \quad \forall i. \tag{7}$$

The boundary conditions given can be modelized in the following fashion

$$\begin{cases} U = 0, & \text{on the top of the crucible,} \\ U = U_0, & \text{on the bottom of the crucible,} \\ J \cdot n = 0, & \text{on all the other surfaces.} \end{cases}$$

As before, the elementary element of surface and volume are given by the canonical change of variables, from cartesian to cylindrical, i.e.,

$$(x, y, z) \rightarrow (r, \theta, z)$$
 (8)
 $(x, y, z) \mapsto (rcos(\theta), rsin(\theta), z)$

The change of variable given by Eq.8 gives as determinant of the Jacobian matrix the element r, in such a way that the integration must be performed changing dx dy dz into $r dr d\theta dz$.

The second change of variables will be

$$(r, \theta, z) \to (\xi, \eta)$$

$$(r, \theta, z) \mapsto (\xi(r, z), \eta(r, z))$$

$$(9)$$

and we will have $dxdydz = det(Jac)d\xi d\eta$.

5.3 Algorithm of the Finite Element Formulation of the Electrical Equation

The algorithm goes as follows:

- · Discretize the domain and build the mesh.
- For each element *e* of the domain:
 - Construct the Jacobian matrix Jac with the functions α_i
 - Evaluate the Jacobian det(Jac)
 - Evaluate all the 16 terms $\nabla \alpha_i \nabla \alpha_j$ with the help of the Gauss quadrature formula.
 - Update the global matrix A with the function Update

- For each element f of the upper boundary:
 - Construct the Jacobian Jac (that is already a scalar value) with the functions α_1 and α_2
 - Evaluate all the 4 terms $\alpha_i \alpha_j$ with the help of the 1D Gauss quadrature formula.
 - Update the global matrix B with the function Update modified for the boundary elements
- Solve the linear problem $(A_{ij} + B_{ij})U_i = rhs$

In the program we make use of the following functions:

- jacobian(M, Elem, e) where M is the coordinates matrix and Elem is the mesh matrix, while e is the global element taken into consideration.
- alpha(xi,eta) where xi,eta are the local coordinates.
- update for updating the global matrix with the 16 values obtained for each element *e*.
- The functions points_electric and mesh as already stated in Section 4.1
- The function Update_electric for putting the values of the local matrix of each element *e* (resp. *f*) in the global matrix *A* (resp. *B*).

5.4 Programming and calculation

5.4.1 Construct the program: main program and functions

Listing 12: main program

```
clc; clear all; close all;
 2
   % this is the main file for the electric part
   %% discretization of the domain and building of the mesh for the thermal part
4
5
   % initialization of the variables lx, ly, nx, ny
6
   dx = 0.01; dy = 0.01;
 7
8
   % creation of the points and of the mesh
0
   [M, N_points] = points_electric();
10
    [Elem, N_elements] = mesh_electric(M);
11
    [b_Elem, N_b_elements] = b_elements_electric(lx,ly,nx,ny);
12
13
   % initialization of the points for the gauss quadrature formula
14
   w=[0.347855 \ 0.652145 \ 0.652145 \ 0.347855];
   u=[-0.861136 -0.339981 \ 0.339981 \ 0.861136];
15
16
17
   %% initialization of the variables
18
   k = 1;
19
   sigma = 1;
20
21
   %% creation of the big matrices
22
   % this matrix has to be filled with all the terms of interactions between
23
   % the internal elements
24
   Interaction = zeros(N_points);
25
26
   % evaluation of the integral on the variuos elements of the basis
27
   for e = 1:N_elements
28
        % creation of the Jacobian matrix
29
        [Jac] = jacobian(M, Elem, e);
30
        J = det(Jac); %jacobian
31
32
        % evaluation of the integral
33
        % evaluation of the 4x4 matrix gai_gaj
34
        % here we will need the gauss points
35
        gai_gaj = double_integral(M, Elem, e, dx, u, w);
```

```
36
        Contribution = sigma*gai_gaj*J;
37
        % update the global matrix values; it will recollect the global number
38
        % from the local number and the element e
39
        Interaction = Update(Interaction, Elem, e, Contribution);
40
   end
41
42
   % this matrix must bel filled with the terms given by the boundary effects
43
    Bound = zeros(N_points);
44
    for f = 1:N_b_elements
45
        [Jac] = jacobian(M, Elem, e);
46
        J = det(Jac);
47
        % evaluation of the 1 dimensional integral
48
        % evaluation of the 2x2 matrix ai_aj
49
        % here we will need the gauss points
50
        ai_aj = integral_1D(M, b_Elem, f, dx, u, w);
51
        Contribution_boundary = k*ai_aj*J;
52
        % update the global matrix values; it will recollect the global number
53
        % from the local number and the element e
54
        Bound = Update_boundary(Bound, b_Elem, f, Contribution_boundary);
55
   end
56
   % for testing we use rhs random
57
   rhs = 1000*rand(N_points,1);
|T = (Interaction + Bound) \rhs;
```

Where we used the function jacobian and alpha listed below.

Listing 13: Function for the creation of the jacobian matrix for each element

```
function [Jac] = jacobian(M, E, e)
1
2
             — INPUT -
   % M: matrix of the points with x and y coordinates
4
   % E: matrix of the mesh
5
   % e: global number of the element considered
 6
 7
   % ----- OUTPUT -
8
   % Jac: 2x2 matrix with the values of the jacobian matrix
0
10 % we obtain the x and y coordinates of the points involved
11 x_i = M(E(e,:),1);
12 | y_i = M(E(e,:),2);
13
   % xi and eta points in which evaluate the functions
14
   |xi = [-1, 1, 1, -1];
15
   eta = [-1, -1, 1, 1];
   % n_elements = number of nodes considered
16
17
                   [it can change from a boundary element or an internal
18
                   element1
19
   n_{elements} = length(x_{i});
20
21
   Jac = zeros(2);
22
   for i = 1:n_elements
23
        [alfa, dalfa_xi, dalfa_eta] = alpha(xi(i),eta(i));
24
        Jac(1,1) = Jac(1,1) + dalfa_xi(i)*x_i(i);
25
        Jac(1,2) = Jac(1,1) + dalfa_xi(i)*y_i(i);
26
        Jac(2,1) = Jac(1,1) + dalfa_eta(i)*x_i(i);
27
        Jac(2,2) = Jac(1,1) + dalfa_eta(i)*y_i(i);
28
   end
```

Listing 14: Function for the creation of the alpha functions and the derivatives of the latter

```
4
              - they can be also vector values
5
   %
6
   % -
         ---- OUTPUT -
 7
   % alfa:
                4x1 vector with the values of the four alfas evaluated at (xi,eta)
   % dalfa_xi: 4x1 vector of the partial derivatives of alfas wrt xi evaluated
8
9
                 at (xi,eta)
10
   |% dalfa_eta: 4x1 vector of the partial derivatives of alfas wrt eta evaluated
11
                 at (xi,eta)
12
13
   % alfa functions
14 | alfa(1,:) = 1/4*(1-xi).*(1-eta);
15 | alfa(2,:) = 1/4*(1+xi).*(1-eta);
16 | alfa(3,:) = 1/4*(1+xi).*(1+eta);
17
   alfa(4,:) = 1/4*(1-xi).*(1+eta);
18
19
   % evaluation of the derivative respect to u
20
   dalfa_xi(1,:) = -1/4.*(1-eta);
21
   dalfa_xi(2,:) = 1/4.*(1-eta);
22 dalfa_xi(3,:) = 1/4.*(1+eta);
23
   dalfa_xi(4,:) = -1/4.*(1+eta);
24
25 \mid% evaluation of the derivative respect to v
26 | dalfa_eta(1,:) = -1/4.*(1-xi);
27
   dalfa_eta(2,:) = -1/4.*(1+xi);
   dalfa_eta(3,:) = 1/4.*(1+xi);
28
29
   | dalfa_eta(4,:) = 1/4.*(1-xi);
30
```

Listing 15: Function for update the global matrix with the values obtained for the local element e

```
1
    function [M] = Update(M, Elements_matrix, e, A)
2
   % ----- INPUT -
 3
   % Interaction : matrix to be modified
   % Elements_matrix: matrix of the mesh
                    : number of the global element
5
   % e
6
   % A
                     : matrix of the local contributions
7
         ---- OUTPUT -
8
9
   % M: Matrix modified
10
11
   if size(A) \sim= [4,4]
12
        error('Local Matrix dimension are not 4x4')
13
        M = zeros(4);
14
        return
15
   end
16
17
    for i=1:4
18
        for j=1:4
19
            M(Elements_matrix(e,i),Elements_matrix(e,j)) = M(Elements_matrix(e,i),
                Elements_matrix(e,j))+A(i,j);
20
        end
21
   end
```

Listing 16: Function for evaluating the double integral $\iint \nabla \alpha_i \nabla \alpha_i$

```
function [A] = double_integral(M, Elem, e, dx, u, w)

A = zeros(4);
r = M(Elem(e,1),1);

for i = 1:4
```

```
7
        for j = 1:4
8
            sum = 0;
0
            for xi_coord = 1:4
                 for eta_coord = 1:4
11
                     [Alpha, dalpha_xi, dalpha_eta] = alpha(u(xi_coord),u(eta_coord));
12
                     % the following is the summation of the inner product
13
                     % grad(alpha_i).grad(alpha_j)
14
                     w1 = w(xi\_coord);
15
                     w2 = w(eta\_coord);
                     sum = sum + (dalpha_xi(i)*dalpha_xi(j)+dalpha_eta(i)*dalpha_eta(j))*(r+dx/2+u)
16
                         (xi_coord)*dx)*w1*w2;
17
                 end
            end
18
19
            A(i,j) = sum;
20
        end
21
    end
22
23
   end
```

6 Model the coupled problem with the finite element method

6.1 Finite Element Formulation

The problem essentially is solved coupling the two equations: first must be solved the electric problem and then the thermal problem; the link between the two equations is the term $Q = J \cdot E = \sigma(\nabla U)^2$.

6.2 Algorithm of the Finite Element Formulation for the Coupled Problem

The algorithm goes as follows:

- Discretize the domain and build the mesh.
- For each element e of the domain solve the electrical part as in the program main 2.m
- With the value obtained from the electric problem extract for each element the heat Q.
- ullet Solve the thermal problem using the non constant value Q for each element.