EPFL

PROJECT CSE I

Notes

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1 FINITE ELEMENT METHOD

1.1 THE POISSON EQUATION

We aim to solve an equation of the form

$$-\Delta u(\mathbf{x}) = f(\mathbf{x}) \tag{1.1}$$

on a domain $\mathbf{x} \in \Omega$, with a solution $u(\mathbf{x})$ that satisfies a certain boundary condition $u(\mathbf{x}) = u_d(\mathbf{x})$ for all $x \in \partial\Omega$ that lie on the border of Ω.

To do this, we first convert this equation to its weak form by multiplying both sides with a arbitrary test function $v(\mathbf{x})$, which vanishes on the border (i.e. $v(mathbfx) = 0, \forall \mathbf{x} \in \partial\Omega$), and by then integrating over all of Ω:

$$-\int_\Omega \Delta u(\mathbf{x}) v(\mathbf{x}) d\mathbf{x} = \int_\Omega f(\mathbf{x}) v(\mathbf{x}) d\mathbf{x} \tag{1.2}$$

We may now rearrange the gradient product rule $\nabla(ab) = (\nabla a)b + a(\nabla b)$ and Gauss' theorem (as long as $v(x)$ is differentiable in a neighborhood of Ω) combined with the fact that $v(\mathbf{x})$ vanishes on $\partial\Omega$ to convert the right-hand side to

$$\begin{aligned}
-\int_\Omega \Delta u(\mathbf{x}) v(\mathbf{x}) d\mathbf{x} &= -\int_\Omega \nabla(\nabla u(\mathbf{x}) v(\mathbf{x})) d\mathbf{x} + \int_\Omega \nabla u(\mathbf{x}) \nabla v(\mathbf{x}) d\mathbf{x} \\
&= -\int_{\partial\Omega} \nabla u(\mathbf{x}) v(\mathbf{x}) d\boldsymbol{\omega} + \int_\Omega \nabla u(\mathbf{x}) \nabla v(\mathbf{x}) d\mathbf{x} \\
&= \int_\Omega \nabla u(\mathbf{x}) \nabla v(\mathbf{x}) d\mathbf{x} \qquad (1.3)
\end{aligned}$$

Consequently, the weak formulation of the problem is to find $u(\mathbf{x})$, such that for arbitrary $v(\mathbf{x})$, we have

$$\int_\Omega \nabla u(\mathbf{x}) \nabla v(\mathbf{x}) d\mathbf{x} = \int_\Omega f(\mathbf{x}) v(\mathbf{x}) d\mathbf{x} \tag{1.4}$$

To simplify and generalize the notation, we may use the linear form $L : V \to \mathbb{R}$ as

$$L(v) = \int_\Omega f(\mathbf{x}) v(\mathbf{x}) d\mathbf{x} \tag{1.5}$$

and also the bilinear form $a : V \times V \to \mathbb{R}$

$$a(u, v) = \int_\Omega \nabla u(\mathbf{x}) \nabla v(\mathbf{x}) d\mathbf{x} \tag{1.6}$$

1.2 EXAMPLE: ONE DIMENSIONAL POISSON EQUATION

To illustrate the choice of basis functions, we will now consider the simple one dimensional case $\Omega = [a, b]$, such that the weak formulation of the problem turns into

$$\int_a^b u'(x)v'(x)dx = \int_a^b f(x)v(x)dx \tag{1.7}$$

We now subdivide the domain $[a, b]$ into M subintervals, each of length $h = (b-a)/M$, with nodes at $x_k = a + hk, k \in \{0, 1, \ldots, M\}$. We proceed to choose as the basis functions the class of the piecewise linear Lagrange interpolating polynomials on $[x_k, x_{k+1}], k \in \{0, 1, \ldots, M\}$, defined as

$$v_k(x) = \frac{x - x_{k-1}}{x_k - x_{k-1}} \mathbf{1}_{\{x \in [x_{k-1}, x_k]\}} + \frac{x_{k+1} - x}{x_{k+1} - x_k} \mathbf{1}_{\{x \in [x_k, x_{k+1}]\}} \tag{1.8}$$

If we now interpolate $f(x)$ and $u(x)$ as piecewise linear Lagrange polynomaials, we get the representation

$$\begin{aligned} f(x) &\approx \sum_{i=1}^{M} f(x_{i-1}) \frac{x - x_i}{x_{i-1} - x_i} + f(x_i) \frac{x - x_{i-1}}{x_i - x_{i-1}} \\ &= \sum_{i=1}^{M-1} f(x_i) v_i(x) \end{aligned} \tag{1.9}$$

and analogously

$$u(x) = \sum_{i=1}^{M-1} u(x_i) v_i(x) \tag{1.10}$$

We now restricted ourselves to the discrete variational formulation of the problem

$$\sum_{i=1}^{M-1} u(x_i) \int_a^b v_i'(x) v_j'(x) dx = \sum_{i=1}^{M-1} f(x_i) \int_a^b v_i(x) v_j(x) dx \tag{1.11}$$

which needs to be satisfied for all $j \in \{0, 1, \ldots, M\}$.

This equation can be rewritten in terms of two matrices **K** and **L** which we define as

$$K_{ij} = \int_a^b v_i(x) v_j(x) dx \tag{1.12}$$

$$L_{ij} = \int_a^b v_i'(x) v_j'(x) dx \tag{1.13}$$

such that we get

$$\sum_{i=1}^{M-1} u(x_i) L_{ij} = \sum_{i=1}^{M-1} f(x_i) K_{ij} \tag{1.14}$$

Notice, that we only need the entries K_{ij} and L_{ij} with $i \in \{1, 2, \dots, M-1\}$, since we already know the boundary conditions of $u(x)$ at $x = x_0$ and $x = x_M$.

We realize, that the L_2 inner product of $v_i(x)$ with $v_j(x)$ (and consequently also the one of $v_i'(x)$ with $v_j'(x)$) is zero for all $|i-j| > 1$, hence, we distinguish two different cases.

1. $i = j$: Here, the inner product turns out to be

$$\begin{aligned}
\int_a^b v_i(x)v_i(x)dx &= \int_a^b \left(\frac{x - x_{i-1}}{x_i - x_{i-1}}\right)^2 \mathbf{1}_{\{x\in[x_{i-1},x_i]\}} + \left(\frac{x_{i+1} - x}{x_{i+1} - x_i}\right)^2 \mathbf{1}_{\{x\in[x_i,x_{i+1}]\}} dx \\
&= 2\int_{x_{i-1}}^{x_i} \left(\frac{x - x_{i-1}}{x_i - x_{i-1}}\right)^2 dx \\
&= \frac{2}{h^2}\int_{x_{i-1}-x_{i-1}}^{x_i - x_{i-1}} u^2 du \\
&= \frac{2}{h^2}\frac{1}{3}h^3 \\
&= \frac{2h}{3}
\end{aligned} \tag{1.15}$$

and for the derivatives it is

$$\begin{aligned}
\int_a^b v_i'(x)v_i'(x)dx &= \int_a^b \left(\frac{1}{x_i - x_{i-1}}\right)^2 \mathbf{1}_{\{x\in[x_{i-1},x_i]\}} + \left(\frac{-1}{x_{i+1} - x_i}\right)^2 \mathbf{1}_{\{x\in[x_i,x_{i+1}]\}} dx \\
&= 2\int_{x_{i-1}}^{x_i} \left(\frac{1}{x_i - x_{i-1}}\right)^2 dx \\
&= \frac{2}{h^2}\int_0^h 1 du \\
&= \frac{2}{h}
\end{aligned} \tag{1.16}$$

2. $|i-j| = 1$: Here, we can limit ourselves to the case where $j = i+1$, since the other case is fully symmetric. We calculate

$$\begin{aligned}
\int_a^b v_i(x)v_{i+1}(x)dx &= \int_a^b \frac{x_{i+1} - x}{x_{i+1} - x_i}\frac{x - x_i}{x_{i+1} - x_i}\mathbf{1}_{\{x\in[x_i,x_{i+1}]\}} dx \\
&= \int_{x_i}^{x_{i+1}} \frac{x_{i+1} - x}{x_{i+1} - x_i}\frac{x - x_i}{x_{i+1} - x_i} dx \\
&= \frac{1}{h^2}\int_{x_i - x_i}^{x_{i+1} - x_i} (x_{i+1} - x_i - u)u du \\
&= \frac{1}{h^2}\int_0^h (h-u)u du \\
&= \frac{1}{h^2}(\frac{h^3}{2} - \frac{h^3}{3}) \\
&= \frac{h}{6}
\end{aligned} \tag{1.17}$$

and for the derivative it is

$$\int_a^b v_i'(x)v_{i+1}'(x)\,dx = \int_a^b \frac{-1}{x_{i+1}-x_i}\frac{1}{x_{i+1}-x_i}\mathbf{1}_{\{x\in[x_i,x_{i+1}]\}}dx$$
$$= -\frac{1}{h^2}\int_{x_i}^{x_{i+1}} 1\,dx$$
$$= -\frac{1}{h} \tag{1.18}$$

Now, using the previously defined matrices $\mathbf{K}_{ij}$ and $\mathbf{L}_{ij}$, we get the matrix equation

$$\mathbf{L}u = \mathbf{K}f \tag{1.19}$$

with

$$u = (u_0, u(x_1), \ldots, u_M)^\mathsf{T} \tag{1.20}$$
$$f = (f(x_0), f(x_1), \ldots, f(x_M))^\mathsf{T} \tag{1.21}$$
$$\mathbf{L} = \begin{pmatrix} 1 & & & & \\ \frac{2}{h} & -\frac{1}{h} & & & \\ -\frac{1}{h} & \frac{2}{h} & -\frac{1}{h} & & \\ & -\frac{1}{h} & \frac{2}{h} & \ddots & \\ & & -\frac{1}{h} & \ddots & -\frac{1}{h} \\ & & & \ddots & \frac{2}{h} \\ & & & & 1 \end{pmatrix} \tag{1.22}$$
$$\mathbf{K} = \begin{pmatrix} \frac{u_0}{f(x_0)} & & & & \\ \frac{2h}{3} & \frac{h}{6} & & & \\ \frac{h}{6} & \frac{2h}{3} & \frac{h}{6} & & \\ & \frac{h}{6} & \frac{2h}{3} & \ddots & \\ & & \frac{h}{6} & \ddots & \frac{h}{6} \\ & & & \ddots & \frac{2h}{3} \\ & & & & \frac{u_M}{f(x_M)} \end{pmatrix} \tag{1.23}$$
$$\tag{1.24}$$

Here, we have adjusted the first rows in $\mathbf{L}$ and $\mathbf{K}$, such that the boundary conditions are necessarily satisfied. To obtain the finite element solution, we simply solve this linear system.