Study Guide: Solving differential equations with finite elements

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0.1 Differential equation models

Our aim is to extend the ideas for approximating f by u, or solving

$$u = f$$

to real differential equations like

$$-u'' + bu = f, \quad u(0) = 1,\ u'(L) = D$$

Three methods are addressed:

1. least squares
2. Galerkin/projection
3. collocation (interpolation)

Method 2 will be totally dominating!

0.1.1 Abstract differential equation

$$\mathcal{L}(u) = 0, \quad x \in \Omega \tag{1}$$

Examples (1D problems):

$$\mathcal{L}(u) = \frac{d^2u}{dx^2} - f(x), \tag{2}$$

$$\mathcal{L}(u) = \frac{d}{dx}\left(\alpha(x)\frac{du}{dx}\right) + f(x), \tag{3}$$

$$\mathcal{L}(u) = \frac{d}{dx}\left(\alpha(u)\frac{du}{dx}\right) - au + f(x), \tag{4}$$

$$\mathcal{L}(u) = \frac{d}{dx}\left(\alpha(u)\frac{du}{dx}\right) + f(u, x) \tag{5}$$

0.1.2 Abstract boundary conditions

$$\mathcal{B}_0(u) = 0,\ x = 0, \quad \mathcal{B}_1(u) = 0,\ x = L \tag{6}$$

Examples:

$$\mathcal{B}_i(u) = u - g, \qquad \text{Dirichlet condition} \tag{7}$$

$$\mathcal{B}_i(u) = -\alpha\frac{du}{dx} - g, \qquad \text{Neumann condition} \tag{8}$$

$$\mathcal{B}_i(u) = -\alpha\frac{du}{dx} - h(u - g), \qquad \text{Robin condition} \tag{9}$$

0.1.3 Reminder about notation

- $u_{\mathrm{e}}(x)$ is the symbol for the *exact* solution of $\mathcal{L}(u_{\mathrm{e}}) = 0$
- $u(x)$ denotes an *approximate* solution
- We seek $u \in V$
- $V = \mathrm{span}\{\psi_0(x), \ldots, \psi_N(x)\}$, V has basis $\{\psi_i\}_{i\in I}$
- $I = \{0, \ldots, N\}$ is an index set
- $u(x) = \sum_{j\in I} c_j\psi_j(x)$
- Inner product: $(u, v) = \int_\Omega uv \,\mathrm{d}x$
- Norm: $||u|| = \sqrt{(u, u)}$

0.1.4 New topics

Much is similar to approximating a function (solving $u = f$), but two new topics are needed:

- Variational formulation of the differential equation problem (including integration by parts)
- Handling of boundary conditions

0.1.5 Residual-minimizing principles

- When solving $u = f$ we knew the error $e = f - u$ and could use principles for minimizing the error
- When solving $\mathcal{L}(u_{\mathrm{e}}) = 0$ we do not know u_{e} and cannot work with the error $e = u_{\mathrm{e}} - u$
- We only have the *error in the equation*: the residual R

Inserting $u = \sum_j c_j\psi_j$ in $\mathcal{L} = 0$ gives a residual

$$R = \mathcal{L}(u) = \mathcal{L}(\sum_j c_j\psi_j) \neq 0 \tag{10}$$

Goal: minimize R wrt $\{c_i\}_{i\in I}$ (and hope it makes a small e too)

$$R = R(c_0, \ldots, c_N; x)$$

0.1.6 The least squares method

Idea: minimize

$$E = ||R||^2 = (R, R) = \int_\Omega R^2 dx \tag{11}$$

Minimization wrt $\{c_i\}_{i\in I}$ implies

$$\frac{\partial E}{\partial c_i} = \int_\Omega 2R\frac{\partial R}{\partial c_i}dx = 0 \quad \Leftrightarrow \quad (R, \frac{\partial R}{\partial c_i}) = 0, \quad i \in I \tag{12}$$

$N + 1$ equations for $N + 1$ unknowns $\{c_i\}_{i\in I}$

0.1.7 The Galerkin method

Idea: make R orthogonal to V,

$$(R, v) = 0, \quad \forall v \in V \tag{13}$$

This implies

$$(R, \psi_i) = 0, \quad i \in I \tag{14}$$

$N + 1$ equations for $N + 1$ unknowns $\{c_i\}_{i \in I}$

0.1.8 The Method of Weighted Residuals

Generalization of the Galerkin method: demand R orthogonal to some space W, possibly $W \neq V$:

$$(R, v) = 0, \quad \forall v \in W \tag{15}$$

If $\{w_0, \ldots, w_N\}$ is a basis for W:

$$(R, w_i) = 0, \quad i \in I \tag{16}$$

- $N + 1$ equations for $N + 1$ unknowns $\{c_i\}_{i \in I}$
- Weighted residual with $w_i = \partial R/\partial c_i$ gives least squares

0.1.9 Terminology: test and trial Functions

- ψ_j used in $\sum_j c_j \psi_j$ is called *trial function*
- ψ_i or w_i used as weight in Galerkin's method is called *test function*

0.1.10 The collocation method

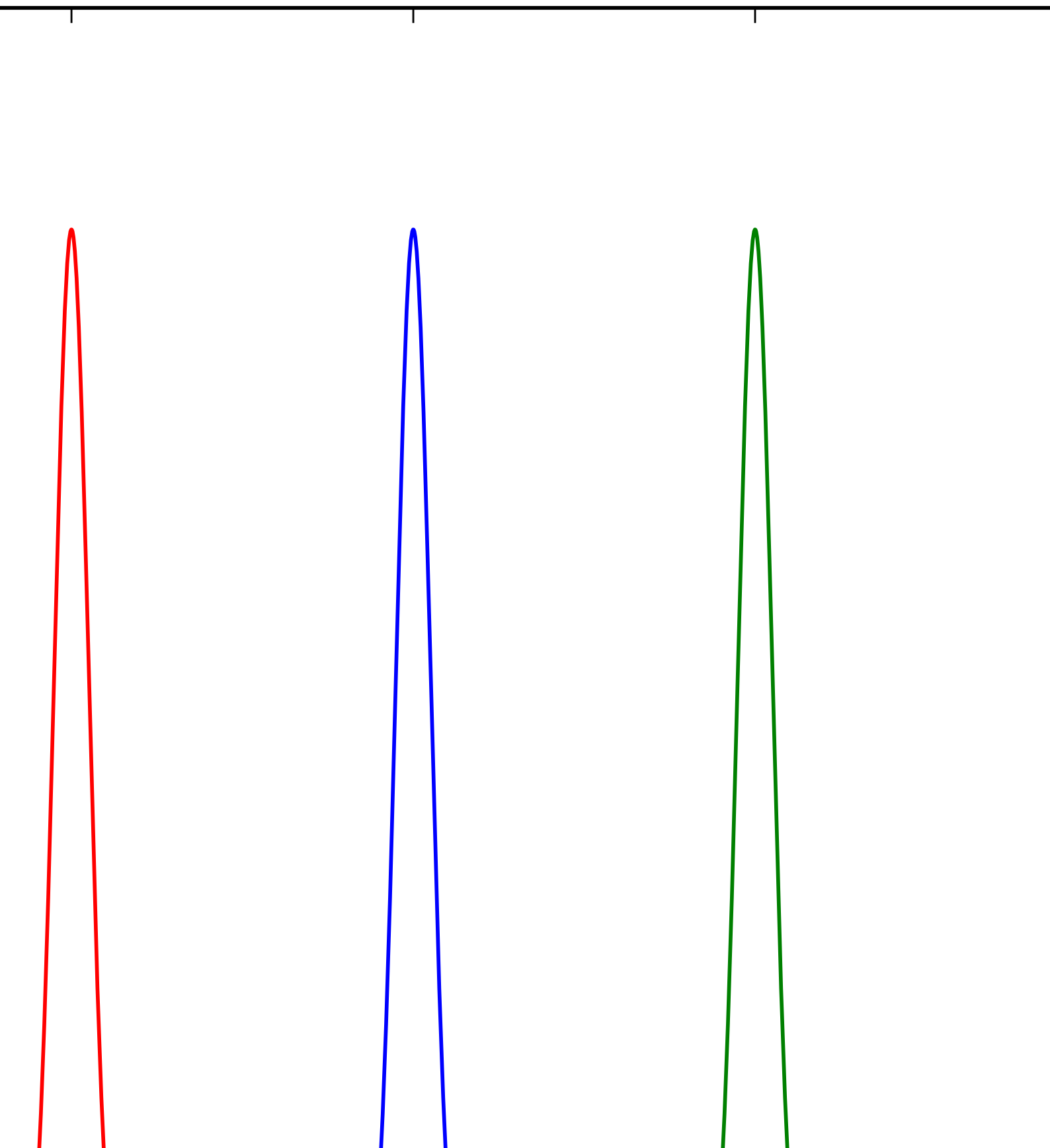
Idea: demand $R = 0$ at $N + 1$ points

$$R(x_i; c_0, \ldots, c_N) = 0, \quad i \in I \tag{17}$$

Note: The collocation method is a weighted residual method with delta functions as weights

$$0 = \int_\Omega R(x; c_0, \ldots, c_N)\delta(x - x_i)\,\mathrm{d}x = R(x_i; c_0, \ldots, c_N)$$

$$\text{property of } \delta(x): \quad \int_\Omega f(x)\delta(x - x_i)dx = f(x_i), \quad x_i \in \Omega \tag{18}$$



0.2 Examples on using the principles

Goal.
Exemplify the least squares, Galerkin, and collocation methods in a simple 1D problem with global basis functions.

0.2.1 The first model problem

$$-u''(x) = f(x), \quad x \in \Omega = [0, L], \quad u(0) = 0,\ u(L) = 0 \tag{19}$$

Basis functions:

$$\psi_i(x) = \sin\left((i+1)\pi\frac{x}{L}\right), \quad i \in I \tag{20}$$

The residual:

$$\begin{aligned} R(x; c_0, \ldots, c_N) &= u''(x) + f(x), \\ &= \frac{d^2}{dx^2}\left(\sum_{j\in I} c_j\psi_j(x)\right) + f(x), \\ &= -\sum_{j\in I} c_j\psi_j''(x) + f(x) \end{aligned} \tag{21}$$

0.2.2 Boundary conditions

Since $u(0) = u(L) = 0$ we must ensure that all $\psi_i(0) = \psi_i(L) = 0$. Then

$$u(0) = \sum_j c_j\psi_j(0) = 0, \quad u(L) = \sum_j c_j\psi_j(L)$$

- u known: Dirichlet boundary condition
- u' known: Neumann boundary condition
- Must have $\psi_i = 0$ where Dirichlet conditions apply

0.2.3 The least squares method; principle

$$(R, \frac{\partial R}{\partial c_i}) = 0, \quad i \in I$$

$$\frac{\partial R}{\partial c_i} = \frac{\partial}{\partial c_i}\left(\sum_{j\in I} c_j\psi_j''(x) + f(x)\right) = \psi_i''(x) \tag{22}$$

Because:

$$\frac{\partial}{\partial c_i}\left(c_0\psi_0'' + c_1\psi_1'' + \cdots + c_{i-1}\psi_{i-1}'' + c_i\psi_i'' + c_{i+1}\psi_{i+1}'' + \cdots + c_N\psi_N''\right) = \psi_i''$$

0.2.4 The least squares method; equation system

$$(\sum_j c_j \psi_j'' + f, \psi_i'') = 0, \quad i \in I \tag{23}$$

Rearrangement:

$$\sum_{j \in I} (\psi_i'', \psi_j'') c_j = -(f, \psi_i''), \quad i \in I \tag{24}$$

This is a linear system

$$\sum_{j \in I} A_{i,j} c_j = b_i, \quad i \in I$$

with

$$\begin{aligned} A_{i,j} &= (\psi_i'', \psi_j'') \\ &= \pi^4 (i+1)^2 (j+1)^2 L^{-4} \int_0^L \sin\left((i+1)\pi \frac{x}{L}\right) \sin\left((j+1)\pi \frac{x}{L}\right) dx \\ &= \begin{cases} \frac{1}{2} L^{-3} \pi^4 (i+1)^4 & i = j \\ 0, & i \neq j \end{cases} \end{aligned} \tag{25}$$

$$b_i = -(f, \psi_i'') = (i+1)^2 \pi^2 L^{-2} \int_0^L f(x) \sin\left((i+1)\pi \frac{x}{L}\right) dx \tag{26}$$

0.2.5 Orthogonality of the basis functions gives diagonal matrix

Useful property:

$$\int_0^L \sin\left((i+1)\pi \frac{x}{L}\right) \sin\left((j+1)\pi \frac{x}{L}\right) dx = \delta ij, \qquad \delta_{ij} = \begin{cases} \frac{1}{2} L & i = j \\ 0, & i \neq j \end{cases} \tag{27}$$

$\Rightarrow$ $(\psi_i'', \psi_j'') = \delta_{ij}$, i.e., diagonal $A_{i,j}$, and we can easily solve for c_i:

$$c_i = \frac{2L}{\pi^2 (i+1)^2} \int_0^L f(x) \sin\left((i+1)\pi \frac{x}{L}\right) dx \tag{28}$$

0.2.6 Least squares method; solution

Let's `sympy` do the work ($f(x) = 2$):

```
from sympy import *
import sys

i, j = symbols('i j', integer=True)
x, L = symbols('x L')
f = 2
a = 2*L/(pi**2*(i+1)**2)
c_i = a*integrate(f*sin((i+1)*pi*x/L), (x, 0, L))
c_i = simplify(c_i)
print c_i
```

$$c_i = 4\frac{L^2\left((-1)^i+1\right)}{\pi^3\left(i^3+3i^2+3i+1\right)}, \quad u(x) = \sum_{k=0}^{N/2} \frac{8L^2}{\pi^3(2k+1)^3}\sin\left((2k+1)\pi\frac{x}{L}\right). \tag{29}$$

Fast decay: $c_2 = c_0/27$, $c_4 = c_0/125$ - only one term might be good enough:

$$u(x) \approx \frac{8L^2}{\pi^3}\sin\left(\pi\frac{x}{L}\right).$$

0.2.7 The Galerkin method; principle

$R = u'' + f$:

$$(u'' + f, v) = 0, \quad \forall v \in V,$$

or

$$(u'', v) = -(f, v), \quad \forall v \in V \tag{30}$$

This is a *variational formulation* of the differential equation problem.
$\forall v \in V$ means for all basis functions:

$$(\sum_{j\in I} c_j\psi_j'', \psi_i) = -(f, \psi_i), \quad i \in I \tag{31}$$

0.2.8 The Galerkin method; solution

Since $\psi_i'' \propto \psi_i$, Galerkin's method gives the same linear system and the same solution as the least squares method (in this particular example).

0.2.9 The collocation method

$R = 0$ (i.e.,the differential equation) must be satisfied at $N+1$ points:

$$-\sum_{j\in I} c_j\psi_j''(x_i) = f(x_i), \quad i \in I \tag{32}$$

This is a linear system $\sum_j A_{i,j} = b_i$ with entries

$$A_{i,j} = -\psi_j''(x_i) = (j+1)^2\pi^2L^{-2}\sin\left((j+1)\pi\frac{x_i}{L}\right), \quad b_i = 2$$

Choose: $N = 0$, $x_0 = L/2$

$$c_0 = 2L^2/\pi^2$$

0.2.10 Comparison of the methods

- Exact solution: $u(x) = x(L-x)$
- Galerkin or least squares ($N = 0$): $u(x) = 8L^2\pi^{-3}\sin(\pi x/L)$
- Collocation method ($N = 0$): $u(x) = 2L^2\pi^{-2}\sin(\pi x/L)$.
- Max error in Galerkin/least sq.: $-0.008L^2$
- Max error in collocation: $0.047L^2$

0.3 Useful techniques

0.3.1 Integration by parts

Second-order derivatives will hereafter be integrated by parts

$$\int_0^L u''(x)v(x)dx = -\int_0^L u'(x)v'(x)dx + [vu']_0^L$$
$$= -\int_0^L u'(x)v'(x)dx + u'(L)v(L) - u'(0)v(0) \tag{33}$$

Motivation:

- Lowers the order of derivatives
- Gives more symmetric forms (incl. matrices)
- Enables easy handling of Neumann boundary conditions
- Finite element basis functions φ_i have discontinuous derivatives (at cell boundaries) and are not suited for terms with φ_i''

0.3.2 Boundary function; principles

- What about nonzero Dirichlet conditions?
- E.g. $u(L) = D$
- Problem: $u(L) = \sum_j c_j\psi_j(L) = 0$ - always
- Remedy: $u(x) = B(x) + \sum_j c_j\psi_j(x)$
- Construct B such that $B(0) = u(0)$, $B(L) = u(L)$
- No restrictions of how $B(x)$ varies in the interior of Ω

0.3.3 Boundary function; example

$u(0) = C$ and $u(L) = D$. Choose

$$B(x) = L^{-1}(C(L-x) + Dx): \qquad B(0) = C,\ B(L) = D$$

$$u(x) = L^{-1}(C(L-x) + Dx) + \sum_{j\in I} c_j\psi_j(x), \tag{34}$$

$$u(0) = C, \quad u(L) = 0$$

0.3.4 Abstract notation for variational formulations

The finite element literature (and much FEniCS documentation) applies an abstract notation for the variational formulation:

*Find $(u - B) \in V$ such that

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

0.3.5 Example on abstract notation

Given a variational formulation for $-u'' = f$:

$$\int_\Omega u'v'dx = \int_\Omega fvdx \quad \text{or} \quad (u', v') = (f, v) \quad \forall v \in V$$

Abstract formulation: finn $(u - B) \in V$ such that

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

We identify

$$a(u, v) = (u', v'), \quad L(v) = (f, v)$$

0.3.6 Bilinear and linear forms

- $a(u, v)$ is a *bilinear form*
- $L(v)$ is a *linear form*

Linear form means

$$L(\alpha_1 v_1 + \alpha_2 v_2) = \alpha_1 L(v_1) + \alpha_2 L(v_2),$$

Bilinear form means

$$a(\alpha_1 u_1 + \alpha_2 u_2, v) = \alpha_1 a(u_1, v) + \alpha_2 a(u_2, v),$$
$$a(u, \alpha_1 v_1 + \alpha_2 v_2) = \alpha_1 a(u, v_1) + \alpha_2 a(u, v_2)$$

In nonlinear problems: Find $(u - B) \in V$ such that $F(u; v) = 0 \ \forall v \in V$

0.3.7 The linear system associated with abstract form

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

is equivalent to

$$a(u, \psi_i) = L(\psi_i) \quad i \in I$$

Insert $u = \sum_j c_j \psi_j$ and use linearity:

$$\sum_{j \in I} a(\psi_j, \psi_i) c_j = L(\psi_i) \quad i \in I$$

This is a linear system

$$\sum_{j \in I} A_{i,j} c_j = b_i, \quad i \in I$$

with

$$A_{i,j} = a(\psi_j, \psi_i)$$
$$b_i = L(\psi_i)$$

0.3.8 Equivalence with minimization problem

If $a(u,v) = a(v,u)$,

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

is equivalent to minimizing the functional

$$F(v) = \frac{1}{2}a(v,v) - L(v)$$

over all functions $v \in V$. That is,

$$F(u) \leq F(v) \quad \forall v \in V\,.$$

- Much used in the early days of finite elements
- Still much used in structural analysis and elasticity
- Not as general as Galerkin's method (since $a(u,v) = a(v,u)$)

0.4 Examples on variational formulations

Goal.
Derive variational formulations for many prototype differential equations in 1D that include

- variable coefficints
- mixed Dirichlet and Neumann conditions
- nonlinear coefficients

0.4.1 Variable coefficient; problem

$$-\frac{d}{dx}\left(\alpha(x)\frac{du}{dx}\right) = f(x), \quad x \in \Omega = [0,L],\ u(0) = C,\ u(L) = D\,. \tag{35}$$

- Variable coefficient $\alpha(x)$
- *Nonzero* Dirichlet conditions at $x = 0$ *and* $x = L$
- Must have $\psi_i(0) = \psi_i(L) = 0$
- $V = \text{span}\{\psi_0, \ldots, \psi_N\}$
- $v \in V$: $v(0) = v(L) = 0$

$$u(x) = B(x) + \sum_{j \in I} c_j \psi_i(x)$$

$$B(x) = C + \frac{1}{L}(D - C)x$$

0.4.2 Variable coefficient; variational formulation (1)

$$R = -\frac{d}{dx}\left(a\frac{du}{dx}\right) - f$$

Galerkin's method:

$$(R, v) = 0, \quad \forall v \in V,$$

or with integrals:

$$\int_\Omega \left(\frac{d}{dx}\left(\alpha\frac{du}{dx}\right) - f\right) v \,\mathrm{d}x = 0, \quad \forall v \in V\,.$$

0.4.3 Variable coefficient; variational formulation (2)

Integration by parts:

$$-\int_\Omega \frac{d}{dx}\left(\alpha(x)\frac{du}{dx}\right) v \,\mathrm{d}x = \int_\Omega \alpha(x)\frac{du}{dx}\frac{dv}{dx}\,\mathrm{d}x - \left[\alpha\frac{du}{dx}v\right]_0^L\,.$$

Boundary terms vanish since $v(0) = v(L) = 0$

Variational formulation.
Find $(u - B) \in V$ such that

$$\int_\Omega \alpha(x)\frac{du}{dx}\frac{dv}{dx}dx = \int_\Omega f(x)v dx, \quad \forall v \in V,$$

Compact notation:

$$(\alpha u', v') = (f, v), \quad \forall v \in V$$

0.4.4 Variable coefficient; abstract notation

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

$$a(u, v) = (\alpha u', v'), \quad L(v) = (f, v)$$

0.4.5 Variable coefficient; linear system

$v = \psi_i$ and $u = B + \sum_j c_j\psi_j$:

$$(\alpha B' + \alpha\sum_{j\in I} c_j\psi_j', \psi_i') = (f, \psi_i), \quad i \in I\,.$$

Reorder to form linear system:

$$\sum_{j\in I}(\alpha\psi_j', \psi_i')c_j = (f, \psi_i) + (a(D - C)L^{-1}, \psi_i'), \quad i \in I\,.$$

This is $\sum_j A_{i,j}c_j = b_i$ with

$$A_{i,j} = (a\psi_j', \psi_i') = \int_\Omega \alpha(x)\psi_j'(x), \psi_i'(x)\,\mathrm{d}x,$$
$$b_i = (f, \psi_i) + (a(D - C)L^{-1}, \psi_i') = \int_\Omega \left(f(x)\psi_i(x) + \alpha(x)\frac{D - C}{L}\psi_i'(x)\right)\,\mathrm{d}x\,.$$

0.4.6 First-order derivative in the equation and boundary condition; problem

$$-u''(x) + bu'(x) = f(x), \quad x \in \Omega = [0, L],\ u(0) = C,\ u'(L) = E \tag{36}$$

New features:

- first-order derivative u' in the equation
- boundary condition with u': $u'(L) = E$

Initial steps:

- Must force $\psi_i(0) = 0$ because of Dirichlet condition at $x = 0$
- Boundary function: $B(x) = C(L - x)/L$
- No requirements on $\psi_i(L)$ (no Dirichlet condition at $x = L$)

0.4.7 First-order derivative in the equation and boundary condition; details

$$u = \frac{C}{L}(L - x) + \sum_{j \in I} c_j \psi_i(x)$$

Galerkin's method: multiply by v, integrate over Ω, integrate by parts.

$$(-u'' + bu' - f, v) = 0, \quad \forall v \in V,$$

$$(u', v') + (bu', v) = (f, v) + [u'v]_0^L, \quad \forall v \in V,$$

$$(u'v') + (bu', v) = (f, v) + Ev(L), \quad \forall v \in V,$$

0.4.8 First-order derivative in the equation and boundary condition; observations

$$(u'v') + (bu', v) = (f, v) + Ev(L), \quad \forall v \in V,$$

Important:

- $[u'v]_0^L = u'(L)v(L) = Ev(L)$ because $v(0) = 0$ and $u'(L) = E$
- The boundary term can be used to implement Neumann conditions
- Forgetting the boundary term implies the condition $u' = 0$ (!)
- Such conditions are called *natural boundary conditions*

0.4.9 First-order derivative in the equation and boundary condition; abstract notation

Abstract notation:

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

where

$$a(u,v) = (u',v') + (bu',v), \quad L(v) = (f+C,v) + Ev(L)$$

0.4.10 First-order derivative in the equation and boundary condition; linear system

Insert $u = B + \sum_j c_j\psi_j$ and $v = \psi_i$:

$$\sum_{j\in I} \underbrace{((\psi_j',\psi_i') + (b\psi_j',\psi_i))}_{A_{i,j}} c_j = \underbrace{(f,\psi_i) + (bCL^{-1},\psi_i') + E\psi_i(L)}_{b_i}$$

Observation: $A_{i,j}$ is not symmetric because of the term

$$(b\psi_j',\psi_i) = \int_\Omega b\psi_j'\psi_i dx \neq \int_\Omega b\psi_i'\psi_j dx = (\psi_i', b\psi_j)$$

0.4.11 Terminology: natural and essential boundary conditions

$$(u',v') + (bu',v) = (f,v) + u'(L)v(L) - u'(0)v(0)$$

- Note: forgetting the boundary terms implies $u'(L) = u'(0) = 0$ (unless prescribe a Dirichlet condition)
- Conditions on u' are simply inserted in the variational form and called *natural conditions*
- Conditions on u at $x = 0$ requires modifying V (through $\psi_i(0) = 0$) and are known as *essential conditions*

Lesson learned.
It is easy to forget the boundary term when integrating by parts. That mistake may prescribe a condition on u'!

0.4.12 Nonlinear coefficient; problem

$$-(\alpha(u)u')' = f(u), \quad x \in [0,L],\ u(0) = 0,\ u'(L) = E\,. \tag{37}$$

- V: basis $\{\psi_i\}_{i\in I}$ with $\psi_i(0) = 0$ because of $u(0) = 0$
- How does the nonlinear coefficient $\alpha(u)$ impact the variational formulation?

0.4.13 Nonlinear coefficient; variational formulation

Galerkin: multiply by v, integrate, integrate by parts

$$\int_0^L \alpha(u)\frac{du}{dx}\frac{dv}{dx}\,\mathrm{d}x = \int_0^L f(u)v\,\mathrm{d}x + [\alpha(u)vu']_0^L \quad \forall v \in V$$

- $\alpha(u(0))v(0)u'(0) = 0$ since $v(0)$
- $\alpha(u(L))v(L)u'(L) = \alpha(u(L))v(L)E$ since $u'(L) = E$

$$\int_0^L \alpha(u)\frac{du}{dx}\frac{dv}{dx}v\,\mathrm{d}x = \int_0^L f(u)v\,\mathrm{d}x + \alpha(u(L))v(L)E \quad \forall v \in V$$

or

$$(\alpha(u)u', v') = (f(u), v) + \alpha(L)v(L)E \quad \forall v \in V$$

0.4.14 Nonlinear coefficient; where does the nonlinearity cause challenges?

- Abstract notation: no $a(u, v)$ and $L(v)$ because a and L are nonlinear
- Abstract notation: $F(u; v) = 0\ \forall v \in V$
- What about forming a linear system? We get a *nonlinear* system of algebraic equations
- Must use methods like Picard iteration or Newton's method to solve nonlinear algebraic equations
- But: the variational formulation was not much affected by nonlinearities

0.4.15 Computing with Dirichlet and Neumann conditions; problem

$$-u''(x) = f(x), \quad x \in \Omega = [0, 1], \quad u'(0) = C,\ u(1) = D$$

- Use a *global* polynomial basis $\psi_i \sim x^i$ on $[0, 1]$
- Because of $u(1) = D$: $\psi_i(1) = 0$
- Basis: $\psi_i(x) = (1 - x)^{i+1}$, $i \in I$
- $B(x) = Dx$

0.4.16 Computing with Dirichlet and Neumann conditions; details

$$A_{i,j} = (\psi_j', \psi_i') = \int_0^1 \psi_i'(x)\psi_j'(x)dx = \int_0^1 (i + 1)(j + 1)(1 - x)^{i+j}dx,$$

$$\begin{aligned} b_i &= (2, \psi_i) - (D, \psi_i') - C\psi_i(0) \\ &= \int_0^1 \left(2(1 - x)^{i+1} - D(i + 1)(1 - x)^i\right) dx - C\psi_i(0) \end{aligned}$$

Can easily do the integrals with `sympy`. $N = 1$:

$$\begin{pmatrix} 1 & 1 \\ 1 & 4/3 \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} -C + D + 1 \\ 2/3 - C + D \end{pmatrix}$$

$$c_0 = -C + D + 2, \quad c_1 = -1,$$

$$u(x) = 1 - x^2 + D + C(x-1) \quad \text{(exact solution)}$$

0.4.17 When the numerical method is exact

Let

$$u = B + F, \quad F \in Va(B+F, v) \quad = L(v) \quad \forall v \in V u_{\mathrm{e}} = B + E, \quad E \in Va(B+E, v) \quad = L(v) \quad \forall v \in V$$

Subtract: $a(F - E, v) = 0$ and $E = F$.
Apart from boundary conditions, u_{e} lies in the same as we seek u. Then $u = u_{\mathrm{e}}$.
!split ========== Computing with finite elements ==========
Tasks:
* Address the model problem $-u''(x) = 2$, $u(0) = u(L) = 0$ * Uniform finite element mesh with P1 elements * Show all finite element computations in detail
!split ======== Variational formulation, finite element mesh, and basis ========

$$-u''(x) = 2, \quad x \in (0, L), \; u(0) = u(L) = 0,$$

Variational formulation:

$$(u', v') = (2, v) \quad \forall v \in V$$

Since $u(0) = 0$ and $u(L) = 0$, we must force

$$v(0) = v(L) = 0, \quad \psi_i(0) = \psi_i(L) = 0$$

Use finite element basis, but exclude φ_0 and φ_{N_n} since these are not 0 on the boundary:

$$\psi_i = \varphi_{i+1}, \quad i = 0, \ldots, N = N_n - 2$$

$$u = \sum_{j \in I} c_j \varphi_{\nu(i)}, \quad i = 0, \ldots, N, \quad \nu(j) = j + 1$$

Irregular numbering: more complicated $\nu(j)$ mapping

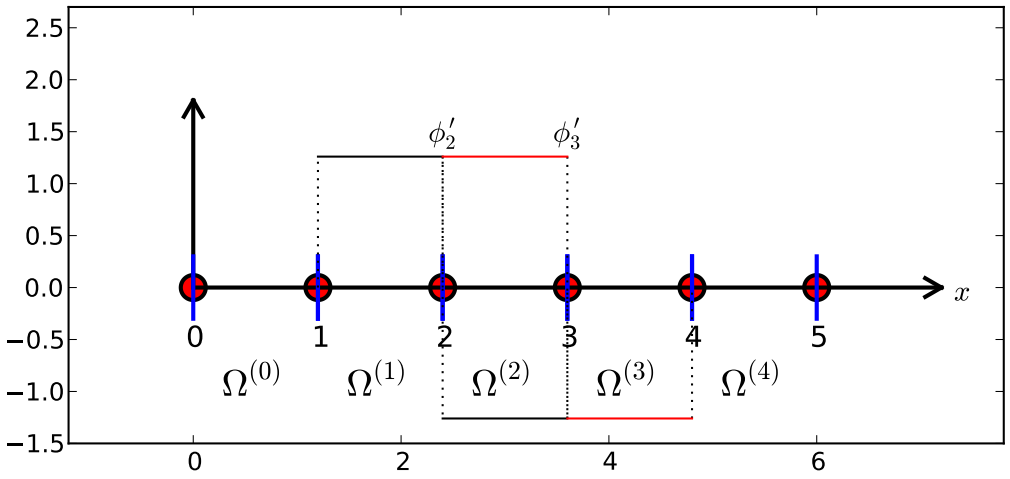
0.4.18 Computation in the global physical domain; formulas

$$A_{i,j} = \int_0^L \varphi'_{i+1}(x)\varphi'_{j+1}(x)dx, \quad b_i = \int_0^L 2\varphi_{i+1}(x)dx$$

$i + 1 \to i$, $j + 1 \to j$

$$A_{i-1,j-1} = \int_0^L \varphi'_i(x)\varphi'_j(x)\,\mathrm{d}x, \quad b_{i-1} = \int_0^L 2\varphi_i(x)\,\mathrm{d}x$$

0.4.19 Computation in the global physical domain; details



$$\varphi_i = \pm h^{-1}$$

$$A_{i-1,i-1} = h^{-2}2h = 2h^{-1}, \quad A_{i-1,i-2} = h^{-1}(-h^{-1})h = -h^{-1}, \quad A_{i-1,i} = A_{i-1,i-2}$$

$$b_{i-1} = 2(\frac{1}{2}h + \frac{1}{2}h) = 2h$$

0.4.20 Computation in the global physical domain; linear system

$$\frac{1}{h}\begin{pmatrix} 2 & -1 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\ -1 & 2 & -1 & \ddots & & & & & \vdots \\ 0 & -1 & 2 & -1 & \ddots & & & & \vdots \\ \vdots & \ddots & & \ddots & \ddots & 0 & & & \vdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots & \ddots & & \vdots \\ \vdots & & & 0 & -1 & 2 & -1 & \ddots & \vdots \\ \vdots & & & & \ddots & \ddots & \ddots & \ddots & 0 \\ \vdots & & & & & \ddots & \ddots & \ddots & -1 \\ 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} c_0 \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ c_N \end{pmatrix} = \begin{pmatrix} 2h \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ 2h \end{pmatrix} \tag{38}$$

0.4.21 Comparison with a finite difference discretization

- Recall: $c_i = u(x_{i+1}) \equiv u_{i+1}$
- Write out a general equation at node $i-1$, expressed by u_i

$$-\frac{1}{h}u_{i-1} + \frac{2}{h}u_i - \frac{1}{h}u_{i+1} = 2h \tag{39}$$

The standard finite difference method for $-u'' = 2$ is

$$-\frac{1}{h^2}u_{i-1} + \frac{2}{h^2}u_i - \frac{1}{h^2}u_{i+1} = 2$$

The finite element method and the finite difference method are identical *in this example.*

(Remains to study the equations involving boundary values)

0.4.22 Cellwise computations; formulas

- Repeat the previous example, but apply the cellwise algorithm
- Work with one cell at a time
- Thansform physical cell to reference cell $X \in [-1, 1]$

$$A^{(e)}_{i-1,j-1} = \int_{\Omega^{(e)}} \varphi_i'(x)\varphi_j'(x)\,\mathrm{d}x = \int_{-1}^{1} \frac{d}{dx}\tilde{\varphi}_r(X)\frac{d}{dx}\tilde{\varphi}_s(X)\frac{h}{2}\,\mathrm{d}X,$$

$$\tilde{\varphi}_0(X) = \frac{1}{2}(1-X), \quad \tilde{\varphi}_1(X) = \frac{1}{2}(1+X)$$

$$\frac{d\tilde{\varphi}_0}{dX} = -\frac{1}{2}, \quad \frac{d\tilde{\varphi}_1}{dX} = \frac{1}{2}$$

From the chain rule

$$\frac{d\tilde{\varphi}_r}{dx} = \frac{d\tilde{\varphi}_r}{dX}\frac{dX}{dx} = \frac{2}{h}\frac{d\tilde{\varphi}_r}{dX}$$

0.4.23 Cellwise computations; details

$$A^{(e)}_{i-1,j-1} = \int_{\Omega^{(e)}} \varphi_i'(x)\varphi_j'(x)\,\mathrm{d}x = \int_{-1}^{1} \frac{2}{h}\frac{d\tilde{\varphi}_r}{dX}\frac{2}{h}\frac{d\tilde{\varphi}_s}{dX}\frac{h}{2}\,\mathrm{d}X$$

$$b^{(e)}_{i-1} = \int_{\Omega^{(e)}} 2\varphi_i(x)\,\mathrm{d}x = \int_{-1}^{1} 2\tilde{\varphi}_r(X)\frac{h}{2}\,\mathrm{d}X, \quad i = q(e,r),\ r = 0,1$$

Must run through all $r, s = 0, 1$ and $r = 0, 1$ and compute each entry in the element matrix and vector:

$$\tilde{A}^{(e)} = \frac{1}{h}\begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \quad \tilde{b}^{(e)} = h\begin{pmatrix} 1 \\ 1 \end{pmatrix}. \tag{40}$$

0.4.24 Cellwise computations; details of boundary cells

- The boundary cells involve only one unknown
- $\Omega^{(0)}$: left node value known, only a contribution from right node
- $\Omega^{(N_e)}$: right node value known, only a contribution from left node

$$\tilde{A}^{(e)} = \frac{1}{h}\begin{pmatrix} 1 \end{pmatrix}, \quad \tilde{b}^{(e)} = h\begin{pmatrix} 1 \end{pmatrix}, \quad e = 0,\ e = N_e$$

Only one degree of freedom ("node") in these cells ($r = 0$)

0.4.25 Cellwise computations; assembly

4 P1 elements:

```
vertices = [0, 0.5, 1, 1.5, 2]
cells = [[0, 1], [1, 2], [2, 3], [3, 4]]
dof_map = [[0], [0, 1], [1, 2], [2]]
```

Python code for the assembly algorithm:

```
# Ae[e][r,s]: element matrix, be[e][r]: element vector
# A[i,j]: coefficient matrix, b[i]: right-hand side

for e in range(len(Ae)):
    for r in range(Ae[e].shape[0]):
        for s in range(Ae[e].shape[1]):
            A[dof_map[e,r],dof_map[e,s]] += Ae[e][i,j]
        b[dof_map[e,r]] += be[e][i,j]
```

Result: same linear system

0.5 Boundary conditions: specified nonzero value

0.5.1 General construction of a boundary function

- $B(x)$ is not always easy to construct (extend to the interior of Ω), at least not in 2D and 3D
- With finite element φ_i, $B(x)$ can be constructed in a completely general way
- I_b: set of indices with nodes where u is known
- U_i: Dirichlet value of u at node i, $i \in I_b$

$$B(x) = \sum_{j \in I_b} U_j \varphi_j(x), \tag{41}$$

1D: $I_b = \{1, N_n\}$

$$u(x) = U_0\varphi_0(x) + U_{N_n}\varphi_{N_n}(x) + \sum j \in Ic_j\varphi_{\nu(j)}, \quad \nu(j) = j+1,\ N = N_n - 2 \tag{42}$$

0.5.2 Example with two Dirichlet values; variational formulation

$$-u'' = 2, \quad u(0) = C,\ u(L) = D$$

$$(u', v') = (2, v) \quad \forall v \in V$$

Insert $u = B + \sum_j c_j\psi_j$ in variational formulation:

$$A_{i,j} = \int_0^L \psi_i'(x)\psi_j'(x)\,\mathrm{d}x, \quad b_i = \int_0^L (f(x) - B'(x))\psi_i(x)\,\mathrm{d}x$$

0.5.3 Example with two Dirichlet values; details

$\psi_i = \varphi_{i+1}$, $i = 0, \ldots, N = N_n - 2$

$$u(x) = \underline{0 \cdot \varphi_0 + D\varphi_{N_n} B(x)} + \sum_{j \in I} c_j \varphi_{j+1} \qquad = D\varphi_{N_n} + c_0\varphi_1 + c_1\varphi_2 + \cdots + c_N\varphi_{N_n-1}\,.$$

$$A_{i-1,j-1} = \int_0^L \varphi_i'(x)\varphi_j'(x)\,\mathrm{d}x, \quad b_{i-1} = \int_0^L (f(x) - D\varphi_{N_n}'(x))\varphi_i(x)\,\mathrm{d}x,$$

for $i, j = 1, \ldots, N + 1 = N_n - 1$.

New boundary term from B': $-D/2$

0.5.4 Example with two Dirichlet values; cellwise computations

- Element matrices as in the previous example (with $u = 0$ on the boundary)
- New element vector

$$\tilde{b}_0^{(e)} = \int_{-1}^{1} \left(f - D\frac{2}{h}\frac{\tilde{\varphi}_1}{dX} \right) \tilde{\varphi}_0 \frac{h}{2}\,\mathrm{d}X = (\frac{h}{2}(2 - D\frac{2}{h}\frac{1}{2}) \int_{-1}^{1} \tilde{\varphi}_0\,\mathrm{d}X = h - D/2, \quad e = N_e = N_n - 1$$

0.5.5 Modification of the linear system; ideas

- Method 1: incorporate Dirichlet values through a $B(x)$ function and demand $\psi_i = 0$ where Dirichlet values apply
- Method 2: drop $B(x)$, drop demands to ψ_i, just assemble as if there were no Dirichlet conditions, and modify the linear system instead

Method 2: $\psi_i = \varphi_i$

$$u(x) = \sum_{j \in I} c_j \varphi_j(x), \quad I = \{0, \ldots, N = N_n\} \tag{43}$$

u is treated as unknown at $x = 0$ and $x = L$

0.5.6 Modification of the linear system; linear system

$$-u'' = 2, \quad u(0) = 0,\ u(L) = D$$

$$\frac{1}{h}\begin{pmatrix}
1 & -1 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\
-1 & 2 & -1 & \ddots & & & & & \vdots \\
0 & -1 & 2 & -1 & \ddots & & & & \vdots \\
\vdots & \ddots & & \ddots & \ddots & 0 & & & \vdots \\
\vdots & & \ddots & \ddots & \ddots & \ddots & \ddots & & \vdots \\
\vdots & & & 0 & -1 & 2 & -1 & \ddots & \vdots \\
\vdots & & & & \ddots & \ddots & \ddots & \ddots & 0 \\
\vdots & & & & & \ddots & \ddots & \ddots & -1 \\
0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & -1 & 1
\end{pmatrix}
\begin{pmatrix} c_0 \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ c_N \end{pmatrix}
=
\begin{pmatrix} h \\ 2h \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ 2h \\ h \end{pmatrix} \tag{44}$$

0.5.7 Modification of the linear system; modifications

- Dirichlet condition $u(x_i) = U_i$ means $c_i = U_i$ (since $c_i = u(x_i)$)
- Replace first row by $c_0 = 0$
- Replace last row by $c_N = D$

$$\frac{1}{h}\begin{pmatrix} 1 & 0 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\ -1 & 2 & -1 & \ddots & & & & & \vdots \\ 0 & -1 & 2 & -1 & \ddots & & & & \vdots \\ \vdots & \ddots & & \ddots & \ddots & 0 & & & \vdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots & \ddots & & \vdots \\ \vdots & & & 0 & -1 & 2 & -1 & \ddots & \vdots \\ \vdots & & & & \ddots & \ddots & \ddots & \ddots & 0 \\ \vdots & & & & & \ddots & \ddots & \ddots & -1 \\ 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} c_0 \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ c_N \end{pmatrix} = \begin{pmatrix} 0 \\ 2h \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ 2h \\ D \end{pmatrix} \tag{45}$$

0.5.8 Modification of the linear system; element matrix/vector

In cell 0 we know u for local node (degree of freedom) $r = 0$ and replace the first cell equation by $\tilde{c}_0 = 0$:

$$\tilde{A}^{(0)} = A = \frac{1}{h}\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}, \quad \tilde{b}^{(0)} = \begin{pmatrix} 0 \\ h \end{pmatrix} \tag{46}$$

In cell N_e we know u for local node $r = 1$ and replace the last equation in the cell system by $\tilde{c}_1 = D$:

$$\tilde{A}^{(N_e)} = A = \frac{1}{h}\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}, \quad \tilde{b}^{(N_e)} = \begin{pmatrix} h \\ D \end{pmatrix} \tag{47}$$

0.5.9 Symmetric modification of the linear system; algorithm

- The modification above destroys symmetry of the matrix: $A_{0,1} \neq A_{1,0}$)
- Symmetry is often important in 2D and 3D (faster computations)
- A more complex modification preserves symmetry

Algorithm for incorporating $c_i = U_i$:

1. Subtract column i times U_i from the right-hand side
2. Zero out column and row no i
3. Place 1 on the diagonal
4. Set $b_i = U_i$

0.5.10 Symmetric modification of the linear system; example

$$\frac{1}{h}\begin{pmatrix} 1 & 0 & 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 \\ 0 & 2 & -1 & \ddots & & & & & \vdots \\ 0 & -1 & 2 & -1 & \ddots & & & & \vdots \\ \vdots & \ddots & & \ddots & \ddots & 0 & & & \vdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots & \ddots & & \vdots \\ \vdots & & & 0 & -1 & 2 & -1 & \ddots & \vdots \\ \vdots & & & & \ddots & \ddots & \ddots & \ddots & 0 \\ \vdots & & & & & \ddots & \ddots & \ddots & 0 \\ 0 & \cdots & \cdots & \cdots & \cdots & \cdots & 0 & 0 & 1 \end{pmatrix}\begin{pmatrix} c_0 \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ c_N \end{pmatrix} = \begin{pmatrix} 0 \\ 2h \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ \vdots \\ 2h + D/h \\ D \end{pmatrix} \tag{48}$$

0.5.11 Modification of the element matrix and vector

- Modification of the linear system can be done in the the element matrix and vector instead
- Exactly the same procedure

Last degree of freedom in the last element is prescribed:

$$\tilde{A}^{(N-1)} = A = \frac{1}{h}\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}, \quad \tilde{b}^{(N-1)} = \begin{pmatrix} h \\ D \end{pmatrix} \tag{49}$$

Or symmetric modification:

$$\tilde{A}^{(N-1)} = A = \frac{1}{h}\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad \tilde{b}^{(N-1)} = \begin{pmatrix} h + D/h \\ D \end{pmatrix} \tag{50}$$

0.6 Boundary conditions: specified derivative

Focus: how to incorporate $u'(0) = C$ with finite elements.

0.6.1 The variational formulation

Galerkin's method:

$$\int_0^L (u''(x) + f(x))\psi_i(x)dx = 0, \quad i \in I$$

Integration of $u''\varphi_i$ by parts:

$$\int_0^L u'(x)'\psi_i'(x)\,\mathrm{d}x - (u'(L)\psi_i(L) - u'(0)\psi_i(0)) = \int_0^L f(x)\psi_i(x)\,\mathrm{d}x, \quad i \in I\,.$$

- Since $\psi_i(L) = 0$, $u'(L)\varphi_i(L) = 0$
- $u'(0)\varphi_i(0) = C\varphi_i(0)$ since $u'(0) = C$
- $\psi_i = \varphi_i$, $i = 0, \ldots, N = N_n - 1$

$$\int_0^L u'(x)\varphi_i'(x)dx + C\varphi_i(0) = \int_0^L f(x)\varphi_i(x)dx, \quad i \in I$$

0.6.2 What if we use all φ_i and insert the Dirichlet condition in the linear system?

- Now $\psi_i = \varphi_i$, $i = 0, \ldots, N = N_n$
- $\varphi_N(L) \neq 0$, so $u'(L)\varphi_N(L) \neq 0$
- However, the term $u'(L)\varphi_N(L)$ in b_N will be erased when we insert the Dirichlet value in $b_N = D$

We can forget about the term $u'(L)\varphi_i(L)$!

0.6.3 Linear system

$$u(x) = B(x) + \sum_{j=0}^{N} c_j \varphi_j(x), \quad B(x) = D\varphi_{N_n}(x),$$

$$\sum_{j=0}^{N-1} \left(\int_0^L \varphi_i'(x)\varphi_j'(x)dx \right) c_j = \int_0^L \left(f(x)\varphi_i(x) - D\varphi_N'(x)\varphi_i(x) \right) dx - C\varphi_i(0), \tag{51}$$

for $i = 0, \ldots, N = N_n - 1$.

Alternatively, we may just work with

$$u(x) = \sum_{j=0}^{N=N_n} c_j \varphi_j(x)$$

and modify the last equation to $c_N = D$ in the linear system.

0.6.4 How the Neumann condition impacts the lement matrix and vector

The extra term with C affects only the element vector from the first element:

$$\tilde{A}^{(0)} = A = \frac{1}{h} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}, \quad \tilde{b}^{(0)} = \begin{pmatrix} h - C \\ h \end{pmatrix} \tag{52}$$

0.7 The finite element algorithm

The differential equation problem defines the integrals in the variational formulation.

Request these functions from the user:

```
integrand_lhs(phi, r, s, x)
boundary_lhs(phi, r, s, x)
integrand_rhs(phi, r, x)
boundary_rhs(phi, r, x)
```

Must also have a mesh with `vertices`, `cells`, and `dof_map`

0.7.1 Python pseudo code; the element matrix and vector

```
<Declare global matrix and rhs: A, b>

for e in range(len(cells)):

    # Compute element matrix and vector
    n = len(dof_map[e])  # no of dofs in this element
    h = vertices[cells[e][1]] - vertices[cells[e][1]]
    <Declare element matrix and vector: A_e, b_e>

    # Integrate over the reference cell
    points, weights = <numerical integration rule>
    for X, w in zip(points, weights):
        phi = <basis functions and derivatives at X>
        detJ = h/2
        x = <affine mapping from X>
        for r in range(n):
            for s in range(n):
                A_e[r,s] += integrand_lhs(phi, r, s, x)*detJ*w
            b_e[r] += integrand_rhs(phi, r, x)*detJ*w

    # Add boundary terms
    for r in range(n):
        for s in range(n):
            A_e[r,s] += boundary_lhs(phi, r, s, x)*detJ*w
        b_e[r] += boundary_rhs(phi, r, x)*detJ*w
```

0.7.2 Python pseudo code; boundary conditions and assembly

```
for e in range(len(cells)):
    ...

    # Incorporate essential boundary conditions
    for r in range(n):
        global_dof = dof_map[e][r]
        if global_dof in essbc_dofs:
            # dof r is subject to an essential condition
            value = essbc_docs[global_dof]
            # Symmetric modification
            b_e -= value*A_e[:,r]
            A_e[r,:] = 0
            A_e[:,r] = 0
            A_e[r,r] = 1
            b_e[r] = value

    # Assemble
    for r in range(n):
        for s in range(n):
            A[dof_map[e][r], dof_map[e][r]] += A_e[r,s]
        b[dof_map[e][r] += b_e[r]

<solve linear system>
```

0.8 Variational formulations in 2D and 3D

How to do integration by parts is the major difference when moving to 2D and 3D.

0.8.1 Integration by parts

$$\nabla \cdot (a(\boldsymbol{x})\nabla u) = \frac{\partial}{\partial x}\left(a(x,y)\frac{\partial u}{\partial x}\right) + \frac{\partial}{\partial y}\left(a(x,y)\frac{\partial u}{\partial y}\right)$$

Integration by parts.

$$-\int_\Omega \nabla\cdot(a(\boldsymbol{x})\nabla u)v\,\mathrm{d}x = \int_\Omega a(\boldsymbol{x})\nabla u\cdot\nabla v\,\mathrm{d}x - \int_{\partial\Omega} a\frac{\partial u}{\partial n}v\,\mathrm{d}s, \tag{53}$$

- $\int_\Omega()\,\mathrm{d}x$: area (2D) or volume (3D) integral
- $\int_{\partial\Omega}()\,\mathrm{d}s$: line(2D) or surface (3D) integral

- $\partial\Omega_N$: Neumann conditions $-a\frac{\partial u}{\partial n} = g$
- $\partial\Omega_D$: Dirichlet conditions $u = u_0$
- $v \in V$ must vanish on $\partial\Omega_D$

0.8.2 Example on integration by parts; problem

$$\boldsymbol{v}\cdot\nabla u + \alpha u = \nabla\cdot(a\nabla u) + f, \quad \boldsymbol{x}\in\Omega \tag{54}$$

$$u = u_0, \quad \boldsymbol{x}\in\partial\Omega_D \tag{55}$$

$$-a\frac{\partial u}{\partial n} = g, \quad \boldsymbol{x}\in\partial\Omega_N \tag{56}$$

- Known: a, α, f, u_0, and g.
- Second-order PDE: must have *exactly one boundary condition at each point of the boundary*

$$u = u_0 + \sum_{j\in I} c_j\psi_j$$

0.8.3 Example on integration by parts; details (1)

Galerkin's method: multiply by $v \in V$ and integrate over Ω,

$$\int_\Omega(\boldsymbol{v}\cdot\nabla u + \alpha u)v\,\mathrm{d}x = \int_\Omega \nabla\cdot(a\nabla u)\,\mathrm{d}x + \int_\Omega fv\,\mathrm{d}x$$

Integrate second-order term by parts:

$$\int_\Omega \nabla\cdot(a\nabla u)\,v\,\mathrm{d}x = -\int_\Omega a\nabla u\cdot\nabla v\,\mathrm{d}x + \int_{\partial\Omega} a\frac{\partial u}{\partial n}v\,\mathrm{d}s,$$

Result:

$$\int_\Omega(\boldsymbol{v}\cdot\nabla u + \alpha u)v\,\mathrm{d}x = -\int_\Omega a\nabla u\cdot\nabla v\,\mathrm{d}x + \int_{\partial\Omega} a\frac{\partial u}{\partial n}v\,\mathrm{d}s + \int_\Omega fv\,\mathrm{d}x$$

0.8.4 Example on integration by parts; details (2)

Note: $v \neq 0$ only on $\partial\Omega_N$:

$$\int_{\partial\Omega} a\frac{\partial u}{\partial n}v \,\mathrm{d}s = \int_{\partial\Omega_N} a\frac{\partial u}{\partial n}v \,\mathrm{d}s$$

Insert flux condition $a\frac{\partial u}{\partial n} = -g$ on $\partial\Omega_N$:

$$\int_{\partial\Omega_N} a\frac{\partial u}{\partial n}v \,\mathrm{d}s = -\int_{\partial\Omega_N} gv \,\mathrm{d}s$$

The final variational form:

$$\int_\Omega (\boldsymbol{v}\cdot\nabla u + \alpha u)v \,\mathrm{d}x = -\int_\Omega a\nabla u\cdot\nabla v \,\mathrm{d}x - \int_{\partial\Omega} gv \,\mathrm{d}s + \int_\Omega fv \,\mathrm{d}x$$

With inner product notation:

$$(\boldsymbol{v}\cdot\nabla u, v) + (\alpha u, v) = -(a\nabla u, \nabla v) - (g, v)_N + (f, v)$$

$(g, v)_N$: line or surface integral over $\partial\Omega_N$.

0.8.5 Example on integration by parts; linear system

$$u = u_0 + \sum_{j\in I} c_j\psi_j$$

$$A_{i,j} = (\boldsymbol{v}\cdot\nabla\varphi_j, \varphi_i) + (\alpha\varphi_j, \varphi_i) + (a\nabla\varphi_j, \nabla\varphi_i)$$

$$b_i = (g, \varphi_i)_N + (f, \varphi_i) - (\boldsymbol{v}\cdot\nabla u_0, \varphi_i) + (\alpha u_0, \varphi_i) + (a\nabla u_0, \nabla\varphi_i),$$

0.8.6 Transformation to a reference cell in 2D and 3D (1)

We want to compute an integral in the physical domain by integrating over the reference cell.

$$\int_{\Omega^{(e)}} a(\boldsymbol{x})\nabla\varphi_i\cdot\nabla\varphi_j \,\mathrm{d}x \tag{57}$$

Mapping from reference to physical coordinates:

$$\boldsymbol{x}(\boldsymbol{X}),$$

with Jacobian J,

$$J_{i,j} = \frac{\partial x_j}{\partial X_i}$$

- Step 1: $\mathrm{d}x \to \det J \,\mathrm{d}X$.
- Step 2: express $\nabla\varphi_i$ by an expression with $\tilde{\varphi}_r$ $(i = q(e, r))$
- We want $\nabla_{\boldsymbol{x}}\tilde{\varphi}_r(\boldsymbol{X})$ (derivatives wrt $\boldsymbol{x}$)
- What we readily have: $\nabla_{\boldsymbol{X}}\tilde{\varphi}_r(\boldsymbol{X})$ (derivative wrt $\boldsymbol{X}$)
- Need to transform $\nabla_{\boldsymbol{X}}\tilde{\varphi}_r(\boldsymbol{X})$ to $\nabla_{\boldsymbol{x}}\tilde{\varphi}_r(\boldsymbol{X})$

0.8.7 Transformation to a reference cell in 2D and 3D (2)

Can derive

$$\nabla_{\boldsymbol{X}}\tilde{\varphi}_r = J\cdot\nabla_{\boldsymbol{x}}\varphi_i$$
$$\nabla_{\boldsymbol{x}}\varphi_i = J^{-1}\cdot\nabla_{\boldsymbol{X}}\tilde{\varphi}_r$$

Integral transformation from physical to reference coordinates:

$$\int_{\Omega}^{(e)} a(\boldsymbol{x})\nabla_{\boldsymbol{x}}\varphi_i\cdot\nabla_{\boldsymbol{x}}\varphi_j\,\mathrm{d}x \int_{\tilde{\Omega}^r} a(\boldsymbol{x}(\boldsymbol{X}))(J^{-1}\cdot\nabla_{\boldsymbol{X}}\tilde{\varphi}_r)\cdot(J^{-1}\cdot\nabla\tilde{\varphi}_s)\det J\,\mathrm{d}X \tag{58}$$

0.9 Time-dependent problems

- So far: used the finite element framework for discretizing in space
- What about $u_t = u_{xx} + f$?
- Use finite differences in time
- Solve a recursive set of spatial problems by the finite element method

0.9.1 Example: diffusion problem

$$\frac{\partial u}{\partial t} = \alpha\nabla^2 u + f(\boldsymbol{x},t), \quad \boldsymbol{x}\in\Omega, t\in(0,T] \tag{59}$$
$$u(\boldsymbol{x},0) = I(\boldsymbol{x}), \quad \boldsymbol{x}\in\Omega \tag{60}$$
$$\frac{\partial u}{\partial n} = 0, \quad \boldsymbol{x}\in\partial\Omega,\ t\in(0,T]\,. \tag{61}$$

0.9.2 A Forward Euler scheme; ideas

$$[D_t^+ u = \alpha\nabla^2 u + f(\boldsymbol{x},t)]^n, \quad n = 1,2,\ldots,N_t-1 \tag{62}$$

$$u^{n+1} = u^n + \Delta t\left(\alpha\nabla^2 u^n + f(\boldsymbol{x},t_n)\right)\,. \tag{63}$$

- $u^n = \sum_j c_j^n\psi_j$
- Compute u^0 from I
- Compute u^{n+1} from u^n

0.9.3 A Forward Euler scheme; stages in the discretization

- $u_{\mathrm{e}}(\boldsymbol{x},t)$: exact solution of the space-and time-continuous problem
- $u_{\mathrm{e}}^n(\boldsymbol{x})$: exact solution of time-discrete problem (after applying a finite difference scheme in time)
- $u^n = \sum_{j\in I} c_j^n\psi_j$: solution at the time- and space-discrete problem (after applying a Galerkin method in space)

$$\frac{\partial u_{\mathrm{e}}}{\partial t} = \alpha\nabla^2 u_{\mathrm{e}} + f(\boldsymbol{x},t) \tag{64}$$

$$u_{\mathrm{e}}^{n+1} = u_{\mathrm{e}}^n + \Delta t\left(\alpha\nabla^2 u_{\mathrm{e}}^n + f(\boldsymbol{x},t_n)\right) \tag{65}$$

0.9.4 A Forward Euler scheme; weighted residual (or Galerkin) principle

$$u_{\mathrm{e}}^n \approx u^n = \sum_{j=0}^{N_s} c_j^n \varphi_j(\boldsymbol{x}) \tag{66}$$

$$u_{\mathrm{e}}^{n+1} \approx u^{n+1} = \sum_{j=0}^{N_s} c_j^{n+1} \varphi_j(\boldsymbol{x}) \tag{67}$$

$$R = u^{n+1} - u^n - \Delta t \left(\alpha \nabla^2 u^n + f(\boldsymbol{x}, t_n)\right)$$

The weighted residual principle,

$$\int_\Omega R w_i \,\mathrm{d}x = 0, \quad i = 0, \ldots, N_s,$$

results in

$$\int_\Omega \left[u^{n+1} - u^n - \Delta t \left(\alpha \nabla^2 u^n + f(\boldsymbol{x}, t_n)\right)\right] w_i \,\mathrm{d}x = 0, \quad i = 0, \ldots, N$$

Galerkin: $w_i = \psi_i$

0.9.5 A Forward Euler scheme; integration by parts

Isolating the unknown u^{n+1} on the left-hand side:

$$\int_\Omega u^{n+1} \varphi_i \,\mathrm{d}x = \int_\Omega \left[u^n - \Delta t \left(\alpha \nabla^2 u^n + f(\boldsymbol{x}, t_n)\right)\right] \psi_i \,\mathrm{d}x$$

Integration by parts:

$$\int_\Omega \alpha \nabla^2 u^n \psi_i \,\mathrm{d}x = -\int_\Omega \alpha \nabla u^n \cdot \nabla \psi_i \,\mathrm{d}x + \underbrace{\int_{\partial\Omega} \alpha \frac{\partial u^n}{\partial n} \psi \,\mathrm{d}x}_{=0 \text{ because } \partial u^n/\partial n = 0}$$

$$\int_\Omega u^{n+1} \psi_i \,\mathrm{d}x = \int_\Omega u^n \psi_i \,\mathrm{d}x - \Delta t \int_\Omega \alpha \nabla u^n \cdot \nabla \psi_i \,\mathrm{d}x + \Delta t \int_\Omega f^n \psi_i \,\mathrm{d}x \tag{68}$$

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