

How to Solve Your Horrible Equation using FEniCS

Jerome Troy

University of Delaware

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What is FEniCS?

- Finite Element Computational Software
- Gives intuitive implementations for the finite element method to solve PDEs
- Written in Python - easy to understand
- Mirrors mathematical notation
- Github for codes used:
`https://github.com/JeromeTroy/fenics-hgss.git`



A Brief Introduction to Finite Elements

- How it works:

$$Lu = f, \quad \text{some boundary conditions}$$

- Discretize domain, Ω , into some mesh
- Choose a *Test function* v such that $v = 0$ on the (Diriclet part of) boundary

$$\int_{\Omega} v Lu \, dx = \int_{\Omega} v f \, dx$$

- Integrate by parts, boundary condition on v makes boundary terms vanish
- Reduces order of derivatives in equation through integration
- FEniCS wraps functional analysis parts of finite elements nicely so they are all taken care of

An Example

- Consider Laplace's Equation in a Circle of radius 1, with Dirichlet Boundary Condition:

$$\begin{aligned}\nabla^2 u &= \partial_x^2 u + \partial_y^2 u = f(\mathbf{x}), \quad \mathbf{x} \in \Omega := \{\mathbf{x} \in \mathbb{R}^2 : 0 \leq \|\mathbf{x}\| < 1\} \\ u(\mathbf{x} \in \partial\Omega) &= 1\end{aligned} \quad (1)$$

- Let v be a piecewise $C^1(\Omega)$ test function such that $v(\mathbf{x}) = 0 \quad \forall \mathbf{x} \in \partial\Omega$
- Variational form

$$\int_{\Omega} v \nabla^2 u \, d\mathbf{x} = \int_{\partial\Omega} v \frac{\partial u}{\partial n} \, d\sigma - \int_{\Omega} \nabla v \cdot \nabla u \, d\mathbf{x} = \int_{\Omega} v f(\mathbf{x}) \, d\mathbf{x}$$

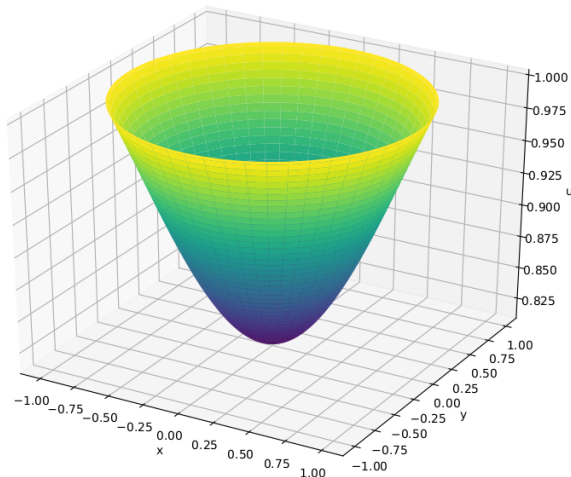
$$\text{BC on } v \implies A(u, v) := - \int_{\Omega} \nabla v \cdot \nabla u \, d\mathbf{x} = \int_{\Omega} v f(\mathbf{x}) \, d\mathbf{x} =: F(v; f)$$

The Code

```
1  # imports
2  from fenics import *
3  from mshr import *   # meshing utility
4  import matplotlib.pyplot as plt   # plotting
5
6   $\Omega$  = Circle(Point(0, 0), 1.0)
7
8  N = 100   # N is like 1 /  $\Delta x$ 
9  mesh = generate_mesh( $\Omega$ , N)
10
11 V = FunctionSpace(mesh, "CG", 1)
12
13 u = TrialFunction(V)
14 v = TestFunction(V)
15
16 bc = DirichletBC(V, Constant(1.0), "on_boundary")
17
18 f_expr = Expression("1 - pow(x[0], 2) - pow(x[1], 2)", degree=1)
19 f = project(f, V)   # have to evaluate on function space
20
21 # variational form
22 A = -dot(grad(v), grad(u)) * dx
23 F = v * f * dx
24
25 # solve
26 u_sol = Function(V)
27 solve(A == F, u_sol, bc)
```

Solution using FEniCS

Example: $f(\mathbf{x}) = 1 - \|\mathbf{x}\|_2^2$



Norm-2 Error: 0.002392, plot made via Matplotlib

A Time Dependent Example

- Consider the heat equation:

$$\begin{aligned}\frac{\partial u}{\partial t} &= \nabla \cdot (\kappa \nabla u), \quad \mathbf{x} \in \Omega \\ u(\mathbf{x}, t = 0) &= u_0(\mathbf{x})\end{aligned}\tag{2}$$

- Cylindrical Domain:

$$\Omega = \{x = (r \cos \theta, r \sin \theta, z) : 0 \leq \theta \leq 2\pi, 0 \leq r < 1, 0 < z < h\}$$

- Mixed boundary conditions:

$$u(r = 1, \theta, z, t) = u(r, \theta, z = 0, t) = 0, \quad \frac{\partial u}{\partial z}(r, \theta, z = h, t) = 0$$

Variational Form and Solution

- Split into many stationary problems: discretize time (Crank Nicolson time discretization)

$$\begin{aligned}t_n &= n\Delta t, \quad u_n(\mathbf{x}) = u(\mathbf{x}, t_n) \\ \left. \frac{\partial u}{\partial t} \right|_{t_n} &\approx \frac{u_{n+1} - u_n}{\Delta t} = \frac{1}{2} (\nabla \cdot (\kappa \nabla u_n) + \nabla \cdot (\kappa \nabla u_{n+1})) \\ \implies u_{n+1} - \frac{\Delta t}{2} \nabla \cdot (\kappa \nabla u_{n+1}) &= u_n + \frac{\Delta t}{2} \nabla \cdot (\kappa \nabla u_n)\end{aligned}$$

- Variational Form

$$\begin{aligned}\int_{\Omega} \left(v u_{n+1} + \frac{\Delta t}{2} \kappa \nabla v \cdot \nabla u_{n+1} \right) dx &= \int_{\Omega} \left(v u_n - \frac{\Delta t}{2} \kappa \nabla v \cdot \nabla u_n \right) dx \\ A(v, u_{n+1}) &= F(v, u_n)\end{aligned}$$

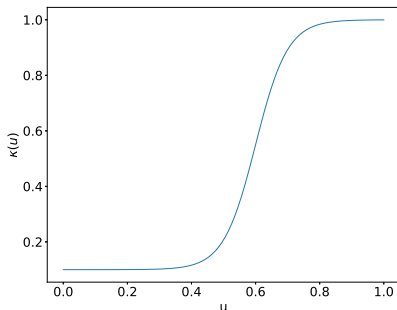
- Solve $A(v, u_{n+1}) = F(v, u_n)$ subject to the boundary conditions for $n = 0, 1, \dots, N$

Heat Equation Solution

Linear Heat Equation Solution
Video made using paraview

Nonlinear Heat Equation

- $\kappa \rightarrow \kappa(u) = 1 - \frac{1-k}{2} \left[1 - \tanh \left(\frac{u-\tau}{\eta} \right) \right]$
- Mimics a phase change where $\kappa = 1$ for high u , then low for low u
- Variational Form:



$$F(v, u_n; \Delta t) = \int_{\Omega} \left(v u_n - \frac{\Delta t}{2} \kappa(u_n) \nabla v \cdot \nabla u \right) dx$$

$$A(v, u_{n+1}; \Delta t) = \int_{\Omega} \left(v u_{n+1} + \frac{\Delta t}{2} \kappa(u_{n+1}) \nabla v \cdot \nabla u_{n+1} \right) dx$$

Comparison of Linear and Nonlinear Heat Equations

Comparison Solutions

Video made using paraview

A Nonlinear (Horrible) Example

- The catenary problem

$$\min_u \int_{-1}^1 u \sqrt{1 + (\epsilon u')^2} dx, \quad \text{subject to} \quad \int_{-1}^1 \sqrt{1 + (\epsilon u')^2} dx = \ell \quad (3)$$

With $u(\pm 1) = 0$.

- FEniCS applied to Lagrange Multiplier Problem

$$\min_{u, \lambda} \mathcal{F}(u; \lambda) = \int_{-1}^1 u \sqrt{1 + (\epsilon u')^2} dx - \lambda \int_{-1}^1 \left[\frac{\ell}{2} - \sqrt{1 + (\epsilon u')^2} \right] dx \quad (4)$$

- Note $\mathcal{F} : C^1[-1, 1] \times \mathbb{R} \rightarrow \mathbb{R}$
- Let $X := C^1[-1, 1] \times \mathbb{R}$
- For simplicity, let

$$\frac{ds}{dx} = \sqrt{1 + (\epsilon u')^2}$$

Horrible Problem Made Easy

- Some notation to simplify
 - ▶ $X := C^1[-1, 1] \times \mathbb{R}$ mixed space
 - ▶ $y \in X, y = (u, \lambda)$
- Minimize $\mathcal{F}(y) = \mathcal{F}((u, \lambda)) = \int_{-1}^1 u \frac{ds}{dx} - \lambda \left[\frac{\ell}{2} - \frac{ds}{dx} \right] dx$

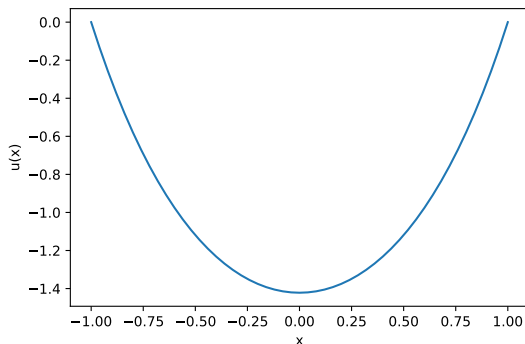


Figure: Solution to the Catenary Problem using FEniCS

Conclusions

- FEniCS provides an intuitive implementation for finite elements
- FEniCS can be overkill for simple problems - it has a lot of overhead
- Can solve complicated problems with relative ease
- Many more examples on the FEniCS website and book
- Solutions in FEniCS can be saved in XDMF format and viewed using Paraview

References



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