



Simulation and Modelling

FEEG6016 – Academic year 2015-2016

Lecture GL 2 (16th November)

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Lecture 2

Derivation of a finite element formulation

Aims

- Present the general procedure to convert a boundary-value problem into its discretised version

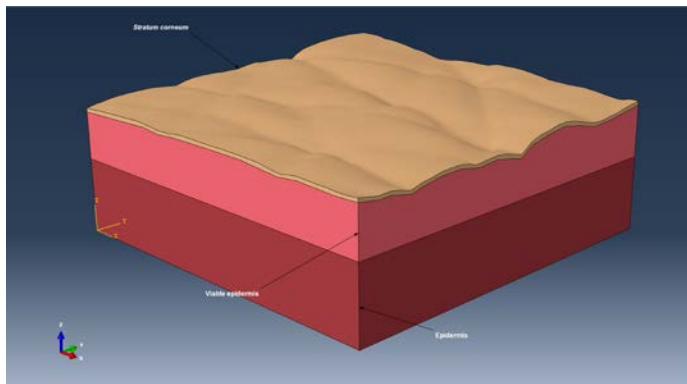
Outcomes

- Ability to derive the variational form of a boundary-value problem
- Ability to discretise the associated field variable using shape functions and derive the discrete version of the boundary-value problem
- Ability to write a procedure to solve a simple 2D elasticity problem

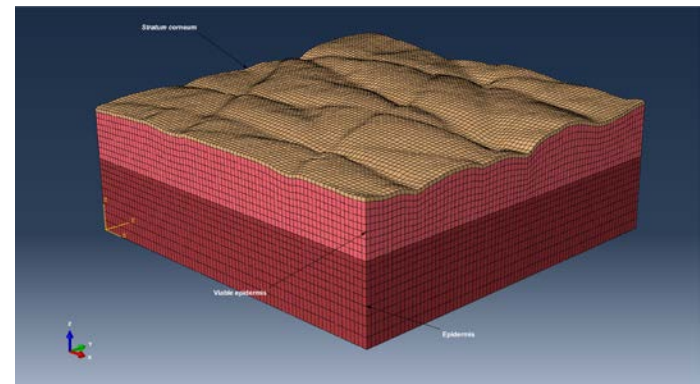
Reminder

The Finite Element Method in a nutshell

- ① Transform a PDE or a system of PDEs associated with time and boundary conditions into a variational problem
- ② Introduce a piece-wise approximation to the field variables (e.g. displacement, temperature, electric charge) in the governing equations
- ③ Discretise the physical domain into elements and write approximate equations for each element (**meshing** process). The local equations in each element can be expressed as matricial equations
- ④ Assemble the local equations of each element into a global matrix
- ⑤ Solve for the global response

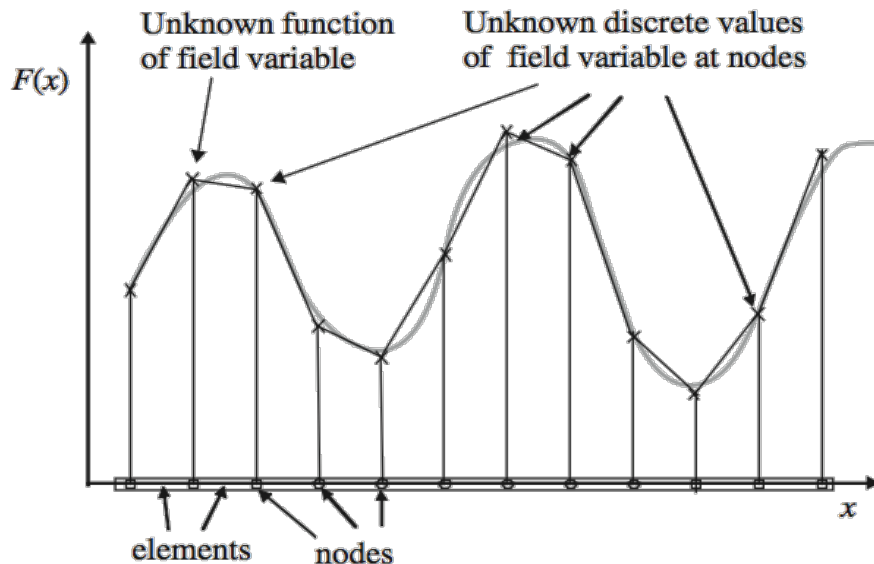


meshing
➔



FEM overview: step ②

- In each element, one need to choose **interpolation functions** (or **shape functions**) to approximate the unknown fields within each element in terms of **nodal values (degrees of freedom)**
- In each element, the value of each field variable anywhere in the element is a linear combination of the shape functions and the nodal values
- Interpolation functions are usually polynomials (Lagrange, Hermite, B-Spline, NURBS, T-Spline)



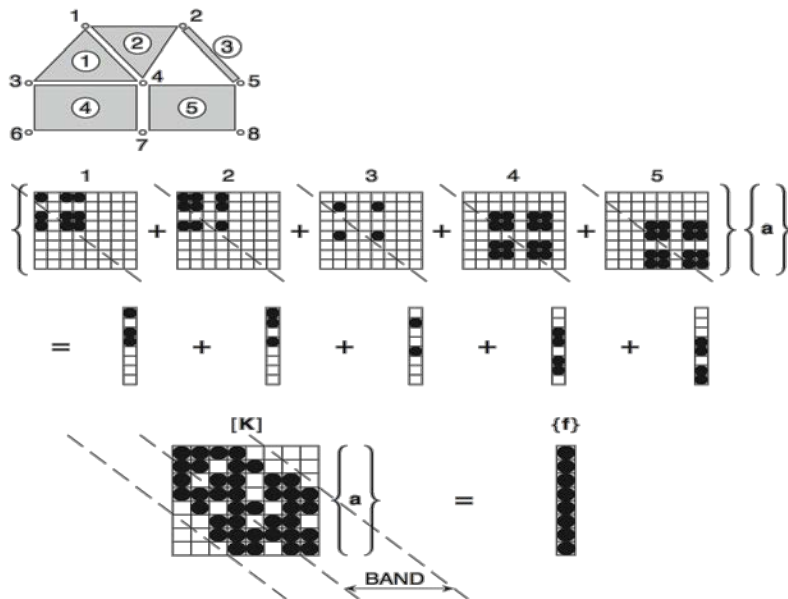
FEM overview: step ③ | step ④

Step ③

- The field approximations are injected into the variational form introduced in step ①. This is defined at the element level.
- After algebraic manipulations one obtains a general matrix equation valid for each element of the mesh

Step ④

Assembly of local element-level equations into a global matrix system



Weak form

General principles

The principle of virtual work

Casting an IBVP into its weak form

Let's consider an **arbitrary** vector-valued function $\boldsymbol{\eta} = \boldsymbol{\eta}(\mathbf{x}) = \boldsymbol{\eta}(\chi(\mathbf{X}, t))$

This is the **test** or **weighting** function

- Time is assumed to be fixed
- $\boldsymbol{\eta}$ vanishes on the boundary of where displacements \mathbf{u} are prescribed: $\partial\Omega_u$

Let's write a functional obtained by multiplying the strong form by the test function and integrating over the domain:

$$f(\mathbf{u}, \boldsymbol{\eta}) = \int_{\Omega_t} (-\text{div} \boldsymbol{\sigma} - \mathbf{b} + \rho \ddot{\mathbf{u}}) \cdot \boldsymbol{\eta} dv = 0$$

Because the **test function is arbitrary** the weak and strong form are equivalent:

$$f(\mathbf{u}, \boldsymbol{\eta}) = \int_{\Omega_t} (-\text{div} \boldsymbol{\sigma} - \mathbf{b} + \rho \ddot{\mathbf{u}}) \cdot \boldsymbol{\eta} dv = 0 \quad \Leftrightarrow \quad \text{div} \boldsymbol{\sigma} + \mathbf{b} = \rho \dot{\mathbf{v}} = \rho \ddot{\mathbf{u}}$$

Initial boundary-value problem

Strong form

$$\operatorname{div} \boldsymbol{\sigma} + \mathbf{b} = \rho \dot{\mathbf{v}} = \rho \ddot{\mathbf{u}}$$

$$\mathbf{u} = \bar{\mathbf{u}} \quad \text{on} \quad \partial\Omega_u$$

$$\mathbf{t} = \bar{\mathbf{t}} \quad \text{on} \quad \partial\Omega_\sigma$$

$$\mathbf{u}(\mathbf{x}, t) \Big|_{t=0} = \mathbf{u}_0(\mathbf{X})$$

$$\dot{\mathbf{u}}(\mathbf{x}, t) \Big|_{t=0} = \dot{\mathbf{u}}_0(\mathbf{X})$$

$$\begin{cases} \partial\Omega = \partial\Omega_u \cup \partial\Omega_\sigma \\ \partial\Omega_u \cap \partial\Omega_\sigma = \emptyset \end{cases}$$

Weak form

$$\int_{\Omega_t} \rho \ddot{\mathbf{u}} \cdot \delta \mathbf{u} \, dv = \delta W_{\text{ext}}(\mathbf{u}, \delta \mathbf{u}) - \delta W_{\text{int}}(\mathbf{u}, \delta \mathbf{u})$$

$$\delta W_{\text{ext}}(\mathbf{u}, \delta \mathbf{u}) = \int_{\Omega_t} \mathbf{b} \cdot \delta \mathbf{u} \, dv + \int_{\partial\Omega_\sigma} \bar{\mathbf{t}} \cdot \delta \mathbf{u} \, ds$$

$$\delta W_{\text{int}}(\mathbf{u}, \delta \mathbf{u}) = \int_{\Omega_t} \boldsymbol{\sigma} : \operatorname{grad} \delta \mathbf{u} \, dv$$

$$\int_{\Omega_t} \mathbf{u}(\mathbf{x}, t) \Big|_{t=0} \cdot \delta \mathbf{u} \, dv = \int_{\Omega_t} \mathbf{u}_0(\mathbf{X}) \cdot \delta \mathbf{u} \, dv$$

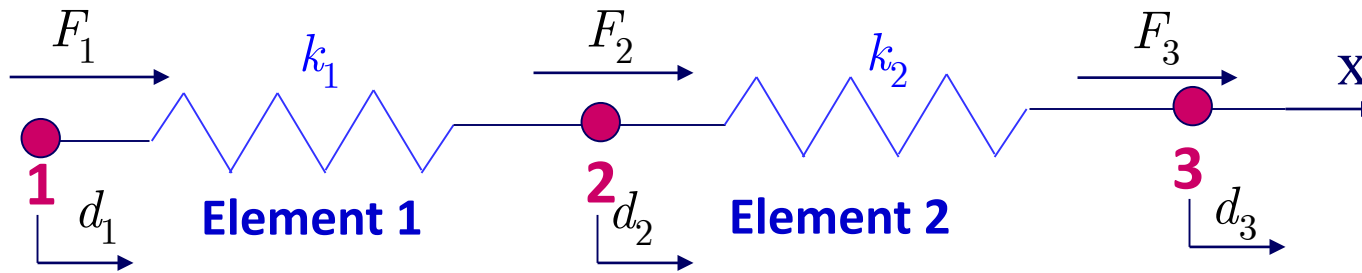
$$\int_{\Omega_t} \dot{\mathbf{u}}(\mathbf{x}, t) \Big|_{t=0} \cdot \delta \mathbf{u} \, dv = \int_{\Omega_t} \dot{\mathbf{u}}_0(\mathbf{X}) \cdot \delta \mathbf{u} \, dv$$

Field interpolation

Trial function

Previously...

In the **direct stiffness approach**, we derived the stiffness matrix of each element using elementary mechanics of solids (Hooke's law)



$$\begin{bmatrix} k_1 & -k_1 & 0 \\ -k_1 & k_1 + k_2 & -k_2 \\ 0 & -k_2 & k_2 \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \\ d_3 \end{Bmatrix} = \begin{Bmatrix} F_1 \\ F_2 \\ F_3 \end{Bmatrix}$$

Now, the general FEM approach is as follows

- **Step 1:** approximate the displacement within each element
Discretisation | shape functions
- **Step 2:** approximate the strain and stress within each element from the discretised displacement
Constitutive relation
- **Step 3:** derive the stiffness matrix within each element using the weak form
Weak form | Gauss integration
- **Step 4:** derive the global stiffness matrix and nodal force vector
Assembly procedure
- **Step 5:** solve the system of algebraic equations

Trial solution

Guess a trial form for the solution (finite dimensional approximation):

$$u(x) = a_0\varphi_0(x) + a_1\varphi_1(x) + a_2\varphi_2(x) + \dots = \sum_{i=0}^m a_i\varphi_i(x)$$

where $\varphi_0(x), \varphi_1(x), \varphi_2(x), \dots, \varphi_m(x)$ are **known basis functions** and

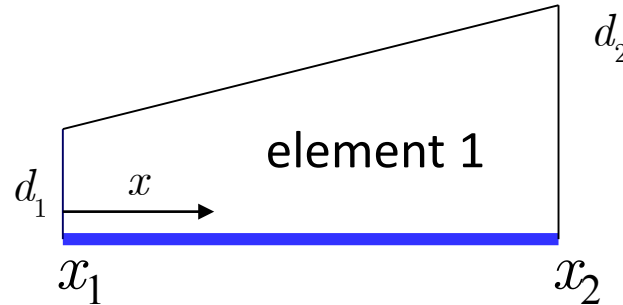
a_i are **undetermined coefficients** chosen such that the approximate solution:

1. Satisfies the boundary conditions (zero boundary residual)
2. Satisfies the governing PDE (zero domain residual)

Step 1: approximation of a field variable (displacement)

Simplest assumption: displacement is varying linearly within the element (1D)

$$w(x) = a_0 + a_1 x$$



How to obtain a_0 and a_1 in terms of nodal displacements?

$$\begin{aligned} w(x_1) &= a_0 + a_1 x_1 = d_1 \\ w(x_2) &= a_0 + a_1 x_2 = d_2 \end{aligned}$$



$$\begin{aligned} a_1 &= -\frac{1}{x_2 - x_1} d_1 + \frac{1}{x_2 - x_1} d_2 \\ a_0 &= \frac{x_2}{x_2 - x_1} d_1 - \frac{x_1}{x_2 - x_1} d_2 \end{aligned}$$

Shape functions

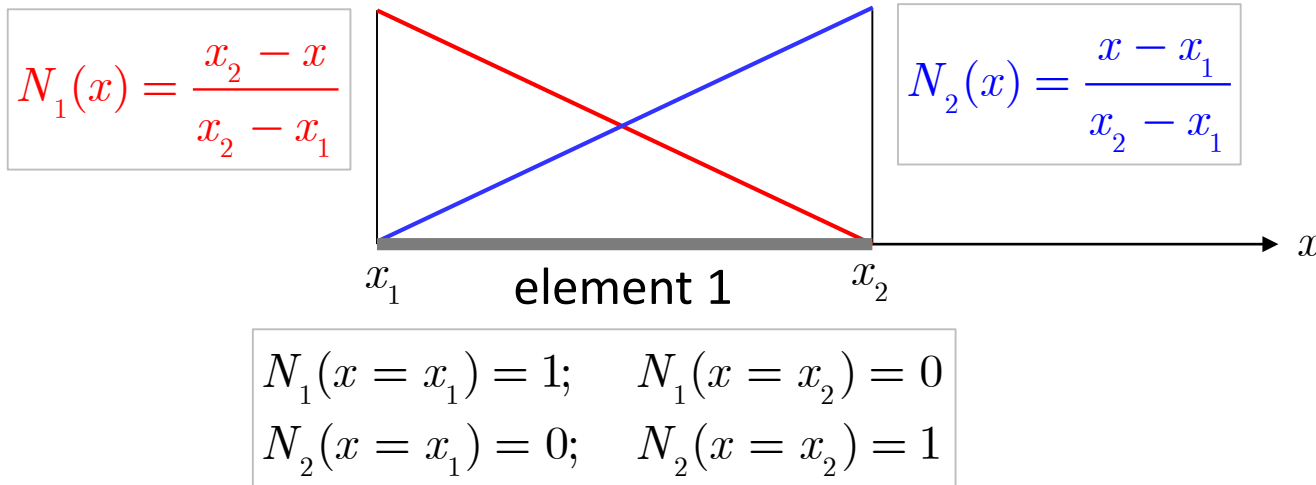
$$w(x) = \underbrace{\frac{x_2 - x}{x_2 - x_1}}_{N_1(x)} d_1 + \underbrace{\frac{x - x_1}{x_2 - x_1}}_{N_2(x)} d_2$$



$$w(x) = \mathbf{N}^T \mathbf{d} = \begin{bmatrix} N_1(x) & N_2(x) \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

Properties of shape functions

1/ Kronecker delta property: the shape function at any node has a value of 1 at that node and a value of zero at ALL other nodes



2/ Compatibility: the displacement approximation is continuous across element boundaries

3/ Completeness:

$$\sum_i N_i(x) = N_1(x) + N_2(x) = 1$$
$$N_1(x)x_1 + N_2(x)x_2 = x \quad \text{for all } x$$

Partition of unity property

Step 2: Derive strain and stress within an element

Continuous strain:

$$\varepsilon(x) = \frac{dw(x)}{dx}$$

Discretised strain:

$$\varepsilon^e(x) = \frac{d[\mathbf{N}^T(x)\mathbf{d}]}{dx} = \left[\frac{dN_1(x)}{dx} \quad \frac{dN_2(x)}{dx} \right] \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix} = \mathbf{B}\mathbf{d}$$

The strain-displacement matrix

$$\mathbf{B} = \frac{d\mathbf{N}^T}{dx}$$

$$\varepsilon^e(x) = \mathbf{B}\mathbf{d}$$

Step 2: Derive strain and stress within an element

Shape functions for a linear element

$$N_1(x) = \frac{x_2 - x}{x_2 - x_1}$$
$$N_2(x) = \frac{x - x_1}{x_2 - x_1}$$

The strain-displacement matrix for a linear element

$$\mathbf{B} = \frac{d\mathbf{N}^T}{dx} = \left[\frac{d}{dx} \left(\frac{x_2 - x}{x_2 - x_1} \right) \quad \frac{d}{dx} \left(\frac{x - x_1}{x_2 - x_1} \right) \right] = \left[\frac{-1}{x_2 - x_1} \quad \frac{1}{x_2 - x_1} \right]$$

Strain

$$\epsilon^e = \left[\frac{-1}{x_2 - x_1} \quad \frac{1}{x_2 - x_1} \right] \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

Strain is constant within a linearly interpolated displacement-based element

Step 2: Derive strain and stress within an element

1D Hooke's law (E is the Young's modulus of the material)

$$\sigma = E\varepsilon = E \frac{dw}{dx}$$

Stress

$$\sigma^e = E \mathbf{B} \mathbf{d}$$

Stress is constant within a linearly interpolated displacement-based element

Generally (e.g. for Lagrange polynomials), stress and strain are **discontinuous across elements**

Summary

Displacement approximation

$$w(x) = \mathbf{N}^T \mathbf{d}$$

Strain approximation

$$\varepsilon(x) = \mathbf{B} \mathbf{d}$$

Stress approximation

$$\sigma = E \mathbf{B} \mathbf{d}$$

Linear interpolation

$$w(x) = \begin{bmatrix} \frac{x_2 - x}{x_2 - x_1} & \frac{x - x_1}{x_2 - x_1} \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

$$\varepsilon = \begin{bmatrix} \frac{-1}{x_2 - x_1} & \frac{1}{x_2 - x_1} \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

$$\sigma = \frac{E}{x_2 - x_1} \begin{bmatrix} -1 & 1 \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

A small detour...

3D weak form of static elastic equilibrium

Task 3: stiffness matrix (3D)

Weak form (static equilibrium equation)

$$\underbrace{\int_{\Omega_t} \boldsymbol{\sigma} : \text{grad} \delta \mathbf{u} \, dv}_{\delta W_{\text{int}}(\mathbf{u}, \delta \mathbf{u})} = \underbrace{\int_{\Omega_t} \mathbf{b} \delta \mathbf{u} \, dv + \int_{\partial \Omega_\sigma} \bar{\mathbf{t}} \cdot \delta \mathbf{u} \, ds}_{\delta W_{\text{ext}}(\mathbf{u}, \delta \mathbf{u})}$$

Constitutive equations (linear elasticity): to link strain to stress

$$\boldsymbol{\sigma} = \mathbb{C} : \boldsymbol{\varepsilon}$$

$$\left(\boldsymbol{\sigma} \right)_{ij} = \sigma_{ij} = \left(\mathbb{C} : \boldsymbol{\varepsilon} \right)_{ij} = \mathbb{C}_{ijkl} \varepsilon_{kl} \quad \left\{ 2\text{D} : i, j, k, l : 1..2; \quad 3\text{D} : i, j, k, l : 1..3 \right\}$$

2D case (tensor to matrix equation)

$$\left\{ \boldsymbol{\sigma} \right\} = \left\{ \begin{matrix} \sigma_{xx} \\ \sigma_{yy} \\ \sigma_{xy} \end{matrix} \right\} = \underbrace{\frac{E}{1 - \nu^2} \begin{bmatrix} 1 & \nu & 0 \\ \nu & 1 & 0 \\ 0 & 0 & \frac{1 - \nu}{2} \end{bmatrix}}_{[\mathbb{C}]} \underbrace{\left\{ \begin{matrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ 2\varepsilon_{xy} \end{matrix} \right\}}_{\{\boldsymbol{\varepsilon}\}}$$

Task 3: stiffness matrix (3D)

Weak form (static equilibrium equation)

$$\int_{\Omega_t} \boldsymbol{\sigma} : \text{grad} \delta \mathbf{w} \, dv = \int_{\Omega_t} \mathbf{b} \delta \mathbf{w} \, dv + \int_{\partial \Omega_\sigma} \bar{\mathbf{t}} \cdot \delta \mathbf{w} \, ds \quad \Rightarrow \quad \int_{\Omega_t} \sigma_{ij} \delta \varepsilon_{ij} \, dv = \int_{\Omega_t} b_i \delta w_i \, dv + \int_{\partial \Omega_\sigma} \bar{t}_i \delta w_i \, ds$$

$$\boldsymbol{\sigma} = \mathbb{C} : \boldsymbol{\varepsilon}$$

$$\Rightarrow \sigma_{ij} = \mathbb{C}_{ijkl} \varepsilon_{kl}$$

$$\delta \boldsymbol{\varepsilon} = \text{grad}_s(\delta \mathbf{w}) = \frac{1}{2} (\text{grad}(\delta \mathbf{w}) + \text{grad}(\delta \mathbf{w})^T)$$

$$\Rightarrow \delta \varepsilon_{ij} = \frac{1}{2} \left(\frac{\partial \delta w_i}{\partial x_j} + \frac{\partial \delta w_j}{\partial x_i} \right)$$

$$\sigma_{ij} \delta \varepsilon_{ij} = \frac{1}{2} \sigma_{ij} \left(\frac{\partial \delta w_i}{\partial x_j} + \frac{\partial \delta w_j}{\partial x_i} \right) = \sigma_{ij} \frac{\partial \delta w_i}{\partial x_j} = \mathbb{C}_{ijkl} \frac{\partial u_k}{\partial x_l} \frac{\partial \delta w_i}{\partial x_j} = \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial \delta w_i}{\partial x_j}$$

Displacement

$$\mathbf{u} = N^A \mathbf{u}^A$$



$$u_i = N^A(\mathbf{x}) u_i^A$$

$$u_i^B = N^A(\mathbf{x}^B) u_i^A$$

$$N^A(\mathbf{x}^B) = \begin{cases} 1 & A = B \\ 0 & A \neq B \end{cases}$$

Test function

$$\delta w_i = N^A(\mathbf{x}) \delta w_i^A$$

Task 3: stiffness matrix (3D)

Weak form (static equilibrium equation)

$$\int_{\Omega_t} \sigma_{ij} \delta \varepsilon_{ij} dv = \int_{\Omega_t} b_i \delta w_i dv + \int_{\partial \Omega_\sigma} \bar{t}_i \delta w_i ds$$

$$\sigma_{ij} \delta \varepsilon_{ij} = \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial \delta w_i}{\partial x_j} = \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial (N^A(\mathbf{x}) \delta w_i^A)}{\partial x_j} = \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial N^A(\mathbf{x})}{\partial x_j} \delta w_i^A$$

$$\Rightarrow \int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial N^B(\mathbf{x})}{\partial x_j} \delta w_i^B dv = \int_{\Omega_t} b_i N^A(\mathbf{x}) \delta w_i^A dv + \int_{\partial \Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) \delta w_i^A ds$$

$$\Rightarrow \delta w_i^A \left[\int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial N^A(\mathbf{x})}{\partial x_j} dv - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial \Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) ds \right) \right] = 0$$

$$\Rightarrow \int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial u_i}{\partial x_j} \frac{\partial N^A(\mathbf{x})}{\partial x_j} dv - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial \Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) ds \right) = 0$$

Task 3: stiffness matrix (3D)

Matrix form of the weak form

$$\int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial N^A(\mathbf{x})}{\partial x_j} \frac{\partial N^B(\mathbf{x})}{\partial x_j} u_i^A dv - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial\Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) ds \right) = 0$$

$$\begin{aligned} K_{AiBk} &= \int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial N^A(\mathbf{x})}{\partial x_j} \frac{\partial N^B(\mathbf{x})}{\partial x_j} dv \\ F_i^A &= - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial\Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) ds \right) \end{aligned} \quad \Rightarrow \quad K_{AiBk} u_i^A - F_i^A = 0$$

K is the stiffness matrix

F is the nodal force vector

Task 3: stiffness matrix (3D)

Matrix form of the weak form

$$\int_{\Omega_t} \mathbb{C}_{ijkl} \frac{\partial N^A(\mathbf{x})}{\partial x_j} \frac{\partial N^B(\mathbf{x})}{\partial x_j} u_i^A dv - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial\Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) [ds] \right) = 0$$

$$K_{AiBk} = \int_{\Omega_t} \mathbb{C}_{ijkl} B_{jA} B_{jB} dv$$

$$F_i^A = - \left(\int_{\Omega_t} b_i N^A(\mathbf{x}) dv + \int_{\partial\Omega_\sigma} \bar{t}_i N^A(\mathbf{x}) [ds] \right)$$



$$K_{AiBk} u_i^A - F_i^A = 0$$

$$\mathbf{K} = \int_{\Omega_t} \mathbf{B} \mathbf{C} \mathbf{B}^T dv$$

$$\mathbf{F}^A = - \left(\int_{\Omega_t} \mathbf{b} \mathbf{N}^A dv + \int_{\partial\Omega_\sigma} \bar{\mathbf{t}} \mathbf{N}^A [ds] \right)$$

K is the stiffness matrix

F is the nodal force vector

Task 3: stiffness matrix (1D)

Strong form (1D) (static, no body forces)

$$\text{div}(\sigma) = 0$$

Weak form (3D) (static, no body forces)

$$\mathbf{K}\mathbf{u}^A - \mathbf{F}^A = \mathbf{0}$$

$$\mathbf{K} = \int_{\Omega_t} \mathbf{B}\mathbf{C}\mathbf{B}^T dv; \quad \mathbf{F}^A = - \left(\int_{\Omega_t} \mathbf{b}\mathbf{N}^A dv + \int_{\partial\Omega_\sigma} \bar{\mathbf{t}}\mathbf{N}^A ds \right)$$

1D

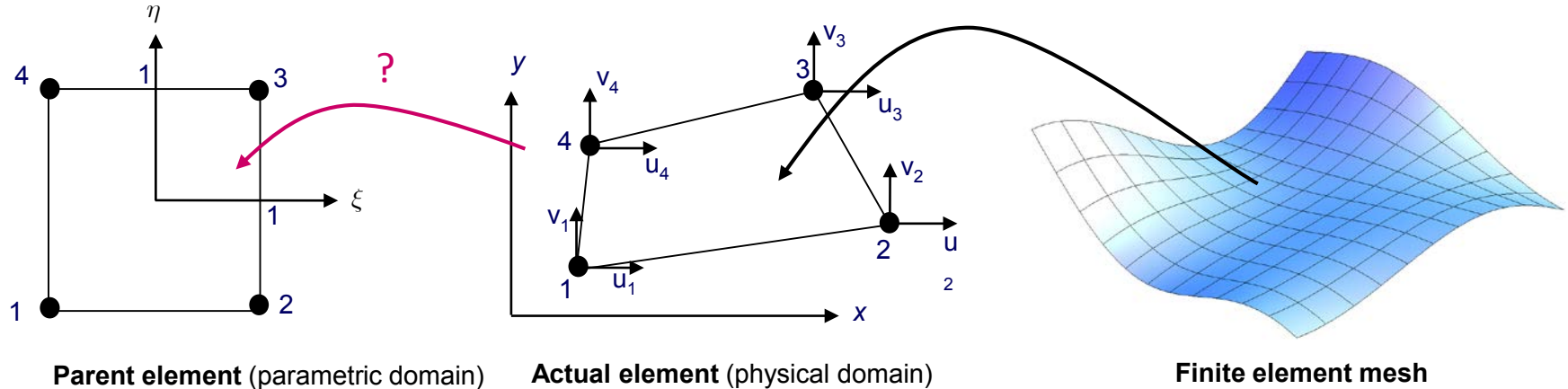
$$\mathbf{N}^T = \begin{bmatrix} N_1(x) & N_2(x) \end{bmatrix} = \begin{bmatrix} \frac{x_2 - x}{x_2 - x_1} & \frac{x - x_1}{x_2 - x_1} \end{bmatrix}; \quad \mathbf{B} = \begin{bmatrix} -1 & 1 \\ x_2 - x_1 & x_2 - x_1 \end{bmatrix}$$

$$\frac{E}{x_2 - x_1} \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \frac{E}{x_2 - x_1} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \quad \text{compare to Lecture 1}$$

$$\begin{Bmatrix} f_1^{(1)} \\ f_2^{(1)} \end{Bmatrix} = \begin{bmatrix} k_1 & -k_1 \\ -k_1 & k_1 \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \end{Bmatrix}$$

Example: a 4-noded quadrilateral element

Bilinear interpolation



$$N_i = \frac{1}{4} (1 + \xi_i \xi)(1 + \eta_i \eta) \quad \xi_i, \eta_i = -1, 1$$

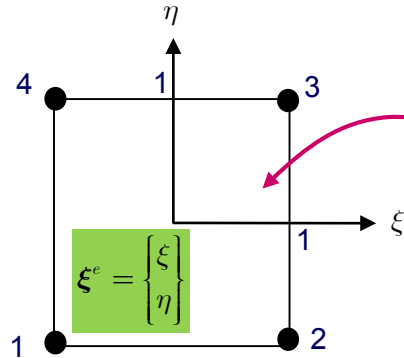
Parametric coordinates

$$\xi^e = \begin{Bmatrix} \xi \\ \eta \end{Bmatrix}$$

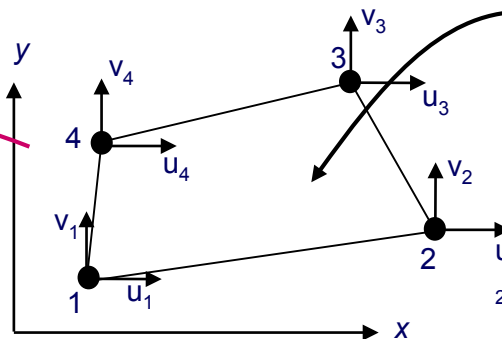
$$\begin{cases} N_1 = \frac{1}{4} (1 - \xi)(1 - \eta) \\ N_2 = \frac{1}{4} (1 + \xi)(1 - \eta) \\ N_3 = \frac{1}{4} (1 + \xi)(1 + \eta) \\ N_4 = \frac{1}{4} (1 - \xi)(1 + \eta) \end{cases}$$

Example: a 4-noded quadrilateral element

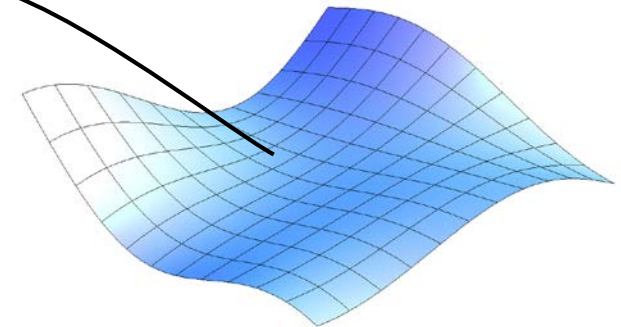
$$N_i = \frac{1}{4} (1 + \xi_i \xi)(1 + \eta_i \eta) \quad \xi_i, \eta_i = -1, 1$$



Parent element (parametric domain)



Actual element (physical domain)



Finite element mesh

Interpolation of the position vector

$$\mathbf{x}(\xi^e, t) = \mathbf{x}_1(t)N_1(\xi^e) + \mathbf{x}_2(t)N_2(\xi^e) + \mathbf{x}_3(t)N_3(\xi^e) + \mathbf{x}_4(t)N_4(\xi^e) \quad \mathbf{x}_A(t) = \text{position}(\text{node } A) = \begin{Bmatrix} x_A \\ y_A \end{Bmatrix}$$

$$\mathbf{x}(\xi^e, t) = \begin{Bmatrix} x(t) \\ y(t) \end{Bmatrix}_{\text{node } 1} N_1(\xi^e) + \begin{Bmatrix} x(t) \\ y(t) \end{Bmatrix}_{\text{node } 2} N_2(\xi^e) + \begin{Bmatrix} x(t) \\ y(t) \end{Bmatrix}_{\text{node } 3} N_3(\xi^e) + \begin{Bmatrix} x(t) \\ y(t) \end{Bmatrix}_{\text{node } 4} N_4(\xi^e)$$

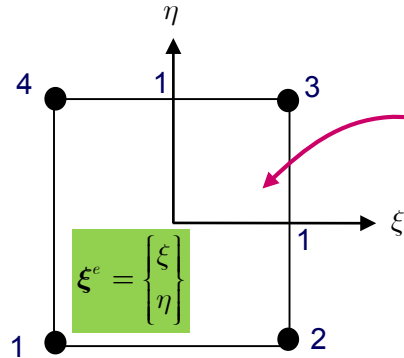
Interpolation of displacement vector

$$\mathbf{d}(\xi^e, t) = \mathbf{d}_1(t)N_1(\xi^e) + \mathbf{d}_2(t)N_2(\xi^e) + \mathbf{d}_3(t)N_3(\xi^e) + \mathbf{d}_4(t)N_4(\xi^e) \quad \mathbf{d}_A(t) = \text{displacement}(\text{node } A) = \begin{Bmatrix} u_A \\ v_A \end{Bmatrix}$$

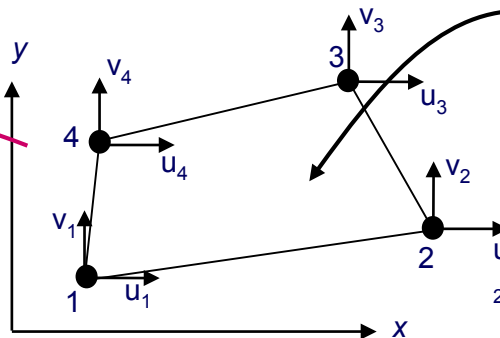
$$\mathbf{d} = \{u_1, v_1, u_2, v_2, u_3, v_3, u_4, v_4\}^T$$

Example: a 4-noded quadrilateral element

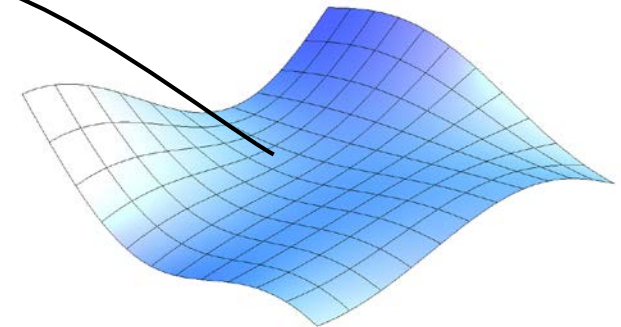
$$N_i = \frac{1}{4} (1 + \xi_i \xi)(1 + \eta_i \eta) \quad \xi_i, \eta_i = -1, 1$$



Parent element (parametric domain)



Actual element (physical domain)



Finite element mesh

Interpolation of the position vector

$$\mathbf{x}(\xi^e, t) = N_I(\xi^e) \mathbf{x}_I(t) = \mathbf{N}^T(\xi^e) \mathbf{x}_I(t)$$

Interpolation of displacement vector

$$\mathbf{d}(\xi^e, t) = N_I(\xi^e) \mathbf{d}_I(t) = \mathbf{N}^T(\xi^e) \mathbf{d}_I(t)$$

Interpolation of test function

$$w(\xi^e, t) = N_I(\xi^e) w_I(t) = \mathbf{N}^T(\xi^e) w_I(t)$$

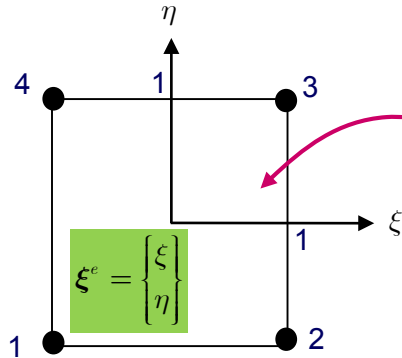
Shape function vector

$$\mathbf{N}^T(\xi^e) = \{N_1(\xi^e), N_2(\xi^e), N_3(\xi^e), N_4(\xi^e)\}$$

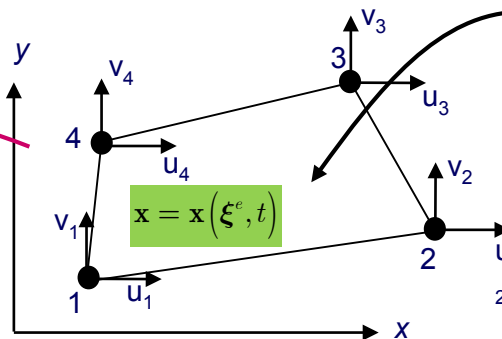
Derivatives: parametric | physical domain

$$\mathbf{N}^T(\xi^e) = \{N_1(\xi^e), N_2(\xi^e), N_3(\xi^e), N_4(\xi^e)\}$$

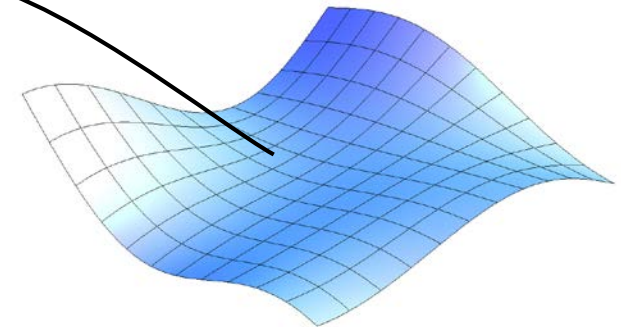
$$N_i = \frac{1}{4} (1 + \xi_i \xi)(1 + \eta_i \eta) \quad \xi_i, \eta_i = -1, 1$$



Parent element (parametric domain)



Actual element (physical domain)



Finite element mesh

There is a dependency between the parametric and actual coordinates that must be accounted for the calculus of derivatives of the shape functions but $\mathbf{x} = \mathbf{x}(\xi^e, t)$ is generally not invertible

$$\frac{\partial N_I(\xi^e)}{\partial \mathbf{x}} = \frac{\partial N_I(\xi^e)}{\partial \xi^e} \frac{\partial \xi^e}{\partial \mathbf{x}} = \frac{\partial N_I(\xi^e)}{\partial \xi^e} \underbrace{\left(\frac{\partial \mathbf{x}}{\partial \xi^e} \right)^{-1}}_{\mathbf{J}_{\xi^e}^{-1}}$$

$$\frac{\partial \mathbf{x}}{\partial \xi^e} = \mathbf{x}_I \otimes \frac{\partial N_I(\xi^e)}{\partial \xi^e}$$

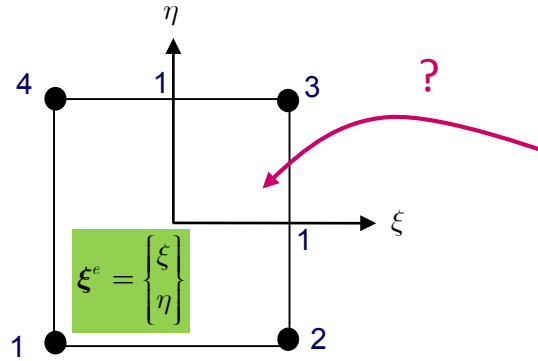
J is the Jacobian of the geometric transformation from the parent element to the actual element

$$\mathbf{J} = \frac{\partial \mathbf{x}}{\partial \xi^e} = \begin{bmatrix} \frac{\partial(N_I x_I)}{\partial \xi} & \frac{\partial(N_I x_I)}{\partial \eta} \\ \frac{\partial(N_I y_I)}{\partial \xi} & \frac{\partial(N_I y_I)}{\partial \eta} \end{bmatrix} = \mathbf{x}_I \otimes \frac{\partial N_I(\xi^e)}{\partial \xi^e}; \quad J = \det(\mathbf{J}) > 0$$

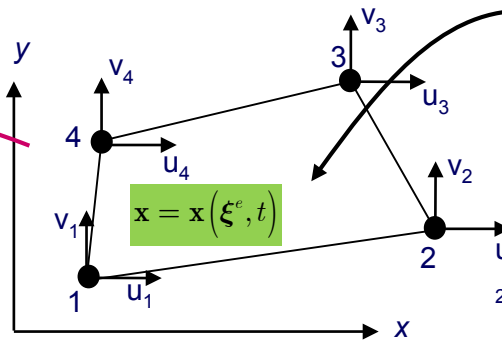
Derivatives of the shape functions

$$\mathbf{N}^T(\xi^e) = \{N_1(\xi^e), N_2(\xi^e), N_3(\xi^e), N_4(\xi^e)\}$$

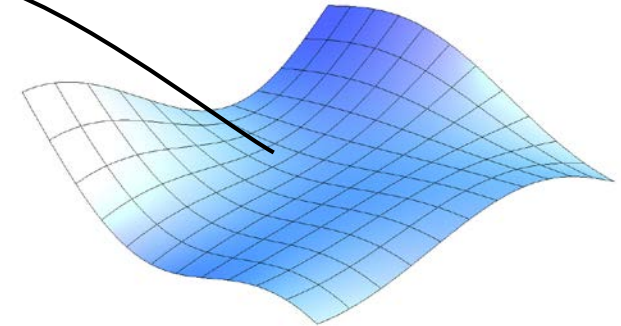
$$N_i = \frac{1}{4} (1 + \xi_i \xi)(1 + \eta_i \eta) \quad \xi_i, \eta_i = -1, 1$$



Parent element (parametric domain)



Actual element (physical domain)



Finite element mesh

$$\frac{\partial N_I(\xi^e)}{\partial \mathbf{x}} = \frac{\partial N_I(\xi, \eta)}{\partial(x, y)} = \begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} \end{bmatrix} \begin{bmatrix} \frac{\partial N_I}{\partial \xi} \\ \frac{\partial N_I}{\partial \eta} \end{bmatrix} = \mathbf{J}^{-1} \begin{bmatrix} \frac{\partial N_I}{\partial \xi} \\ \frac{\partial N_I}{\partial \eta} \end{bmatrix}$$

$$\begin{aligned} \frac{\partial x}{\partial \xi} &= x_I \frac{\partial N_I}{\partial \xi}; & \frac{\partial x}{\partial \eta} &= x_I \frac{\partial N_I}{\partial \eta} \\ \frac{\partial y}{\partial \xi} &= y_I \frac{\partial N_I}{\partial \xi}; & \frac{\partial y}{\partial \eta} &= y_I \frac{\partial N_I}{\partial \eta} \end{aligned}$$

$$\begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial N_1}{\partial \xi} & \frac{\partial N_2}{\partial \xi} & \frac{\partial N_3}{\partial \xi} & \frac{\partial N_4}{\partial \xi} \\ \frac{\partial N_1}{\partial \eta} & \frac{\partial N_2}{\partial \eta} & \frac{\partial N_3}{\partial \eta} & \frac{\partial N_4}{\partial \eta} \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \end{bmatrix};$$

B matrix and 2D strain tensor

$$\begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial N_1}{\partial \xi} & \frac{\partial N_2}{\partial \xi} & \frac{\partial N_3}{\partial \xi} & \frac{\partial N_4}{\partial \xi} \\ \frac{\partial N_1}{\partial \eta} & \frac{\partial N_2}{\partial \eta} & \frac{\partial N_3}{\partial \eta} & \frac{\partial N_4}{\partial \eta} \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \end{bmatrix};$$

$$\boldsymbol{\varepsilon} = \begin{Bmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ 2\varepsilon_{xy} \end{Bmatrix} = \begin{bmatrix} \frac{\partial N_1}{\partial x} & 0 & \frac{\partial N_2}{\partial x} & 0 & \frac{\partial N_3}{\partial x} & 0 & \frac{\partial N_4}{\partial x} & 0 \\ 0 & \frac{\partial N_1}{\partial y} & 0 & \frac{\partial N_2}{\partial y} & 0 & \frac{\partial N_3}{\partial y} & 0 & \frac{\partial N_4}{\partial y} \\ \frac{\partial N_1}{\partial y} & \frac{\partial N_1}{\partial x} & \frac{\partial N_2}{\partial y} & \frac{\partial N_2}{\partial x} & \frac{\partial N_3}{\partial y} & \frac{\partial N_3}{\partial x} & \frac{\partial N_4}{\partial y} & \frac{\partial N_4}{\partial x} \end{bmatrix} \begin{Bmatrix} u_1 \\ v_1 \\ u_2 \\ v_2 \\ u_3 \\ v_3 \\ u_4 \\ v_4 \end{Bmatrix} = \mathbf{B} \mathbf{d}$$

$$\boldsymbol{\varepsilon} = \begin{Bmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ 2\varepsilon_{xy} \end{Bmatrix} = \begin{bmatrix} \frac{\partial N_1}{\partial x} & \frac{\partial N_2}{\partial x} & \frac{\partial N_3}{\partial x} & \frac{\partial N_4}{\partial x} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{\partial N_1}{\partial y} & \frac{\partial N_2}{\partial y} & \frac{\partial N_3}{\partial y} & \frac{\partial N_4}{\partial y} \\ \frac{\partial N_1}{\partial y} & \frac{\partial N_1}{\partial x} & \frac{\partial N_2}{\partial y} & \frac{\partial N_2}{\partial x} & \frac{\partial N_3}{\partial y} & \frac{\partial N_3}{\partial x} & \frac{\partial N_4}{\partial y} & \frac{\partial N_4}{\partial x} \end{bmatrix} \begin{Bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ v_1 \\ v_2 \\ v_3 \\ v_4 \end{Bmatrix} = \mathbf{B}^* \mathbf{d}$$

How to numerically calculate integrals?

Classical Gauss integration rule (1D)

$$\int_{-1}^1 f(\xi) d\xi \approx \sum_{i=1}^p w_i f(\xi_i)$$

w_i are called integration or Gauss **weights**

ξ_i are sample-point abscissae in the interval $[-1,1]$ or Gauss/integration **points**

There are a large number of integration schemes (Gauss, Lobatto, etc) and associated formulas that provide weights and points (e.g. *Handbook of Mathematical Functions*)

Examples:

1 point rule

$$\int_{-1}^1 f(\xi) d\xi \approx \sum_{i=1}^{p=1} w_i f(0) = 2f(0)$$



2 points rule

$$\int_{-1}^1 f(\xi) d\xi \approx \sum_{i=1}^{p=2} w_i f(\xi_i) = f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right)$$



How to numerically calculate integrals?

Gauss integration over the parametric domain (2D)

$$\int_{\square} f(\boldsymbol{\xi}) d\square = \int_{-1}^1 \int_{-1}^1 f(\boldsymbol{\xi}) d\xi d\eta = w_i w_j f(\boldsymbol{\xi}_i, \boldsymbol{\xi}_j) \quad \square = \{-1, 1\} \times \{-1, 1\}$$

w_i are called integration or Gauss **weights**

$\boldsymbol{\xi}_i$ are the integration of Gauss **points**

How to transform an integral over the parametric to the physical domain?

Change of variable!

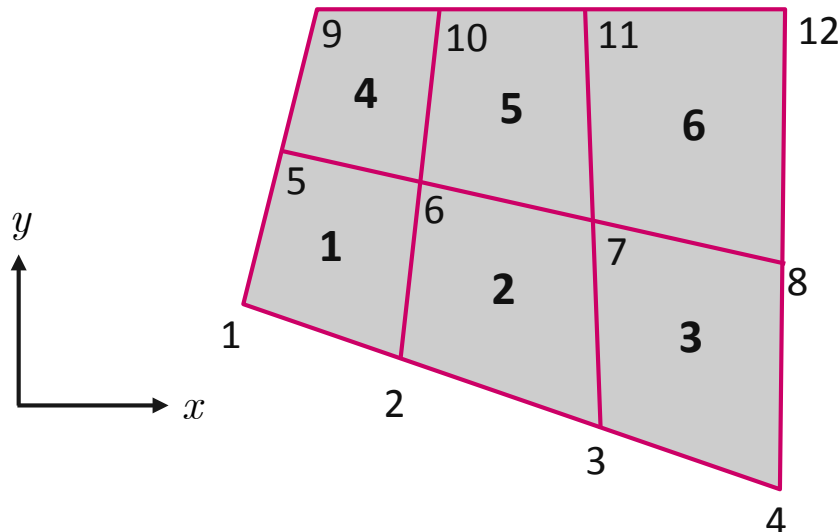
$$d\Omega_e = dx dy = \det(\mathbf{J}_{\boldsymbol{\xi}^e}) d\xi d\eta$$

$$\int_{\Omega^e} f(\mathbf{x}) d\Omega = \int_{\square} f(\mathbf{x}(\boldsymbol{\xi}^e)) \underbrace{\det\left(\frac{\partial \mathbf{x}}{\partial \boldsymbol{\xi}^e}\right)}_{J_{\boldsymbol{\xi}^e} = \det(\mathbf{J}_{\boldsymbol{\xi}^e})} d\square = w_i w_j J_{\boldsymbol{\xi}^e}(\boldsymbol{\xi}_i^e, \boldsymbol{\xi}_j^e) f(\boldsymbol{\xi}_i^e, \boldsymbol{\xi}_j^e)$$

Example

$$\mathbf{G}_1 = \left\{ -\frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}, w_1 = 1 \right\}; \mathbf{G}_2 = \left\{ \frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}, w_2 = 1 \right\}; \mathbf{G}_3 = \left\{ \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, w_3 = 1 \right\}; \mathbf{G}_4 = \left\{ -\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, w_4 = 1 \right\}$$

Assembly procedure: example



$$\text{NodeCoordinates} = \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ \vdots & \vdots \\ x_{12} & y_{12} \end{bmatrix}$$

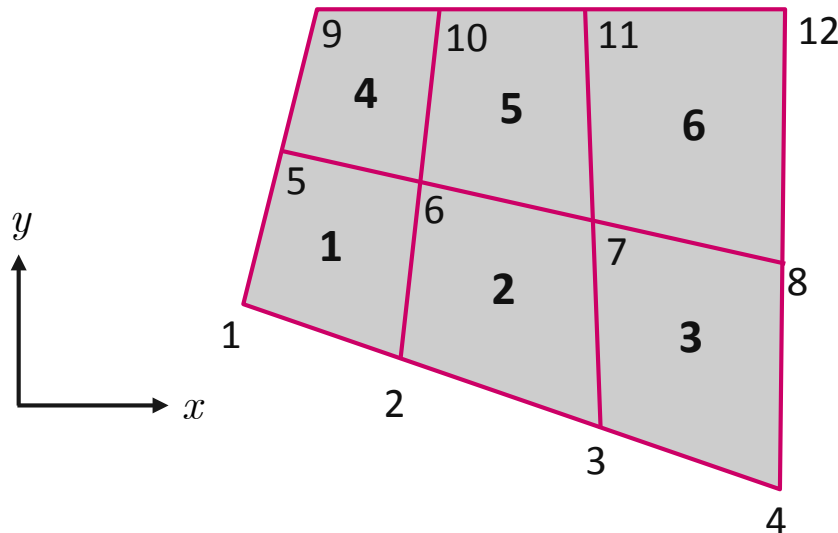
$$\text{IEN} = \begin{bmatrix} 1 & 2 & 5 & 6 \\ 2 & 3 & 6 & 7 \\ 3 & 4 & 7 & 8 \\ 5 & 6 & 9 & 10 \\ 6 & 7 & 10 & 11 \\ 7 & 8 & 11 & 12 \end{bmatrix}$$

- The geometry is defined by storing the physical coordinates of each node in a matrix where rows represent node number (**NodeCoordinates** array)
- The element topology is also known as the **IEN** (“element nodes”) array and is a matrix connecting the nodes to the elements (connectivity matrix). Rows represent the elements and columns represent the nodes that support the element
- The physical node coordinates can be found by extracting by using the row number of the IEN array. **Example:** for element number 4

$$\text{NodeCoordinates}(\text{IEN_4}) = \begin{bmatrix} x_5 & y_5 \\ x_6 & y_6 \\ x_9 & y_9 \\ x_{10} & y_{10} \end{bmatrix}$$

$$\text{IEN_4} = [5 \quad 6 \quad 9 \quad 10]$$

Assembly procedure: boundary and loading conditions



$$\text{NodeCoordinates} = \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ \vdots & \vdots \\ x_{12} & y_{12} \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} u_1 \\ \vdots \\ u_{12} \\ v_1 \\ \vdots \\ v_{12} \end{bmatrix} = \text{degrees of freedom}$$

- **Displacement** prescribed (**supressed**) on nodes 2, 1, 5 and 9 $u = v = 0$

$$\text{PrescribedDOF} = [2 \quad 1 \quad 5 \quad 9 \quad 2+12 \quad 1+12 \quad 5+12 \quad 9+12]$$

- **Displacement** prescribed (**value**) on nodes 4, 8 and 12 $v = 0.47$

$$\mathbf{D}(16) = \mathbf{D}(20) = \mathbf{D}(24) = 0.47$$

Global system matrix

Initialise $\mathbf{K} = \mathbf{0}$

The dimension of \mathbf{K} is n^2 $n = \text{number of degrees of freedom}$

$$\mathbf{K} = \begin{bmatrix} K_{11} & K_{12} & \cdots & K_{1n} \\ K_{21} & K_{22} & \cdots & K_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ K_{n1} & K_{n2} & \cdots & K_{nn} \end{bmatrix} \begin{bmatrix} \text{dof}_1 \\ \text{dof}_2 \\ \vdots \\ \text{dof}_n \end{bmatrix}$$

The **global** stiffness matrix is then formed by assembling the **individual element** stiffness matrices according to the element topology:

Place the stiffness contributions at the DOF numbers according to the IEN array

Global system matrix

After the global system is created, $\mathbf{KD} = \mathbf{F}$ is usually modified by separating the free (active) DOFs \mathbf{D}_f and suppressed (prescribed) DOFs \mathbf{D}_s

$$\mathbf{K} = \begin{bmatrix} \mathbf{K}_{ff} & \mathbf{K}_{fs} \\ \mathbf{K}_{sf} & \mathbf{K}_{ss} \end{bmatrix} \begin{bmatrix} \mathbf{D}_f \\ \mathbf{D}_s \end{bmatrix} = \begin{bmatrix} \mathbf{F}_f \\ \mathbf{F}_s \end{bmatrix}$$

$$\mathbf{D}_f = \mathbf{D}(\text{All dofs} - \text{PrescribedDOF})$$

$$\mathbf{D}_s = \mathbf{D}(\text{PrescribedDOF})$$

The **global** stiffness matrix is then formed by assembling the **individual element** stiffness matrices according to the element topology:

Place the stiffness contributions at the DOF numbers according to the IEN array

It follows:

$$\mathbf{K}_{ff} \mathbf{D}_f = \mathbf{F}_f - \mathbf{K}_{fs} \mathbf{D}_s = \hat{\mathbf{F}}_f$$

\mathbf{K}_{fs} is obtained by extracting the right contributions from \mathbf{K}

$$\mathbf{K}_{fs} = \mathbf{K}(\text{All dofs}, \text{PrescribedDOF}); \quad \mathbf{F}_f = \mathbf{F}_f(\text{All dofs})$$

Reaction forces may be calculated by evaluating $\mathbf{F} = \mathbf{KD}$ after the system is solved

Work flow of a typical structural mechanics FE code

READ INPUT (material properties, node coordinates, element topology, structure of global system, loads, boundary conditions) | **INITIALISATION** ($\mathbf{K} = \mathbf{0}$)

SOLVING

```
FOR e = 1:number of elements
  set element stiffness matrix  $\mathbf{k} = \mathbf{0}$ 
  FOR g = 1:number of Gauss points
    call Gauss quadrature points
    call shape functions and their derivatives
    call Jacobian matrix and physical derivatives
    Form strain-displacement matrix  $\mathbf{B}$ 
    Form element stiffness matrix  $\mathbf{k}$ 
  END FOR

  Assemble  $\mathbf{k}$  to global stiffness matrix  $\mathbf{K}$ 
END FOR

Modify  $\mathbf{K}$  for boundary conditions
Solve global system  $\mathbf{K}\mathbf{D}=\mathbf{R}$  with respect to  $\mathbf{D}$ 
```

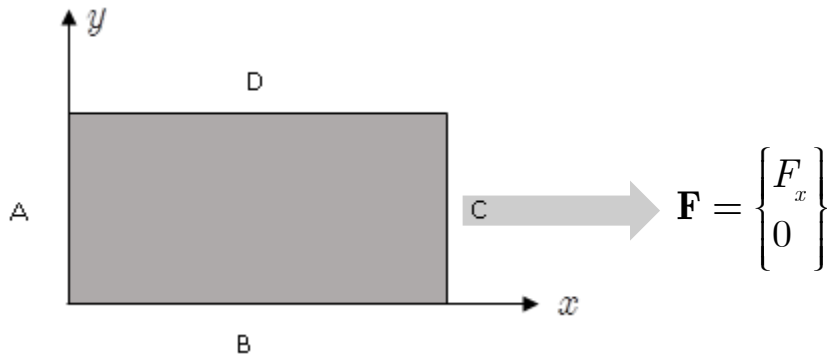
POST-PROCESSING

Write output (e.g. displacements, reaction forces, strains, stresses and energies)

Practical example: 2D elasticity

2D rectangular solid domain

$$\{E = 210 \text{ GPa}; \nu = 0.3\} \quad L_x = 1 \text{ m}; \quad L_y = 1 \text{ m}$$



Boundary conditions

$$u(\text{side } A) = v(\text{side } B) = 0$$

Loading conditions

$$\mathbf{F}(\text{side } C)[\text{Newton}] = \begin{Bmatrix} F_x(\text{side } C) \\ F_y(\text{side } C) \end{Bmatrix} = \begin{Bmatrix} 10^6 \\ 0 \end{Bmatrix}$$

The boundary and loading conditions are homogeneous and therefore do not introduce shear coupling. The Cauchy stress tensor has only one non-null component, σ_{xx} .

Laboratory workshop 2

2D elasticity problem

- Derivation of the weak form
- Derivation of a 2D bi-linear 4-noded quadrilateral element

Development of a Python programme to:

- Compute the element stiffness matrix and nodal force vectors
- To apply boundary and loading conditions
- To mesh a 2D rectangular domain with 4-noded quadrilateral element
- To assemble the global stiffness matrix and load vector
- To solve a boundary-value problem