

ElMag Zusammenfassung

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1 Vector Analysis Recap

1.1 Partial derivatives

Definition 1 (Partial derivative). A vector valued function $f : \mathbb{R}^m \rightarrow \mathbb{R}$, with $\mathbf{v} \in \mathbb{R}^m$, has a partial derivative with respect to v_i defined as

$$\partial_{v_i} f(\mathbf{v}) = \frac{\partial f}{\partial v_i} = \lim_{h \rightarrow 0} \frac{f(\mathbf{v} + h\hat{\mathbf{e}}_i) - f(\mathbf{v})}{h}$$

Theorem 1 (Integration of partial derivatives). Let $f : \mathbb{R}^m \rightarrow \mathbb{R}$ be a partially differentiable function of many x_i . When x_i is *independent* with respect to all other x_j ($0 < j \leq m, j \neq i$) then

$$\int \partial_{x_i} f dx_i = f + C,$$

where C is a function of x_1, \dots, x_m but not of x_i .

To illustrate the previous theorem, in a simpler case with $f(x, y)$, we get

$$\int \partial_x f(x, y) dx = f(x, y) + C(y).$$

Beware that this is valid only if x and y are independent. If there is a relation $x(y)$ or $y(x)$ the above does not hold.

1.2 Vector derivatives

Definition 2 (Gradient vector). The *gradient* of a function $f(\mathbf{x})$, $\mathbf{x} \in \mathbb{R}^m$ is a column vector containing the partial derivatives in each direction.

$$\nabla f(\mathbf{x}) = \sum_{i=1}^m \partial_{x_i} f(\mathbf{x}) \hat{\mathbf{e}}_i = \begin{pmatrix} \partial_{x_1} f(\mathbf{x}) \\ \vdots \\ \partial_{x_m} f(\mathbf{x}) \end{pmatrix}$$

Theorem 2 (Gradient in curvilinear coordinates). Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a scalar field. In cylindrical coordinates (r, ϕ, z)

$$\nabla f = \hat{\mathbf{r}} \partial_r f + \hat{\phi} \frac{1}{r} \partial_\phi f + \hat{\mathbf{z}} \partial_z f,$$

and in spherical coordinates (r, θ, ϕ)

$$\nabla f = \hat{\mathbf{r}} \partial_r f + \hat{\theta} \frac{1}{r} \partial_\theta f + \hat{\phi} \frac{1}{r \sin \theta} \partial_\phi f.$$

Definition 3 (Divergence). Let $\mathbf{F} : \mathbb{R}^m \rightarrow \mathbb{R}^m$ be a vector field. The divergence of $\mathbf{F} = (F_{x_1}, \dots, F_{x_m})^t$ is

$$\nabla \cdot \mathbf{F} = \sum_{i=1}^m \partial_{x_i} F_{x_i},$$

as suggested by the (ab)use of the dot product notation.

Theorem 3 (Divergence in curvilinear coordinates). Let $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a field. In cylindrical coordinates (r, ϕ, z)

$$\nabla \cdot \mathbf{F} = \frac{1}{r} \partial_r (r F_r) + \frac{1}{r} \partial_\phi F_\phi + \partial_z F_z,$$

and in spherical coordinates (r, θ, ϕ)

$$\begin{aligned} \nabla \cdot \mathbf{F} &= \frac{1}{r^2} \partial_r (r^2 F_r) + \frac{1}{r \sin \theta} \partial_\theta (\sin \theta F_\theta) \\ &\quad + \frac{1}{r \sin \theta} \partial_\phi F_\phi \end{aligned}$$

Theorem 4 (Divergence theorem, Gauss's theorem). Because the flux on the boundary ∂V of a volume V contains information of the field inside of V , it is possible to relate the two with

$$\int_V \nabla \cdot \mathbf{F} dv = \oint_{\partial V} \mathbf{F} \cdot d\mathbf{s}.$$

Definition 4 (Curl). Let \mathbf{F} be a vector field. In 2 dimensions

$$\nabla \times \mathbf{F} = (\partial_x F_y - \partial_y F_x) \hat{\mathbf{z}}.$$

And in 3D

$$\nabla \times \mathbf{F} = \begin{pmatrix} \partial_y F_z - \partial_z F_y \\ \partial_z F_x - \partial_x F_z \\ \partial_x F_y - \partial_y F_x \end{pmatrix} = \begin{vmatrix} \hat{\mathbf{x}} & \hat{\mathbf{y}} & \hat{\mathbf{z}} \\ \partial_x & \partial_y & \partial_z \\ F_x & F_y & F_z \end{vmatrix}.$$

Definition 5 (Curl in curvilinear coordinates). Let $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a field. In cylindrical coordinates (r, ϕ, z)

$$\begin{aligned} \nabla \times \mathbf{F} &= \left(\frac{1}{r} \partial_\phi F_z - \partial_z F_\phi \right) \hat{\mathbf{r}} \\ &\quad + (\partial_z F_r - \partial_r F_z) \hat{\phi} \\ &\quad + \frac{1}{r} \left[\partial_r (r F_\phi) - \partial_\phi F_r \right] \hat{\mathbf{z}}, \end{aligned}$$

and in spherical coordinates (r, θ, ϕ)

$$\begin{aligned} \nabla \times \mathbf{F} &= \frac{1}{r \sin \theta} \left[\partial_\theta (\sin \theta F_\phi) - \partial_\phi F_\theta \right] \hat{\mathbf{r}} \\ &\quad + \frac{1}{r} \left[\frac{1}{\sin \theta} \partial_\phi F_r - \partial_r (r F_\phi) \right] \hat{\theta} \\ &\quad + \frac{1}{r} \left[\partial_r (r F_\theta) - \partial_\theta F_r \right] \hat{\phi}. \end{aligned}$$

Theorem 5 (Stokes' theorem).

$$\int_S \nabla \times \mathbf{F} \cdot d\mathbf{s} = \oint_{\partial S} \mathbf{F} \cdot d\mathbf{r}$$

1.3 Second vector derivatives

Definition 6 (Laplacian operator). A second vector derivative is so important that it has a special name. For a scalar function $f : \mathbb{R}^m \rightarrow \mathbb{R}$ the divergence of the gradient

$$\nabla^2 f = \nabla \cdot (\nabla f) = \sum_{i=1}^m \partial_{x_i}^2 f_{x_i}$$

is called the *Laplacian operator*.

Theorem 6 (Laplacian in curvilinear coordinates). Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a scalar field. In cylindrical coordinates (r, ϕ, z)

$$\nabla^2 f = \frac{1}{r} \partial_r (r \partial_r f) + \frac{1}{r^2} \partial_\phi^2 f + \partial_z^2 f$$

and in spherical coordinates (r, θ, ϕ)

$$\nabla^2 f = \frac{1}{r^2} \partial_r (r^2 \partial_r f) + \frac{1}{r^2 \sin \theta} \partial_\theta (\sin \theta \partial_\theta f) + \frac{1}{r^2 \sin^2 \theta} \partial_\phi^2 f.$$

Definition 7 (Vector Laplacian). The Laplacian operator can be extended on a vector field \mathbf{F} to the *Laplacian vector* by applying the Laplacian to each component:

$$\nabla^2 \mathbf{F} = (\nabla^2 F_x) \hat{\mathbf{x}} + (\nabla^2 F_y) \hat{\mathbf{y}} + (\nabla^2 F_z) \hat{\mathbf{z}}.$$

The vector Laplacian can also be defined as

$$\nabla^2 \mathbf{F} = \nabla(\nabla \cdot \mathbf{F}) - \nabla \times (\nabla \times \mathbf{F}).$$

Theorem 7 (Product rules and second derivatives). Let f, g be sufficiently differentiable scalar functions $D \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$ and \mathbf{A}, \mathbf{B} be sufficiently differentiable vector fields in \mathbb{R}^m (with $m = 2$ or 3 for equations with the curl).

- Rules with the gradient

$$\begin{aligned} \nabla(\nabla \cdot \mathbf{A}) &= \nabla \times \nabla \times \mathbf{A} + \nabla^2 \mathbf{A} \\ \nabla(f \cdot g) &= (\nabla f) \cdot g + f \cdot \nabla g \\ \nabla(\mathbf{A} \cdot \mathbf{B}) &= (\mathbf{A} \cdot \nabla) \mathbf{B} + (\mathbf{B} \cdot \nabla) \mathbf{A} \\ &\quad + \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A}) \end{aligned}$$

- Rules with the divergence

$$\begin{aligned} \nabla \cdot (\nabla f) &= \nabla^2 f \\ \nabla \cdot (\nabla \times \mathbf{A}) &= 0 \\ \nabla \cdot (f \cdot \mathbf{A}) &= (\nabla f) \cdot \mathbf{A} + f \cdot (\nabla \cdot \mathbf{A}) \\ \nabla \cdot (\mathbf{A} \times \mathbf{B}) &= (\nabla \times \mathbf{A}) \cdot \mathbf{B} - \mathbf{A} \cdot (\nabla \times \mathbf{B}) \end{aligned}$$

- Rules with the curl

$$\begin{aligned} \nabla \times (\nabla f) &= \mathbf{0} \\ \nabla \times (\nabla \times \mathbf{A}) &= \nabla(\nabla \cdot \mathbf{A}) - \nabla^2 \mathbf{A} \\ \nabla \times (\nabla^2 \mathbf{A}) &= \nabla^2 (\nabla \times \mathbf{A}) \\ \nabla \times (f \cdot \mathbf{A}) &= (\nabla f) \times \mathbf{A} + f \cdot \nabla \times \mathbf{A} \\ \nabla \times (\mathbf{A} \times \mathbf{B}) &= (\mathbf{B} \cdot \nabla) \mathbf{A} - (\mathbf{A} \cdot \nabla) \mathbf{B} \\ &\quad + \mathbf{A} \cdot (\nabla \cdot \mathbf{B}) - \mathbf{B} \cdot (\nabla \cdot \mathbf{A}) \end{aligned}$$

2 Electrodynamics Recap

2.1 Maxwell's equations

Maxwell's equations in matter in their integral form are

$$\oint_{\partial S} \mathbf{E} \cdot d\mathbf{l} = -\frac{d}{dt} \int_S \mathbf{B} \cdot d\mathbf{s}, \quad (1a)$$

$$\oint_{\partial S} \mathbf{H} \cdot d\mathbf{l} = \int_S (\mathbf{J} + \partial_t \mathbf{D}) \cdot d\mathbf{s}, \quad (1b)$$

$$\oint_{\partial V} \mathbf{D} \cdot d\mathbf{s} = \int_V \rho dv, \quad (1c)$$

$$\oint_{\partial V} \mathbf{B} \cdot d\mathbf{s} = 0. \quad (1d)$$

Where \mathbf{J} and ρ are the *free current density* and *free charge density* respectively.

2.2 Linear materials and boundary conditions

Inside of so called isotropic linear materials fluxes and current densities are proportional and parallel to the fields, i.e.

$$\mathbf{D} = \epsilon \mathbf{E}, \quad \mathbf{J} = \sigma \mathbf{E}, \quad \mathbf{B} = \mu \mathbf{H}.$$

Where two materials meet the following boundary conditions must be satisfied. For the perpendicular component:

$$\hat{\mathbf{n}} \cdot \mathbf{D}_1 = \hat{\mathbf{n}} \cdot \mathbf{D}_2 + \rho_s \quad (2a)$$

$$\hat{\mathbf{n}} \cdot \mathbf{J}_1 = \hat{\mathbf{n}} \cdot \mathbf{J}_2 - \partial_t \rho_s \quad (2b)$$

$$\hat{\mathbf{n}} \cdot \mathbf{B}_1 = \hat{\mathbf{n}} \cdot \mathbf{B}_2 - \partial_t \rho_s \quad (2c)$$

and for the tangential component:

$$\hat{\mathbf{n}} \times \mathbf{E}_1 = \hat{\mathbf{n}} \times \mathbf{E}_2 \quad (3a)$$

$$\hat{\mathbf{n}} \times \mathbf{H}_1 = \hat{\mathbf{n}} \times \mathbf{H}_2 + \mathbf{J}_s \quad (3b)$$

$$\hat{\mathbf{n}} \times \mathbf{M}_1 = \hat{\mathbf{n}} \times \mathbf{M}_2 + \mathbf{J}_{s,m} \quad (3c)$$

2.3 Potentials

Because \mathbf{E} is often conservative ($\nabla \times \mathbf{E} = \mathbf{0}$), and $\nabla \cdot \mathbf{B}$ is always zero, it is often useful to use *potentials* to describe these quantities instead. The electric scalar potential and magnetic vector potentials are in their integral form:

$$\varphi = \int_A^B \mathbf{E} \cdot d\mathbf{l}, \quad \mathbf{A} = \frac{\mu_0}{4\pi} \int_V \frac{\mathbf{J} dv}{R}.$$

With differential operators:

$$\mathbf{E} = -\nabla \varphi, \quad \mu_0 \mathbf{J} = -\nabla^2 \mathbf{A}.$$

By taking the divergence on both sides of the equation with the electric field we get $\rho/\epsilon = -\nabla^2 \varphi$, which also contains the Laplacian operator. We will study equations with of form in §4. Potentials, are continuous quantities from any direction, so we have the boundary conditions

$$\varphi_1 = \varphi_2, \quad \mathbf{A}_1 = \mathbf{A}_2.$$

However their derivatives inherit the discontinuity

$$\hat{\mathbf{n}} \cdot \nabla \varphi_1 = \hat{\mathbf{n}} \cdot \nabla \varphi_2, \quad \hat{\mathbf{n}} \cdot \nabla \mathbf{A}_1 = \hat{\mathbf{n}} \cdot \nabla \mathbf{A}_2.$$

2.4 Classic problems

Grounded pole

A pole (mast) is anchored to the ground using a metal half sphere ($\sigma \rightarrow \infty$) of radius a , that is surrounded by the ground which has a conductivity $\sigma(r)$. What is the resistance of the ground?

We are looking for $R = U/I$, so we try to find an expression $U(I)/I$. To solve this problem we consider a current I on the pole towards the ground, which creates

a current density \mathbf{J} on a half sphere S of radius r , that is related to I by:

$$I = \int_S \mathbf{J} \cdot d\mathbf{s} = \int_S \sigma(r) \mathbf{E} \cdot d\mathbf{s} \\ = \sigma(r) E \int_S r^2 \sin(\theta) d\theta d\phi.$$

Because \mathbf{E} and $\sigma(r)$ are constant on the surface (do not depend on θ or ϕ), we can solve for the electric field to get

$$\mathbf{E}(r) = \frac{I \hat{\mathbf{r}}}{2\pi r^2 \sigma(r)}.$$

With the electric field as a function of I , we can now find the voltage as a function of the current:

$$U(I) = \int_a^\infty \mathbf{E}(r) \cdot d\mathbf{r} = \frac{I}{2\pi} \int_a^\infty \frac{dr}{r^2 \sigma(r)},$$

and finally divide by I to get

$$R = \frac{1}{2\pi} \int_a^\infty \frac{dr}{r^2 \sigma(r)}. \quad (4)$$

Magnetic field around a conductor

Though a conductor of radius a flows a homogeneous current density $J_0 \hat{\mathbf{z}}$. Compute the flux density \mathbf{B} .

We let C be an Amperian contour, that is a disc of radius r around the axis of the conductor, and then simply use Ampere's law

$$\oint_{\partial C} \mathbf{H} \cdot d\mathbf{l} = \int_C \mathbf{J}(r) \cdot d\mathbf{s}.$$

Because of symmetry, the left side simplifies down to $2\pi r H$, thus

$$\mathbf{H} = \frac{\hat{\phi}}{2\pi r} \int_C \mathbf{J}(r) \cdot d\mathbf{s} = \begin{cases} r J_0 \hat{\phi}, & r \leq a \\ a^2 J_0 \hat{\phi} / (2r), & r > a \end{cases}$$

and finally $\mathbf{B} = \mu \mathbf{H}$. So the flux density is linear in the material, and proportional to $1/r$ outside.

If we now wish to formulate this as a boundary value problem, we apply Stoke's theorem to Ampere's law to get

$$\int_S \nabla \times \mathbf{H} \cdot d\mathbf{s} = \int_S \mathbf{J} \cdot d\mathbf{s},$$

then by removing the integrals and multiplying both sides by μ we get

$$\mu \mathbf{J} = \nabla \times \mu \mathbf{H} = \nabla \times \nabla \times \mathbf{A} \\ = \underbrace{(\nabla(\nabla \cdot \mathbf{A}) - \nabla^2 \mathbf{A})}_{=0} = -\nabla^2 \mathbf{A}.$$

We know that in $\hat{\mathbf{A}} = \hat{\mathbf{J}} = \hat{\mathbf{z}}$, so in cylindrical coordinates the vector Laplacian simplifies down to a single dimension

$$\mu J(r) = -\frac{1}{r} \partial_r (r \partial_r A_z), \quad (5)$$

an ODE in r .

The boundary conditions for this problem are: that at the border between the conductor the A_z is continuous, and the derivative $\partial_r A_z$ is also continuous (because $\mathbf{B} = \nabla \times \mathbf{A}$ is continuous), lastly when $r = 0$ we want A_z to not be infinite, so we set it to zero. Algebraically, if 1 is inside the conductor and 2 outside:

$$A_{z1}(0) = 0, \quad (6a)$$

$$A_{z1}(a) = A_{z2}(a), \quad (6b)$$

$$\partial_r A_{z1}(a) = \partial_r A_{z2}(a), \quad (6c)$$

We shall now solve (5). Because $J(r) = J_0$ for $r \leq a$ and zero elsewhere this is easy. First we do the outside

$$0 = -\frac{1}{r} \frac{d}{dr} \left(r \frac{dA_{z2}}{dr} \right) \implies A_{z2} = K_2 + C_2 \ln r,$$

then similarly the inside gives

$$\mu J_0 = -\frac{1}{r} \frac{d}{dr} \left(r \frac{dA_{z1}}{dr} \right) \\ \implies A_{z1} = K_1 - \frac{\mu J_0 r^2}{4} + C_1 \ln r.$$

Finally with the boundary conditions we find the values for C_1, C_2, K_1, K_2 :

- Because of (6a) $C_1 = K_1 = 0$;
- With (6b) and (6c) we get a system of equations

$$-\frac{\mu J_0 a^2}{4} = K_2 + C_2 \ln a, \quad \frac{\mu J_0 a}{2} = \frac{C_2}{a}.$$

With the latter we find that $C_2 = \mu J_0 a^2 / 2$, and thus $K_2 = -\mu J_0 a^2 (1 - 2 \ln a) / 2$

The final result is

$$\mathbf{A} = \begin{cases} -\mu J_0 r^2 \hat{\mathbf{z}} / 2, & r \leq a \\ -\mu J_0 a^2 (1 + 2 \ln(r/a)) \hat{\mathbf{z}} / 4, & r > a. \end{cases}$$

To get the flux density we use $\mathbf{B} = \nabla \times \mathbf{A}$:

$$\mathbf{B} = \hat{\phi} \partial_r A_z = \begin{cases} -\mu J_0 r \hat{\phi}, & r \leq a \\ -\mu J_0 a^2 \hat{\phi} / (2r) & r > a. \end{cases}$$

3 Boundary value problems

3.1 Steady-state flow analysis

The equation for the steady-state analysis is

$$\nabla^2 \varphi = 0 \quad \text{for } \mathbf{r} \in \Omega, \quad (7)$$

with its boundary conditions: $\varphi = 0$ for $\mathbf{r} \in \Gamma_e$, $\varphi = U$ for $\mathbf{r} \in \Gamma_b$, $\nabla_{\hat{\mathbf{n}}} \varphi = 0$ for $\mathbf{r} \in \Gamma_s$.

3.2 Magnetostatic analysis

The equation for the magnetostatic analysis is

$$\nabla^2 \mathbf{A} = -\mu_0 \mathbf{J} \quad \text{for } \mathbf{r} \in \Omega. \quad (8)$$

3.3 Magnetoquasistatic analysis

The equation for the magnetoquasistatic analysis is

$$\nabla^2 \mathbf{A} - \mu_0 \sigma \partial_t \mathbf{A} = -\mu_0 \mathbf{J}_q \quad \text{for } \mathbf{r} \in \Omega, \quad (9)$$

with its boundary conditions $\hat{\mathbf{n}} \times \mathbf{A} = \mathbf{0}$ for $\mathbf{r} \in \Gamma_i$.

3.4 Electrodynamic analysis

The equations for the electrodynamic analysis are

$$\nabla^2 \mathbf{E} - \mu \sigma \partial_t \mathbf{E} - \mu \epsilon \partial_t^2 \mathbf{E} = \mathbf{0}, \quad (10a)$$

$$\nabla^2 \mathbf{H} - \mu \sigma \partial_t \mathbf{H} - \mu \epsilon \partial_t^2 \mathbf{H} = \mathbf{0}. \quad (10b)$$

4 Laplace and Poisson's equations

The so called *Poisson's equation* has the form

$$\nabla^2 \varphi = -\frac{\rho}{\epsilon}.$$

When the right side of the equation is zero, it is also known as *Laplace's equation*.

4.1 Easy solutions of Laplace and Poisson's equations

Geometry with zenithal and azimuthal symmetries (Übung 2) Suppose we have a geometry where, using spherical coordinates, there is a symmetry such that the solution does not depend on ϕ or θ . Then Laplace's equation reduces down to

$$\nabla^2 \varphi = \frac{1}{r^2} \partial_r (r^2 \partial_r \varphi) = 0,$$

which has solutions of the form

$$\varphi(r) = \frac{C_1}{r} + C_2.$$

Geometry with azimuthal and translational symmetry (Übung 3) Suppose that when using cylindrical coordinates, the solution does not depend on ϕ or z . Then Laplace's equation becomes

$$\nabla^2 A_z = \frac{1}{r} \partial_r (r \partial_r A_z) = 0.$$

5 Finite element method

The finite element method (FEM) is a popular numerical method for solving partial differential equations, i.e. a boundary value problem. FEM works by discretizing space into a so called *mesh*, and computing the physical quantities (fields) only on it. This reduces a continuous problem (of infinitely many infinitely small changes) into a linear system of equations that is solved using linear algebra.

5.1 Electrostatic FEM

For an electrostatic boundary value problem, we are trying to solve $\nabla^2 \varphi = 0$ in a domain $\Omega \subset \mathbb{R}^n$, given a charge density distribution $\rho(\mathbf{r})$. From physics we know that in nature (solution) the energy of the system will be minimized. So we need the energy, which is computed with

$$W_e = \int_{\Omega} \rho \varphi ds.$$

Because $\rho = \nabla \cdot \mathbf{D}$, we can rewrite it as

$$\begin{aligned} W_e &= \int_{\Omega} (\nabla \cdot \mathbf{D}) \varphi ds = \int_{\Omega} \nabla \cdot (\mathbf{D} \varphi) - \mathbf{D} \cdot (\nabla \varphi) ds \\ &= \underbrace{\oint_{\partial \Omega} \mathbf{D} \varphi \cdot d\mathbf{s}}_{\text{electrostatics } \therefore = 0} + \int_{\Omega} \mathbf{D} \cdot (-\nabla \varphi) ds \\ &= \int_{\Omega} \mathbf{D} \cdot \mathbf{E} ds = \int_{\Omega} \epsilon E^2 ds = \int_{\Omega} \epsilon (\nabla \varphi)^2 ds \end{aligned}$$

Now we can write the energy W_e both using charge density and potentials, as well as with fields. We can combine both into a single expression by taking half from each:

$$W_e = \frac{1}{2} \int_{\Omega} \rho \varphi ds + \frac{1}{2} \int_{\Omega} \epsilon (\nabla \varphi)^2 ds. \quad (11)$$

This energy must be minimized, so $\nabla W_e = \mathbf{0}$, but this cannot be practically solved, it is necessary to approximate φ . Of the domain Ω only a finite number of points M is taken, and the rest of omega is interpolated using a function $N(\mathbf{r})$

$$\varphi^e = \sum_k N_k \varphi^e \quad (12)$$