

In 2-D

Assume we have a solution $u \in V$ in the following form:

$$u(x, y) = \sum_{h=1}^{n^2} \psi_h(x, y) u_h, \quad u_h \in \mathbb{R} \quad \forall h = 1, \dots, n^2 =: N \quad (1)$$

where each ψ_h is a shape function. These shape functions are given by a tensor product of one dimensional polynomials. The transformation given by

$$h = j(n-1) + i, \quad i < n \leftrightarrow (i, j) \quad (2)$$

gives us an alternative representation of u :

$$u(x, y) = \sum_{i=1}^n \sum_{j=1}^n \varphi_i(x) \varphi_j(y) u_{ij}, \quad i, j = 1, \dots, n \quad (3)$$

Let $q = (q_1, \dots, q_n)^T$ be quadrature points of a quadrature rule in 1-D with corresponding weights $w = (w_1, \dots, w_n)^T$. We can get a two-dimensional rule by using the tensor product and obtain points $(\mathbf{q}_1, \dots, \mathbf{q}_N)$ and weights $(\mathbf{w}_1, \dots, \mathbf{w}_N)$ with $\mathbf{q}_h = (q_i, q_j)$ and $\mathbf{w}_h = w_i w_j$.

First, we want to evaluate u at every quadrature point. This can be done by a matrix vector multiplication:

$$\begin{pmatrix} \psi_1(\mathbf{q}_1) & \dots & \psi_N(\mathbf{q}_1) \\ \vdots & \ddots & \vdots \\ \psi_1(\mathbf{q}_N) & \dots & \psi_N(\mathbf{q}_N) \end{pmatrix} \begin{pmatrix} u_1 \\ \vdots \\ u_N \end{pmatrix} = \begin{pmatrix} u(\mathbf{q}_1) \\ \vdots \\ u(\mathbf{q}_N) \end{pmatrix} \quad (4)$$

The matrix can be written as a tensor product of two (in this case even identical) matrices:

$$\mathcal{N} \otimes \mathcal{N} = \begin{pmatrix} \varphi_1(q_1) & \dots & \varphi_n(q_1) \\ \vdots & \ddots & \vdots \\ \varphi_1(q_n) & \dots & \varphi_n(q_n) \end{pmatrix} \otimes \begin{pmatrix} \varphi_1(q_1) & \dots & \varphi_n(q_1) \\ \vdots & \ddots & \vdots \\ \varphi_1(q_n) & \dots & \varphi_n(q_n) \end{pmatrix} \quad (5)$$

Let $(\mathcal{U}_{ij}) \in \mathbb{R}^{n \times n}$ be the matrix filled with the coefficients u_{ij} . Using sum factorization we can multiply these matrices instead of using the formula in (4) which gives us

$$\mathcal{N} \mathcal{U} \mathcal{N}^T = \bar{\mathcal{U}}, \quad \bar{\mathcal{U}}_{ij} = u(q_i, q_j) \quad (6)$$

The quadrature weights and the summation of the entries can also be done in a efficient way when the tensor product is exploited. Multiplying $\bar{\mathcal{U}}$ with

quadrature weights w from the right will sum each weighted column, multiplying w^T from the left will do the rest. The full operation therefore reads

$$\int \int u(x, y) dx dy \approx w^T \mathcal{N} \mathcal{U} \mathcal{N}^T w \quad (7)$$

So far, we have only integrated u , but we can also test it with an ansatz function without having to change much. Consider some function $f(x, y) = g(x)h(y)$. Since f is seperable, we only have to change the last step. Instead of only multiplying weights, we will also multiply with the ansatz function evaluated at the respective quadrature point:

$$\begin{aligned} \bar{w}^x &= (w_1 g(q_1), \dots, w_n g(q_n))^T & \bar{w}^y &= (w_1 h(q_1), \dots, w_n h(q_n))^T \\ \int \int u(x, y) f(x, y) dx dy &\approx (\bar{w}^y)^T \mathcal{N} \mathcal{U} \mathcal{N}^T \bar{w}^x \end{aligned} \quad (8)$$