2D Finite Elements Time-dependent solution

Mass matrix calculation

 The calculation of the mass matrix follows a logic similar to the one used for the stiffness matrix:

 Dx_3

```
For each triangle e

For each local vertex i ( 1 \rightarrow 3)

ii=Dof Numbering(i)

If vertex ii is unknown

For each local vertex j ( 1 \rightarrow 3)

jj=Dof Numbering(j)

Dx_2

Dx_1

Dx_2

Dx_2

Dx_1

Dx_2

Dx_2

Dx_1

Dx_2

Dx_2

Dx_3

Dx_1

Dx_2

Dx_2

Dx_3

Dx_3

Dx_4

Dx_4

Dx_5

Dx_5
```

Mass matrix calculation

```
function M = buildMass(Me)
V =Me.Triangles.Vertices; Dof =Me.Nodes.Dof; numDof =max(Dof);
Areas=Me.Triangles.Areas; Mcontr=Me.MatrixContributions;
pos = 1; row = zeros(Mcontr, 1); col = zeros(Mcontr, 1);
m = zeros(Mcontr, 1); rho = Me.evaluateProperty('rho');
for e = 1:size(V, 1) %main loop over each triangle
   for ni = 1:3 %for each vertex of this triangle
       ii = Dof(V(e, ni));
       if ii > 0 %is it a degree of freedom? Yes
           for nj = 1:3 %second loop
              jj = Dof(V(e, nj));
              if jj > 0 %add to the mass matrix
                  m(pos) = 1/12 * Areas(e) * rho(e) * ...
                      ((ii == jj) + 1);
                  row(pos) = ii; col(pos) = jj; pos = pos + 1;
              end
                                                M = \begin{cases} \frac{A}{12} & se \ i \neq j \\ \frac{A}{6} & se \ i = j \end{cases}
           end
       end
   end
end
M = sparse(row, col, m, numDof, numDof);
```

Mass matrix calculation

- The lumping technique allows to build a diagonal mass matrix: we use therefore a vector to store the data
- This approach is particularly convenient when we use Explicit Euler method

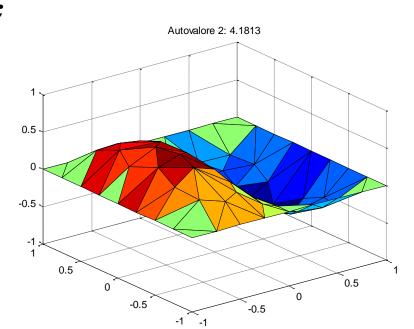
```
function M = buildMassLumping(Me)
rho = Me.evaluateProperty('rho');
V=Me.Triangles.Vertices;
                                   \tilde{M} = diag\left(\sum_{i=1}^{N_h} b_{ij}\right) = \begin{cases} 0 & se \ i \neq j \\ \frac{A}{2} & se \ i = j \end{cases}
Dof=Me.Nodes.Dof;
NumDof = max(Dof);
M = zeros(NumDof, 1);
for e=1:size(Tr, 1)
      for ni=1:3
               ii = Dof(V(e,ni));
               if ii > 0
                        M(ii) = M(ii) + Areas(e) / 3 * rho(e);
               end
     end
```

Eigenfunctions evaluation

- We need to calculate the eigenvalues of $M^{-1}A$
- Specific algorithms exist, which allow to calculate eigenvalues and eigenvectors without calculating the inverse of M

They are implemented, e.g., in the function eigs

$$[V, E] = eigs(A, M, 2, 'SM');$$



Temporal analysis

 When we consider a first order time derivative, we can use the well known integration methods, with M mass matrix

$$\begin{cases} \frac{\partial u}{\partial t} + \nabla \cdot (\mu \nabla u) = f(t, x, y) \to M \frac{\partial u}{\partial t} = -Du + b \\ u(t = 0) = u_0 \end{cases}$$

- Explicit Euler: $Mu^{k+1} = Mu^k D\Delta tu^k + b^k \Delta t$
 - \rightarrow convergence problems if dt too large
- Implicit Euler: $(M + D\Delta t)u^{k+1} = Mu^k + b^{k+1}\Delta t$

• CN:
$$\left(M + \frac{D\Delta t}{2}\right)u^{k+1} = Mu^k - \left(\frac{D}{2}u^k - \frac{b^{k+1}}{2} - \frac{b^k}{2}\right)\Delta t$$

$\rho c_{v} \frac{\partial T}{\partial t} - \nabla \cdot (k \nabla T) = f$ Example #1: heating of a squared domain

- We study the temporal evolution of the temperature on an rectangular aluminium plate with a hole in the middle; the following B.C.s are applied
 - Homogeneous Neumann on two opposite external sides (perfect insulation)
 - Homogenerous Dirichlet on the two other external sides
 - Dirichlet, with a temperature of 20°C on the internal edges
- For the considered material we have
 - density ρ : 2700 kg/m³
 - specific heat capacity c_v : 896.9 J/(kg K)
 - thermal conductivity k: 237 W/(m K)

Example #1: definition of geometry, B.C. and mesh

```
S=regions.rect('mu', 237/2700/897)-
   regions.circle([0,0],[0.2,0.2],64);
figure; Sh.draw('e');
Sh.Borders(1).Bc([1,3]) =
   boundaries.neumann(0);
Sh.Borders(2).Bc(:) =
   boundaries.dirichlet(20);
figure; Sh.draw('bc');
Me=mesh2D(S, 0.001);
figure; Me.draw('d');
```

```
function [D, bBoundary, bExt] =
heatEquationExtForce_BuildStiff(Me,f)
```

- We need to "split" the constant terms vector in two parts: b=bBoundary+bExt(t)
 - bBoundary, related to the BC.s, is constant, since the applied BC.s do not change with respect to time
 - bExt is time dependant and follows the assigned law

Example #1: Initial solution, *f*=0

```
f0 = 0(x,y) ones(size(x)); %assume f0=1
[D, bBorder, bExt] = heatEquationExtForce BuildStiff(Me, f0);
InitialForce = 1000; %force is 1000*f0
uStationary0 = D \setminus (bBorder + bExt*InitialForce);
uu = Me.copyToAllNodes(uStationary0);
figure;
Me.draw(uu);
ylabel('Temperature [^\circC]');
colorbar();
                                              -0.5
                                         y dir [m]
                                                     x dir [m]
                        M=buildMass(Me);
1.5
                        Tend=4000; %end time, in s
                        f=0(t) InitialForce+(t<1000)*(30*t)
                          +(t>=1000)*30000;
```

Time [s]

figure; fplot(f, [0, 100]);

Example #1: Temporal evolution

- All the discussed methods follow the following steps:
 - Choice of the time step, e.g. dt = 0.1;
 - Definition of the initial temperatures u = uStationary0;
 - Temporal loop: for k = 1:Tend/dt,
 - Save indices of the nodes which are dof: Dofs=Me.Nodes.dof>0;
 - In each time considered step:
 - calculate the new force T4=f(t);
 - Solve the linear system to calculate the new solution

```
u=.....
uu(Dof) = u; %update only dofs, it's faster!
```

(if required) redraw the solution, for instance with

```
Me.draw(uu,'hidemesh');%I hide the mesh
title(['t= ' num2str(t) 's']); %elapsed seconds
zlim([0 20]); %fixed vertical range
caxis([0 20]); %fixed color scale
view ([0 90]); %top view
drawnow(); %force MATLAB to immediately redraw
```

Esplicit Euler method (EE)

$$Mu^{k+1} = Mu^k - D\Delta tu^k + b^k \Delta t$$

```
dt = 0.1;
u=uStationary0;
Ddt=D*dt;
for k=1:Tend/dt,
    t=k*dt;
    F=f(t-dt); %previous step!
    u=u-M\setminus (Ddt*u-dt*(bBoundary+bExt*F));
    uu (Dofs) =u;
    Me.draw(uu, 'hidemesh'); hold off;
    zlim([0,20]);
    caxis([0,20]);
    view([0,90]);
    title(['t=',num2str(t) 's']); drawnow();
end
```

NB! Please pay attention to the correct choice of dt: $dt \le 2/\lambda_{\max}$ with λ_{\max} largest eigenvalue, in module, of $M^{-1}A$, to be calculated as eigs (A, M, 1, 'LM') and **NEVER** taking the inverse of M!

Implicit Euler method (IE)

$$(M + D\Delta t)u^{k+1} = Mu^k + b^{k+1}\Delta t$$

```
dt = 0.1;
u = uStationary0;
S = (M+D*dt);
for k=1:Tend/dt,
    t = k*dt;
    F = f(t); %current step!
    u = S \setminus (M*u+dt*(bBoundary+bExt*F));
    uu(Dofs) = u;
    Me.draw(uu, 'hidemesh');
    hold off;
    zlim([0,20]);
    caxis([0,20]);
    view([0,90]);
    title(['t=',num2str(t) 's']);
    drawnow();
end
```

Crank-Nicholson method (CN)

$$\left(M + \frac{D\Delta t}{2}\right)u^{k+1} = Mu^k - \left(\frac{D}{2}u^k - \frac{b^{k+1} + b^k}{2}\right)\Delta t$$

```
dt=10;
u=uStationary0;
B=D*dt/2; CN1=M+B; CN2=M-B;
Fold=f(0);
for k=1:Tend/dt,
   t=k*dt;
   F=f(t);
   u=CN1 \setminus (CN2*u+dt*(bBoundary+bExt*(F+Fold)/2));
   uu(Dofs) = u;
   Me.draw(uu, 'hidemesh');
   hold off;
   zlim([0,20]);
   caxis([0,20]); view([0,90]);
   title(['t=',num2str(t) 's']);drawnow();
   Fold=F;
end
```

Temporal evolution

- At every time step, we need to solve a linear system that allows to calculate the new approximation of the solution
- If the mass matrix (EE) or both the stifness and mass matrices (IE, CN) do not change in time, it is generally very efficient to evaluate their preconditioners (see functions ilu and ichol).
- This approach, used in conjunction with an iterative method starting from the solution at the previous step, can significantly reduce the required computation time

Implicit Euler method (IE) with preconditioning

```
dt = 0.1;
u = uStationary0;
S = (M+D*dt);
u=S\setminus (M*u+bdt*T4); since at each step I must solve the
%system Su=..., then I pre-factor S
opt = struct('type','ict','droptol',1e-4);
R = ichol(S, opt);
for k=1:Tend/dt,
   t = k*dt;
   F = f(t);
   [u, flag] = pcg(S, M*u+dt(bBoundary+bExt*F),
      1e-6,1000,R',R,u);
   uu(Dofs) = u;
   Me.draw(uu, 'hidemesh'); zlim([0,20]);
   caxis([0,20]); view([0,90]);
   title(['t=',num2str(t) 's']);drawnow();
end
```

NB: to estimate the time reduction, do not draw the solution!

ODEXX functions

The syntax is the same for all the functions of the family

```
[t,y]=ode45(dydt,[T0, Tend], y0, odepar)
```

- •t column vector of N components containg the time values the solution was calculated
- •y matrix of N rows, each one containing the solution calculated at the corresponding time step indicated in the t vector
- •dydt function to integrate. It MUST receive two input parameters, (time and y), like dydt=@(t,y)siny)+t
- •[T0, Tend] 2 components vector, indicating the initial and final integration time
- y0 problem initial values
- •odepar optional variable created by the odeset function to set additional integration parameters such as relative or absolute tolerances, mass matrix, maximum time step,...

```
odepar=odeset('Absrel',1e-6,'AbsTol',1e-3', 'NonNegative',1,
'MaxStep',1e-1, 'Mass',M);
```

ODExx functions

In MATLAB, to numerically integrate (systems of)
differential equations the odexx functions are available

Solver	Problem Type	Order of Accuracy	When to Use
ode45	Nonstiff	Medium	Most of the time. This should be the first solver you try.
ode23	Nonstiff	Low	For problems with crude error tolerances or for solving moderately stiff problems.
ode113	Nonstiff	Low to high	For problems with stringent error tolerances or for solving computationally intensive problems.
ode15s	Stiff	Low to medium	If ode45 is slow because the problem is stiff.
ode23s	Stiff	Low	If using crude error tolerances to solve stiff systems and the mass matrix is constant.
ode23t	Moderately Stiff	Low	For moderately stiff problems if you need a solution without numerical damping.
ode23tb	Stiff	Low	If using crude error tolerances to solve stiff systems.

 All these functions have the same calling syntax, but implement different algorithms

ODExx functions: examples

 Let's consider some examples of Cauchy problems integrated over the interval [0,1]

Example #1: ODExx functions

$$M\frac{\partial u}{\partial t} = -Du + b$$

```
u0 = uStationary0;
figure;
fode = @(t,u) - D*u + (bBoundary + bExt*f(t));
odepar = odeset('Mass',M); %Mass matrix
[t,U] = ode45(fode, [0,Tend],u0,odepar);
                   % 24809 \times 769 -> 769 time steps
size(U)
for k = 1:10:length(t) %now simply plot the solution
   uu(Dofs) = U(k,:);
  Me.draw(uu, 'hidemesh');
   zlim([0 TMax]);
   caxis([0 TMax]);
   % view([0 90]);
   title(['t= ' num2str(t(k)) 's']);
   drawnow();
end
```

Time varying Dirichlet B.C.s

- Let's consider the system $M \partial u/\partial t + Du = b$ with M and D built on all the nodes (and not only the internal ones)
- Let nodes 1 and 3 be dof, node 2 a node on an edge with time invariant Dirichlet B.C (u_2) and node 4 on an edge with a time-varying Dirichlet B.C. $(u_4(t))$

$$\begin{pmatrix} m_{11} & m_{12} & m_{13} & m_{14} \\ m_{21} & m_{22} & m_{23} & m_{24} \\ m_{31} & m_{32} & m_{33} & m_{34} \\ m_{41} & m_{42} & m_{43} & m_{44} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_2 / \partial t \\ \partial u_4 / \partial t \end{pmatrix} = \begin{pmatrix} m_{11} & 0 & m_{13} & 0 \\ m_{21} & m_{22} & m_{23} & m_{24} \\ m_{31} & 0 & m_{33} & 0 \\ m_{41} & m_{42} & m_{43} & m_{44} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_2 / \partial t \\ \partial u_3 / \partial t \\ \partial u_4 / \partial t \end{pmatrix} + \begin{pmatrix} m_{12} \partial u_2 / \partial t + m_{14} \partial u_4 / \partial t \\ \partial u_2 / \partial t + m_{44} \partial u_4 / \partial t \\ \partial u_4 / \partial t \end{pmatrix}$$

Moving to the system involving only the dof we finally have

$$\begin{pmatrix} m_{11} & m_{13} \\ m_{31} & m_{33} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_2 / \partial t}_{=0} \begin{pmatrix} m_{12} \\ m_{42} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{m_{44}} \begin{pmatrix} m_{14} \\ m_{44} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{31} & m_{33} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{31} & m_{33} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{24} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{24} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{24} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{13} \\ m_{24} \end{pmatrix} \begin{pmatrix} \partial u_1 / \partial t \\ \partial u_3 / \partial t \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{12} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{12} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{12} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{11} & m_{12} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} = \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14} & m_{14} \\ m_{24} \end{pmatrix} + \underbrace{\partial u_4 / \partial t}_{var, 4} \begin{pmatrix} m_{14}$$

We need to take into account this additional contribution

Example #2: heating of a squared domain

- We study the same problema as Example#1 but the following B.C.s are now applied:
 - Homogeneous Neumann on two opposite external sides (perfect insulation)
 - Non homogeneous Dirichlet on the two other external sides, where T=20°
 - Dirichlet on the internal edges, with the law

$$f_D(t) = 20 + \begin{cases} 0 & \text{if } t \le 0 \\ 8t & \text{if } 0 < t < 10 \\ 80 & \text{if } t \ge 10 \end{cases}$$

No external source is applied

Example #2: definition of geometry, B.C. and mesh

```
S=regions.rect('mu', 237/2700/897)-
   regions.circle([0,0],[0.2,0.2],64);
figure; Sh.draw('e');
Sh.Borders(1).Bc([1,3]) =
   boundaries.neumann(0);
Sh.Borders(2).Bc(:) =
  boundaries.dirichlet(1);
figure; Sh.draw('bc');
Me=mesh2D(S, 0.001);
figure; Me.draw('d');
```

Example #2

 We need to split vector b into a constant term and a time varying term (for the nodes on the internal border)

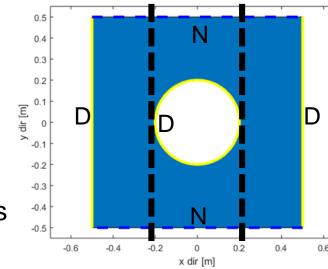
$$b(t) = b_{const} + b_{var}(t) = b_{const} + b_{var}|_{1^{\circ}} f_D(t)$$

- Moreover, we need to generate a proper vector m_{var} to take into account the contribution from the Mass matrix
- Which nodes are proving a time-varying Dirichlet B.C.? Depending on the geometry and on the B.C.s, many tests are generally possible; in this

case it's sufficient to check if |x| <= 0.2

```
DirichletNodesCircle=
    Me.find(@(x,y)abs(x)<=0.2,'d');
DirichletNodesExtBorder =
    Me.find(@(x,y)abs(x)>0.2,'d');
```

 NB: additional b contributions are required if different laws are applied to the domain edges and if external forces are applied



Example #2: stiffness matrix

```
function [D,bconst,bvar]=heatEquationVariableDirichlet BuildStiff(Me)
V=Me.Triangles.Vertices; Areas=Me.Triangles.Areas; Nodes=Me.Nodes;
Dof=Me.Nodes.Dof; numDof = max(Dof);
bconst = zeros(numDof,1); bvar = zeros(numDof,1);
for e=1:N Tr
    for ni=1:3
        ii = Dof(V(e,ni));
        if ii > 0
            for nj=1:3
                jj = NI(Tr(e,nj));
                d=c(e)*(Dy(ni)*Dy(nj)+Dx(ni)*Dx(nj))/(4.0*Areas(e));
                if jj > 0, ...
                else %Non homogeneous Dirichlet B.C.
                   val=Me.DirichletNodes(-jj,2);
                   if abs(Me.Nodes.Y(V(e,nj)))<=0.2 %inner circle?
                      bvar(ii) = bvar(ii) - dtmp*val ;
                   else
                      bconst(ii) = bconst(ii) - dtmp*val ;
                   end
                end
            end
               end,
        end,
                      end
```

Example #2: mass matrix

```
function [M, mvar] = buildMassVariableDirichlet(Me)
V =Me.Triangles.Vertices; Dof =Me.Nodes.Dof; numDof =max(Dof);
Areas = Me.Triangles.Areas;
mvar = zeros(numDof, 1);
for e = 1:size(V, 1) %main loop over each triangle
   for ni = 1:3 %for each vertex of this triangle
      ii = Dof(V(e, ni));
      if ii > 0 %is it a degree of freedom? Yes
          for nj = 1:3 %second loop
             jj = Dof(V(e, nj));
             if jj > 0 %add to the mass matrix
             else
                if abs(Me.Nodes.Y(V(e,nj)))<=0.2 %circle?
                   mvar(ii) =mvar(ii) +mtmp;
                end
             end
          end
      end
   end
end
```

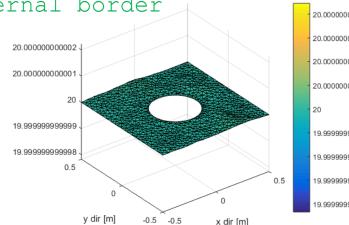
Example #2: stationary solution

 We solve the linear system in order to obtain the initial distribution of the temperature:

```
[D,bconst,bvar]=heatEquationVariableDirichlet_BuildStiff(Me);
T0=20; %initial temperature on the internal border
```

uStationary0=D\(bconst+bvar*T0);
uu=zeros(size(Me.Nodes.X));
uu(Dof>0)=uStationary0;
uu(DirichletNodesCircle)=T0;
uu(DirichletNodesExtBorder)=20;

 Since all the Dirichlet edges have a T=20°C and there is no external contribution, the temperature in each node of the domain is exactly 20°C.



Example #2: temporal evolution

Using the Implicit Euler method:

$$M \frac{\partial u}{\partial t} + m_{\text{var}} \frac{\mathrm{d}f_D}{\mathrm{d}t} + Du = b(t) \rightarrow (M + D\Delta t)u^{k+1} = Mu^k + \Delta t \left(b_{\text{const}} + b_{\text{var}} f_D^{k+1}\right) - m_{\text{var}} \left(f_D^{k+1} - f_D^{k}\right)$$

Therefore:

```
[M, mvar] = buildMassVariableDirichlet(Me);
u=uStationary0; dt=1; A=(M+D*dt);
TCircleOld=fDirichlet(0);
for k=1:Tend/dt,
    TCircle=fDirichlet(k*dt); DeltaT=Tcircle-TCircleOld;
    u=A\(M*u+dt*(bconst+bvar*TCircle)-mvar*DeltaT);
    uu(Dof)=u;
    uu(DirichletNodesCircle)=TCircle;
    TCircleOld=TCircle;
end
```

Temporal analysis of elliptic problems

 Let's consider the temporal evolution of the elastic membrane (elliptic problem)

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} + \mu \Delta u + \sigma u = f \\ u(0) = u_0 \\ u'(0) = u_1 \end{cases}$$

- We obtain the following system $M\ddot{u}(t_n) + (D+R)u(t_n) = f(t_n)$ with M mass matrix, D diffusion term and R reaction term
- For simplicity, we assume constant B.C.s.

Example: script RunDt

 We study the evolution of the position of a squared membrane placed in a viscous fluid, starting from a zero displacement, when a constant force is applied from t=0

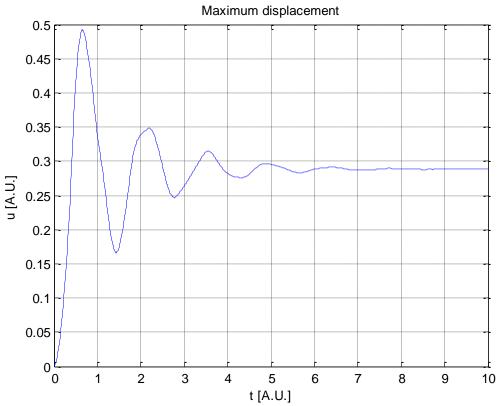
```
Sh = regions.rect('mu',1);
Me = mesh2D(Sh);
f = @(x,y)-4*ones(size(x));
[D,b] = dirichletHomo_BuildStiff(Me,f);
M = buildMass(Me);
uu = Me.copyToAllNodes(u, pcg(A,b,1e-3,250));
%well known stationary solution
figure;
Me.draw(uu,'hidemesh');
Dofs = Me.Nodes.Dof>0;
```

Example: script RunDt

```
%Numerical evolution, dumped oscillation
dt = 0.01;
                   %time steps
Tend = 10; %simulation end time
NumIter = ceil(Tend/dt); %number of steps
displ=zeros (NumIter, 1); %to store the max displacement
u0 = zeros(size(b)); %null initial displacement
u1 = u0;
                    %fluid friction coefficient
a = 1.5;
for i = 1:NumIter
   [u2,flag] = pcg(M*(1+a*dt),M*((2+a*dt)*u1-u0)-
      dt^2*(D*u1-b),[],30,[],[],u1);
   u0=u1; u1=u2;
   uu(Dofs) = u2;
  Me.draw(uu, 'hidemesh'); zlim([-1 1]);
   drawnow; %to force a refresh of the figure,
   %otherwise it is updated at the end of the loop
   displ(i) = max(abs(u2)); %save the maximum displac.
end
```

Example: script RunDt

```
figure;
plot((1:NumIter)*dt, displ);
title('Maximum displacement');
xlabel('t [A.U.]');
ylabel('u [A.U.]');
grid on;
0.5
```



Summary of BuildStiff/Mass functions

File	Boundary conditions
dirichletHomo_BuildStiff	Homogeneous Dirichlet, homogeneous Neumann
dirichletNonHomo_BuildStiff	Non homogeneous Dirichlet, homogeneous Neumann
neumannNonHomo_BuildStiff	Homogeneous Dirichlet, non homogeneous Neumann
robin_BuildStiff	Homogeneous Dirichlet, homogeneous Neumann, Robin
dirichletHomo_DiffTransReact_BuildStiff	Homogeneous Dirichlet, homogeneous Neumann
periodic_BuildStiff	Homogeneous Dirichlet, homogeneous Neumann, periodic
coupledDirichlet_BuildStiff / coupledNeumann_BuildStiff	Non homogeneous Dirichlet, homogeneous Neumann
buildMass / buildMassLumping	-