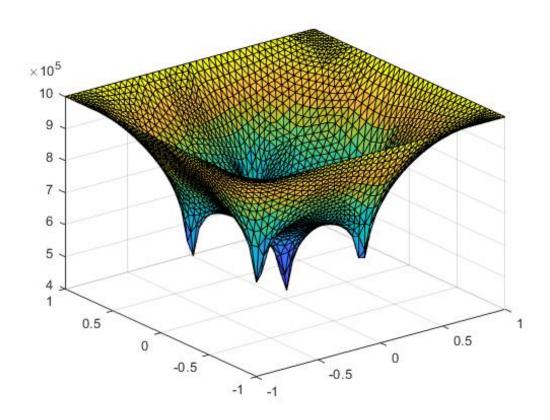
Finite Elements

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Contents

1	1D-	case 3
	1.1	Boundary value problem 1D
	1.2	Element matrix
	1.3	Element vector
	1.4	Boundary value problem 1D MATLAB routine
		1.4.1 mesh and elmat code
		1.4.2 Element matrix
		1.4.3 Assemble matrix S
		1.4.4 Element vector MATLAB routine
		1.4.5 Computing S and f
	1.5	Main program
	1.6	Solution for u
	1.7	Experiment
2	2D-	case 11
_	2.1	Boundary value problem 2D
	2.2	Element matrix and element vector
	2.3	Boundary matrix and boundary vector
	2.4	Wells within an internal element
	2.5	Generating MATLAB code
	2.6	Velocities
	2.7	Assignment 9
	2.8	Assignment 10
	4 D	
A	ID-	case full script
В	2D-	case 21
	B.1	Generate mesh
	B.2	Generate element matrix
	B.3	Generate element vector
	B.4	Generate Boundary matrix
	B.5	Generate boundary element vector:
	B.6	Buildmatrices and vectors
	B.7	Compute u and v_x/v_y
	B.8	Full script

Chapter 1

1D-case

On the 1D interval of x = [0, 1], we consider a steady-state convection-diffusion-reaction equation, with homogeneous Neumann boundary conditions. The following equations apply to this domain:

$$\begin{cases}
-D\triangle u + \lambda u = f(x), \\
-D\frac{du}{dx}(0) = 0, \\
-D\frac{du}{dx}(1) = 0
\end{cases}$$
(1.1)

In this report \triangle denotes the laplacian operator. The function f(x) is a given funtion, where D and ∇ are positive real constants. In order to solve this boundary value problem (BVP), first the interval is divided in n-1 elements(n = positive integer). This results in the domain being divided in elements: $e_i = [x_i, x_{i-1}]$ where i = 1, 2, ..., n.

In order to solve this BVP, the solutions for the given equations will first be calculated and then computed using MATLAB codes.

1.1 Boundary value problem 1D

In order to find the Weakform of the given equations (1.1), both sides are multiplied by a test function $\phi(x)$ and then integrate both sides over the domain Ω . In the equations $\phi(x)$ is written as ϕ

$$\int_{\Omega} \phi(-D\triangle u + \lambda u) d\Omega = \int_{\Omega} \phi f(x) d\Omega \tag{1.2}$$

Now by rewriting and then using partial integration the following equation can be found:

$$\int_{\Omega} (\nabla \cdot (-D\phi \cdot \nabla u) + D\nabla\phi \nabla u + \phi \lambda u) d\Omega = \int_{\Omega} \phi f(x) d\Omega$$
 (1.3)

Applying Gauss on the first term on the left side of equation (1.3):

$$\int_{\Omega} \vec{n} \cdot (-D\phi \nabla u) d\tau + \int_{\Omega} (D\nabla \phi \cdot \nabla u + \phi \lambda u) d\Omega = \int_{\Omega} \phi f(x) d\Omega$$
 (1.4)

Using the boundary conditions from equations (1.1) the boundary integral equals to 0 and then the following weak formulation (WF) is found:

(WF):

$$\begin{cases} \text{find u } \epsilon \sum = \{u \text{ smooth}\} \text{ Such that:} \\ \int_{\Omega} (D\nabla \phi \cdot \nabla u + \phi \lambda u) d\Omega = \int_{\Omega} \phi f(x) d\Omega \\ \forall \phi \in \sum \end{cases}$$
 (1.5)

The next step is to substitute the Galerkin equations into the found differential equation, where u is replaced by $\sum_{j=1}^{n} c_i \phi_j$ and $\phi(x) = \phi_i(x)$ with i = [1, ..., n]. Filling this in equation (1.5) the following equation is found:

$$\sum_{j=1}^{n} c_i \int_0^1 (D\nabla \phi_i \cdot \nabla \phi_j + \lambda \phi_i \phi_j) d\Omega = \int_0^1 \phi_i f(x) d\Omega$$
 (1.6)

Which is of the form of $S\vec{c} = \vec{f}$

1.2 Element matrix

Now the found Galerkin equations can be used to compute S_{ij} the element matrix, over a generic line element e_i .

$$S\vec{c} = \sum_{j=1}^{n} c_i \int_0^1 (D\nabla\phi_i \cdot \nabla\phi_j + \lambda\phi_i\phi_j) d\Omega$$
 (1.7)

$$S_{ij} = \sum_{l=1}^{n-1} S_{ij}^{e_k} \tag{1.8}$$

Now to solve S we solve the following equation, over the internal line element.

$$S_{ij}^{e_k} = -D \int_{e_k} \nabla \phi_i \cdot \nabla \phi_j d\Omega + \lambda \int_{e_k} \phi_i \phi_j dx \tag{1.9}$$

1.3 Element vector

Again the found Galerkin Equations (1.6) are used in order to compute the element vector f_i over a generic line-element.

$$f_i^{e_k} = \int_{e_k} \phi_i f dx \tag{1.10}$$

$$f_i^{e_k} = \frac{|x_k - x_{k-1}|}{(1+1+0)!} f(\vec{x}) = \frac{|x_k - x_{k-1}|}{2} \begin{bmatrix} f_{k-1}^{e_n} \\ f_k^{e_n} \end{bmatrix}$$
(1.11)

1.4 Boundary value problem 1D MATLAB routine

1.4.1 mesh and elmat code

The first step in order to solve the BVP is to write a MATLAB routine that generates an equidistant distribution of points over the given interval of [0, 1] (generate a mesh with n-1 elements).

```
function [ x ] = GenerateMesh(int, N_elem)
% GenerateMesh Creates a mesh for 1D problems

x = linspace(int(1,1),int(1,2),N_elem);
end
```

Using the codes to generate a mesh and the elmat, it is easier to use this 1D problem and adapt to a higher dimensional problem. The next step is to write a code that generates a two dimensional array, called the elmat.

```
function [ elmat ] = GenerateTopology( N_elem )

generateTopology Creates the topology for a 1D problem given mesh 'x'.

elmat = zeros(N_elem, 2);

elmat(i,1) = i;
```

```
elmat(i,2) = i + 1;
end
```

1.4.2 Element matrix

Now that the base MATLAB codes are made the element matrix and element vector codes can be written. The first step in this process is, is to compute the element matrix S_{elem} .

```
function [ Selem ] = GenerateElementMatrix( k, elmat, D, lambda, mesh)
       %GenerateElementMatrix Creates element matrix S_ek
2
       Selem = zeros(2,2);
4
5
       i = elmat(k, 1);
       j = elmat(k, 2);
7
       x1 = mesh(i);
       x2 = mesh(j);
10
11
       element_length = abs(x1-x2);
12
13
14
       slope = 1/element_length;
15
16
       for m = 1:2
17
            for n = 1:2
                if m == n
18
19
                    Selem(m,n) = element\_length*((-1)^(abs(m-n))*D*slope^2
20
                    + (2) *lambda/6);
21
                else
                    Selem(m,n) = element_length*((-1)^(abs(m-n))*D*slope^2
                     + (1) *lambda/6);
23
24
                end
            end
       end
26
27
       end
```

1.4.3 Assemble matrix S

To generate a n-by-n matrix S, the sum over the connections of the vertices in each element matrix, over all elements has to be calculated. The following code computes this matrix:

```
1
       function [ S ] = AssembleMatrix( N_elem, int, lambda, D)
        % global N_elem
2
       elmat = GenerateTopology(N_elem);
4
5
       S = zeros(N_elem, N_elem);
6
7
        for i = 1:N_{elem-1}
            Selem = GenerateElementMatrix(i, elmat, int, N_elem, D, lambda);
            for j = 1:2
10
                for k = 1:2
11
                    S(elmat(i,j), elmat(i,k)) =
12
                    S(elmat(i,j), elmat(i,k)) + Selem(j,k);
13
14
            end
15
       end
```

All the previous code will generate a large matrix S, from the element matrices S_{elem} over each element.

1.4.4 Element vector MATLAB routine

The next step In order to solve the equation $S\vec{c} = f$ is to create a code to generate the element vector. This element vector provides information about note i and node i+1, which are the vertices of element e_i .

```
function [ felem ] = GenerateElementVector( i, elmat, mesh )
2
       %GenerateElementVector Creates element vector f_ek
3
       felem = [0;0];
5
       k1 = elmat(i,1);
7
       k2 = elmat(i,2);
8
       x1 = mesh(k1);
10
11
       x2 = mesh(k2);
       element_length = abs(x1-x2);
13
14
       felem = (element_length/2*arrayfun(@functionBVP,[x1,x2]))';
15
16
17
       end
```

Where the function f(x) from the BVP is defined in the following function. The different definitions of f(x) will be used in different assignments.

```
1 function [f] = functionBVP(x)
2 f = 1;
3 %f = sin(20*x);
4 %f = x;
5 end
```

To generate the vector f, the sum over the connections of the vertices in each element matrix, over all elements $i \in \{1, ..., n-1\}$ has to be calculated.

```
function [ f ] = AssembleVector( N_elem, int, lambda, D )
1
2
       f = zeros(N_elem,1);
       elmat = GenerateTopology(N_elem);
4
5
       for i = 1:N_elem-1
           felem = GenerateElementVector(i, elmat, int, N_elem);
7
           for j = 1:2
9
               f(elmat(i,j)) = f(elmat(i,j)) + felem(j);
10
           end
       end
```

1.4.5 Computing S and f

Now if the previous matlab codes are run the following happens. First, a mesh and 1D topology are build. These are needed for the S matrix and f vector. The second step is to calculate the S matrix and f vector themselves through the found equations of section 1.2 and 1.3. The final step is to use the found matrix and vector to solve the equation $Su = \vec{f}$.

1.5 Main program

The main program is simple written by assembling the previous created matlab code AssembleMatrix and AssembleVector and deviding the vector f by the matrix S.

```
function [ u ] = SolveBVP( N_elem, int, lambda, D )
```

The result of the plot is shown in figure (1.1).

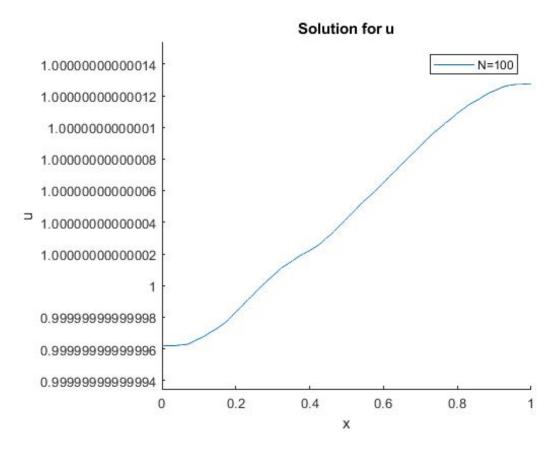


Figure 1.1: showing the calculated u versus x, with N = 100, f(x) = 1

1.6 Solution for u

The final step is to combine all the codes in a main code to solve $Su = \vec{f}$. This code can be found in Appendix A. Previously the S matrix and f vector were computed for n = 100. Now u will be calculated for f(x) = 1, D = 1, $\lambda = 1$ and N = 100. The result of this is plotted in figure (1.2).

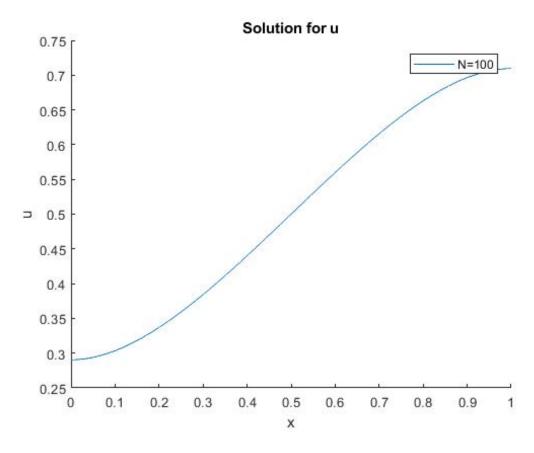


Figure 1.2: showing the calculated u versus x, with N = 100,f(x)=x

1.7 Experiment

The next step is to see what happens when changing f(x) to f(x) = sin(20x) and to see the difference for several values for n (n = 10, 20, 30, 40, 80, 160)

```
function [f] = functionBVP(x)
            f = sin(20*x);
2
3
            %f = x;
            %f = 1;
4
        end
6
        figure
7
       hold on
9
        for N_elem = [10 20 40 80 100 160]
10
       mesh = GenerateMesh(int, N_elem);
11
        elmat = GenerateTopology(N_elem);
12
        S = AssembleMatrix( N_elem, lambda, D, mesh, elmat);
13
        f = AssembleVector( N_elem, mesh, elmat);
14
15
16
        x = linspace(int(1), int(2), N_elem);
17
        u = S \setminus f;
18
19
        plot(x,u);
20
        legend('N=100')
21
        title('Solution for u')
22
        xlabel('x')
23
        ylabel('u')
        ax.box='on'
25
26
        end
        hold off
27
```

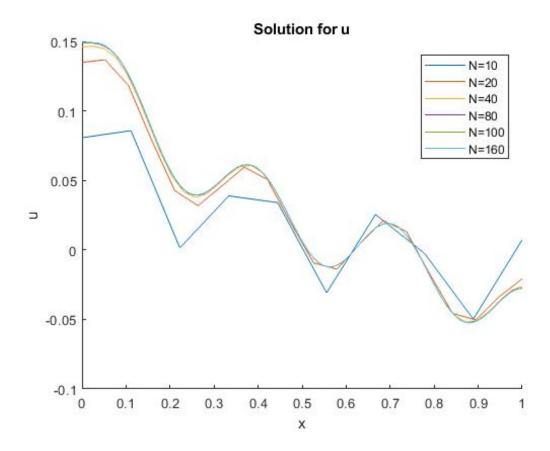


Figure 1.3: showing the calculated u versus x, with N = [10, 20, 40, 80, 100, 160], f(x) = sin(x)

Chapter 2

2D-case

The obvious next step after solving a 1 dimensional BVP is to adept the 1D solutions into code to solve a 2 dimensional BVP. To do this, a real life problem is going to be solved. In 3rd world countries one of the big issues is the supply of fresh water. One way is to do this is to take square reservoirs, which is a porous medium, with several wells where water is extracted from the subsurface. The water pressure is equal to the hydrostatic pressure. As this is not on an infinite domain, mixed boundary conditions are used. These boundary conditions represent a model for the transfer of the water over the boundary to locations far away. To this extent, a square domain is considered with length 2 in meter: $\Omega = (-1; 1)x(-1; 1)$ with boundary $\partial\Omega$. Darcy's law for fluid determines the steady state equilibrium of this BVP, given by equation (2.1):

$$\vec{v} = -\frac{k}{\mu} \nabla p \tag{2.1}$$

Where p, k, μ and v, respectively denote the fluid pressure, permeability of the porous medium, viscosity of water and the fluid flow velocity. In this BVP the effect of gravity will not play a part as the problem is looked at in 2D. An accompanying assumption is incompressibility, so the extraction wells are treated as point sinks. This assumption can be made as the well its diameter is much smaller than the dimensions of the square reservoir. The extraction wells extract at the same rate in each direction, leading to the following boundary conditions (2.2).

$$\nabla \cdot \vec{v} = -\sum_{p=1}^{n_{well}} Q_p \delta(\phi(\vec{x} - \phi(\vec{x}_p)) = 0, \quad (x, y) \in \Omega$$
(2.2)

Where Q_p denotes the water extraction rate by well k, which is located at x_p . Here x equals (x; y), the spatial coordinates. We use the convention $\vec{x} = (x; y)$ to represent the spatial coordinates. The dirac Delta Distribution is characterized by equation (2.3).

$$\begin{cases} \delta(\vec{x}) = 0, & \vec{x} \neq 0 \\ \int_{\Omega} \delta(\vec{x}) d\Omega = 1, & \text{where } \Omega \text{ contains the origin.} \end{cases}$$
 (2.3)

For this BVP the following boundary condition is considered:

$$\vec{v} \cdot \vec{n} = K(p - p^H), (x, y) \in \partial\Omega$$
 (2.4)

Where K denotes the transfer rate coefficient of the water between the boundary of the domain and its surroundings. The constant p^H represents the hydrostatic pressure.

We also divide the boundary $\partial\Omega$ into four parts described by the side of the square domain Ω . $\partial\Omega_1$ is the part with x=-1, $\partial\Omega_2$ is the part with y=1, $\partial\Omega_3$ is the part with x=1, $\partial\Omega_4$ is the part with y=-1.

In order to solve this BVP the values needed for all the constants are given in table (2.1).

Table 2.1: Values of input parameters

Value	Unit
50	m^2/s m^2
-	m^2
$1.002 \cdot 10^{-3}$	$Pa \cdot s$
10	m/s
10^{6}	Pa
	$ \begin{array}{r} 50 \\ 10^{-7} \\ 1.002 \cdot 10^{-3} \end{array} $

In this BVP six wells are considered, which are located at:

$$\begin{cases} x_p = 0.6\cos(\frac{2\pi(p-1)}{5}) \\ x_p = 0.6\sin(\frac{2\pi(p-1)}{5}) \end{cases}$$
 (2.5)

 $p \in \{1, ..., 5\}$ and for p = 6 we have $x_6 = 0$ and $y_6 = 0$.

2.1 Boundary value problem 2D

The first step to solving these equations using finite elements is to find to find the boundary value problem to solve. This is done by filling in equation (2.1) in both equation 2.2 and the boundary condition (2.4) in order to find the BVP in terms of p:

BVP
$$\begin{cases} -\frac{k}{\mu} \triangle \vec{p} = -\sum_{p=1}^{n_{\text{well}}} Q_p \delta(\vec{x} - \vec{x}_p) = 0, & (x, y) \in \Omega \\ -\frac{k}{\mu} \nabla \vec{p} \cdot \vec{n} = -\frac{k}{\mu} \frac{dp}{dn} = K(p - p^H), & (x, y) \in \partial \Omega \end{cases}$$
(2.6)

The next step is to compute the weak formulation using the previous found BVP(2.6). By multiplying both sides by test function $\phi(x) = \alpha_i + \beta_i x + \gamma_i y$ and integrating both sides over the domain Ω the weak formulation can be found.

$$\int_{\Omega} \phi(\vec{x}) \nabla \cdot (-\frac{k}{\mu} \nabla \vec{p}) d\Omega = \int_{\Omega} -\sum_{p=1}^{n_{well}} \phi(\vec{x}) Q_p \delta(\vec{x} - \vec{x}_p)$$
(2.7)

Using integrating by parts on the left side of equation (2.7) results in:

$$\int_{\Omega} \nabla \cdot \left[\phi(\vec{x})(-\frac{k}{\mu}\nabla \vec{p}) \right] + \frac{k}{\mu} \nabla \phi(\vec{x}) \cdot \nabla p d\Omega = -\int_{\Omega} \sum_{p=1}^{n_{well}} \phi(\vec{x}) Q_p \delta(\vec{x} - \vec{x}_p) d\Omega \tag{2.8}$$

Next is to apply Gauss on the first term of the left side.

$$\int_{d\Omega} \vec{n} \cdot (\phi(\vec{x})(-\frac{k}{\mu}\nabla\vec{p}))d\tau + \int_{\Omega} \frac{k}{\mu}\nabla\phi(\vec{x}) \cdot \nabla p d\Omega = -\int_{\Omega} \sum_{p=1}^{n_{well}} \phi(\vec{x})Q_p \delta(\vec{x} - \vec{x}_p)d\Omega$$
 (2.9)

Switching the integral and summation on the right side of equation (2.9) and simplifying terms:

$$\int_{d\Omega} (\phi(\vec{x})(-\frac{k}{\mu}\frac{d\vec{p}}{dn}))d\tau + \int_{\Omega} \frac{k}{\mu} \nabla \phi(\vec{x}) \cdot \nabla p d\Omega = -\sum_{r=1}^{n_{well}} \int_{\Omega} \phi(\vec{x}) Q_p \delta(\vec{x} - \vec{x}_p) d\Omega$$
 (2.10)

The right side of equation (2.10) can be simplied using the boundary conditions (equation (2.6)) and the following property into equation (2.12):

$$\int_{\Omega} \delta(\vec{x}) f(\vec{x}) d\Omega = f(0) \tag{2.11}$$

$$\int_{\delta\Omega} \phi(\vec{x}) K(p - p^H) d\tau + \int_{\Omega} \frac{k}{\mu} \nabla \phi(\vec{x}) \cdot \nabla p d\Omega = -\sum_{p=1}^{n_{well}} \phi(\vec{x}_p) Q_p$$
 (2.12)

Rearranging equation (2.12) so that the variable parts are on the left and the constant parts on the right leads to the following WF:

(WF):

$$\begin{cases} \text{find p } \epsilon \sum = \{p \text{ smooth}\} \text{ Such that:} \\ \int_{\delta\Omega} \phi(\vec{x}) K p d\tau + \int_{\Omega} \frac{k}{\mu} \nabla \phi(\vec{x}) \cdot \nabla p d\Omega = -\sum_{p=1}^{n_{well}} \phi(\vec{x}_p) Q_p + \int_{\delta\Omega} \phi(\vec{x}) K p^H d\tau \\ \forall \phi \ \epsilon \sum \end{cases}$$
 (2.13)

To solve the WF the Galerkin equations are applied, where p is replaced by $\sum_{j=1}^{n} c_j \phi_j$ and $\phi(x) = \phi_i(x)$.

$$\sum_{j=1}^{n} c_{i} \int_{\partial \Omega} \phi_{i} K \phi_{j} d\tau + \int_{\Omega} \frac{k}{\mu} \nabla \phi(x) \cdot \nabla \phi_{j} d\Omega = -\sum_{p=1}^{n_{well}} \phi(x_{p}) Q_{p} + \int_{\partial \Omega} \phi_{i} K p^{H} d\tau$$
 (2.14)

Equation(2.14) now is of the form $S\vec{c} = \vec{f}$ and, like with the 1D problem, \vec{c} can be computed. First the element and boundary elements are determined from the Galerkin equations.

2.2 Element matrix and element vector

First the galerkin equation is separated in its element and boundary components. The element matrix $S_{ij}^{e_k}$ and the element vector $f_i^{e_k}$ are given in equations (2.15) and 2.16 respectively.

$$S_{ij}^{e_k} = \int_{e_k} \frac{k}{\mu} \nabla \phi_i \cdot \nabla \phi_j d\Omega = (\beta_i \beta_j + \gamma_i \gamma_j) \frac{k}{\mu} \frac{|\triangle e_k|}{2}$$
 (2.15)

$$f_i^{e_k} = -\sum_{p=1}^{n_{well}} \phi_i(\vec{x}_p) Q_p \tag{2.16}$$

2.3 Boundary matrix and boundary vector

The boundary matrix $S_{ij}^{be_l}$ and boundary vector $f_i^{be_l}$ can be found in the following equations:

$$S_{ij}^{be_l} = \int_{be_l} K\phi_i \phi_j dx = K \frac{|be_l|}{6} (1 + \delta_{ij})$$
 (2.17)

$$f_i^{be_l} = Kp^H \int_{be_l} \phi_i dx = Kp^H \frac{|be_l|}{2}$$
 (2.18)

Where δ_{ij} is the Kronicker delta.

2.4 Wells within an internal element

To solve the BVP in 2D, one of the aspects that need to be determined is whether each internal element contains a well. This is done by determining whether well with index p and position x_p is contained within element e_k with vertices x_{k1} , x_{k2} and x_{k3} . This is done according the following criterion:

$$|\Delta(\vec{x}_p, \vec{x}_{k2}, \vec{x}_{k3})| + |\Delta(\vec{x}_{k1}, \vec{x}_p, \vec{x}_{k3})| + |\Delta(\vec{x}_{k1}, \vec{x}_{k2}, \vec{x}_p) : \begin{cases} = |e_k|, \ \vec{x}_p \in \vec{e}_k \\ > |e_k|, \ \vec{x}_p \notin \vec{e}_k \end{cases}$$
(2.19)

In the criterion $\Delta(\vec{x}_p, \vec{x}_q, \vec{x}_r)$ denotes the triangle with vertices \vec{x}_p , \vec{x}_q and \vec{x}_r , where $|\Delta(\vec{x}_{k1}, \vec{x}_{k2}, \vec{x}_{k3})|$ denote its area. The triangular element k is given by $e_k = \Delta(\vec{x}_{k1}, \vec{x}_{k2}, \vec{x}_{k3})$ with vertices $\vec{x}_{k1}, \vec{x}_{k2}$ and \vec{x}_{k3} and \vec{e}_k includes the boundary of element e_k . To solve this BVP a certain tolerance has to be accounted

for in the Matlab code. However, while using this method it proved difficult to determine a correct tolerance to ensure every well was contained in a single element.

Therefore, the method hinted at in the assignment was used instead. We check whether the linear basis functions ϕ_{k1} , ϕ_{k2} and ϕ_{k3} all have values in the interval [0,1] at position \vec{x}_p . If this is true, then the well at \vec{x}_p is within the triangular element e_k .

If we find and element that does contain a well, we see in equation (2.16) that we must find $\phi_i(\vec{x_p})$ for $i = \{k1, k2, k3\}$. The following code does this by determining α_i , β_i , and γ_i and subsequently filling $\vec{x_p}$ into the found $\phi_i(\vec{x})$.

```
for index1=1:topology
        xc(index1) = x(elmat(i,index1));
        yc(index1) = y(elmat(i,index1));
   Delta = det([1 xc(1) yc(1); 1 xc(2) yc(2); 1 xc(3) yc(3)]);
6
   B_mat = [1 xc(1) yc(1); 1 xc(2) yc(2); 1 xc(3) yc(3)] \setminus eye(3);
   alpha = B_mat(1,1:3);
   beta = B_mat(2,1:3);
11
   gamma = B_mat(3, 1:3);
^{12}
   felem = zeros(1,topology);
14
15
    if ¬exist('u','var') % Only if u is already know can the calculation of the velocity ...
16
        begin.
17
        for N = 1:N_wells
             for index3 = 1:topology
18
                  phi_p(index3) = alpha(index3) + beta(index3)*xp(N) + gamma(index3)*yp(N);
20
              \text{if } (\text{phi\_p}(1) \ \leq \ 1) \ \&\& \ (\text{phi\_p}(1) \ \geq \ 0) \ \&\& \ (\text{phi\_p}(2) \ \leq \ 1) \ \&\& \ (\text{phi\_p}(2) \ \geq \ 0) \ \&\& \ \dots \\ 
21
                  (phi_p(3) \le 1) \&\& (phi_p(3) \ge 0);
                  for index1 = 1:topology
22
                       felem(index1) = felem(index1) + -Qp*phi_p(index1);
23
                  end
25
26
             end
   end
```

2.5 Generating MATLAB code

Similar as with the 1D BVP, code is written in order to generate a mesh, element matrix, element vector, boundary element matrix and boundary element vector. These codes can be found in appendix B.1 through B.6. The scripts have been written such that they can be used to find both the pressure field and the velocity field.

2.6 Velocities

In this part we use Darcy's law to compute the speed in both directions. In order to find v_x and v_y we first rewrite equation (2.20).

$$\vec{v} = -\frac{k}{\mu} \nabla p \tag{2.20}$$

$$v_x = -\frac{k}{\mu} \frac{dp}{dx} \tag{2.21}$$

$$v_y = -\frac{k}{\mu} \frac{dp}{dy} \tag{2.22}$$

Equation (2.24) shows the relation between \vec{v} and pressure p.

$$\vec{v} \cdot \vec{n} = k(p - p^H) \text{ on } \partial\Omega$$
 (2.23)

This relation gives the boundary conditions for v_x and v_y :

$$v_x(x = -1) = -k(p - p^H) (2.24)$$

$$v_x(x=1) = k(p - p^H) (2.25)$$

$$v_y(y = -1) = -k(p - p^H) (2.26)$$

$$v_y(y=1) = k(p - p^H) (2.27)$$

In order to find the weak form we, again, use the test function ϕ and integrate over the domain Ω . Here we go through the derivation for v_x , the steps for deriving v_y are similar.

$$\int_{\Omega} \phi v_x d\Omega = -\frac{k}{\mu} \int_{\Omega} \phi \frac{dp}{dx} d\Omega \tag{2.28}$$

Partial integration is applied on the right side term

$$\int_{\Omega} \phi v_x d\Omega = -\frac{k}{\mu} \{ \int_{\Omega} \frac{d}{dx} (\phi p) - p \frac{d\phi}{x} d\Omega \}$$
 (2.29)

Rewriting the integral:

$$\int_{\Omega} -\frac{k}{\mu} \frac{d\phi p}{dx} dx dy = \int_{-1}^{1} -\frac{k}{\mu} [\phi p]_{-1}^{1} dy$$
 (2.30)

The surface integral turns into a set of line integrals along parts of the boundary $\partial\Omega$.

$$\int_{\Omega} -\frac{k}{\mu} \frac{d\phi p}{dx} dx dy = \int_{-1}^{1} -\frac{k}{\mu} (\phi(x=1,y)p(x=1,y)) + \frac{k}{\mu} (\phi(x=-1)p(x=-1,y)) dy$$
 (2.31)

Rewriting the equation:

$$\int_{\Omega} -\frac{k}{\mu} \frac{d\phi p}{dx} dx dy = \int_{\partial \Omega_3} -\frac{k}{\mu} \phi p d\tau + \int_{\partial \Omega_1} \frac{k}{\mu} \phi p d\tau$$
 (2.32)

Inserting this into equation (2.29) we get the following equation.

$$\int_{\Omega} \phi v_x = \frac{k}{\mu} \left\{ \int_{\partial \Omega_3} -\phi p d\tau + \int_{\partial \Omega_1} \phi p d\tau + \int_{\Omega} p \frac{\phi_i}{dx} d\Omega \right\}$$
 (2.33)

We use the boundary conditions to rewrite p in the two boundary integrals.

on
$$\begin{cases} \partial \Omega_3 : -v_x = k(p - p^H) \to p = -\frac{v_x}{k} + p^H \\ \partial \Omega_1 : v_x = k(p - p^H) \to p = \frac{v_x}{k} + p^H \end{cases}$$
(2.34)

We find the following weakform.

Find $v_x \in \Sigma = \{v_x \text{ smooth}\}$, such that

$$\int_{\Omega} \phi v_x d\Omega + \int_{d\Omega_3} -\frac{k}{\mu} \frac{1}{k} \phi v_x dy + \int_{d\Omega_1} -\frac{k}{\mu} \frac{1}{k} \phi v_x dy = \int_{d\Omega_3} -\frac{k}{\mu} \phi p^H dy + \int_{d\Omega_1} \frac{k}{\mu} \phi p^H dy + \int_{\Omega} \frac{k}{\mu} p \frac{d\phi}{dx} d\Omega \quad (2.35)$$

for all $\phi \in \Sigma$.

To find the system of equations we fill in $\phi(\vec{x}) = \phi_i(\vec{x}) = \alpha_i + \beta_i x + \gamma_i y$ and $v_x \approx \sum_{i=1}^n c_i \phi_i(\vec{x})$.

$$S_{ij} = \sum_{j=1}^{n} c_{j} \{ \int_{\Omega} \phi_{i} \phi_{j} d\Omega + \int_{\partial \Omega_{3}} -\frac{k}{\mu} \frac{1}{k} \phi_{i} \phi_{j} d\tau + \int_{\partial \Omega_{1}} -\frac{k}{\mu} \frac{1}{k} \phi_{i} \phi_{j} d\tau \}$$
 (2.36)

$$f_{i} = \int_{\partial\Omega_{3}} -\frac{k}{\mu} \phi_{i} p^{H} d\tau + \int_{\partial\Omega_{1}} \frac{k}{\mu} \phi_{i} p^{H} d\tau + \int_{\Omega} \frac{k}{\mu} p \frac{d\phi_{i}}{dx} d\Omega$$
 (2.37)

We separate contributions to both S_{ij} and f_i from boundary and internal elements into $S_{ij}^{be_l}$, $S_{ij}^{e_k}$, $f_i^{be_l}$ and $f_i^{e_k}$ such that:

$$S_{ij} = \sum_{l=1}^{n_{be}} S_{ij}^{be_l} + \sum_{k=1}^{n_e} S_{ij}^{e_k}$$
(2.38)

$$f_i = \sum_{l=1}^{n_{be}} f_i^{be_l} + \sum_{k=1}^{n_e} f_i^{e_k}$$
 (2.39)

Applying Newton-Cotes theorem and Holand-Bell theorem we find new expressions for the (boundary) element-matrix and -vector.

$$S_{ij}^{e_k} = \int_{e_k} \phi_i \phi_j = \frac{|\triangle_{ek}|}{24}$$
 (2.40)

$$S_{ij}^{be_l} = \int_{be_l} -\frac{k}{\mu} \phi_i \phi_j dy = \frac{k}{\mu} \frac{1}{k} \frac{|be_l|}{6} (1 + \delta_{ij})$$
 (2.41)

$$f_i^{e_n} = \int_{e_n} \frac{k}{\mu} p \beta_i d\Omega = \frac{k}{\mu} \beta_i \sum_{m = \{k_1, k_2, k_3\}} p(\vec{x}_m) \frac{|\triangle e_n|}{6}$$
 (2.42)

$$f_i^{be_l} = \int_{be_l} \pm \frac{k}{\mu} \phi_i p^H dy = \pm \frac{k}{\mu} p^H \frac{|be_l|}{2}$$
 (2.43)

With '+' if be_l is on $\partial\Omega_1$ and '-' if it is on $\partial\Omega_3$

Since we have previously calculated the pressure field p we have all the necessary information to calculate v_x (and similarly v_y).

2.7 Assignment 9

2.8 Assignment 10

What happens if K = 0? Explain the results.

Setting K=0 means the transfer coefficient of the water between the boundary and its surroundings is zero.

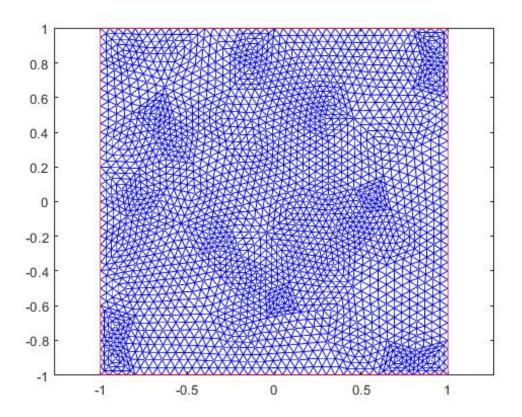


Figure 2.1: caption

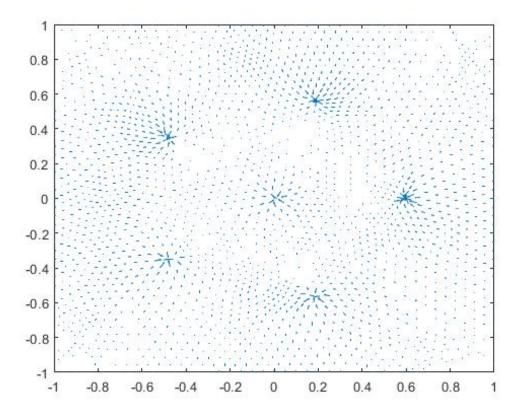


Figure 2.2: caption

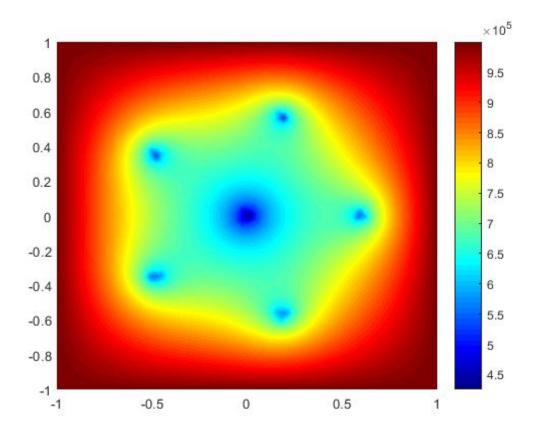


Figure 2.3: caption

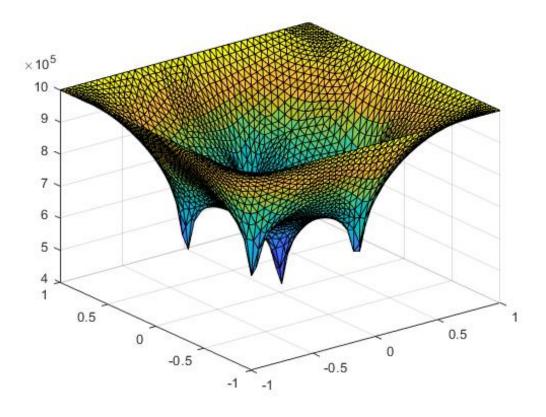


Figure 2.4: caption

Appendix A

1D-case full script

```
1 clear all
2 close all
4 %%Finite Element 1D
5 %% Parameters
7 N_elem = 100; %Number of elements
s int = [0,1]; %Interval
9 lambda = 1;
10 D = .1;
12 %% Mesh & Topology
14 mesh = GenerateMesh(int, N_elem);
15 elmat = GenerateTopology(N_elem); %1D topology!!
17 %% Assemble Matrix & Vector
19 S = AssembleMatrix( N_elem, lambda, D, mesh, elmat);
20 f = AssembleVector( N_elem, mesh, elmat);
22 %% Calculate u
x = linspace(int(1), int(2), N_elem);
u = S \setminus f;
27 hold on
28 plot(x,u);
29 legend('N=100')
30 title('Solution for u')
xlabel('x')
32 ylabel('u')
33 ax.box='on'
34 hold off
37 % For this part change the function in function BVP.m to 'f = \sin(20*x)'
38
39 figure
40 hold on
41
  for N_elem = [10 20 40 80 100 160]
42
      mesh = GenerateMesh(int, N_elem);
       elmat = GenerateTopology(N_elem);
44
       S = AssembleMatrix(N_elem, lambda, D, mesh, elmat);
45
       f = AssembleVector( N_elem, mesh, elmat);
46
47
       x = linspace(int(1), int(2), N_elem);
49
       u = S \setminus f;
50
       plot(x,u);
51
52
```

```
54 end
55
56 legend('N=10','N=20','N=40','N=80','N=100','N=160')
57 title('Solution for u')
58 xlabel('x')
59 ylabel('u')
60 ax.box='on'
61 hold off
```

Appendix B

2D-case

B.1 Generate mesh

```
1 clear all
3 Geometry = 'squareg';
5 DiffCoeff = 1;
6 h_transfer = 1;
7 u_inf = 1;
10 % Geometry = 'squareg'; % gives square [-1,1] x [-1,1]
11 % Geometry = 'circleg'; % gives unit circle centered at origin
12 % Geometry = 'lshapeg'; % gives L-shape
14 [p,e,t] = initmesh(Geometry);
15 [p,e,t] = refinemesh(Geometry,p,e,t); % gives gridrefinement
16 [p,e,t] = refinemesh(Geometry,p,e,t); % gives second gridrefinement
17 %[p,e,t] = refinemesh(Geometry,p,e,t); % gives third gridrefinement
18 pdemesh(p,e,t); % plots the geometry and mesh
x = p(1,:); y = p(2,:);
n = length(p(1,:));
22
23 elmat = t(1:3,:);
24 elmat = elmat';
25 elmatbnd = e(1:2,:);
26 elmatbnd = elmatbnd';
28 topology = 3; topologybnd = 2;
```

B.2 Generate element matrix

```
1 clear xc
2 clear yc
3 clear Selem
4
5 for index1 = 1:topology
6 xc(index1) = x(elmat(i,index1));
7 yc(index1) = y(elmat(i,index1));
8 end;
9
10 Delta = det([1 xc(1) yc(1);1 xc(2) yc(2);1 xc(3) yc(3)]);
11 B_mat = [1 xc(1) yc(1);1 xc(2) yc(2);1 xc(3) yc(3)] \ eye(3);
12
13 alpha = B_mat(1,1:3);
14 beta = B_mat(2,1:3);
15 gamma = B_mat(3,1:3);
```

```
16
17  for index1 = 1:topology
18  for index2 = 1:topology
19  if ¬exist('u', 'var')
20  Selem(index1, index2) =
21  abs(Delta)/2*(k/mu)*(beta(index1)*beta(index2)+gamma(index1)*gamma(index2));
22  else
23  Selem(index1, index2) = abs(Delta)/24;
24  end
25  end;
26  end;
```

B.3 Generate element vector

```
1 clear xc
 2 clear yc
 3 clear felem
 5 for index1=1:topology
 6 xc(index1) = x(elmat(i,index1));
 7 yc(index1) = y(elmat(i,index1));
 8 end;
Delta = det([1 xc(1) yc(1); 1 xc(2) yc(2); 1 xc(3) yc(3)]);
11 B_{mat} = [1 xc(1) yc(1); 1 xc(2) yc(2); 1 xc(3) yc(3)] \setminus eye(3);
13 alpha = B mat(1,1:3);
14 beta = B_mat(2,1:3);
15 gamma = B_mat(3,1:3);
16
17 felem = zeros(1,topology);
18
19 % for N = 1:N wells
                      Delta_23 = det([1 xp(N) yp(N); 1 xc(2) yc(2); 1 xc(3) yc(3)]);
                       21
22
        용
24 응
                        if Delta + epsilon1*Delta \geq abs(Delta_23) + abs(Delta_13)
25
       + abs(Delta_12) || Delta - epsilon1*Delta ≥ abs(Delta_23)
      + abs(Delta_13) + abs(Delta_12) ;
26
                                 N_Test = N_Test + 1;
27
        응
                                   for index1 = 1:topology
        응
                                            felem(index1) = felem(index1) +
29
                                       -Qp*(1-abs(beta(index1))*abs(xc(index1)-
30
31
                                       xp(index1))-abs(gamma(index1))*abs(yc(index1)-yp(index1)));
32
33
       응
                                  end
34
35
        응
       % % Components of f are zero except for those elements with a well! So no
        % % other contributions!
37
38
        응 응
                           else
       응 응
                                      for index1 = 1:topology
                                      global_index = elmat(N,index1);
        응 응
40
41
        오 오
42 % %
       응 응
43
                                       end
                       end
45 % end
46 if ¬exist('u','var')
        for N = 1:N_wells
48 for index3 = 1:topology
49 phi_p(index3) = alpha(index3) + beta(index3) *xp(N)
       + gamma(index3)*yp(N);
50
51 end
 \label{eq:condition} \mbox{ if } (\mbox{phi\_p}(1) \ \le \ 1) \ \&\& \ (\mbox{phi\_p}(1) \ \ge \ 0) \ \&\& \ (\mbox{phi\_p}(2) \ \le \ 1) \ \&\& \ (\mbox{phi\_p}(2) \ \ge \ 1) \ \&\&
54 \ge 0) && (phi_p(3) \le 1) && (phi_p(3) \ge 0);
55 for index1 = 1:topology
```

```
56 phi_p
  felem(index1) = felem(index1) +
58 -Qp*phi_p(index1); %*(1-abs(beta(index1))*abs(xc(index1))
-xp(index1))-abs(gamma(index1))*abs(yc(index1)-yp(index1)));
60 felem
61 end
62 i
63
% Components of f are zero except for those elements with a well! So no
  % other contributions!
66
67 %
        else
  응
            for index1 = 1:topology
            global_index = elmat(N,index1);
69
  응
70
71 %
72 %
            end
73 end
74 end
75 else
76 switch direction
77 case 1 % x direction
78 for index1 = 1:topology
79 felem(index1) = felem(index1) +
80 (k/mu)*(abs(Delta)/6)*beta(index1)*(u(elmat(i,1))+u(elmat(i,2))+u(elmat(i,3)));
82
83 case 2 % y direction
84 for index1 = 1:topology
85 felem(index1) = felem(index1) +
86 \quad (k/mu) * (abs(Delta)/6) *gamma(index1) * (u(elmat(i,1)) + u(elmat(i,2)) + u(elmat(i,3)));
88 end
89
  end
```

B.4 Generate Boundary matrix

```
clear xc
clear yc
clear BMelem

for index1=1:topologybnd
  xc(index1) = x(elmatbnd(i,index1));
  yc(index1) = y(elmatbnd(i,index1));
end;

lek = sqrt((xc(2)-xc(1))^2 + (yc(2)-yc(1))^2);

for index1=1:topologybnd
  if ¬exist('u', 'var')
  BMelem(index1,index1) = K*lek/2; % NC used! not HB!!
else

BMelem(index1,index1) = -(k/(mu*K))*lek/6;
end;
end;
```

B.5 Generate boundary element vector:

```
1 clear xc
2 clear yc
3 clear bfelem
4
5 for index1 = 1:topologybnd
```

```
6 xc(index1) = x(elmatbnd(i,index1));
   yc(index1) = y(elmatbnd(i,index1));
  end;
8
q
10 lek = sqrt((xc(2)-xc(1))^2+(yc(2)-yc(1))^2);
11
if ¬exist('u','var')
   for index1 = 1:topologybnd
13
14 bfelem(index1) = K*pH*lek/2*u_inf; %what is u_inf?
15 end;
16 else
17 for index1 = 1:topologybnd
18 bfelem(index1) = ((k*pH)/mu)*lek/2*u_inf; %what is u_inf?
            bfelem(index1) = -(k/mu) * lek/6 * u (elmat(i, ind1));
19
20 end
21 end
```

B.6 Buildmatrices and vectors

```
1 % This routine constructs the large matrices and vector.
2 % The element matrices and vectors are also dealt with.
3 % First the internal element contributions
4 % First Initialisation of large discretisation matrix, right-hand side vector
6 % Treatment of the internal (triangular) elements
8 if ¬exist('u', 'var')
           = sparse(n,n); % stiffness matrix
10
11
12 f
           = zeros(n,1); % right-hand side vector
13
14 for i = 1:length(elmat(:,1)) % for all internal elements
15 GenerateElementMatrix; % Selem
16 for ind1 = 1:topology
17 for ind2 = 1:topology
18 S(elmat(i,ind1),elmat(i,ind2)) = S(elmat(i,ind1),elmat(i,ind2)) + Selem(ind1,ind2);
19 end;
20 end:
21
22 GenerateElementVector; % felem
  for ind1 = 1:topology
23
24 f(elmat(i,ind1)) = f(elmat(i,ind1)) + felem(ind1);
25 end;
26
  end:
27
28 % Next the boundary contributions
29
30 for i = 1:length(elmatbnd(:,1)); % for all boundary elements extension of mass matrix ...
       M and element vector f
31 GenerateBoundaryElementMatrix; % BMelem
32 for ind1 = 1:topologybnd
33 for ind2 = 1:topologybnd
34 S(elmatbnd(i,ind1),elmatbnd(i,ind2)) = S(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
       BMelem(ind1, ind2);
35 end:
36 end;
37 GenerateBoundaryElementVector; % bfelem
38 for ind1 = 1:topologybnd
39 f(elmatbnd(i,indl)) = f(elmatbnd(i,indl)) + bfelem(indl);
40 end:
41 end;
42
43
  else
44
45 Sx
           = sparse(n,n); % stiffness matrix
46
           = zeros(n,1); % right-hand side vector
47
  fx
48
```

```
49 left_nodes = find(p(1,:) == -1);
 top_nodes = find(p(2,:) == 1);
51 right_nodes = find(p(1,:) == 1);
52 bottom_nodes = find(p(2,:) == -1);
54 bnd1_nodes = ismember(elmatbnd,left_nodes);
55 bnd1 = find(bnd1_nodes(:,1) == 1 & bnd1_nodes(:,2) == 1);
57 bnd2_nodes = ismember(elmatbnd,top_nodes);
 58 bnd2 = find(bnd2_nodes(:,1) == 1 & bnd2_nodes(:,2) == 1);
 59
60 bnd3_nodes = ismember(elmatbnd, right_nodes);
 61 bnd3 = find(bnd3_nodes(:,1) == 1 & bnd3_nodes(:,2) == 1);
62
 63 bnd4_nodes = ismember(elmatbnd,bottom_nodes);
 64 bnd4 = find(bnd4_nodes(:,1) == 1 & bnd4_nodes(:,2) == 1);
65
67 direction = 1;
 68
 69 for i = 1:length(elmat(:,1)) % for all internal elements
70 GenerateElementMatrix; % Selem
 71 for ind1 = 1:topology
   for ind2 = 1:topology
73 if elmat(i,ind1) == elmat(i,ind2)
 74 Sx(elmat(i,ind1),elmat(i,ind2)) = Sx(elmat(i,ind1),elmat(i,ind2)) + 2*Selem(ind1,ind2);
76 Sx(elmat(i,ind1),elmat(i,ind2)) = Sx(elmat(i,ind1),elmat(i,ind2)) + Selem(ind1,ind2);
77 end
78 end;
79 end:
 80 GenerateElementVector; % felem
 81 for ind1 = 1:topology
 fx(elmat(i,ind1)) = fx(elmat(i,ind1)) + felem(ind1);
 84 end:
86 % Next the boundary contributions
 87
 88
 89
 90 for j = 1:length(bnd1); % left boundary
 91 i = bnd1(j);
92 GenerateBoundaryElementMatrix; % BMelem
 93 for ind1 = 1:topologybnd
 94 for ind2 = 1:topologybnd
95 if elmatbnd(i,ind1) == elmatbnd(i,ind2)
96 Sx(elmatbnd(i,indl),elmatbnd(i,ind2)) = Sx(elmatbnd(i,indl),elmatbnd(i,ind2)) + ...
        2*BMelem(ind1.ind2):
97 else
98 Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        BMelem(ind1,ind2);
99 end;
100 end
101 end;
102 GenerateBoundaryElementVector; % bfelem
103 for ind1 = 1:topologybnd
104 fx(elmatbnd(i,indl)) = fx(elmatbnd(i,indl)) + bfelem(indl);
105 end;
106 end:
107
for j = 1:length(bnd3); % right boundary
109 i = bnd3(j);
110 GenerateBoundaryElementMatrix; % BMelem
111 for ind1 = 1:topologybnd
for ind2 = 1:topologybnd
if elmatbnd(i,ind1) == elmatbnd(i,ind2)
114 Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        2*BMelem(ind1,ind2);
116 Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sx(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        BMelem(ind1, ind2);
117 end;
```

```
118 end
119 end;
120 GenerateBoundaryElementVector; % bfelem
121 for ind1 = 1:topologybnd
fx(elmatbnd(i,ind1)) = fx(elmatbnd(i,ind1)) - bfelem(ind1);
123 end;
124 end;
125
126 direction = 2;
127
128 Sy
            = sparse(n,n); % stiffness matrix
129
            = zeros(n,1); % right-hand side vector
131
for i = 1:length(elmat(:,1)) % for all internal elements
133 GenerateElementMatrix; % Selem
134 for ind1 = 1:topology
135 for ind2 = 1:topology
if elmat(i,ind1) == elmat(i,ind2)
Sy(elmat(i,ind1),elmat(i,ind2)) = Sy(elmat(i,ind1),elmat(i,ind2)) + 2*Selem(ind1,ind2);
139 Sy(elmat(i,ind1),elmat(i,ind2)) = Sy(elmat(i,ind1),elmat(i,ind2)) + Selem(ind1,ind2);
140 end
141 end;
142 end:
143 GenerateElementVector; % felem
   for ind1 = 1:topology
144
145 fy(elmat(i,indl)) = fy(elmat(i,indl)) + felem(indl);
146 end;
147 end;
148
149 % Next the boundary contributions
150
151
152
for j = 1:length(bnd2); % left boundary
154 i = bnd2(j);
155 GenerateBoundaryElementMatrix; % BMelem
156  for ind1 = 1:topologybnd
    for ind2 = 1:topologybnd
if elmatbnd(i,ind1) == elmatbnd(i,ind2)
159 Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        2*BMelem(ind1,ind2);
160 else
161 Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        BMelem(ind1, ind2);
162 end:
163 end
164 end:
165 GenerateBoundaryElementVector; % bfelem
166 for ind1 = 1:topologybnd
fy(elmatbnd(i,ind1)) = fy(elmatbnd(i,ind1)) - bfelem(ind1);
168
   end:
169 end;
170
171 for j = 1:length(bnd4); % right boundary
172 i = bnd4(i):
173 GenerateBoundaryElementMatrix; % BMelem
   for ind1 = 1:topologybnd
for ind2 = 1:topologybnd
if elmatbnd(i,ind1) == elmatbnd(i,ind2)
177 Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        2*BMelem(ind1,ind2);
178 else
179 Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) = Sy(elmatbnd(i,ind1),elmatbnd(i,ind2)) + ...
        BMelem(ind1, ind2);
180 end;
181 end
182 end;
183 GenerateBoundaryElementVector; % bfelem
184 for ind1 = 1:topologybnd
fy(elmatbnd(i,ind1)) = fy(elmatbnd(i,ind1)) + bfelem(ind1);
186 end;
```

```
187 end;
188 end
```

B.7 Compute u and v_x/v_y

```
1 % Construction of linear problem
2
3 BuildMatricesandVectors;
4
5 % Solution of linear problem
6
7 u = S \ f;
8
9 BuildMatricesandVectors;
10
11 vx = Sx \ fx;
12 vy = Sy \ fy;
```

B.8 Full script

```
1 close all
2 clear all
4 %% 2D Assignment
5 % Lab Assignment 7
7 %% Create Mesh
8 WI4243Mesh
10 %% Parameters
11
12 	 Qp = 50;
                     % [m^2/s]
13 k = 10^{-7};
                     % [m^2]
mu = 1.002*10^{-3}; % [Pa*s]
15 K = 10000;
                      % [m/s]
                    % [Pa]
16 pH = 10^6;
17 N_wells = 6;
                      % number of wells
19 epsilon1 = 0.03;
20 N_Test = 0;
21 %% Coordinates of wells
23 for i = 1:N_wells-1;
xp(i) = 0.6*cos((2*pi)*(i-1)/(N_wells-1));
25 yp(i) = 0.6*sin((2*pi)*(i-1)/(N_wells-1));
26 end
28 \times (N_wells) = 0;
_{29} yp(N_wells) = 0;
30 clear i;
31
33 %% Compute Problem
34 WI4243Comp
36 %% Post
37 WI4243Post
39 %% Velocity part
```