Seminar Notes Alifian

Alifian Mahardhika Maulana

May 16, 2018

1 3D Linear Elasticity

$$\Omega \subset \mathbb{R}^d (d=2,3)$$

 $u = \Omega \to \mathbb{R}^2 \text{(small displacement)}$
 $x \mapsto u(x)$

1.1 Strain Tensor

$$e[u] = (e_{ij}[u]) \in \mathbb{R}_{sym}^{dxd}$$

$$e[u] := \frac{1}{2} (\nabla^T u + (\nabla^T u)^T)$$
(1)

1.2 Stress Tensor

$$\sigma[u] = (\sigma i j[u]) \in \mathbb{R}_{sym}^{dxd} \tag{2}$$

Based on Hook's Law, stress tensor must have equality with strain so that

$$\sigma = \mathbf{C}e$$
with $\mathbf{C} = \mathbf{C}_{ijkl}$ (is a 4th order elasticity tensor)
$$\sigma ij = \mathbf{C}ijkle_{kl}$$

$$\mathbf{C}_{ijkl} = \mathbf{C}_{ijlk} = \mathbf{C}_{klij}$$
 (symmetry)
$$\mathbf{C}_{ijkl}\xi_{ij}\xi_{kl} \geq \mathbf{C}_*|\xi|^2$$

1.3 Boundary Value Problem

$$\begin{cases}
-\partial_i \sigma_{ij}[u] &= f_j(x), x \in \Omega \\
u &= g(x), x \in \Gamma_D \\
\sigma[u]_{\nu} &= q(x), x \in \Gamma_N
\end{cases} \tag{3}$$

1.4 Equilibrium Equations of Force in Ω and on Γ_N

1.4.1 Strain Energy Density

$$\omega[u](x) := \frac{1}{2}\sigma[u] : e[u] \tag{4}$$

Solving using Sobolev Space in Isotropic Case, equation 4 becomes

$$c_{ijkl} = \lambda \delta_{ij} \delta_{kl} + \mu (\delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk})$$

with λ, μ called Lame Constant

$$\delta_{ij} = \begin{cases} 1, i = j \\ 0, i \neq j \end{cases}$$

$$\sigma[u] = (\sigma_{ij}[u])$$

$$\sigma_{ij}[u] = c_{ijkl}e_{kl}[u]$$

$$= \lambda(\delta_k u_k)\delta_{ij} + \mu(\delta_i u_j + \delta_j u_i)$$

$$= \lambda(\operatorname{div} u)I + 2\mu e[u]$$

$$\omega[u] = \frac{1}{2}(\lambda(\operatorname{div} u)I + 2\mu e[u]) : e[u]$$

$$\omega[u] = \frac{1}{2}(\lambda(\operatorname{div} u)^2 + \mu|e[u]|^2$$

Remark 1. Positivity of C

$$(\mathbf{C}\xi) : \xi \ge \mathbf{C}_* |\xi|^2 (\forall \xi \in \mathbb{R}^{dxd}_{sym})$$
$$(\mathbf{C}\xi) : \xi = \lambda |tr|^2 + 2\mu |\xi|^2$$

If $\lambda \geq 0, \mu > 0$, then $C_* = 2\mu$

$$\xi = (\xi_{ij}), |\xi|^2 = \xi_{ij}\xi_{ij} = \sum_{i=1...d}^{d} \sum_{j=1...d}^{d} |\xi_{ij}|^2$$

1.5 Elasticity Problem

$$\begin{cases}
-\text{div } \sigma[u] &= f(x) \text{ in } \Omega \subset \mathbb{R}^d \\
u &= g(x) \text{ on } \Gamma_D \\
\sigma[u]v &= q(x) \text{ on } \Gamma_N
\end{cases}$$
(5)

1.6 Crack Problem

$$\begin{cases}
-\text{div } \sigma[u] &= f(x) \text{ in } \Omega \setminus \Sigma \subset \mathbb{R}^d \\
u &= g(x) \text{ on } \Gamma_D \\
\sigma[u]v &= q(x) \text{ on } \Gamma_N \\
\sigma[u]v &= 0 \text{ on } \Sigma^+ \cup \Sigma^-
\end{cases}$$
(6)

1.7 Lebesque Measurable Theory

$$L^{p}(\Omega) := \left\{ v : \Omega \to \mathbb{R} \middle| \begin{cases} v = \text{Lebesque measurable} \\ \int_{\Omega} |v(x)|^{p} dx < \infty \end{cases} \right\}$$
 (7)

Remark 2. for $u, v \in \mathbb{L}^p(\Omega)$, if $\exists N \subset \Omega$ such that $\begin{cases} u(x) = v(x)(x \in \Omega \setminus N) \\ \mathcal{L}^d(N) = 0, \end{cases}$ then we identify u and v, $\mathcal{L}^d(N) = 0 \Leftrightarrow volume \ of \ N = 0 \ for \ simplicity, \ we \ also \ can \ say \ that$

u(x) = v(x) for a.e. $x \in \Omega$

for example

$$v: \mathbb{R} \to \mathbb{R}$$

$$v(x) = \begin{cases} 1, x \in \mathbb{Q} \\ 0, x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$$

$$\int_{\mathbb{R}} v dx = 0, \mathcal{L}^{1}(\mathbb{Q}) = 0$$

$$v(x) = 0 \text{ on } \mathbb{R} \setminus \mathbb{Q}, \text{ or we can say } v = 0 \text{ a.e. in } \mathbb{R}$$

$$(8)$$

1.8 Sobolev Space

$$\mathbb{W}^{1,p}(\Omega) := \left\{ v \in \mathbb{L}^p(\Omega) \frac{\partial v}{\partial x_j} \Big|_{(j=1\dots d)} \in \mathbb{L}^p(\Omega) \right\}$$
(9)

such $\frac{\partial v}{\partial x_j}$ we called it distribution sence. example of Sobolev Space is as follow:

$$v \in \mathbb{L}^p(\Omega)$$
 if $\exists \omega_i \in \mathbb{L}(\Omega)$

such that

$$\int_{\Omega} v \frac{\partial \varphi}{\partial x_j} dx = -\int_{\Omega} \omega_j \varphi dx (\forall \varphi \in \mathbb{C}_0^{\infty}(\Omega))$$

$$\Rightarrow \frac{\partial \varphi}{\partial x_j} = \omega_j \text{ in distribution sence}$$

for

$$v \in \mathbb{C}^{1}(\Omega), \frac{\partial v}{\partial x_{j}}(x) = \omega_{j}(x)$$

$$\updownarrow$$

$$\int_{\Omega} \omega_{j} \varphi dx = -\int_{\Omega} v \frac{\partial \varphi}{\partial x_{i}} dx (\forall \varphi \in \mathbb{C}_{0}^{\infty}(\Omega))$$

In particular,

$$\mathbb{H}^{1}(\Omega) := \mathbb{W}^{1,2}(\Omega), \nabla u = \begin{pmatrix} \frac{\partial u}{\partial x_{1}} \\ \vdots \\ \frac{\partial u}{\partial x_{d}} \end{pmatrix}$$

inner product

$$(u,v)_{\mathbb{H}^1(\Omega)} := \int_{\Omega} uv \ dx + \int_{\Omega} \nabla u \cdot \nabla v \ dx$$

norm

$$||u||_{\mathbb{H}^1(\Omega)} := \sqrt{(u,v)_{\mathbb{H}^1(\Omega)}} = \sqrt{\int_{\Omega} |u|^2 dx + \int_{\Omega} |\nabla u|^2 dx}$$

 $\mathbb{H}^1(\Omega)$ is complete $(\mathbb{H}^1(\Omega))$ is a Hilbert Space

$$(u,v)_{\mathbb{L}^2(\Omega)} = \int_{\Omega} uv dx$$

1.9 Incomplete Hilbert Space

 $\mathbb V$: a vector space in $\mathbb R$

$$\begin{cases} u, v \in \mathbb{V} \Rightarrow \alpha u + \beta v \in \mathbb{V} \\ \alpha, \beta \in \mathbb{R} \end{cases}$$

If $(\cdot, \cdot) : \mathbb{V} \times \mathbb{V} \to \mathbb{R}$ satisfies

$$\begin{cases} (u \cdot v) \ge 0 \text{ and } (u, u) = 0 \Leftrightarrow u = 0_v \in \mathbb{V} \\ (u, v) = (v, u) \\ (\alpha u + \beta v, \omega) = \alpha(u, \omega) + \beta(v, \omega) \end{cases}$$

then we call $[\mathbb{V} \times \mathbb{V}]$ pre Hilbert space or incomplete Hilbert Space.

1.10 Property of $\mathbb{L}^2(\Omega)$

For $v \in \mathbb{C}^1(\Omega)$,

$$\frac{\partial v}{\partial x_j}(x) = w_j(x)$$

$$\updownarrow$$

$$\int_{\Omega} w_j \varphi dx = -\int \Omega v \frac{\partial \varphi}{\partial x_j} dx \ (\forall \varphi \in \mathbb{C}_0^{\infty}(\Omega))$$

 $(u,v)_{\mathbb{L}^2(\Omega)} = \int_{\Omega} uv dx$

$$\Rightarrow \left| \int_{\Omega} uv dx \right| \leq \int_{\Omega} |u| |v| dx \leq ||u||_{\mathbb{L}^2(\Omega)} ||v||_{\mathbb{L}^2(\Omega)}$$

 $u, v \in \mathbb{H}^1(\Omega)$

1.11 Energy (Revisited)

$$E(u) := \frac{1}{2} \int_{\Omega} \sigma[u] : e[u] dx - \int_{\Omega} f \cdot u dx - \int_{\Gamma_N} q \cdot u ds \tag{11}$$

with u is a vector of the elasticity problem define by:

$$u \in \mathbb{H}^1(\Omega : \mathbb{R}^d) := \{u : \Omega \to \mathbb{R}^d | u = (u_i, \dots, u_d), u_i \in \mathbb{H}^1(\Omega)\}$$

 $\Rightarrow E(u) < \infty$

u: become solution $\Leftrightarrow u = argmin_{v \in \mathbb{H}^1(\Omega:\mathbb{R}^d)} E(v)$ such a technique we call it variational principle.

1.12 Variational Principle

Let's consider a Poisson Equation Problem:

$$\Omega \subset \mathbb{R}^d \begin{cases}
-\Delta u &= f(x) \in \Omega \\
u &= g(x) \text{ on } \Gamma_D f \in L^2(\Omega), g \in H^1(\Omega), q \in L^2(\Gamma_N) \\
\frac{\partial u}{\partial v} &= q(x) \text{ on } \Gamma_N
\end{cases} \tag{12}$$

Remark 3.

$$v \in H^1(\Omega) \Rightarrow \exists v|_{\Gamma} \in L^2(\Gamma)$$

we choose v on L^2 because it will has value on the boundary

1.12.1 Definition of Weak Solution

$$u \in H^{1}(\Omega) \text{ s.t. } \begin{cases} \int_{\Omega} \triangle u \cdot \triangle v dx = \int_{\Omega} f v dx + \int_{\Gamma_{N}} q v ds \\ \left(\forall v \in V := v \in H^{1}(\Omega) \big| v \big|_{\Gamma_{D}} \right) \\ v \big|_{\Gamma_{D}} = g \big|_{\Gamma_{D}} (v - g \in V) \end{cases}$$

 $(v - g \in V)$ mean $(v \in V + g := v + g | v \in V)$ with V is an affine space.

1.12.2 Definition of Strong Solution

 $u \in H^2(\Omega)$ and u satisfies (12)

Remark 4.

$$H^{2}(\Omega) := \{ u \in L^{2}(\Omega) \frac{\partial u}{\partial x_{j}}, \frac{\partial^{2} u}{\partial x_{i} x_{j}} \in L^{2}(\Omega) \}$$
$$u \in H^{2}(\Omega) \Rightarrow \frac{\partial u}{\partial x_{j}} \in H^{1}(\Omega)$$
$$\frac{\partial u}{\partial v} = \sum v_{i} \frac{\partial v}{\partial x_{i}}$$

Properties 1.

$$u: strong \ solution \Leftrightarrow \begin{cases} u: \ weak \ solution \\ u \in H^2(\Omega) \end{cases}$$

Proof. Let's consider one dimension for simplicity, then:

$$(\Rightarrow) - \triangle u = f(x)$$
$$-\frac{\partial^2 u}{\partial x^2} = f(x)$$

Suppose we take $v, \forall v \in V := v \in H^1(\Omega)|v|_{\Gamma_D} = 0$, if v is smooth enough, then we take integral for both side, thus the equation becomes:

$$\int_{\Omega} -\frac{\partial^2 u}{\partial x^2} v dx = \int_{\Omega} f(x) v dx$$
$$\int_{\Omega} -\frac{\partial}{\partial x} \frac{\partial u}{\partial x} v dx = \int_{\Omega} f(x) v dx$$

using integration by parts, the left handside equation becomes:

$$\int_{\Omega} -\frac{\partial}{\partial x} \frac{\partial u}{\partial x} v dx = \left[-v \cdot \frac{du}{dx} \right]_{\partial \Omega} + \int_{\Omega} \frac{du}{dx} \frac{dv}{dx} dx$$

consider dirichlet boundary condition, thus the equation becomes:

$$-\int_{\Gamma_N} qvds + \int_{\Omega} \frac{du}{dx} \frac{dv}{dx} dx = \int_{\Omega} fvdx$$

in general

$$\int_{\Omega} \triangledown u \cdot \triangledown v dx = \int_{\Omega} f v dx + \int_{\Gamma_N} q v ds$$

Energy
$$E(v) := \frac{1}{2} \int_{\Omega} |\nabla v|^2 dx - \int_{\Omega} f v dx - \int_{\Gamma_N} q v ds$$

Theorem 1.

 $u: weak \ solution \Leftrightarrow u = argmin_{v \in V+q} E(v)$

Theorem 2.

$$\exists ! u = argmin_{v \in V+g} E(v)$$

Proof. of Theorem 1

$$(\Leftarrow) \text{ If } u = \operatorname{argmin}_{w \in V + g} E(w)$$
 since $u + fv \in V + g \ (\forall v \in V, \forall t \in \mathbb{R})$
$$\frac{d}{dt} E(u + tv)|_{t=0} = 0 \ (\text{First Variation})$$

$$0 = \frac{d}{dt} E(u + tv)|_{t=0}$$

$$= \frac{d}{dt} \left[\frac{1}{2} \int_{\Omega} |\nabla u|^2 + 2t \nabla u \cdot \nabla v + t^2 |\nabla v|^2 dx - \int_{\Omega} f u dx - \int_{\Gamma_N} q u ds - t \left(\int_{\Omega} f v dx + \int_{\Gamma_N} q v ds \right) \right]_{t=0}$$

$$= \int_{\Omega} \nabla u \cdot \nabla v dx - \int_{\Omega} f v dx - \int_{\Gamma_N} q v ds$$

 $\therefore u = \text{weak solution}$

Proof. of Theorem $1 \Leftrightarrow$ Theorem $2 \Leftrightarrow$ If u is a weak solution

for any $w \in V + g$, $(v := w - u \in V)$

$$\begin{split} E(w) - E(u) &= E(u+v) - E(u) \\ &= \int_{\Omega} (\nabla u \cdot \nabla v + \frac{1}{2} |\nabla v|^2) dx - \int_{\Omega} f v dx - \int_{\Gamma_N} q v ds \\ &= \frac{1}{2} \int_{\Omega} |\nabla v|^2 dx \geq 0 \\ &\therefore E(w) \geq E(u) (\forall w \in V + g) \\ &\therefore u = \operatorname{argmin}_{w \in V + g} E(w) \end{split}$$

2 Abstract Theory

X: a real Hilbert Space (ex: $H^1(\Omega)$)

V: a closed subspace of X (ex: $V \subset H^1(\Omega)$) in case of Poisson Equation (Linear)

2.1 Definition

- 1. a: $X \times X \to \mathbb{R}$ is a bilinear form, if $\begin{cases} u \mapsto a(u,v) \text{ is linear for all } v \in X \\ v \mapsto a(u,v) \text{ is linear for all } u \in X \end{cases}$
- 2. a bilinear form a(u,v) is bounded, if $\exists a_0 > 0$ s.t. $|a(u,v)| \leq a_0 ||u||_x ||v||_x (\forall u,v \in X)$

- 3. a bilinear form $a(\cdot,\cdot)$ is symmetric, if $a(u,v)=a(v,u)(\forall u,v\in X)$
- 4. a bilinear form $a(\cdot,\cdot)$ is coercive, if $\exists \alpha > 0$ s.t. $a(u,u) \geq \alpha ||u||_x^2 (\forall u \in X)$

Remark 5. A bilinear form $a(\cdot,\cdot)$ is bounded iff $a: X \times X \to \mathbb{R}$ is continuous

2.2 Definition

- 1. $l: x \to \mathbb{R}$ is a linear form, if $l: x \to \mathbb{R}$ $(\in u \mapsto l(u))$ is linear
- 2. A linear form l is bounded, if $|l(u)| \leq \exists c ||u||_x$ ($\forall u \in x$)

Remark 6. A linear form l is bounded iff $l: x \to \mathbb{R}$ is continuous.

2.3 Theorem (Lax - Milgram)

We suppose $a(\cdot, \cdot)$ is a bounded bilinear form on $X \times X$, and l is a bounded linear form on X.

If $a(\cdot, \cdot)$ is coercive on $V \times V$, then for any $g \in X$, $\exists ! u \in V + g \text{ s.t. } a(u, v) = l(v) (\forall v \in V)$

2.3.1 Example

$$X = H^{1}(\Omega), V = v \in H^{1}(\Omega)|v|_{\Gamma_{D}} = 0$$
$$a(u, v) := \int_{\Omega} \nabla u \cdot \nabla v dx$$
$$l(v) := \int_{\Omega} f v dx + \int_{\Gamma_{N}} q v ds$$

Coercivity

$$\exists \alpha_0 > 0 : \int_{\Omega} |\nabla v|^2 dx \ge \alpha_0 \left(\int_{\Omega} |\nabla v|^2 dx + \int_{\Omega} |v|^2 dx \right)$$

$$\updownarrow \text{ If we choose } \alpha_0 \text{ so small}$$

$$\exists \alpha_1 > 0 : \int_{\Omega} |\nabla v|^2 dx \ge \alpha_1 \int_{\Omega} |v|^2 dx (\forall v \in V)$$

Boundedness

$$|a(u,v)| \leq \sqrt{\int_{\Omega} |\nabla u|^2 dx} \sqrt{\int_{\Omega} |\nabla v|^2 dx} \leq ||u||_x ||v||_x$$

$$|l(v)| \leq ||f||_{L^2(\Omega)} ||v||_{L^2(\Omega)} + ||q||_{L^2(\Gamma_N)} ||v||_{L^2(\Gamma_N)} \leq \left(||f||_{L^2(\Omega)} + C||q||_{L^2(\Gamma_N)}\right) ||v||_x$$

Another Example:

Energy $E(u) := \frac{1}{2}a(u,u) - l(u)$

Theorem 3. (Variational Principle) for $g \in X$,

$$\begin{cases} u \in V + g \\ a(u, v) = l(v) (\forall v \in V) \Leftrightarrow argmin_{w \in V + g} E(w) \end{cases}$$

Proof.

$$(\Leftarrow) \forall t \in \mathbb{R}, \forall v \in V, u + tv \in V + g$$

$$\frac{d}{dt} E(u + tv)|_{t=0} = 0$$

$$E(u + tv) = \frac{1}{2} a(u + tv, u + tv) - l(u + tv)$$

$$= \frac{1}{2} \left(a(u, u) + 2ta(u, v) + t^2 a(v, v) - l(u) - tl(u) \right)$$

$$a(u, v) = l(v) (\forall v \in V)$$

$$\Rightarrow \text{ For } w \in V + g \ (v := w - u \in V)$$

$$E(w) - E(v) = \frac{1}{2} a(v, v) \ge \frac{1}{2} \alpha ||v||_x^2 \ge 0$$

Remark 7. Uniqueness in Lax-Milgram If u and w are both the minimizer of E among V+g, then

$$0 = E(w) - E(u) = \frac{1}{2}a(v, v) \ge \frac{\alpha}{2}||v||_x^2 \ge 0$$

 $\therefore v = 0, \ \therefore w = u$

3 Linear Elasticity

We define:

$$\Omega \subset \mathbb{R}^d \ (d = 2, 3)
u : \Omega \to \mathbb{R}^d \ (\text{displacement})
e[u] := \frac{1}{2} (\nabla^T u + \nabla u^T) \ (\text{strain})
\sigma[u] := Ce[u]
C = (C_{ijkl}) \begin{cases} C_{ijkl} = C_{klij} = C_{jikl} \\ (C_{\xi}) : \xi \geq C_* |\xi|^2 (\forall \xi \in \mathbb{R}_{sym}^{d \times d}) \end{cases}$$

Let's consider linear elasticity problem:

$$(**) \begin{cases} -div \ \sigma[u] = f(x), \text{ in } \Omega \\ u = g(x) \text{ on } \Gamma_D \\ \sigma[u]\nu = q(x) \text{ on } \Gamma_N \end{cases}$$
 (13)

$$f \in L^2(\Omega : \mathbb{R}^d, g \in H^1(\Omega : \mathbb{R}^d), q \in L^2(\Gamma_N : \mathbb{R}^d))$$

3.1 Strong Solution

 $u \in H^2(\Omega : \mathbb{R}^d)$ satisfies (**) then we call u : a strong solution

3.2 Weak Solution

$$\begin{cases} \int_{\Omega} \sigma[u] : e[v] dx = \int_{\Omega} f \cdot v dx + \int_{\Gamma_N} q \cdot v ds \big(\forall v \in V := \{ v \in H^1 \ (\Omega : \mathbb{R}^d) \ |v|_{\Gamma_D} = 0 \} \big) \\ u \in V + g \end{cases}$$

3.3 Properties

$$\begin{array}{ll} u: \ \text{strong solution} &\Leftrightarrow \begin{cases} u: \ \text{weak solution} \\ u \in H^2 \ (\Omega : \mathbb{R}^d) \end{cases} \\ X:=H^1(\Omega : \mathbb{R}^d) & a(u,v) = \int_{\Omega} (\mathcal{C}e[u]) : e[v] dx \\ a(u,v) := \int_{\Omega} \sigma[u] : e[v] dx & = \int_{\Omega} e[v] : (\mathcal{C}e[u]) dx \\ l(v) := \int_{\Omega} f \cdot v dx + \int_{\Gamma_N} q \cdot v ds & = a(v,u) \end{cases}$$

For $v \in V$

$$a(v,v) = \int_{\Omega} (\mathcal{C}e[v]) : e[v]dx$$

$$\geq C_* \int_{\Omega} |e[v]|^2 dx$$

$$\geq C_* ||v||_r^2$$

Properties 2. • $a(\cdot, \cdot)$ is bounded symmetric, bilinear form on $X \times X$.

- $a(\cdot, \cdot)$ is coercive on $V \times V$.
- \bullet l is bounded linear form on X.

Theorem 4. For any $g \in H^1(\Omega : \mathbb{R}^d)$,

$$\exists ! u : a \ weak \ solution \ of \ (**), \ \ and \ \ \Big\{ u = \operatorname{argmin}_{w \in V + g} E(w)$$