

FINITE ELEMENT APPROXIMATION

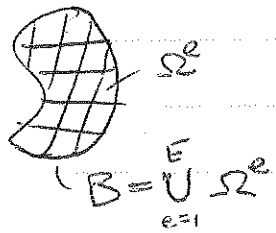
$$\text{MPE: } \inf_{\varphi \in X} \mathcal{I}[\varphi]$$

$X$  = Space of admissible solutions

$$\text{R-R: } \inf_{\varphi \in X_h} \mathcal{I}[\varphi]$$

$X_h$  = Finite Dim'l Subspace of  $X$

$$\text{FE interpolation: } \underline{x} = \varphi_h(\underline{x}) = \sum_{a=1}^N \underline{x}_a N_a(\underline{x})$$



$$= \sum_{e=1}^E \sum_{a=1}^N \underline{x}_a^{(e)} N_a^e(\underline{x})$$

$\underline{x}_a \equiv$  coordinates of nodes in  $\varphi(B)$

$N_e(\underline{x}) \equiv$  material shape fns on  $B$

$$\text{R-R': } \inf_{\underline{x} \in \mathbb{R}^{3N}} \mathcal{I}(\underline{x})$$

Elasticity:

$$\frac{\partial \mathcal{I}}{\partial \underline{x}_a} \mathcal{I}[\varphi] = \int_B w(\nabla \varphi) dV - \int_B \underline{R} B_i \varphi_i dV - \int_{S_2} \underline{T}_i \varphi_i dS$$

$$\text{R-R': } \frac{\partial \mathcal{I}}{\partial \underline{x}_a} = 0$$

$$\frac{\partial \mathcal{I}}{\partial \underline{x}_a} = \int_B \frac{\partial w}{\partial \underline{F}_{ij}} \frac{\partial \underline{F}_{ij}}{\partial \underline{x}_a} dV - \int_B \underline{R} B_i \frac{\partial \varphi_i}{\partial \underline{x}_a} dV - \int_{S_2} \underline{T}_i \frac{\partial \varphi_i}{\partial \underline{x}_a} dS$$

$$(\varphi_h)_{i\alpha} = \sum_{a=1}^N x_{ia} N_a(X)$$

$$\Rightarrow (F_h)_{iJ} = (\varphi_h)_{i,J} = \sum_{a=1}^N x_{ia} N_{a,J}(X)$$

$$\therefore I_h = \int_B w(F_h) dV - \int_B \mathbf{R} \mathbf{B}_i \left( \sum_{a=1}^N x_{ia} N_a \right) dV - \int_{\partial_2} \bar{T}_i \left( \sum_a x_{ia} N_a \right) dS$$

$$\boxed{I_h = \int_B w(F_h) dV - \sum_{a=1}^N f_{ia}^{\text{ext}} x_{ia}}$$

$$f_{ia}^{\text{ext}} = \int_B \mathbf{R} \mathbf{B}_i N_a dV + \int_{\partial_2} \bar{T}_i N_a dS$$

E-L eqns of  $\mathcal{R}R'$ :  $f_h(x_h) \equiv DI_h(x_h) = 0$

$$f_{ia} = \frac{\partial I_h}{\partial x_{ia}} = \underbrace{\frac{\partial}{\partial x_{ia}} \int_B w(F_h) dV}_{\equiv f_{ia}^{\text{int}}} - f_{ia}^{\text{ext}}$$

$$f_{ia} = f_{ia}^{\text{int}} - f_{ia}^{\text{ext}} = 0 \Rightarrow f_{ia}^{\text{int}} = f_{ia}^{\text{ext}}$$

$$\boxed{f_h^{\text{int}} = f_h^{\text{ext}}} \quad (*)$$

$$\begin{aligned} f_{ia}^{\text{int}} &= \frac{\partial}{\partial x_{ia}} \int_B w(F_h) dV = \int_B \frac{\partial w}{\partial F_{iJ}}(F_h) \frac{\partial}{\partial x_{ia}} \left( \sum_{b=1}^N x_{ib} N_{b,J} \right) dV \\ &= \int_B P_{iJ}(F_h) S_{iJk} S_{ab} N_{b,J} dV \end{aligned}$$

$$\boxed{f_{ia}^{\text{int}}(x_h) = \int_B P_{iJ}(F_h) N_{a,J} dV}$$

So, how do we solve (\*), set of nonlinear equations for  $x_{ia}$ 's? NEWTON

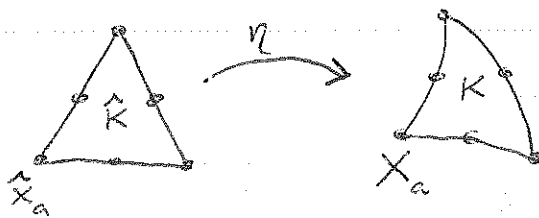
So far  $\int$ 's are over  $B$ . But we could write  $\int$  over  $\varphi(B)$ .  
 would need spatial shape fns  $n_a = N_a \circ \varphi_h^{-1}$ .

To construct isoparametric mappings between  $\hat{K}$  and  $K$  or  $\varphi(K)$  we need coords of nodes in  $K$  or  $\varphi(K)$ , i.e.  $X_{Ia}$  or  $x_{ia}$ .

$\uparrow$                        $\uparrow$   
 Fixed                  Changing

$\therefore \int_B \Rightarrow$  compute  $N_a$  once and never again

$\int_{\varphi(B)} \Rightarrow$  "  $n_a$  everytime  $x_{ia}$  changes



isoparametric:  $\eta_{Ia}^K(\lambda) = \sum_a \xi_{Ia} \hat{N}_a(\lambda)$

~~Actual~~ ~~Material~~ ~~Reference~~ ~~Shape~~ ~~Fns~~

Actual Material/Reference Shape Fns  $N_a = \hat{N}_a \circ \eta^{-1}$

$$N_{a,I} = \hat{N}_{a,\alpha} J_{\alpha I}^{-1} \quad [J_{I\alpha}] = \begin{bmatrix} \eta_{I,\alpha} \\ \vdots \\ 1 \end{bmatrix}$$

$$dV = J d\hat{V} \quad J = \det[J_{I\alpha}]$$

Same as before ... INDEPENDENT OF  $\varphi_h$  (i.e.,  $x_{ia}$ )  
 see any other FE text for spatial approach.

Newton-Raphson Solution Procedure

$$f_h(x_h + u_h) \approx f_h(x_h) + \underline{Df_h(x_h)} u_h$$

$$Df_h = D(DI_h) = D^2 I_h$$

$$K_h(x_h) = Df_h(x_h) = D^2 I_h(x_h)$$

$$K_{iakb} = \frac{\partial^2 P_{ia}^{int}}{\partial x_{kb}}(x_h)$$

$$= \frac{\partial^2 I_h}{\partial x_{ia} \partial x_{kb}}(x_h) = K_{kbia} \quad (\text{symmetric!})$$

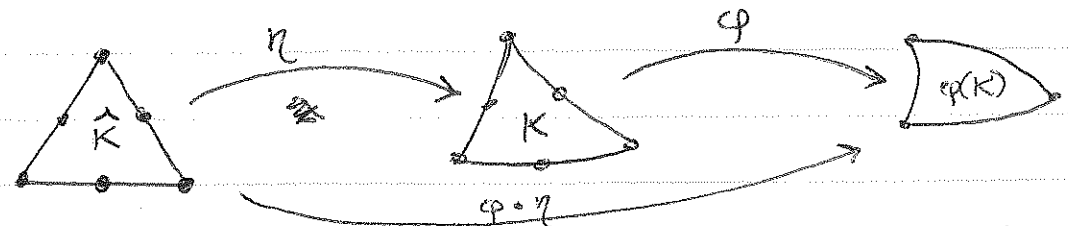
but non constant

$$K_{iakb} = \frac{\partial}{\partial x_{ia}} \int_B P_{iJ}(F_h) N_{a,J} dV$$

$$= \int_B \frac{\partial P_{iJ}(F_h) N_{a,J}}{\partial F_{KL}} \frac{\partial}{\partial x_{kb}} \left( \sum_{L=1}^N x_{Lc} N_{c,L} \right) dV$$

$$= \int_B C_{iJLK}(F_h) N_{a,J} S_{kl} S_{bc} N_{c,L} dV$$

$$K_{iakb} = \int_B C_{iJLK}(F_h) N_{a,J} N_{b,L} dV$$

Isoparametric Elements

Standard Domain

Reference Domain  
(Material)Current Domain  
(Spatial)

Evaluate integrals w/ quadrature

$$f_{ia}^{int, E} = \sum_{p=1}^Q P_i J(F_h^E(\lambda^{(p)})) N_{a,J}^E(\lambda^{(p)}) \hat{w}_p J(\lambda^{(p)}) \hat{V}$$

$\otimes$

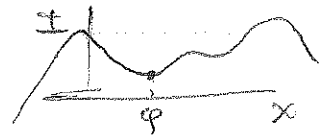
$$K_{iakh}^E = \sum_{p=1}^Q C_{ijkl}(F_h^E(\lambda^{(p)})) N_{a,J}^E(\lambda^{(p)}) N_{b,L}^E(\lambda^{(p)}) J(\lambda^{(p)}) \hat{w}_p \hat{V}$$

- ∴ Shape Fn Derivs & Jacobian and Constitutive relations are evaluated at each quad pt.

Solution Strategies For Nonlinear Eqs  $\underline{f}^{int} - \underline{f}^{ext} = \underline{0}$

~~Nonlinear solution procedure~~

Nonlinear  $\Rightarrow$  Possible bifurcations instabilities



INCREMENTAL Solution Procedure:

Gradually increment applied loads/prescribed displacements

$$\underline{f}_0^{ext}, \underline{f}_1^{ext}, \dots, \underline{f}_n^{ext}, \underline{f}_{n+1}^{ext}, \dots$$

$\uparrow$

GIVEN/SPECIFIED force arrays.

$n$  plays the role of pseudo-time

$$\hookrightarrow \underline{x}_0, \underline{x}_1, \dots, \underline{x}_n, \underline{x}_{n+1}, \dots$$

$$\underline{x}_n \equiv \text{solution @ } \underline{f}_n^{ext}$$

~~Method~~ Method of Continuation: Assume  $\underline{x}_n$  is known given  $\underline{f}_{n+1}$  compute  $\underline{x}_{n+1}$ .

## ITERATIVE Equation Solvers Methods:

- Gradient methods: Steepest descent, Conj. Grad.
  - Newton methods
  - Hybrid " ↑
- (cf. Nocedal & Wright) J. Schewchuk  
@ Berkeley

~~AB20~~

NEWTON-RAPHSON (most popular in FE community)

Start w/  $\underline{x}_n$ , solve for  $\underline{x}_{n+1}$  iteratively by linearization

Denote:  $\underline{x}_{n+1}^{(k)} \equiv k^{\text{th}}$  iteration  $k=0, 1, \dots$

Set iteration:  $\underline{x}_{n+1}^{(k+1)} = \underline{x}_{n+1}^{(k)} + \underline{u}$

linearize w.r.t.  $\underline{u}$

$$\text{linearize} \left\{ \begin{aligned} & f^{\text{int}}(\underline{x}_{n+1}^{(k)} + \underline{u}) - f^{\text{ext}} = 0 \\ & \Rightarrow \langle Df^{\text{int}}(\underline{x}_{n+1}^{(k)}), \underline{u} \rangle + f^{\text{int}}(\underline{x}_{n+1}^{(k)}) - f^{\text{ext}} = 0 \end{aligned} \right.$$

$$K_{iakb}(\underline{x}_{n+1}^{(k)}) \underline{u}_{kb} = f_{ia}^{\text{ext}} - f_{ia}^{\text{int}}(\underline{x}_{n+1}^{(k)}) \equiv r_{ia}^{(k)}$$

residual ↑

$$\underline{u}_{kb} = K_{kbia}^{-1}(\underline{x}_{n+1}^{(k)}) r_{ia}^{(k)}$$

Algorithm

# NR Algorithm

(0) initialize iteration

$$\text{set } k=0 \quad x_{n+1}^{(0)} = x_n$$

(i) set up system: compute  $r_{n+1}^{(k)} \quad K(x_{n+1}^{(k)})$

(ii) solve:  $K_{n+1}^{(k)} u = r_{n+1}^{(k)} \rightarrow u$

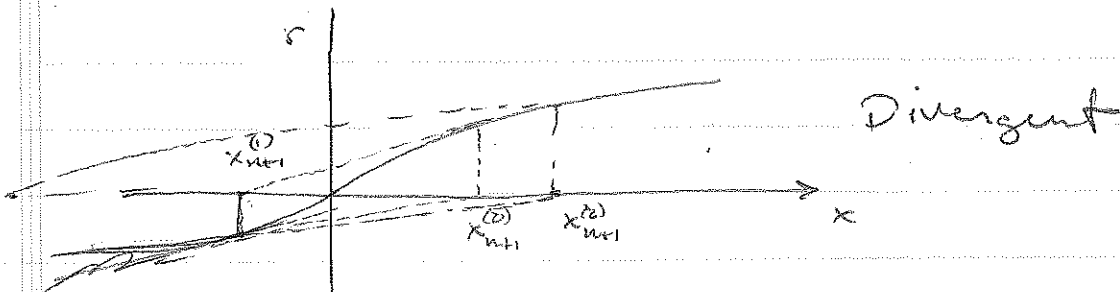
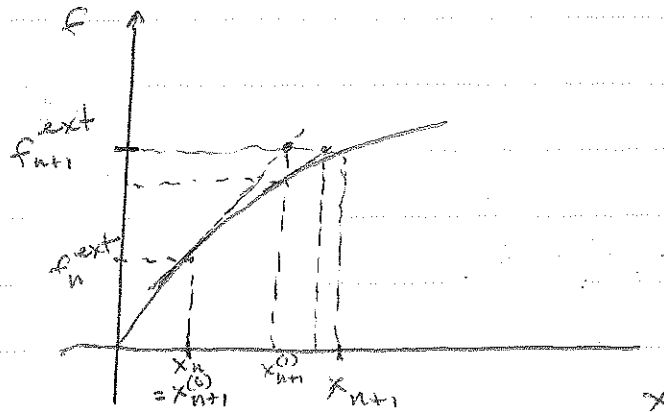
(iii) update:  $x_{n+1}^{(k+1)} = x_{n+1}^{(k)} + u$

(iv) Convergence test:

$$\frac{\|x_{n+1}^{(k+1)} - x_{n+1}^{(k)}\|}{\|x_{n+1}^{(k+1)} - x_{n+1}^{(0)}\|} < \text{TOL} ?$$

YES  $\Rightarrow$  EXIT

NO  $\Rightarrow k \leftarrow k+1$  Goto (i)



## Properties of N-R

## (1) Domain of Attraction

If  $K$  nonsingular  $\Rightarrow \exists \rho > 0$  s.t.

if  $\|x_{n+1} - x_n\| < \rho$  NR will converge.

$\max \rho \equiv$  radius of convergence.

$\{x_n \text{ s.t. } \|x_{n+1} - x_n\| < \rho\} \equiv$  Domain of attraction

(2) If NR converges &  $K(x_{n+1})$  is nonsingular, the convergence rate is quadratic

$$\text{Error: } e^{(k)} \equiv \frac{\|x_{n+1}^{(k)} - x_{n+1}\|}{\|x_{n+1} - x_n\|}$$

Then  $\exists c > 0$  s.t.  $e^{(k+1)} < c(e^{(k)})^2$

i.e.,  $e^{(k)} \rightarrow 10^{-1}, 10^{-2}, 10^{-4}, 10^{-8}, 10^{-16}$