Finite Element Methods for PDEs

FEM for Poisson's problem in 2D

2024 AJOU-KYUSHU SUMMER SCHOOL ON APPLIED MATHEMATICS

Outline

- Introduction
- 2 Affine mapping
- Triangulation
- **4** Basis functions of V_h^k
- 6 Mass matrix and Stiffness matrix

2D Poisson problem

Consider the two dimensional Poisson problem

$$-\Delta u = f \quad \text{in } \Omega$$
$$u = u_D \quad \text{on } \partial \Omega$$

Weak formulation

Find $u(x,y) \in H_0^1(\Omega)$ such that

$$\int_{\Omega} \nabla u \cdot \nabla v \ d\mathbf{x} = \int_{\Omega} f v \ d\mathbf{x}, \qquad \forall v \in H_0^1(\Omega).$$

Variational formulation

Find $u_h \in V_h^k$ such that

$$\int_{\Omega} \nabla u_h \cdot \nabla v_h \ d\mathbf{x} = \int_{\Omega} f v_h \ d\mathbf{x}, \qquad \forall v_h \in V_h^k$$

where

$$V_h^k = \{v_h \in H_0^1(\Omega) \mid v_h|_T \in P_k(T), \ \forall T \in \mathcal{T}_h\},$$

and $P_k(T)$ is the polynomial function space of degrees $\leq k$.

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Affine mapping

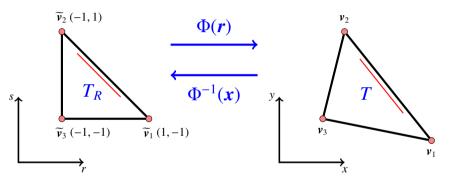


Figure: An affine mapping from the reference triangle T_R to a triangle T.

Barycentric coordinates

Barycentric coordinates $(\widetilde{\lambda}_0, \ \widetilde{\lambda}_1, \ \widetilde{\lambda}_2)$ have the properties

$$\begin{cases} 0 \leq \widetilde{\lambda}_i(\mathbf{r}) \leq 1, & i = 0, 1, 2 \\ \widetilde{\lambda}_0(\mathbf{r}) + \widetilde{\lambda}_1(\mathbf{r}) + \widetilde{\lambda}_2(\mathbf{r}) = 1. \end{cases}$$

Affine mapping

Let us define a triangle T as

$$T = \text{span}\{v_0, v_1, v_2\}, v_i = (v_i^{(1)}, v_i^{(2)}),$$

where v_0 , v_1 , v_2 are vertices of T.

Then, we have an affine mapping Φ such that

$$\Phi(\mathbf{r}) = \frac{r+1}{2}\mathbf{v}_0 + \frac{s+1}{2}\mathbf{v}_1 - \frac{r+s}{2}\mathbf{v}_2 = \mathbf{x}.$$

Properties

$$\lambda_0 = \frac{r+1}{2}, \quad \lambda_1 = \frac{s+1}{2}, \quad \lambda_2 = -\frac{r+s}{2}$$

$$x_r = \frac{v_0^{(1)} - v_2^{(1)}}{2}, \quad y_r = \frac{v_0^{(2)} - v_2^{(2)}}{2}, \quad x_s = \frac{v_1^{(1)} - v_2^{(1)}}{2}, \quad y_s = \frac{v_1^{(2)} - v_2^{(2)}}{2}$$

Introduction

2 Affine mapping

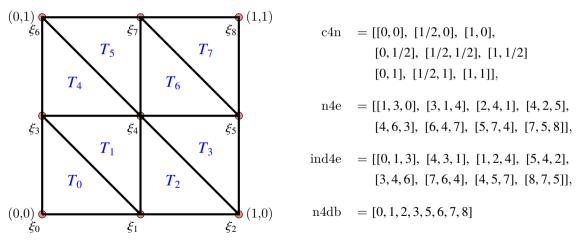
3 Triangulation

 \bigcirc Basis functions of V_i

6 Mass matrix and Stiffness matrix

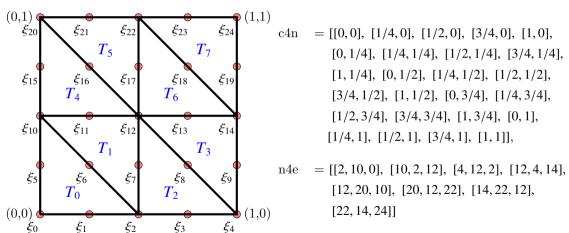
Triangulation data (P_1)

If $\Omega = [0, 1]^2$, M = 2 and k = 1, data are stored as follows.



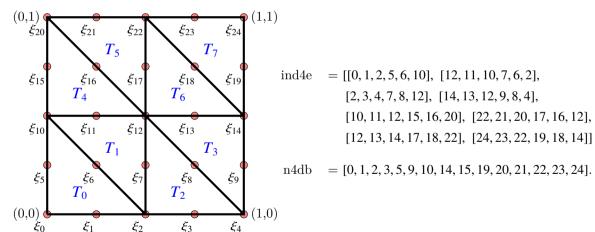
Triangulation data (P_2)

If $\Omega = [0, 1]^2$, M = 2 and k = 2, data are stored as follows.



Triangulation data (P_2)

If $\Omega = [0, 1]^2$, M = 2 and k = 2, data are stored as follows.



mesh_FEM2D_Tri

This python code generates an uniform triangular mesh on the domain $[x_{\ell}, x_r] \times [y_{\ell}, y_r]$ in 2D with $2M_x$ elements along x-direction and $2M_y$ elements along y-direction. Also this code returns an index matrix for continuous k-th order polynomial approximations.

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(5) Mass matrix and Stiffness matrix

Basis functions

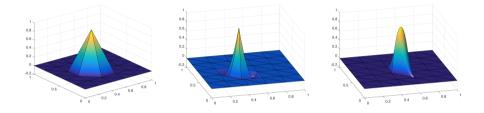
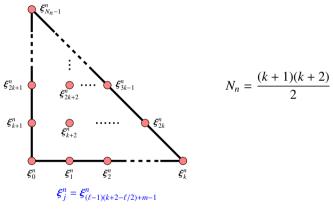


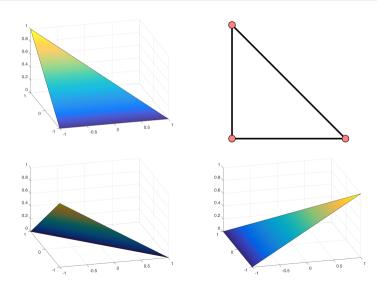
Figure: Global basis functions of V_h^1 (left) and V_h^2 (others) on an interval.

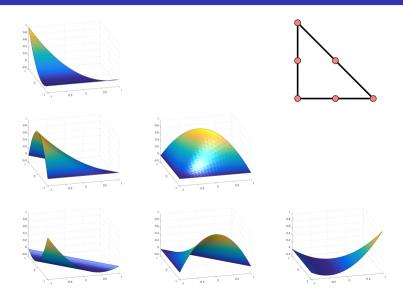
$$\psi_i(\boldsymbol{\xi}_j) = \delta_{ij} = \begin{cases} 1 & \text{if } i = j, \\ 0 & \text{if } i \neq j, \end{cases}$$
$$\sum_{i=0}^{N-1} \psi_i(\boldsymbol{x}) = 1 \qquad \forall x \in \Omega$$



 $(\ell : \text{row number}, m : \text{column number}, \ell + m \le k + 2)$

Figure: Node numbering in the *n*-th triangular element





$$\psi_i^n(\boldsymbol{x}) = 0 \quad \text{if } x \in \Omega \setminus T_n$$

$$\sum_{i=0}^{N_n-1} \psi_i^n(\boldsymbol{x}) = 1 \quad \forall x \in T_n,$$

Interpolation

Using these basis functions, the interpolate function of a function $f(\boldsymbol{x})$ can be written as follows

$$If(\mathbf{x}) = \sum_{i=0}^{N-1} f_i \psi_i(\mathbf{x})$$

where $f_i = f(\boldsymbol{\xi}_i)$.

Numerical solutions

Numerical solution

$$u_h = \sum_{i=0}^{N-1} u_i \psi_i$$

• Local solution

$$u_h\Big|_{T_n} = \sum_{i=0}^{N_n - 1} u_i^n \psi_i^n$$

Derivatives

$$\nabla u_h = \sum_{i=0}^{N-1} u_i \nabla \psi_i,$$

$$\nabla u_h \Big|_{T_n} = \sum_{i=0}^{N_n-1} u_i^n \nabla \psi_i^n$$

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Variational formulation

For a test function $\psi_i(\mathbf{x}) \in V_h^k$, the variational formulation can be rewritten as

$$\sum_{i=0}^{N-1} u_j \int_{\Omega} \nabla \psi_i \cdot \nabla \psi_j \ d\mathbf{x} = \int_{\Omega} f \psi_i \ d\mathbf{x}.$$

Finite element system

$$Au = b$$

where

$$(\mathbf{A})_{ij} = \int_{\Omega} \nabla \psi_{i-1} \cdot \nabla \psi_{j-1} \, d\mathbf{x}$$
$$(\mathbf{b})_i = \int_{\Omega} f \psi_{i-1} \, d\mathbf{x}$$
$$(\mathbf{u})_j = u_{j-1}$$

Finite element system

$$Au = Mf$$

where

$$(\mathbf{A})_{ij} = \int_{\Omega} \nabla \psi_{i-1} \cdot \nabla \psi_{j-1} \, d\mathbf{x}$$

$$(\mathbf{u})_j = \mathbf{u}_{j-1}$$

$$(\mathbf{M})_{ij} = \int_{\Omega} \psi_{i-1} \psi_{j-1} \, d\mathbf{x}$$

$$(\mathbf{f})_j = f_{j-1}$$

Matrices

$$m{A} = \sum_{n=1}^{M} m{A}_{T_n},$$
 $m{M} = \sum_{n=1}^{M} m{M}_{T_n}$

where N_n by N_n matrices A_{T_n} and M_{T_n} are defined as

$$(\boldsymbol{A}_{T_n})_{ij} = \int_{T_n} \nabla \psi_{i-1}^n(\boldsymbol{x}) \cdot \nabla \psi_{j-1}^n \ d\boldsymbol{x}$$
$$(\boldsymbol{M}_{T_n})_{ij} = \int_{T_n} \psi_{i-1}^n \psi_{j-1}^n \ d\boldsymbol{x}$$

where $1 \le i$, $j \le N_n$.

Differentiation matrix

$$(\mathbf{D}\mathbf{x})_{ij} = \frac{\partial \psi_{j-1}}{\partial x}(\boldsymbol{\xi}_{i-1}), \qquad (\mathbf{D}\mathbf{y})_{ij} = \frac{\partial \psi_{j-1}}{\partial y}(\boldsymbol{\xi}_{i-1})$$

$$\Rightarrow$$

$$\frac{\partial}{\partial x}\psi_{i-1}(x) = \sum_{j=0}^{N-1} \frac{\partial \psi_{i-1}}{\partial x} (\boldsymbol{\xi}_j) \psi_j(x) = (\boldsymbol{D}x^t)_i \boldsymbol{\psi}$$

$$\frac{\partial}{\partial x} \psi_{i-1}(x) = \sum_{j=0}^{N-1} \frac{\partial \psi_{i-1}}{\partial x} (\boldsymbol{\xi}_j) \psi_j(x) = (\boldsymbol{D}x^t)_i \boldsymbol{\psi}$$

$$\frac{\partial}{\partial y}\psi_{i-1}(\mathbf{x}) = \sum_{j=0}^{N-1} \frac{\partial \psi_{i-1}}{\partial y}(\boldsymbol{\xi}_j)\psi_j(\mathbf{x}) = (\mathbf{D}\mathbf{y}^t)_i \boldsymbol{\psi}$$

where

$$(\mathbf{D}\mathbf{x}^{t})_{i} = \left[\frac{\partial \psi_{i-1}}{\partial x}(\xi_{0}) \cdots \frac{\partial \psi_{i-1}}{\partial x}(\xi_{N-1})\right],$$

$$(\mathbf{D}\mathbf{y}^{t})_{i} = \left[\frac{\partial \psi_{i-1}}{\partial y}(\xi_{0}) \cdots \frac{\partial \psi_{i-1}}{\partial y}(\xi_{N-1})\right]$$

$$\boldsymbol{\psi} = \left[\psi_{0}(x) \cdots \psi_{N-1}(x)\right]^{t}$$

Properties of D

$$\bullet \ \mathbf{D}\mathbf{x} = \sum_{n=0}^{2M^2-1} \mathbf{D}\mathbf{x}_{T_n}, \qquad (\mathbf{D}\mathbf{x}_{T_n})_{ij} = \frac{\partial \psi_{j-1}^n}{\partial x} (\boldsymbol{\xi}_{i-1}^n)$$

•
$$Dy = \sum_{n=0}^{2M^2-1} Dy_{T_n}, \qquad (Dy_{T_n})_{ij} = \frac{\partial \psi_{j-1}^n}{\partial y}(\xi_{i-1}^n)$$

$$\bullet \nabla \psi_i^n(\mathbf{x}) = \left((\mathbf{D} \mathbf{x}_{T_n}^t)_i \boldsymbol{\psi}^n, \ (\mathbf{D} \mathbf{y}_{T_n}^t)_i \boldsymbol{\psi}^n \right)$$

$$\bullet \nabla u_h(\boldsymbol{\xi}_m) = ((\boldsymbol{D}\boldsymbol{x})_m \boldsymbol{u}, (\boldsymbol{D}\boldsymbol{y})_m \boldsymbol{u})$$

$$\bullet \nabla u_h(\boldsymbol{\xi}_m^n) = \left((\boldsymbol{D}\boldsymbol{x}_{T_n})_m \boldsymbol{u}, \ (\boldsymbol{D}\boldsymbol{y}_{T_n})_m \boldsymbol{u} \right)$$

Mass matrix

$$(\boldsymbol{M})_{ij} = \int_{R_n} \psi_{i-1}(\boldsymbol{x}) \psi_{j-1}(\boldsymbol{x}) \ d\boldsymbol{x} = J \int_{R_R} \widetilde{\psi}_{i-1}(\boldsymbol{r}) \widetilde{\psi}_{j-1}(\boldsymbol{r}) \ d\boldsymbol{r} = J(\boldsymbol{M}_R)_{ij}$$

$$\Rightarrow$$
 $M = JM_R$

Stiffness matrix

$$(\mathbf{S})_{ij} = J \Big[(r_x^2 + r_y^2) (\mathbf{S}_R^{rr})_{ij} + (r_x s_x + r_y s_y) \Big] \Big((\mathbf{S}_R^{rs})_{ij} + (\mathbf{S}_R^{sr})_{ij} \Big) + (s_x^2 + s_y^2) (\mathbf{S}_R^{ss})_{ij} \Big]$$

where

$$(S_R^{rr})_{ij} = (Dr_R^t M_R Dr_R)_{ij}$$

$$(S_R^{rs})_{ij} = (Dr_R^t M_R Ds_R)_{ij}$$

$$(S_R^{sr})_{ij} = (Ds_R^t M_R Dr_R)_{ij}$$

$$(S_R^{ss})_{ij} = (Ds_R^t M_R Ds_R)_{ij}$$

Lemma

For a given interval $T = \text{conv}\{v_0, v_1, v_2\}$ with barycentric coordinates λ_0 , λ_1 and λ_2 , it holds for $a, b, c \in \mathbb{N}_0$ that

$$\int_{T} \lambda_{0}^{a} \lambda_{1}^{b} \lambda_{2}^{c} dx = 2|T| \frac{a! \ b! \ c!}{(a+b+c+2)!}$$

where |T| is area of T.

$$\widetilde{\psi}_0(\mathbf{r}) = \widetilde{\lambda}_2(\mathbf{r}), \qquad \nabla \widetilde{\psi}_0(\mathbf{r}) = \left(-\frac{1}{2}, -\frac{1}{2}\right),
\widetilde{\psi}_1(\mathbf{r}) = \widetilde{\lambda}_0(\mathbf{r}), \qquad \nabla \widetilde{\psi}_1(\mathbf{r}) = \left(\frac{1}{2}, 0\right),
\widetilde{\psi}_2(\mathbf{r}) = \widetilde{\lambda}_1(\mathbf{r}), \qquad \nabla \widetilde{\psi}_2(\mathbf{r}) = \left(0, \frac{1}{2}\right).$$

$$M_R = \frac{1}{6} \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix}.$$

$$Dr_R = \frac{1}{2} \begin{pmatrix} -1 & 1 & 0 \\ -1 & 1 & 0 \\ -1 & 1 & 0 \end{pmatrix}$$
$$Ds_R = \frac{1}{2} \begin{pmatrix} -1 & 0 & 1 \\ -1 & 0 & 1 \\ -1 & 0 & 1 \end{pmatrix}.$$

$$S_{R}^{rr} = Dr_{R}^{t} M_{R} Dr_{R} = \frac{1}{2} \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$S_{R}^{rs} = Dr_{R}^{t} M_{R} Ds_{R} = \frac{1}{2} \begin{pmatrix} 1 & 0 & -1 \\ -1 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$S_{R}^{sr} = Ds_{R}^{t} M_{R} Dr_{R} = \frac{1}{2} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 0 \\ -1 & 1 & 0 \end{pmatrix}$$

$$S_{R}^{ss} = Ds_{R}^{t} M_{R} Ds_{R} = \frac{1}{2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{pmatrix}.$$

$$\begin{split} \widetilde{\psi}_{0}(\mathbf{r}) &= \widetilde{\lambda}_{2}(\mathbf{r})(2\widetilde{\lambda}_{2}(\mathbf{r}) - 1), & \nabla \widetilde{\psi}_{0}(\mathbf{r}) &= \left(-2\widetilde{\lambda}_{2}(\mathbf{r}) + \frac{1}{2}, -2\widetilde{\lambda}_{2}(\mathbf{r}) + \frac{1}{2}\right), \\ \widetilde{\psi}_{1}(\mathbf{r}) &= 4\widetilde{\lambda}_{0}(\mathbf{r})\widetilde{\lambda}_{2}(\mathbf{r}), & \nabla \widetilde{\psi}_{1}(\mathbf{r}) &= \left(2\widetilde{\lambda}_{2}(\mathbf{r}) - 2\widetilde{\lambda}_{0}(\mathbf{r}), -2\widetilde{\lambda}_{0}(\mathbf{r})\right), \\ \widetilde{\psi}_{2}(\mathbf{r}) &= \widetilde{\lambda}_{0}(\mathbf{r})(2\widetilde{\lambda}_{0}(\mathbf{r}) - 1), & \nabla \widetilde{\psi}_{2}(\mathbf{r}) &= \left(2\widetilde{\lambda}_{0}(\mathbf{r}) - \frac{1}{2}, 0\right), \\ \widetilde{\psi}_{3}(\mathbf{r}) &= 4\widetilde{\lambda}_{1}(\mathbf{r})\widetilde{\lambda}_{2}(\mathbf{r}), & \nabla \widetilde{\psi}_{3}(\mathbf{r}) &= \left(-2\widetilde{\lambda}_{1}(\mathbf{r}), 2\widetilde{\lambda}_{1}(\mathbf{r}) - 2\widetilde{\lambda}_{2}(\mathbf{r})\right), \\ \widetilde{\psi}_{4}(\mathbf{r}) &= 4\widetilde{\lambda}_{0}(\mathbf{r})\widetilde{\lambda}_{1}(\mathbf{r}), & \nabla \widetilde{\psi}_{4}(\mathbf{r}) &= \left(2\widetilde{\lambda}_{1}(\mathbf{r}), 2\widetilde{\lambda}_{0}(\mathbf{r})\right), \\ \widetilde{\psi}_{5}(\mathbf{r}) &= \widetilde{\lambda}_{1}(\mathbf{r})(2\widetilde{\lambda}_{1}(\mathbf{r}) - 1), & \nabla \widetilde{\psi}_{5}(\mathbf{r}) &= \left(0, 2\widetilde{\lambda}_{1}(\mathbf{r}) - \frac{1}{2}\right), \end{split}$$

$$\boldsymbol{M}_{R} = \frac{1}{90} \left(\begin{array}{cccccc} 6 & 0 & -1 & 0 & -4 & -1 \\ 0 & 32 & 0 & 16 & 16 & -4 \\ -1 & 0 & 6 & -4 & 0 & -1 \\ 0 & 16 & -4 & 32 & 16 & 0 \\ -4 & 16 & 0 & 16 & 32 & 0 \\ -1 & -4 & -1 & 0 & 0 & 6 \end{array} \right),$$

$$Dr_{R} = \frac{1}{2} \begin{pmatrix} -3 & 4 & -1 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 & 0 \\ 1 & -4 & 3 & 0 & 0 & 0 \\ -1 & 2 & -1 & -2 & 2 & 0 \\ 1 & -2 & 1 & -2 & 2 & 0 \\ 1 & 0 & -1 & -4 & 4 & 0 \end{pmatrix}$$

$$Ds_{R} = \frac{1}{2} \begin{pmatrix} -3 & 0 & 0 & 4 & 0 & -1 \\ -1 & -2 & 0 & 2 & 2 & -1 \\ 1 & -4 & 0 & 0 & 4 & -1 \\ -1 & 0 & 0 & 0 & 0 & 1 \\ 1 & -2 & 0 & -2 & 2 & 1 \\ 1 & 0 & 0 & -4 & 0 & 3 \end{pmatrix}$$

$$S_R^{rr} = \frac{1}{6} \begin{pmatrix} 3 & -4 & 1 & 0 & 0 & 0 \\ -4 & 8 & -4 & 0 & 0 & 0 \\ 1 & -4 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 8 & -8 & 0 \\ 0 & 0 & 0 & -8 & 8 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$S_R^{rs} = \frac{1}{6} \begin{pmatrix} 3 & 0 & 0 & -4 & 0 & 1 \\ -4 & 4 & 0 & 4 & -4 & 0 \\ 1 & -4 & 0 & 0 & 4 & -1 \\ 0 & 4 & 0 & 4 & -4 & -4 \\ 0 & -4 & 0 & -4 & 4 & 4 \end{pmatrix}$$

$$T_{R}^{SF} = \frac{1}{6} \begin{pmatrix} 3 & -4 & 1 & 0 & 0 & 0 \\ 0 & 4 & -4 & 4 & -4 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ -4 & 4 & 0 & 4 & -4 & 0 \\ 0 & -4 & 4 & -4 & 4 & 0 \\ 1 & 0 & -1 & -4 & 4 & 0 \\ 1 & 0 & 8 & 0 & -8 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ -4 & 0 & 0 & 8 & 0 & -4 \\ 0 & -8 & 0 & 0 & 8 & 0 \end{pmatrix}$$

MatrixforPoisson 2D Tri

This python code generates the mass matrix M_R , the stiffness matrices S_R^{rr} , S_R^{rs} , S_R^{ss} , S_R^{ss} and the differentiation matrices Dr_R , Ds_R for continuous k-th order polynomial approximations on the reference triangle T_R .

Programming