11 有限元离散方法 (一维问题)

微分方程解和有限元方法下的数值解



8.1 一维问题的有限元法(线性元)

1) 讨论对象:常微分方程两点边值问题

$$\begin{cases} -\frac{d}{dx}(p\frac{du}{dx}) + qu = f, & x \in (a,b) \\ u(a) = 0, \\ p(b)u'(b) + \sigma u(b) = \beta, \end{cases}$$

$$p \in C^{1}[a,b], p(x) \ge p_0 > 0, q \in C[a,b], q(x) \ge 0$$

2) 转化为变分问题 考虑空间:

$$V = S_0^1 = \left\{ v \left| \int_a^b \left[v^2 + \left(\frac{dv}{dx} \right)^2 \right] dx < \infty \ v(a) = 0 \right\} \right\}$$

任取
$$v \in V$$
,乘方程两边
$$-\frac{d}{dx}(p\frac{du}{dx}) + qu = f,$$

$$\left(-\frac{d}{dx}(p\frac{du}{dx}) + qu\right)v = fv$$

两边积分
$$\int_{a}^{b} \left(-\frac{d}{dx} (p \frac{du}{dx}) + qu \right) v dx = \int_{a}^{b} f v dx$$

$$\int_{a}^{b} -\frac{d}{dx} (p \frac{du}{dx}) v dx + \int_{a}^{b} quv dx$$

$$\int_{a}^{b} u'v dx = uv \Big|_{a}^{b} - \int_{a}^{b} v'u dx$$

$$-p \frac{du}{dx} v \Big|_{a}^{b} + \int_{a}^{b} p \frac{du}{dx} \frac{dv}{dx} dx$$

$$-p\frac{du}{dx}v\Big|_{a}^{b} + \int_{a}^{b}p\frac{du}{dx}\frac{dv}{dx}dx$$

$$v(a) = 0$$

$$p(b)u'(b) + \sigma u(b) = \beta,$$

$$p(a)u'(a)v(a) - p(b)u'(b)v(b)$$

$$= (\sigma u(b) - \beta)v(b)$$

综上推理,有

$$\int_{a}^{b} \left(p \frac{du}{dx} \frac{dv}{dx} + quv \right) dx + \sigma u(b)v(b) - \beta v(b) = \int_{a}^{b} fv dx$$

$$\int_{a}^{b} \left(p \frac{du}{dx} \frac{dv}{dx} + quv \right) dx + \sigma u(b)v(b) = \int_{a}^{b} fv dx + \beta v(b)$$

原微分方程转化为变分问题:

即找一个函数 $u \in V$

D(u,v)

满足 $D(u,v) = F(v) \quad \forall v \in V$

$$D(u,v) = \int_{a}^{b} \left(p \frac{du}{dx} \frac{dv}{dx} + quv \right) dx + \sigma u(b)v(b)$$

3) 有限元离散

找一个函数 $u \in V$,满足

$$D(u,v) = F(v) \quad \forall v \in V$$

$$D: (u,v) \in V \times V \to R$$

自变量: 函数 $\to R$ 因变量: 实数
系数空间

补充: 空间的维数和基

基:最大线性无关组

$$R: 1$$
维, 基: 1, $\forall a \in R, a = a \bullet 1$

$$R^2$$
: 2维, 基: $e_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, e_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix},$

$$\forall a = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \in \mathbb{R}^2, a = a_1 e_1 + a_2 e_2$$

$$R: 1$$
维,基: 1, $\forall a \in R, \ a = a \bullet 1$ 子空间 $R^2: 2$ 维,基: $e_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, e_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix},$ 子空间 $\forall a = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \in R^2, \ a = a_1 e_1 + a_2 e_2$ 子空间 $R^n: n$ 维,基: $e_1, e_2, \dots e_n \ \forall a = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} \in R^n,$ 有限维

$$a = a_1 e_1 + a_2 e_2 + \dots + a_n e_n$$

补充: 空间的维数和基

C[a,b]: [a,b]所有连续函数

$$\forall u \in C[a,b]$$

$$u(x) = \sum_{m=-\infty}^{m=+\infty} v(m) e^{i2m\pi x}$$

$$\left\{e^{i2m\pi x}, m=0,\pm 1,\cdots\right\}$$
 基

C[a,b]: 无穷维线性空间

$$X = span \left\{ 1, x, \dots x^n \right\}$$

$$\subset C[a,b]$$

n次多项式函数空间 基为:

$$\{1, x, \dots x^n\}$$

X: n维线性空间



有限元离散

$$V = S_0^1 = \left\{ v \left| \int_a^b \left[v^2 + \left(\frac{dv}{dx} \right)^2 \right] dx < \infty \ v(a) = 0 \right\}$$

无穷维线性空间

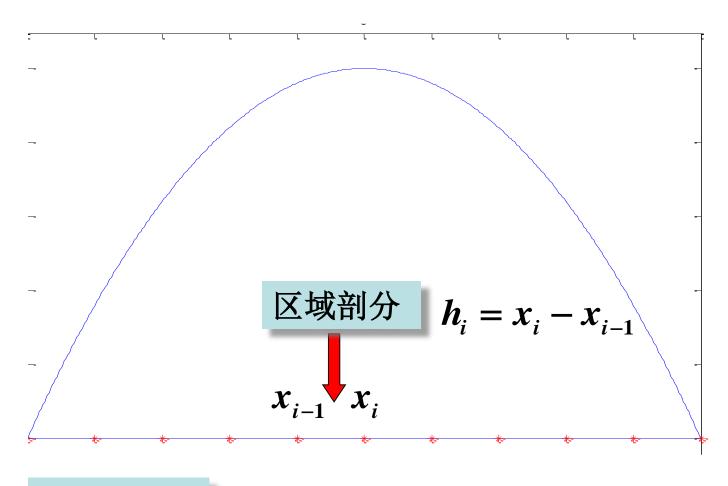
找一个函数 $u \in V$, 满足 D(u,v) = F(v) $\forall v \in V$ 找一个函数 $u_h \in V_h$, 满足

$$D(u_h, v_h) = F(v_h) \quad \forall v_h \in V_h$$

 V_{h} 是V 的有限维子空间

找子空间的一个途径: 找基函数,从而张成子空间 $V_h = span\{\varphi_0, \varphi_1, \dots \varphi_n\}$

定义离散区间



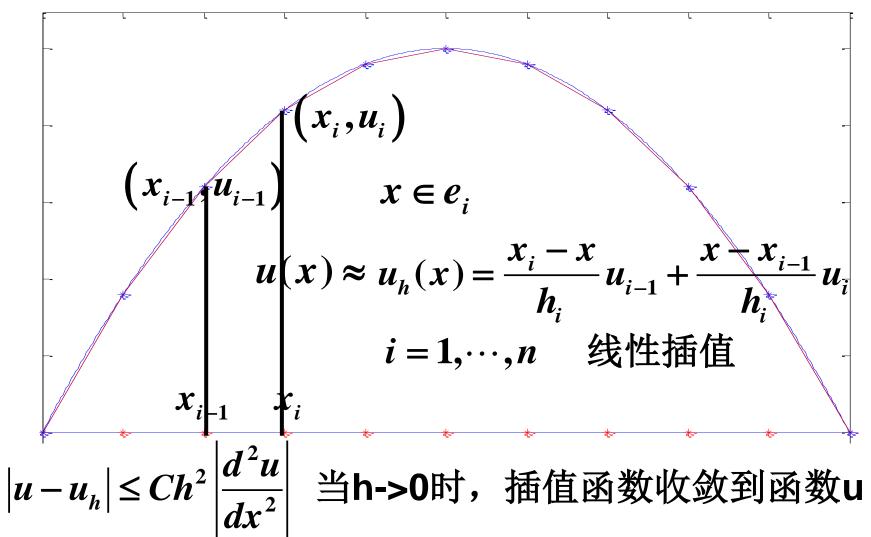
剖分单元e_i

$$e_i = [x_{i-1}, x_i] \qquad i = 1, \dots, n$$

$$i=1,\cdots,n$$

u在单元上的取值

$$u_i = u(x_i), i = 1 \cdots n$$



基函数

$$u_{h}(x) = \frac{\varphi_{i-1}}{x_{i} - x} u_{i-1} + \frac{x - x_{i-1}}{h_{i}} u_{i},$$

$$x \in e_{i} = [x_{i-1}, x_{i}], \quad i = 1, \dots, n$$

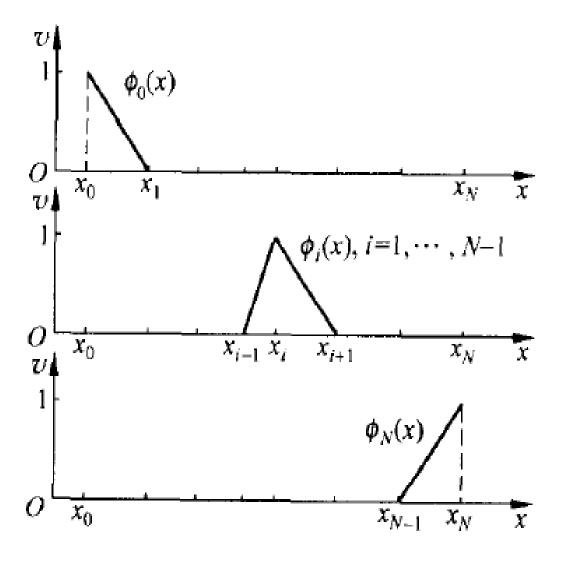
$$\varphi_{i}(x) = \begin{cases} \frac{x - x_{i-1}}{h_{i}} = 1 + \frac{x - x_{i}}{h_{i}}, & x \in e_{i} = [x_{i-1}, x_{i}] \\ \frac{x_{i+1} - x}{h_{i+1}} = 1 - \frac{x - x_{i}}{h_{i+1}}, & x \in e_{i+1} = [x_{i}, x_{i+1}] \\ 0, & \text{otherwise} \end{cases}$$

$$\varphi_0(x) = \begin{cases} \frac{x_1 - x}{h_1}, & x \in e_0 = [x_0, x_1] \\ 0, & otherwise \end{cases}$$

$$\varphi_{0}(x) = \begin{cases} \frac{x_{1} - x}{h_{1}}, & x \in e_{0} = [x_{0}, x_{1}] \\ 0, & otherwise \end{cases}$$

$$\begin{cases} \frac{x - x_{i-1}}{h_{i}} = 1 + \frac{x - x_{i}}{h_{i}}, & x \in e_{i} = [x_{i-1}, x_{i}] \\ \frac{x_{i+1} - x}{h_{i+1}} = 1 - \frac{x - x_{i}}{h_{i+1}}, & x \in e_{i+1} = [x_{i}, x_{i+1}] \\ 0, & otherwise \\ i = 1, \dots, n-1 \end{cases}$$

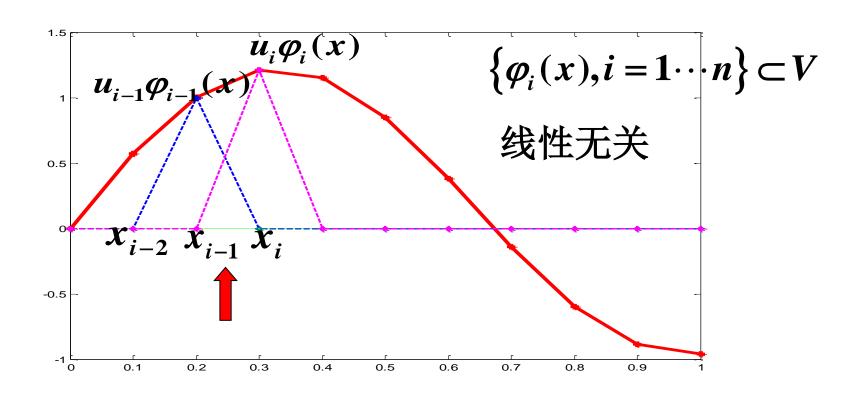
 $\varphi_{n}(x) = \begin{cases} \frac{x - x_{n-1}}{h_{n}} = 1 + \frac{x - x_{n}}{h_{n}}, & x \in e_{n} = [x_{n-1}, x_{n}] \\ 0, & \text{otherwise} \end{cases}$



$$\varphi_i(x_k) = \begin{cases} 1, & i = k \\ 0, & i \neq k \end{cases}$$

$$u_h(x) = \varphi_{i-1}(x)u_{i-1} + \varphi_i(x)u_i, \quad x \in e_i,$$

$$=\sum_{i=1}^n \varphi_i(x)u_i \qquad x \in [a,b]$$



n+1维

定义空间: $U_h = span\{\varphi_i(x), i = 0, 1 \cdots n\}$

$$V_h = \{v_h \mid v_h \in U_h, v_h(a) = 0\}$$

试探函数空间

找一个函数 $u \in V$,满足

$$D(u,v) = F(v)$$

$$\forall v \in V$$

找一个函数 $u_h \in V_h$,满足

$$D(u_h, v_h) = F(v_h),$$

$$\forall v_h \in V_h$$

有限元化

4) 化为代数方程组--(4.1)单元分析(4.2)总体合成

找一个函数 $u_h \in V_h$

$$\int_{a}^{b} \left(p \frac{du_{h}}{dx} \frac{dv_{h}}{dx} + qu_{h}v_{h} \right) dx + \sigma u_{h}(b)v_{h}(b) =$$

$$[a,b] = \bigcup_{e_{i}} e_{i} \qquad \qquad \int_{a}^{b} fv_{h}dx + \beta v_{h}(b)$$

$$\sum_{e_{i}} \int_{e_{i}} \left(p \frac{du_{h}}{dx} \frac{dv_{h}}{dx} + qu_{h}v_{h} \right) dx + \sigma u_{h}(b)v_{h}(b) =$$

$$\sum_{e_{i}} \int_{e_{i}} fv_{h}dx + \beta v_{h}(b)$$

$$\forall v_{h} \in V_{h}$$

(4.1)单元分析

$$\sum_{e_i} \int_{e_i} \left(p \frac{du_h}{dx} \frac{dv_h}{dx} + qu_h v_h \right) dx + \sigma u_h(b) v_h(b) =
\sum_{e_i} \int_{e_i} f v_h dx + \beta v_h(b)
任取一个单元 $e_i = [x_{i-1}, x_i]$

$$\forall v_h \in V_h$$$$

$$u_h(x) = u_{i-1} \frac{x_i - x}{h_i} + u_i \frac{x - x_{i-1}}{h_i} = Nu_{e_i}$$

$$N = \left[\frac{x_i - x}{h_i}, \frac{x - x_{i-1}}{h_i}\right], \qquad u_{e_i} = \begin{pmatrix} u_{i-1} \\ u_i \end{pmatrix}$$

$$u_h(x) = Nu_{e_i}, \sharp + N = \left[\frac{x_i - x}{h_i}, \frac{x - x_{i-1}}{h_i}\right], u_{e_i} = \begin{pmatrix} u_{i-1} \\ u_i \end{pmatrix}$$

$$\frac{du_{h}(x)}{dx} = \frac{dN}{dx}u_{e_{i}} = \left| \frac{-1}{h_{i}}, \frac{1}{h_{i}} \right| u_{e_{i}} = Bu_{e_{i}}$$

其中
$$B = \left| \frac{-1}{h_i}, \frac{1}{h_i} \right|$$

同理:
$$v_h(x) = Nv_{e_i}$$
, $\frac{dv_h}{dx} = Bv_{e_i}$

$$\sum_{e_{i}} \int_{e_{i}} \left(p \frac{du_{h}}{dx} \frac{dv_{h}}{dx} + qu_{h}v_{h} \right) dx + \sigma u_{h}(b)v_{h}(b) = \cdots$$

$$u(x) = Nu_{e_{i}}, \quad \frac{du}{dx} = Bu_{e_{i}}$$

$$\int_{e_{i}} \left(pBu_{e_{i}}Bv_{e_{i}} + qNu_{e_{i}}Nv_{e_{i}} \right) dx$$

$$= \int_{e_{i}} \left(p\left(Bv_{e_{i}}\right)^{T}Bu_{e_{i}} + q\left(Nv_{e_{i}}\right)^{T}Nu_{e_{i}} \right) dx$$

$$= v_{e_{i}}^{T} \left[\int_{e_{i}} \left(pB^{T}B + qN^{T}N \right) dx \right] u_{e_{i}} = v_{e_{i}}^{T}K_{e_{i}}u_{e_{i}}$$

$$K_{e_{i}} \stackrel{\text{\psi}}{=} \stackrel{\text{\\psi}}{=} \stackrel{\text{\\\psi}}{=} \stackrel{\text{\\ps$$

$$\cdots = \int_{e_i} f v_h dx = \int_{e_i} f N v_{e_i} dx = \int_{e_i} \left(N v_{e_i} \right)^T f dx$$

$$= v_{e_i}^T \int_{e_i} N^T f dx$$

$$= v_{e_i}^T \int_{e_i}^{N^T} f dx$$

$$\Leftrightarrow F_{e_i} = \int_{e_i}^{N^T} f dx = \begin{bmatrix} F_{i-1}^{e_i} \\ F_i^{e_i} \end{bmatrix}$$

这样,由
$$\sum_{i=1}^n \int_{e_i} \Box + \sigma u_h(b) v_h(b) = \sum_{i=1}^n \int_{e_i} \Box + \beta v_h(b)$$

$$\sum_{i=1}^{n} v_{e_i}^T K_{e_i} u_{e_i} + \sigma u_n v_n = \sum_{i=1}^{n} v_{e_i}^T F_{e_i} + \beta v_n$$

(4.2)总体分析,边界处理

$$\sum_{i=1}^{n} v_{e_{i}}^{T} K_{e_{i}} u_{e_{i}} + \sigma u_{n} v_{n} = \sum_{i=1}^{n} v_{e_{i}}^{T} F_{e_{i}} + \beta v_{n}$$

$$u = (u_{0}, \dots, u_{n})^{T}, \quad v = (v_{0}, \dots, v_{n})^{T}$$

$$\Leftrightarrow C_{e_{i}} = \begin{pmatrix} 0 & \cdots & 0 & 1 & 0 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 0 & 1 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 0 & 1 & 0 & \cdots & 0 \end{pmatrix}$$

$$1 \qquad i-1 \quad i \qquad n+1$$

则
$$u_{e_i} = C_{e_i} u$$
, $v_{e_i} = C_{e_i} v$

$$\sum_{i=1}^{n} v_{e_i}^T K_{e_i} u_{e_i} + \sigma u_n v_n = \sum_{i=1}^{n} v_{e_i}^T F_{e_i} + \beta v_n$$

$$u_{e_i} = C_{e_i} u, \quad v_{e_i} = C_{e_i} v$$

$$v^{T}\left(\sum_{i=1}^{n}C_{e_{i}}^{T}K_{e_{i}}C_{e_{i}}\right)u+\sigma u_{n}v_{n}$$

$$=v^{T}\left(\sum_{i=1}^{n}C_{e_{i}}^{T}F_{e_{i}}\right)+\beta v_{n}$$

$$\beta v^{T}\left(0,\cdots 0,1\right)^{T}$$

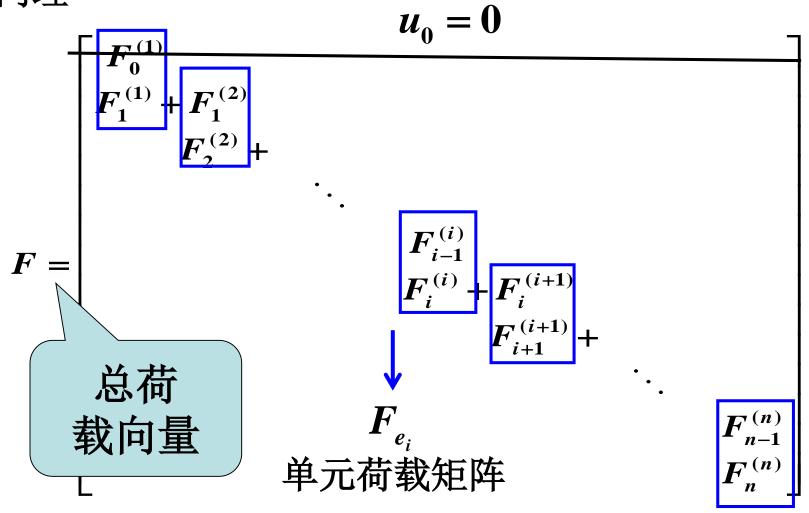
$$\chi^{T} \left(\sum_{i=1}^{n} C_{e_{i}}^{T} K_{e_{i}} C_{e_{i}} \right) u + \sigma \chi^{T} \left(\mathbf{0}, \dots \mathbf{0}, u_{n} \right)^{T}$$

$$= \chi^{T} \left(\sum_{i=1}^{n} C_{e_{i}}^{T} F_{e_{i}} \right) + \beta \chi^{T} \left(\mathbf{0}, \dots \mathbf{0}, \mathbf{1} \right)^{T}$$

$$\implies Ku + \sigma(0, \dots, u_n)^T = F + \beta(0, \dots, 0, 1)^T$$

总刚度矩阵 K = $u_0 = 0$ $D(\varphi_i, \varphi_j)$ $+k_{n-1,n-1}^{(n)}$ $k_{n-1,n}^{(n)}$ 单元刚度矩阵 $k^{(n)}$

同理



两点边值问题有限元方法总结

$$\begin{cases} -\frac{d}{dx}(p\frac{du}{dx}) + qu = f, & x \in (a,b) \\ u(a) = 0, \\ p(b)u'(b) + \sigma u(b) = \beta, \end{cases}$$

$$p \in C^1[a,b], p(x) \ge p_0 > 0, q \in C[a,b], q(x) \ge 0$$

1. 区域剖分

$$[a,b] = \bigcup e_i \qquad e_i = [x_{i-1},x_i]$$

准备必要的原始信息

- 1) 单元编号, 节点编号, 节点坐标
- 2) 节点的局部和整体编码对应关系
- 3) 边界点相关信息

2 计算"单元刚度矩阵"和"单元荷载向量"

$$N = \left[\frac{x_i - x}{h_i}, \frac{x - x_{i-1}}{h_i}\right]$$

$$B = \left[\frac{-1}{h_i}, \frac{1}{h_i} \right]$$

$$K_{e_i} = \int_{x_{i-1}}^{x_i} \left(pB^T B + qN^T N \right) dx$$

$$F_{e_i} = \int_{x_{i-1}}^{x_i} N^T f dx$$

3 计算"总刚度矩阵"和"总荷载向量", 形成代数方程组

$$K = \sum_{i=1}^{n} C_{e_i}^T K_{e_i} C_{e_i}$$

$$F = \sum_{i=1}^{n} C_{e_i}^T F_{e_i}$$

$$Ku + \sigma (0, \dots 0, u_n)^T = F + \beta (0, \dots 0, 1)^T$$

4 边界条件处理

根据边界调整K和F,即掐头去尾

5 解代数方程组,相关结果输出

例题:

$$\begin{cases} -\frac{d^2u}{dx^2} = 2, & x \in [0,1] \\ u(0) = 0, \\ u'(1) = 0. \end{cases}$$

解:

1) 单元剖分

4等分,即h_i=h=1/4, i=1,2,3,4

$$x_i=ih$$
, $i=1,2,3,4$; $x_0=0$

2) 计算"单元刚度矩阵"和"单元荷载向量"

$$N = \left\lceil \frac{x_i - x}{h}, \frac{x - x_{i-1}}{h} \right\rceil \qquad B = \left\lceil \frac{-1}{h}, \frac{1}{h} \right\rceil$$

$$K_{e_i} = \int_{x_i}^{x_i} \left(pB^T B + qN^T N \right) dx$$

$$= \int_{x}^{x_{i}} \frac{1}{h^{2}} \begin{pmatrix} -1 \\ 1 \end{pmatrix} (-1 \quad 1) dx$$

$$=\frac{1}{h}\begin{pmatrix}1&-1\\-1&1\end{pmatrix}$$

$$F_{e_i} = \int_{0}^{x_i} N^T f dx =$$

$$-\frac{d}{dx}(p\frac{du}{dx}) + qu = f$$

$$\Rightarrow -\frac{d^2u}{dx^2} = 2$$

$$B = \left[\frac{-1}{h}, \frac{1}{h}\right]$$

$$= \frac{1}{h} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$$

$$F_{e_i} = \int_{x_{i-1}}^{x_i} N^T f dx = \begin{pmatrix} \int_{x_{i-1}}^{x_i} \frac{x_i - x}{h} f dx \\ \int_{x_{i-1}}^{x_i} \frac{x - x_{i-1}}{h} f dx \end{pmatrix}$$

$$F_{e_i} = \begin{pmatrix} \int_{x_{i-1}}^{x_i} \frac{x_i - x}{h} f dx \\ \int_{x_{i-1}}^{x_i} \frac{x - x}{h} f dx \end{pmatrix}$$

$$f = 2$$

$$f=2$$

$$=h\begin{pmatrix}1\\1\end{pmatrix}, \qquad i=1,2,3,4$$

3) 计算"总刚度矩阵"和"总荷载向量"

$$K = \frac{1}{h}$$

$$K = \frac{1}{h}$$

$$1 \quad -1$$

$$-1 \quad 1 + 1 \quad -1$$

$$-1 \quad 1 + 1 \quad -1$$

$$-1 \quad 1 \quad 1$$

$$1 \quad -1$$

$$1 \quad -1 \quad 1$$

3) 计算"总刚度矩阵"和"总荷载向量"

$$F_{e_i} = h \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad i = 1, 2, 3, 4$$

$$F = h \begin{pmatrix} 1 \\ 1 + 1 \\ 1 + 1 \\ 1 + 1 \\ 1 \end{pmatrix} = h \begin{pmatrix} 1 \\ 2 \\ 2 \\ 2 \\ 1 \end{pmatrix}$$

4)根据边界调整K和F,得

$$Ku = F$$
 $u(0) = 0 \Rightarrow u_0 = 0$

$$K = \frac{1}{h} \begin{pmatrix} 1 & -1 & & & \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & -1 & 2 & -1 \\ & & & -1 & 1 \end{pmatrix} \qquad F = h \begin{pmatrix} 1 \\ 2 \\ 2 \\ 2 \\ 1 \end{pmatrix}$$

5) 求解代数方程组

$$\begin{pmatrix} 2 & -1 & & \\ -1 & 2 & -1 & \\ & -1 & 2 & -1 \\ & & -1 & 1 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{pmatrix} = \frac{1}{4} \begin{pmatrix} 2 \\ 2 \\ 2 \\ 1 \end{pmatrix}$$

$$(u_1, u_2, u_3, u_4)^T = \left(\frac{7}{16}, \frac{12}{16}, \frac{15}{16}, 1\right)^T$$

• 有限元法内容总结

- 1 明确微分方程
- 2 转化为变分形式;
- 3 有限元离散√
- >区域单元剖分;确定单元基函数;
- 4 转化为代数方程 √
- ▶单元分析;总体合成;边界条件的处理;
- 5 解代数方程。 √

```
from scipy. sparse import dia matrix
from scipy. sparse. linalg import inv
from numpy import pi
class FEM:
    def init (self, nodes, xmin=0, xmax=1):
        self.nodes = nodes
        x = np. linspace (xmin, xmax, nodes)
        self. x = x
        self.h = x[1] - x[0]
    def Kmatrix(self):
        n = self. nodes
        m = 1/self.h * np. ones (n-1)
        m1 = 1/self.h * np. ones (n-1)
        m1[n-2] = 0.0
        data = [-m, m+m1, -m]
        offsets = \begin{bmatrix} -1, 0, 1 \end{bmatrix}
        # 使用 scipy. sparse 稀疏矩阵库,构造 3 对角稀疏矩阵 K 压缩. tocsc()
        K = dia_matrix((data, offsets), shape=(n-1, n-1)).tocsc()
        return K
```

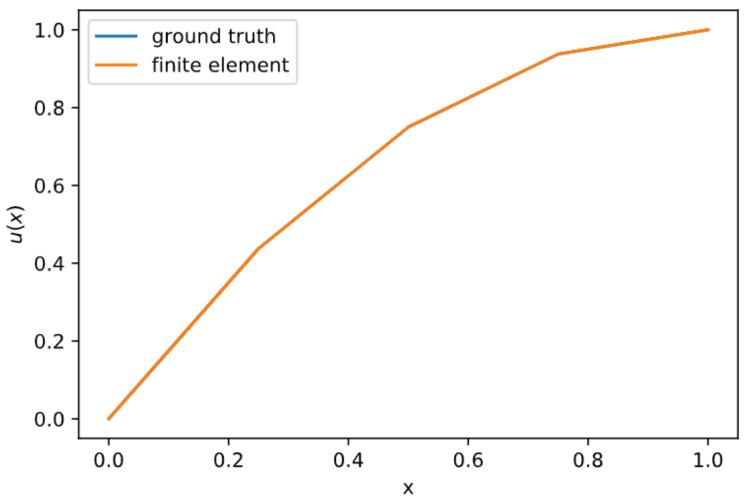
```
def bvec(self):
        m2 = np. ones (n-1)
        m3 = np. ones (n-1)
        m3[n-2] = 0.0
        return self.h * (m2+m3)
    def solve(self):
        K = self.Kmatrix()
        b = self.bvec()
        return inv(K) * b
    def compare(self):
        ground_truth = -(self.x)**2 + 2 * self.x
        fem res = self. solve()
        print(fem res)
        femsol = np. array([0])
        femsol = np. append (femsol, fem res)
        plt.plot(self.x, ground_truth, label="ground truth")
        plt.plot(self.x, femsol, label="finite element")
        plt.title("number of nodes = %s"%self.nodes)
        plt. xlabel ("x")
        plt. ylabel (r''\$u(x)\$'')
        plt.legend(loc='best')
        plt. show()
```

调用

fem = FEM(1001)

fem.compare()

number of nodes = 5



课堂练习

- 1.请描述有限元方法求解问题的步骤。
- 2.请采用四个长度相等的单元计算下列一维问题:

$$\begin{cases} -u'' = f = \begin{cases} 1 & x \in [0, 1/2) \\ 2 & x \in [1/2, 1) \end{cases}$$
$$u(0) = 0, \quad u(1) = 0$$