Reminders for NAPDE

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Reminders on calculus

$$\begin{split} \int_{\Omega} -\Delta u v &= \int_{\Omega} \nabla u \cdot \nabla v - \underbrace{\int_{\Gamma_D} \nabla u \cdot \mathbf{n} v}_{=0 \text{ if } v|_{\Gamma_D} = 0} \\ \int_{\Omega} \operatorname{div} u &= \int_{\partial \Omega} u \cdot \mathbf{n} \end{split}$$

Weak Formulations

Elliptic equations

$$\begin{cases} -\operatorname{div}(\mu\nabla u) + \mathbf{b} \cdot \nabla u + \sigma u = f & \text{in } \Omega \quad g \in L^2(\Gamma_N) \\ u = 0 & \text{on } \Gamma_D \quad \partial \Omega = \Gamma_D \cup \Gamma_N \\ \mu\nabla u \cdot \mathbf{n} = g & \text{on } \Gamma_N \quad \Gamma_D{}^{\mathrm{o}} \cap \Gamma_N{}^{\mathrm{o}} = \varnothing \end{cases}$$

$$\downarrow \bigcup_{i=1}^n \mu\nabla u \cdot \nabla v + \int_{\Omega} \mathbf{b} \cdot \nabla u v + \int_{\Omega} \sigma u v = \int_{\Omega} f v + \int_{\Gamma_D} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Gamma_N} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} \mu\nabla u \cdot \mathbf{n} v = \int_{\Omega} f v + \int_{\Omega} f v +$$

Parabolic equations

$$\begin{cases} \frac{\partial u}{\partial t} - \nu \frac{\partial^2 u}{\partial x^2} = f & 0 < x < d, t > 0 \\ u(x,0) = u_0(x) & 0 < x < d \\ u(0,t) = u(d,t) = 0 & t > 0 \end{cases}$$

$$\downarrow \qquad \qquad \downarrow$$

$$\int_{\Omega} \frac{\partial u(t)}{\partial t} v \, d\Omega + a(u(t),v) = \int_{\Omega} f(t) v \, d\Omega \quad \forall \, v \in V$$

$$\downarrow \downarrow$$

for each t > 0, we need to find $u_h(t) \in V_h$ s.t.

$$\int_{\Omega} \frac{\partial u_h(t)}{\partial t} v_h \, d\Omega + a(u_h(t), v_h) = \int_{\Omega} f(t) v_h \, d\Omega \quad \forall \ v_h \in V_h$$

Code implementation

CG-FEM

• Matrix A;

$$A_{ij} = \int_{\Omega} \nabla \varphi_j \nabla \varphi_i$$

Loop on all the elements and compute locally (elements with $\hat{\cdot}$ are computed on the reference element):

$$A_{loc_{ij}} = \det(\mathbf{B}_{\mathcal{K}}) \int_{\hat{\mathcal{K}}} \hat{\nabla} \hat{\varphi}_{j}^{T} \mathbf{B}_{\mathcal{K}}^{-1} \mathbf{B}_{\mathcal{K}}^{-1} \hat{\nabla} \hat{\varphi}_{i} = \frac{\det(\mathbf{B})}{2} \hat{\nabla} \hat{\varphi}_{j}^{T} \mathbf{B}_{\mathcal{K}}^{-1} \mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_{i}$$

Can be implemented as

• Mass matrix M:

$$M_{ij} = \int_{\Omega} \varphi_j, \varphi_i$$

Loop on all the elements and calculate the local mass matrix

$$M_{loc_{ij}} = \det(\mathbf{B}_{\mathcal{K}}) \int_{\hat{\mathcal{K}}} \hat{\varphi}_{j}^{T} \mathbf{B}_{\mathcal{K}}^{-1} \mathbf{B}_{\mathcal{K}}^{-1} \hat{\varphi}_{i}$$

Can be implemented as

• Transport matrix T

Can be implemented as

• Right hand side **b**:

$$b_i = \int_{\Omega} f \varphi_i$$

which is computed