DD2370 Computational Methods for Electromagnetics *FEM in 1D*

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Problem to be Solved

• As the first model problem we choose a second-order ordinary differential equation, namely the 1D Helmholtz equation:

$$-\frac{d}{dx}\left(\alpha \frac{df}{dx}\right) + \beta f = s, \quad a < x < b,$$

$$f(a) = f_a,$$

$$f(b) = f_b.$$

• Here f = f(x) is the sought solution, and the material properties and $\alpha = \alpha(x)$ and the source s = s(x) are prescribed functions of x.

Physical systems

There are many physical systems that are modeled by

$$-\frac{d}{dx}\left(\alpha \frac{df}{dx}\right) + \beta f = s, \quad a < x < b,$$

$$f(a) = f_a,$$

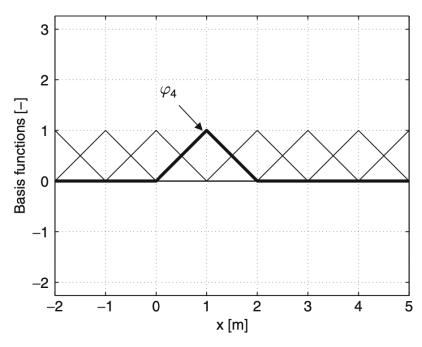
$$f(b) = f_b.$$

• For example, a **transversal wave in a 1D medium**, such as a light wave propagating and being reflected in **dielectric layers**.

Discretization and Nodal Basis Function – Tent Functions

- We seek the function f(x) on the interval a < x < b.
- We first divide this interval into subintervals (elements).
- Let us assume, for example, a = -2 and b = 5 and divide the x-axis into 7 equally large elements.
- We call the **endpoints of each element** *nodes*, and they have the coordinates $x_i = i 3$ where i = 1, 2, ..., 8.
- We introduce the nodal basis functions ϕ_i : linear on each interval, one at node i and zero at all other nodes
- These basis functions are often called tent functions.

1D linear elements. The basis function ϕ_4 is emphasized by a thick line.



Approximate Solution Using Nodal Basis Functions

• We seek approximate solutions that are expanded in the basis functions (in the following, f will denote this approximate solution):

$$f(x) = \sum_{j=1}^{8} f_j \varphi_j(x)$$

- Note that $f(x_i) = f_i$, so that the expansion coefficients are the values of f at the nodes.
- Since $f(a) = f_a$ and $f(b) = f_b$ are known, we set $f_1 = f_a$ and $f_8 = f_b$.

Galerkin Approximation

- In the next step, we follow Galerkin's method and choose the test functions wi = ϕ_i where i = 2, 3,..., 7
 - the boundary points are excluded because the corresponding function values are known
- We multiply the residual by the test function w_i and integrate from x = a to x = b.
- To move one of the derivatives from f to the test function w_i , we **use** integration by parts. This gives the weak form of the original problem, which is the weighted average of the residual:

$$\int_a^b \left(\alpha \underline{w_i'} f' + \beta w_i f - w_i s\right) dx = 0.$$

• In this case, the boundary term $[w_i \alpha f']_a^b$ vanishes since $w_i(a) = w_i(b) = 0$

Getting the Equations from Weak Form

By substituting

$$f(x) = \sum_{j=1}^{8} f_j \varphi_j(x) \qquad \qquad \qquad \int_a^b \left(\alpha w_i' f' + \beta w_i f - w_i s \right) dx = 0.$$

- and choosing $w_2 = \varphi_2$
- we generate an equation involving six unknowns: the coefficients f_j for the interior nodes x_i , where j = 2,3,...,7.
- Next, we pick $w_3 = \varphi_3$ to generate a second equation, and so on.

Matrix Form of our System

• In the end, we have six equations and six unknowns, and this is formulated as a system of linear equations **Az = b** with

$$A_{ij} = \int_a^b \left(\alpha \varphi_i' \varphi_j' + \beta \varphi_i \varphi_j \right) dx_i$$
 $z_j = f_j,$
 $b_i = \int_a^b \varphi_i s \, dx.$

- i = 2,3,...,7 (for the equations) and j = 1,2,...,8 (for the coefficients)
 - A has 8 columns and 6 rows
 - **z** has 8 rows, and **b** has 6 rows.
 - The coefficients f_1 and f_8 are known from the boundary conditions and can be moved to the right-hand side:

Final System – Stiffness Matrix A

Stiffness matrix

$$\begin{pmatrix} A_{22} & A_{23} & \dots & A_{27} \\ A_{32} & A_{33} & \dots & A_{37} \\ \vdots & \vdots & \ddots & \vdots \\ A_{72} & A_{73} & \dots & A_{77} \end{pmatrix} \begin{bmatrix} f_2 \\ f_3 \\ \vdots \\ f_7 \end{bmatrix} = \begin{bmatrix} b_2 \\ b_3 \\ \vdots \\ b_7 \end{bmatrix} - \begin{bmatrix} A_{21} f_1 + A_{28} f_8 \\ A_{31} f_1 + A_{38} f_8 \\ \vdots \\ A_{71} f_1 + A_{78} f_8 \end{bmatrix}$$

- The part of the system matrix **A** that remains on the left-hand side is square; that is, we have as many unknowns as equations.
- The matrix A is called stiffness matrix and is sparse because the basis functions give only nearest neighbor coupling of the unknowns.
- Also note that **A** is **symmetric**, $A_{ij} = A_{ji}$. This is related to the fact that the Helmholtz operator is self-adjoint and we used Galerkin's method.