

## Mètodes Numèrics:

A First Course on Finite Elements

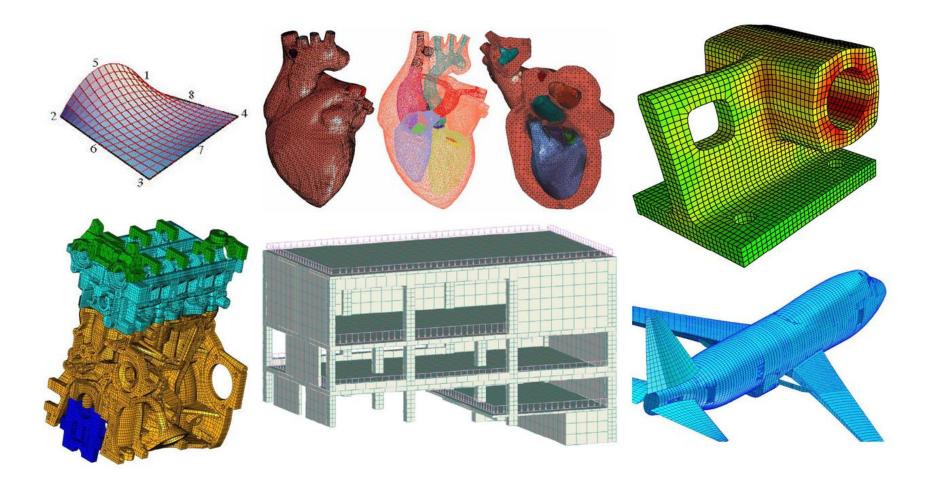
## Finite Elements (I)

Following: *Curs d'Elements Finits amb Aplicacions* (J. Masdemont) <a href="http://hdl.handle.net/2099.3/36166">http://hdl.handle.net/2099.3/36166</a>

Dept. Matemàtiques ETSEIB - UPC BarcelonaTech

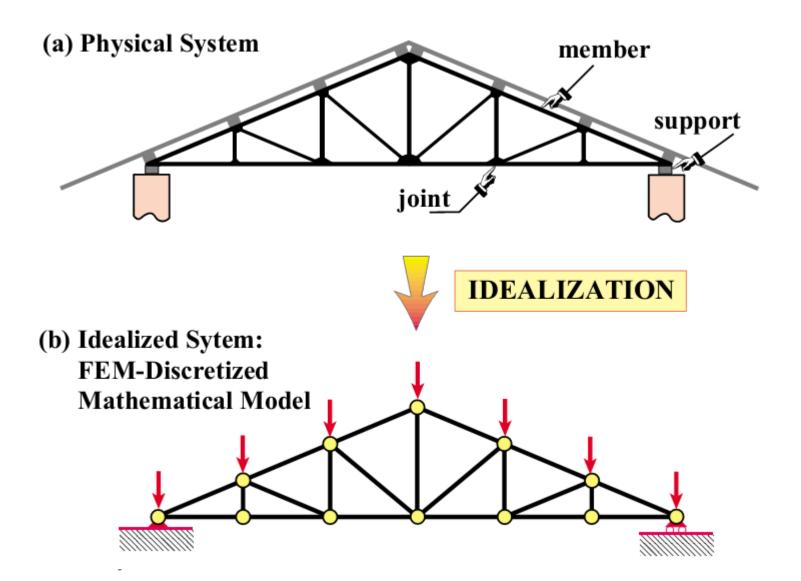


## Only nice Images?



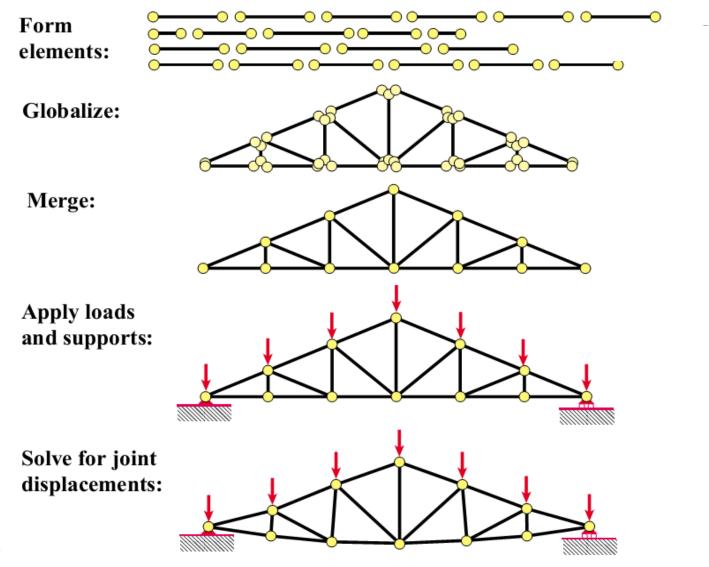


## NO!! ... Nice computations





## NO!! ... Nice computations



#### **Physical Problem**

(Modeling Equations)



#### **Mathematical tools**

**Partial Differential Equations** 

Weak Problem Formulation

Shape functions (interpolation)

**Numerical Integration** 

$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$
 1D Model Equation

**2D Model Equation** 

$$-\frac{\partial}{\partial x}\left(a_{11}\frac{\partial u}{\partial x} + a_{12}\frac{\partial u}{\partial y}\right) - \frac{\partial}{\partial y}\left(a_{21}\frac{\partial u}{\partial x} + a_{22}\frac{\partial u}{\partial y}\right) + a_{00}u = f,$$



#### **Physical Problem**

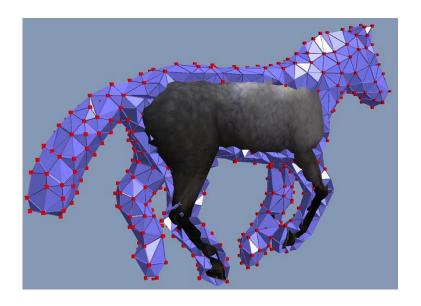
(Modeling Equations)



#### **Domain discretization**

(Elements, Nodes)





#### **Mathematical steps**

Element dimension and shape

Meshing general domains

Impose **Boundary Conditions** 

Obtain element matrices

**Enumerate Element and Nodes** 

Global Assembly

#### **Physical Problem**

(Modeling Equations)



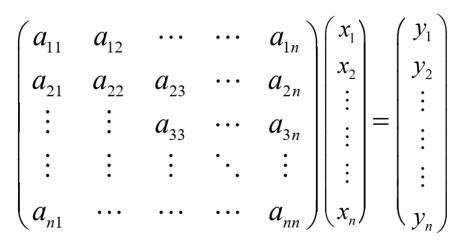
#### **Domain discretization**

(Elements, Nodes)



#### **Problem Solution**

(Linear Systems)



$$A \cdot x = y$$



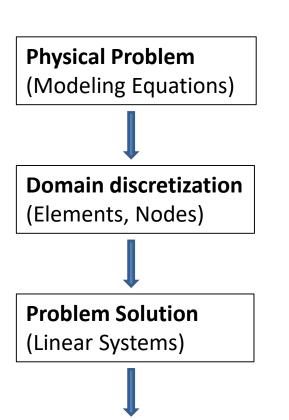
#### **Mathematical steps**

Matrix shape and reordering

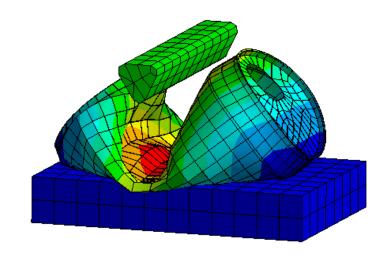
**Vector and Matrix Manipulation** 

Numerical methods for Linear Systems









#### **Mathematical steps**

Compute secondary variables

Plot results

Evaluate solution: critical points, remeshing, estimate errors, etc.



## Mètodes Numèrics:

A First Course on Finite Elements

# Finite Elements (II) 1D Finite Elements

Following: *Curs d'Elements Finits amb Aplicacions* (J. Masdemont) <a href="http://hdl.handle.net/2099.3/36166">http://hdl.handle.net/2099.3/36166</a>

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## Weak Formulation: intuition

• We need the solution of the model equation:

(1) 
$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$

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That's hard!!!

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Instead, we use an integral equation:

(2) 
$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

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#### Question:

If we have 
$$\int_{\Omega^k} F(u, x) dx = 0$$



$$F(u,x)=0$$

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(2) 
$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

#### Answer: NO!!!

If we have 
$$\int_{\Omega^k} F(u, x) dx = 0$$



$$F(u,x)=0$$

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$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$

(2) 
$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

What about if we have?

$$\int_{\Omega^k}^{\omega_1(x)} F(u,x) dx = 0$$

$$\vdots$$

$$\int_{\Omega^k}^{\omega_n(x)} F(u,x) dx = 0$$

$$\vdots$$

$$F(u,x) = 0$$

• We need the solution of the model equation:

(1) 
$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$

(2) 
$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

Answer: ....almost!!!

$$\int_{\Omega^k}^{\omega_1(x)} F(u, x) dx = 0$$

$$\vdots$$

$$\int_{\Omega^k}^{\omega_n(x)} F(u, x) dx = 0$$

$$\vdots$$

$$F(u, x) = 0$$

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$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$

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$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

If the functions  $\omega_i(x)$  are the **shape functions** (the base of the polynomials) the solution of (2) is a good approximation of the solution of (1).

This solution is known as the weak solution of equation (1)

# Weak Formulation: Computation

The integral equation for the 1D case is:

$$\int_{\Omega^k} \omega \left[ -\frac{d}{dx} \left( a_1 \frac{du}{dx} \right) + a_0 u - f \right] dx = 0$$

The integral equation for the 1D case is:

Considering only the first term, we can use the Integration by parts formula:

$$-\int \omega \left[ \frac{d}{dx} \left( a_1 \frac{du}{dx} \right) \right] dx = -\omega a_1 \frac{du}{dx} + \int a_1 \frac{d\omega}{dx} \frac{du}{dx} dx$$

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That, for a 1D domain  $\Omega^{k} = [x_A, x_B]$ , give us the expression:

$$\int_{x_A}^{x_B} \left( a_1 \frac{d\omega}{dx} \frac{du}{dx} + a_0 \omega u - \omega f \right) dx - \left[ \omega a_1 \frac{du}{dx} \right]_{x_A}^{x_B} = 0$$

#### Some **notation**:

#### Variables:

The unknown function u=u(x) is known as the primary variable and it's derivative  $a_1 \frac{du}{dx}$  is known as the secondary variable

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#### **Boundary Conditions:**

To fix the value at the primary variable  $u(x_A)=u_A$  or  $u(x_B)=u_B$  is known as to give an essential BC

To fix the value at the secondary variable is known as to give a natural BC

$$Q_A = -\left(a_1 \frac{du}{dx}\right)_{\mid x = x_A} \qquad Q_B = \left(a_1 \frac{du}{dx}\right)_{\mid x = x_B}$$

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$$Q_A = -\left(a_1 \frac{du}{dx}\right)_{x=x_A}$$
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Now for a 1D element  $\Omega^{k} = [x_A, x_B]$ , we can choose a certain degree n for interpolating the values of a function u = u(x)

$$u(x) = \sum_{j=1}^{n} u_j^k \psi_j^k(x)$$
 and the derivative  $\frac{du}{dx} = \sum_{j=1}^{n} u_j^k \frac{d\psi_j^k}{dx}$ 

where the funtions  $\psi_j^k(x)$  are the corresponding shape functions (Lagrange's Polynomials) and  $u_j^k$  are the unknowns values at the nodes (interpolation points)

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$$\int_{x_A}^{x_B} \left( a_1 \frac{d\omega}{dx} \frac{du}{dx} + a_0 \omega u - \omega f \right) dx - \left[ \omega a_1 \frac{du}{dx} \right]_{x_A}^{x_B} = 0$$

As we mention, the weight functions on the Weak integral equation, can be substituted by  $\omega=\psi_j^k(x),\ j=1\dots n$ 

Substituing now, both the interpolated function, and writing the integral equation for each  $\omega = \psi_j^k(x)$ ,  $j = 1 \dots n$  we get a system of equations where the unknowns are  $u_i^k$ :

Passing the integral inside the summation term, each equation can be written as:

$$\sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_1 \frac{d\psi_i^k}{dx} \frac{d\psi_j^k}{dx} dx \right] u_j^k + \sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_0 \psi_i^k \psi_j^k dx \right] u_j^k - \int_{x_A}^{x_B} f \psi_i^k dx - Q_i^k = 0, \quad i = 1, \dots n$$

Therefore we can write the system with the matrix notation

$$[K^k]u^k - F^k - Q^k = 0$$

 $[K^k]$  is an  $n \times n$  matrix named Stiffness Matrix

 $u^k$  is the unknown vector

 $F^k$  is related to the internal forces of the problem

 $Q^k$  is related to the natural Boundary Conditions

• Where the terms come from?

$$\sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_1 \frac{d\psi_i^k}{dx} \frac{d\psi_j^k}{dx} dx \right] u_j^k + \sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_0 \psi_i^k \psi_j^k dx \right] u_j^k - \int_{x_A}^{x_B} f \psi_i^k dx - Q_i^k = 0,$$

$$\sum_{j=1}^{n} K_{ij}^k u_j^k - F_i^k - Q_i^k = 0, \quad i = 1 \dots n$$

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$$\sum_{j=1}^{n} K_{ij}^k u_j^k - F_i^k - Q_i^k = 0, \quad i = 1 \dots n$$

$$K_{ij}^k = K_{ij}^{k,1} + K_{ij}^{k,0}$$

$$K_{ij}^{k,1} = \int_{x_A}^{x_B} a_1 \frac{d\psi_i^k}{dx} \frac{d\psi_j^k}{dx} dx, \qquad K_{ij}^{k,0} = \int_{x_A}^{x_B} a_0 \psi_i^k \psi_j^k dx, \qquad F_i^k = \int_{x_A}^{x_B} f\psi_i^k dx.$$

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$$K_{ij}^k = K_{ij}^{k,1} + K_{ij}^{k,0}$$

$$K_{ij}^{k,1} = \int_{x}^{x_B} a_1 \frac{d\psi_i^k}{dx} \frac{d\psi_j^k}{dx} dx,$$

Notice that only polynomials are involved in the integrals

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• As a linear equations system it is written:

$$\sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_1 \frac{d\psi_i^k}{dx} \frac{d\psi_j^k}{dx} dx \right] u_j^k + \sum_{j=1}^{n} \left[ \int_{x_A}^{x_B} a_0 \psi_i^k \psi_j^k dx \right] u_j^k - \int_{x_A}^{x_B} f \psi_i^k dx - Q_i^k = 0,$$

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$$\sum_{j=1}^{n} K_{ij}^{k} u_{j}^{k} - F_{i}^{k} - Q_{i}^{k} \neq 0, \quad i = 1 \dots n$$

$$- \underbrace{\vec{n}}_{X_{A}} \underbrace{\Omega^{k}}_{X_{B}} + \underbrace{\vec{n}}_{X_{B}}$$

Like in 2D, the term  $Q\equiv a_1\frac{du}{dx}\cdot\vec{n}$ , and because the outer normal orientation, we have  $Q_i^k=-a_1\frac{du}{dx}|_{x=X_A}$  and  $Q_i^k=a_1\frac{du}{dx}|_{x=X_B}$ .

Notice the minus sign on the left node.



## Computing the integrals

(Linear and Quadratic Elements)

#### The 1D Linear element

Consider now the linear reference element  $\Omega^R = [-1,1]$ 

The shape functions can be written for  $\xi \in [-1,1]$ 

$$\psi_1^R(\xi) = \frac{1}{2}(1-\xi)$$
  $\psi_2^R(\xi) = \frac{1}{2}(1+\xi)$ 

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The idea is to use **integral properties** to pass every other linear element to the reference one.

For a **general element**  $\Omega^k = [x_A, x_B]$  with  $x \in [x_A, x_B]$  we have the change of variables with the interval [-1,1] is:

$$x = \frac{h_k}{2}(\xi + 1) + X_A$$
 for  $h_k = x_B - x_A$ 

Or the inverse:

$$\xi = \frac{2}{h_k}(x - x_A) - 1$$

• Therefore, the change of variables in the integrals gives:

$$K_{ij}^{k,0} = \int_{x_A}^{x_B} a_0(x) \, \psi_i^k(x) \psi_j^k(x) \, dx$$

Therefore, the change of variables in the integrals gives:

$$K_{ij}^{k,0} = \int_{x_A}^{x_B} a_0(x) \psi_i^k(x) \psi_j^k(x) dx = \int_{-1}^1 a_0(\phi_k(\xi)) \psi_i^R(\xi) \psi_j^R(\xi) \frac{h_k}{2} d\xi.$$

• For the second integral  $K_{ij}^{k,1}$ 

$$K_{ij}^{k,1} = \int_{x_A}^{x_B} a_1(x) \frac{d\psi_i^k(x)}{dx} \frac{d\psi_j^k(x)}{dx} dx$$

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$$\psi_1^R(\xi) = \frac{1}{2}(1-\xi), \qquad \psi_2^R(\xi) = \frac{1}{2}(1+\xi).$$

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$$\psi_1^R(\xi) = \frac{1}{2}(1-\xi), \qquad \psi_2^R(\xi) = \frac{1}{2}(1+\xi).$$

$$= \int_{-1}^{1} a_1(\phi(\xi)) \left( \frac{d\psi_i^R(\xi)}{d\xi} \right) \frac{2}{h_k} \left( \frac{d\psi_j^R(\xi)}{d\xi} \right) \frac{2}{h_k} \frac{h_k}{2} d\xi$$

$$= \pm \frac{1}{2} \qquad = \pm \frac{1}{2}$$

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$$= \pm \frac{1}{2} \qquad = \pm \frac{1}{2}$$

#### The constant case:

$$K_{11}^{k,1} = \int_{-1}^{1} \frac{a_1^k}{h_k^2} \frac{h_k}{2} d\xi = \frac{a_1^k}{h_k},$$

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$$K_{12}^{k,1} = K_{21}^{k,1} = \int_{-1}^{1} \frac{-a_1^k}{h_k^2} \frac{h_k}{2} d\xi = \frac{-a_1^k}{h_k},$$

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$$K_{22}^{k,1} = \int_{-1}^{1} \frac{a_1^k}{h_k^2} \frac{h_k}{2} d\xi = \frac{a_1^k}{h_k},$$

#### The constant case:

$$K_{11}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1-\xi)^2}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{3},$$

$$K_{12}^{k,0} = K_{21}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1-\xi)(1+\xi)}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{6},$$

$$K_{22}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1+\xi)^2}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{3}.$$

#### The constant case:

$$K_{11}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1-\xi)^2}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{3},$$

$$K_{12}^{k,0} = K_{21}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1-\xi)(1+\xi)}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{6}, \qquad [K^{k,0}] = \frac{a_0^k h_k}{6} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$

$$K_{22}^{k,0} = \int_{-1}^{1} a_0^k \frac{(1+\xi)^2}{4} \frac{h_k}{2} d\xi = \frac{a_0^k h_k}{3}.$$

#### The constant case:

$$F_1^k = \int_{-1}^1 \left( f^k \frac{1 - \xi}{2} \right) \frac{h_k}{2} d\xi = \frac{1}{2} f^k h_k, \qquad F^k = \frac{f^k h_k}{2} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$F_2^k = \int_{-1}^1 \left( f^k \frac{1+\xi}{2} \right) \frac{h_k}{2} d\xi = \frac{1}{2} f^k h_k.$$

• The constant case:

collecting all the terms we have

$$\sum_{j=1}^{n} K_{ij}^{k} u_{j}^{k} = F_{i}^{k} + Q_{i}^{k} \qquad i = 1 \dots n$$

$$[K^{k,1}] = \frac{a_{1}^{k}}{h_{k}} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} \qquad [K^{k,0}] = \frac{a_{0}^{k} h_{k}}{6} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$

$$F^k = \frac{f^k h_k}{2} \left( \begin{array}{c} 1 \\ 1 \end{array} \right)$$

# The 1D Quadratic element

When we consider quadratic elements, the shape functions are

$$\psi_1^R(\xi) = \frac{1}{2}\xi(\xi - 1), \qquad \psi_2^R(\xi) = (1 + \xi)(1 - \xi), \qquad \psi_3^R(\xi) = \frac{1}{2}\xi(1 + \xi)$$

In the constant coefficient case we obtain:

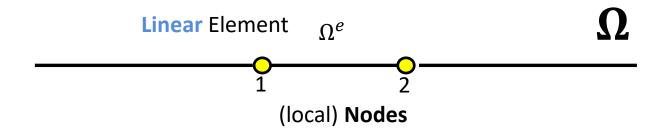
$$[K^{k,1}] = \frac{a_1^k}{3h_k} \begin{pmatrix} 7 & -8 & 1 \\ -8 & 16 & -8 \\ 1 & -8 & 7 \end{pmatrix}$$

$$F^k = \frac{f^k h_k}{6} \begin{pmatrix} 1 \\ 4 \\ 1 \end{pmatrix}$$

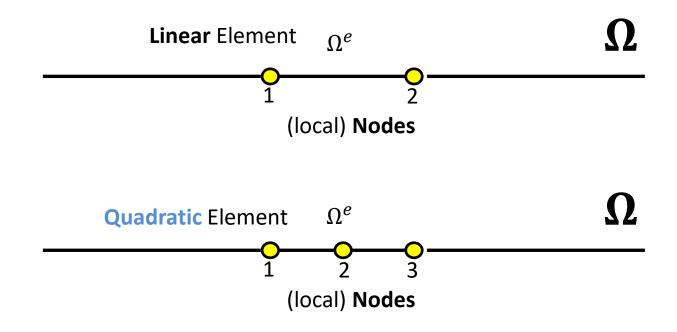
$$[K^{k,0}] = \frac{a_0^k h_k}{30} \begin{pmatrix} 4 & 2 & -1 \\ 2 & 16 & 2 \\ -1 & 2 & 4 \end{pmatrix}$$

# 1D Finite Elements Meshing and Assembly

• For 1D domains, generically, the **elements** are defined as segments  $\Omega^e = [x_i, x_{i+1}]$  that covers de complete domain  $\Omega$ .



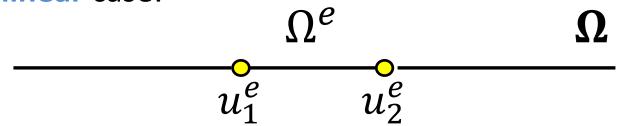
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Let's assume that u(x) is a **magnitude** (temperature, displacement, etc.) that we want to compute in the nodes  $n_i$  of one element  $\Omega^e$  the usual FEM **notation** is:

$$u(n_i) = u_i^e$$

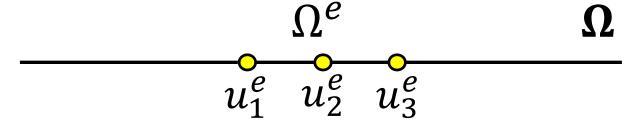
For the linear case:



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For the quadratic case:



When we consider the total domain, nodes of **consecutive elements** must be identify in order to obtain *continuous solutions*: (last node equals the next first one)

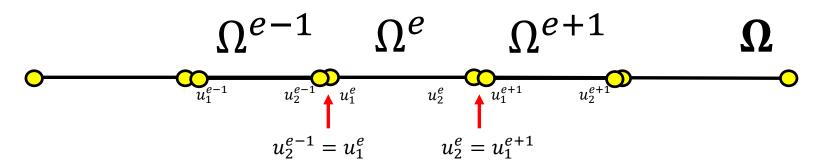
$$u_{N}^{e-1} = u_{1}^{e}$$

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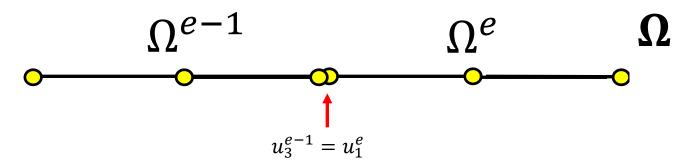
For the linear case (N = 2):



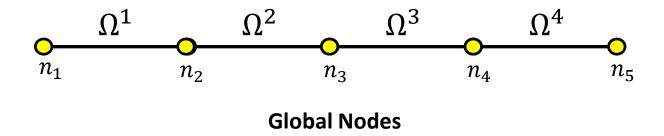
When we consider the total domain, nodes of **consecutive elements** must be identify in order to obtain *continuous solutions*: (last node equals the next first one)

$$u_N^{e-1} = u_1^e, \qquad u_N^e = u_1^{e+1}$$

For the quadratic case (N = 3):



 Global enumeration: Once we have identify the connected nodes, we rename them using a global enumeration.

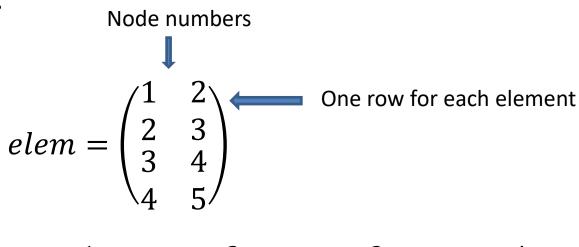


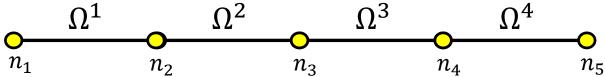
# **Connectivity Matrix**

 Connectivity Matrix: Says the global nodes attached to each element.

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- Example:





**Global Nodes** 



# Stiff Matrix

Element Stiff Matrix ( $K^e$ ): Is the one related to the physical problem stated for each element (this is the *thought* part of the method).

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Because it is associated to each element, its size agrees with the number of nodes in each element.

1-dim linear element (two nodes)  $\longrightarrow K^e$  is a 2x2 matrix

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1-dim linear element (two nodes)  $\longrightarrow K^e$  is a 2x2 matrix

1-dim quadratic element (three nodes)  $\longrightarrow K^e$  is a 3x3 matrix

$$K^{e} = \begin{pmatrix} k_{11}^{e} & k_{12}^{e} & k_{13}^{e} \\ k_{21}^{e} & k_{22}^{e} & k_{23}^{e} \\ k_{31}^{e} & k_{32}^{e} & k_{33}^{e} \end{pmatrix}$$

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• Global Stiff Matrix (K): Is the assembled matrix of all  $K^e$  element stiff matrices.

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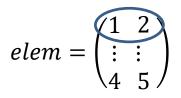
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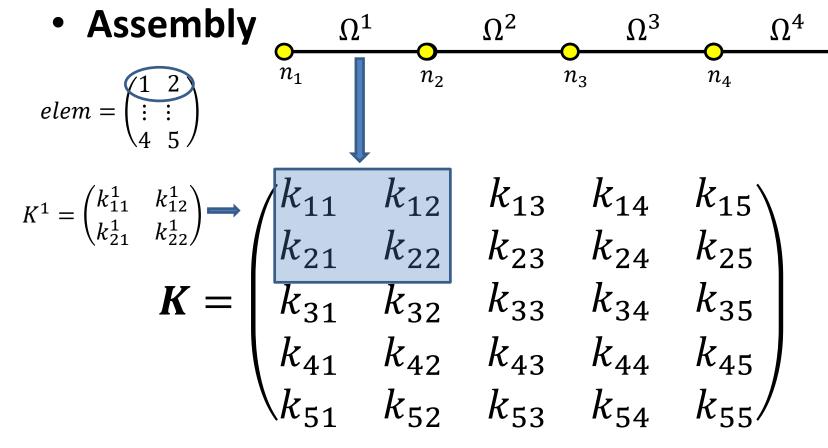
## Example:



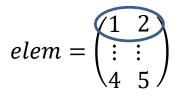
# **Element Assembly**

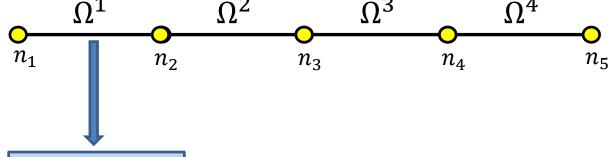
# 1D Elements Assembly





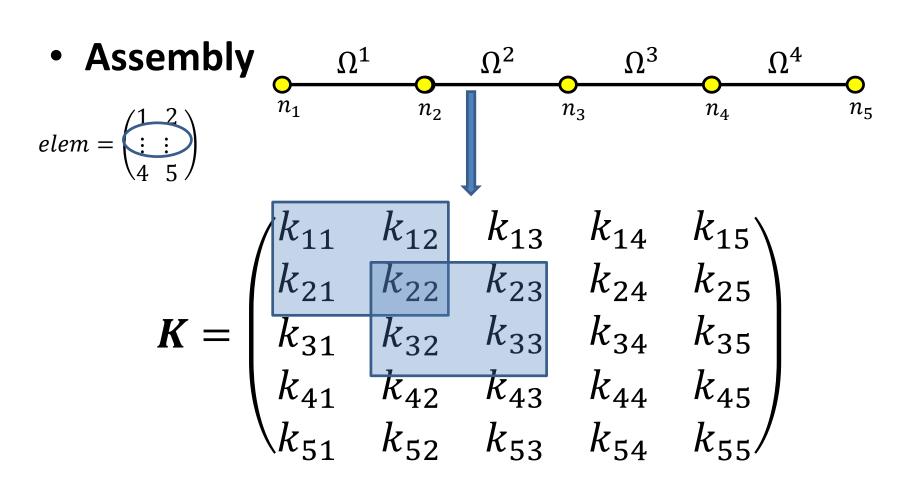
## Assembly

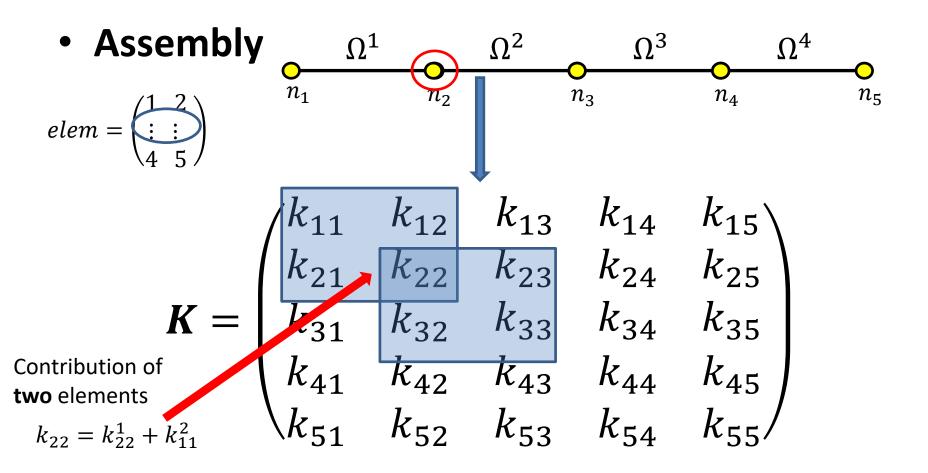


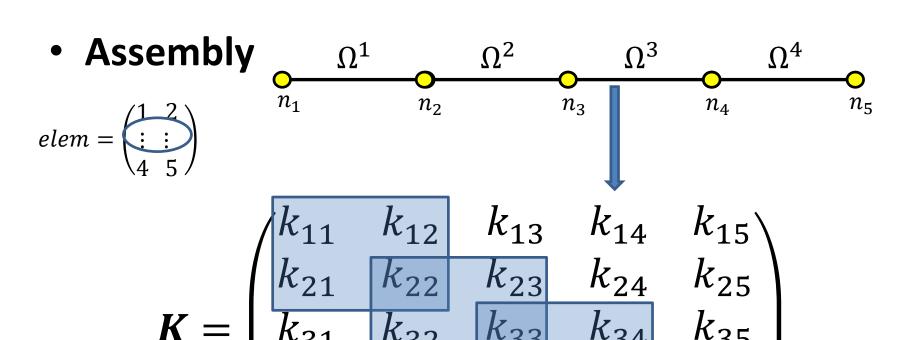


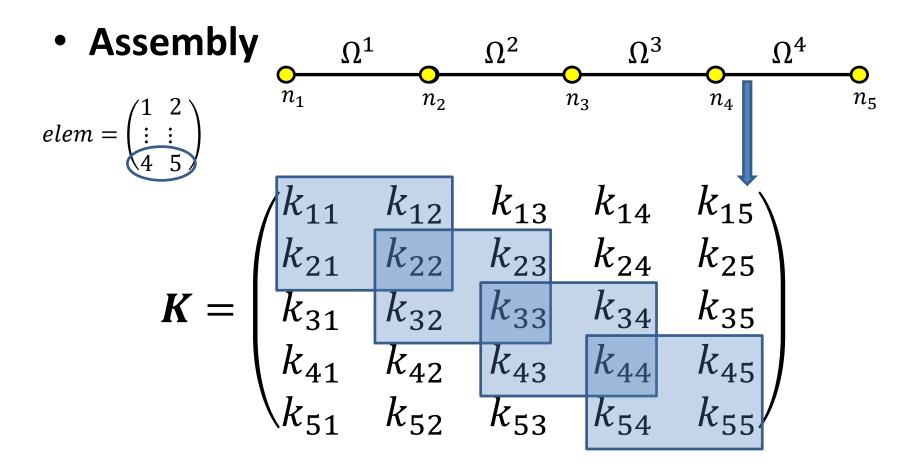
$$K^{1} = \begin{pmatrix} k_{11}^{1} & k_{12}^{1} \\ k_{21}^{1} & k_{22}^{1} \end{pmatrix} \rightarrow \begin{pmatrix} k_{11}^{1} & k_{12}^{1} \\ k_{21}^{1} & k_{22}^{1} \end{pmatrix} k_{13} & k_{14} & k_{15} \\ k_{21}^{1} & k_{22}^{1} & k_{23}^{1} & k_{24} & k_{25} \\ k_{31} & k_{32} & k_{33} & k_{34} & k_{35} \\ k_{41} & k_{42} & k_{43} & k_{44} & k_{45} \\ k_{51} & k_{52} & k_{53} & k_{54} & k_{55} \end{pmatrix}$$

$$k_{23}$$
  $k_{24}$   $k_{25}$ 
 $k_{33}$   $k_{34}$   $k_{35}$ 
 $k_{43}$   $k_{44}$   $k_{45}$ 
 $k_{53}$   $k_{54}$   $k_{55}$ 









The rest of the elements in **K** are zero

 Example: Suppose that for each element its local Stiff matrix is constant (we'll see later how to compute it)

$$K^{e} = \begin{pmatrix} k_{11}^{e} & k_{12}^{e} \\ k_{21}^{e} & k_{22}^{e} \end{pmatrix} = C \cdot \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$$

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For the bar:

$$n_1$$
  $n_2$   $n_3$   $n_4$   $n_5$ 

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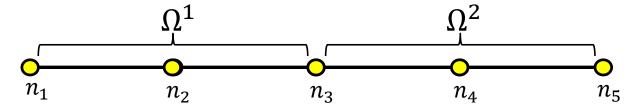
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For the bar:

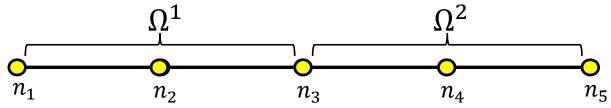
$$n_1$$
  $n_2$   $n_3$   $n_4$   $n_5$ 

$$K = C \begin{pmatrix} 1 & =1 & -0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ \hline 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{pmatrix}$$

 Exercise: Consider the problem of the previous bar, but using now quadratic elements.



 Exercise: Consider the problem of the previous bar, but using now quadratic elements.



Modify the previous steps in order to obtain the assembly matrix when only two elements are taken

$$K^{e} = \begin{pmatrix} 4 & 2 & -1 \\ 2 & 16 & 2 \\ -1 & 2 & 4 \end{pmatrix} \longrightarrow K = \begin{pmatrix} k_{11}^{1} & k_{12}^{1} & k_{13} & k_{14} & k_{15} \\ k_{21}^{1} & k_{22}^{1} & k_{23} & k_{24} & k_{25} \\ k_{31} & k_{32} & k_{33} & k_{34} & k_{35} \\ k_{41} & k_{42} & k_{43} & k_{44} & k_{45} \\ k_{51} & k_{52} & k_{53} & k_{54} & k_{55} \end{pmatrix}$$

# 1D Finite Elements Examples

#### Linear Elasticity 1D equation:

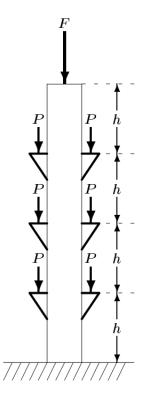
$$-\frac{d}{dx}\left(E(x)A(x)\frac{du(x)}{dx}\right) = 0,$$

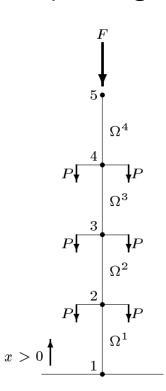
with E(x) the material elasticity function (Young modulus), A(x) the section area and u(x) the displacement.

# **Constant Pillar**

• Example 1: Constant loaded column

Let's assume  $E \cdot A$  constant (homogeneous column).





$$h = 4.5 m$$
  
 $P = 11 \times 10^4 N$   
 $F = 3 \times 10^5 N$   
 $E = 2.0 \times 10^{11} N/m^2$   
 $A = 250 cm^2$ 

This is a particular case of the model equation

$$\frac{-d}{dx}\left(a_1(x)\frac{du}{dx}\right) + a_0(x)u = f(x),$$

with  $a_1 = EA$  constant,  $a_0 \equiv 0$  i  $f(x) \equiv 0$  (if the column weight is not consider).

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as we learned before, the problem can be stated as

$$[K^k]u^k = F^k + Q^k$$

$$[K^k] = [K^{k,1}] = \frac{EA}{h} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \quad F^k = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \quad \text{per} \quad k = 1, 2, 3, 4.$$

$$\frac{EA}{h} \begin{pmatrix} 1 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5 \end{pmatrix} = \begin{pmatrix} Q_1^1 \\ Q_2^1 + Q_1^2 \\ Q_2^2 + Q_1^3 \\ Q_2^3 + Q_1^4 \\ Q_2^4 \end{pmatrix}$$

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
0 & 0 & 0 & -1 & 1
\end{pmatrix} \begin{pmatrix}
U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5
\end{pmatrix} = \begin{pmatrix}
Q_1^1 \\ Q_2^1 + Q_1^2 \\ Q_2^2 + Q_1^3 \\ Q_2^3 + Q_1^4 \\ Q_2^4
\end{pmatrix}$$

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & +1 & 2 & -1 \\
0 & 0 & 0 & -1 & 1
\end{pmatrix} \begin{pmatrix}
U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5
\end{pmatrix} = \begin{pmatrix}
Q_1^1 \\ Q_2^1 + Q_1^2 \\ Q_2^2 + Q_1^3 \\ Q_2^3 + Q_1^4 \\ Q_2^4
\end{pmatrix}$$

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
0 & 0 & 0 & -1 & 1
\end{pmatrix} \begin{pmatrix}
U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5
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\end{pmatrix}$$

After assembly the system we obtain

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
0 & 0 & 0 & -1 & 1
\end{pmatrix} \begin{pmatrix}
U_1 \\
U_2 \\
U_3 \\
U_4 \\
U_5
\end{pmatrix} = \begin{pmatrix}
Q_1^1 \\
Q_2^1 + Q_1^2 \\
Q_2^2 + Q_1^3 \\
Q_2^3 + Q_1^4 \\
Q_2^4
\end{pmatrix}$$

#### Finally, we impose

$$U_1 = 0 m$$
,  $Q_2^1 + Q_1^2 = Q_2^2 + Q_1^3 = Q_2^3 + Q_1^4 = -2.2 \times 10^5 N$ ,  $Q_2^4 = -3 \times 10^5 N$ .

**Unknowns** primary:  $U_2$ ,  $U_3$ ,  $U_4$ ,  $U_5$  and also secondary  $Q_1^1$ 

#### After assembly the system we obtain

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
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\end{pmatrix}
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U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5
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$$1.11 \times 10^{9} \begin{pmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} U_{2} \\ U_{3} \\ U_{4} \\ U_{5} \end{pmatrix} = - \begin{pmatrix} 2.2 \\ 2.2 \\ 2.2 \\ 3.0 \end{pmatrix} \times 10^{5}$$

#### After assembly the system we obtain

$$\frac{EA}{h} \begin{pmatrix}
1 & -1 & 0 & 0 & 0 \\
-1 & 2 & -1 & 0 & 0 \\
0 & -1 & 2 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
0 & 0 & 0 & -1 & 1
\end{pmatrix}
\begin{pmatrix}
U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5
\end{pmatrix} = \begin{pmatrix}
Q_1^1 \\ Q_2^1 + Q_1^2 \\ Q_2^2 + Q_1^3 \\ Q_2^3 + Q_1^4 \\ Q_2^4
\end{pmatrix}$$

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$$1.11 \times 10^{9} \begin{pmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} U_{2} \\ U_{3} \\ U_{4} \\ U \end{pmatrix} = -\begin{pmatrix} 2.2 \\ 2.2 \\ 2.0 \end{pmatrix} \times 10^{5}$$

Solution:

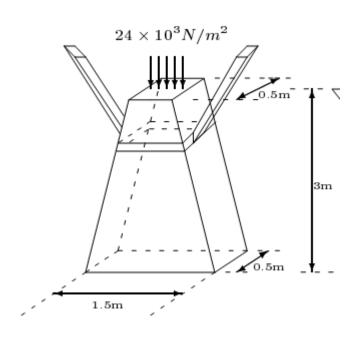
$$U_1 = 0 m$$
,  $U_2 = -0.86 mm$ ,  $U_3 = -1.53 mm$ ,  $U_4 = -2.00 mm$ ,  $U_5 = -2.27 mm$ .

© Numerical Factory  $Q_1^1 = \frac{EA}{h}(U_1 - U_2) = 9.6 \times 10^5 \, N$  (Reaction force on the ground)



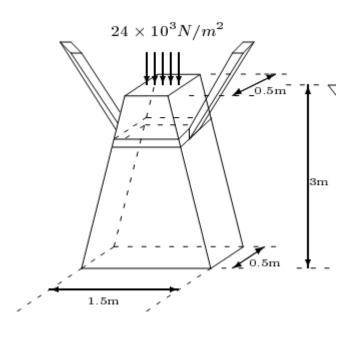
# Variable Pillar

• Example 2: Concrete Pyramidal Column with variable section area



$$-\frac{d}{dx}\left(E(x)A(x)\frac{du(x)}{dx}\right) = f(x)$$

• Example 2: Concrete Pyramidal Column with variable section area



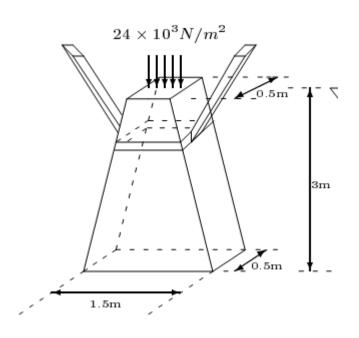
$$-\frac{d}{dx}\left(E(x)A(x)\frac{du(x)}{dx}\right) = f(x)$$

Now the inner weight of the column is also taken into account

$$f(x) = -\omega \frac{dV}{dx}$$

 $\omega$  been the concrete specific weight

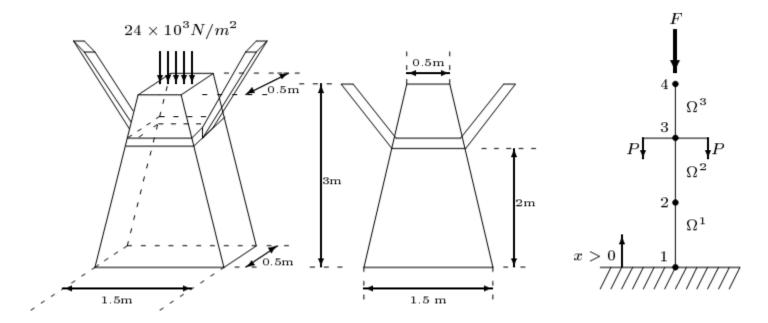
Example 2: Concrete Pyramidal Column with variable section area



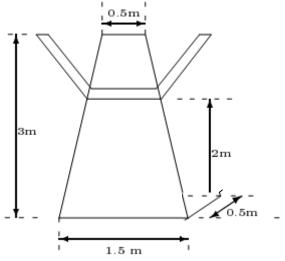
$$-\frac{d}{dx}\left(E(x)A(x)\frac{du(x)}{dx}\right) = f(x)$$

$$a_1(x) = E(x) \cdot A(x)$$
 non constant  $a_0(x) = 0$   $f(x) = -\omega \frac{dV}{dx}$  internal weight force

#### Example 2: Concrete Pyramidal Column



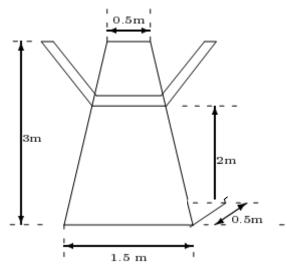
#### Now, the section area is not constant



Wide value as a function b(x)

$$x \mid 0 \quad 3$$
  
 $b \mid 1.5 \quad 0.5$ 

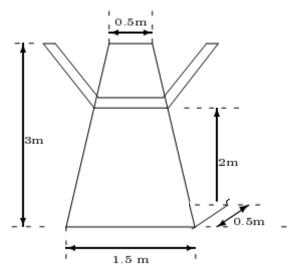
#### Now, the section area is not constant



Wide value as a function b(x)

$$b(x) = \left(1.5 \ \frac{3-x}{3} + 0.5 \ \frac{x}{3}\right)$$

#### Now, the section area is not constant



Wide value as a function b(x)

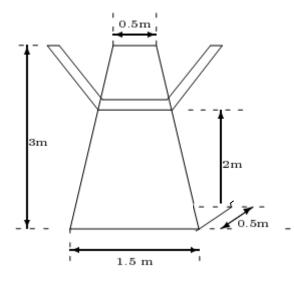
$$x \mid 0 = 3$$
  
 $b \mid 1.5 = 0.5$ 

$$b(x) = \left(1.5 \ \frac{3-x}{3} + 0.5 \ \frac{x}{3}\right)$$

Each section is a rectangle:

$$A(x) = 0.5 \cdot b(x)$$

#### Now, the section area is not constant



Wide value as a function b(x)

$$\begin{array}{c|cc} x & 0 & 3 \\ b & 1.5 & 0.5 \end{array}$$

$$b(x) = \left(1.5 \ \frac{3-x}{3} + 0.5 \ \frac{x}{3}\right)$$

Each section is a rectangle:

$$A(x) = 0.5 \cdot b(x)$$

$$A(x) = 0.5 \left( 1.5 \frac{3-x}{3} + 0.5 \frac{x}{3} \right) = \frac{3}{4} - \frac{x}{6} m^2$$

The **internal forces** corresponding to the pillar weight can be computed from the specific weight

$$f(x) = -\omega \frac{dV}{dx}$$

for unit length can be expressed by the product

$$f(x) = -w A(x) = \left(\frac{25x}{6} - \frac{75}{4}\right) \times 10^3 N/m,$$

(*Hint*: This can be obtained by the derivative of the formula for the volume of column above a level x.

$$V(x) = \frac{1}{2} (A(3) + A(x)) \cdot h$$

 Here, to obtain the linear system we need to compute

$$[K^k]u^k = F^k + Q^k$$

$$K_{ij}^{k} = K_{ij}^{k,1} = E \int_{x_A}^{x_B} A(x) \frac{d\psi_i^k}{dx}(x) \frac{d\psi_j^k}{dx}(x) dx, \qquad F_i^k = \int_{x_A}^{x_B} f(x) \, \psi_i^k(x) dx.$$

$$\psi_1^k(x) = \frac{x - x_B}{x_A - x_B} = \frac{x - x_B}{-h_k}$$

$$\psi_2^k(x) = \frac{x - x_A}{x_B - x_A} = \frac{x - x_A}{h_k}$$

• Here, to obtain the linear system  $[K^k]u^k = F^k + Q^k$  we need to compute

$$K_{ij}^{k} = K_{ij}^{k,1} = E \int_{x_A}^{x_B} A(x) \frac{d\psi_i^k}{dx}(x) \frac{d\psi_j^k}{dx}(x) dx, \qquad F_i^k = \int_{x_A}^{x_B} f(x) \, \psi_i^k(x) dx.$$

$$\psi_1^k(x) = \frac{x - x_B}{x_A - x_B} = \frac{x - x_B}{-h_k} \longrightarrow \frac{d\psi_1^k}{dx}(x) = \frac{-1}{h_k}$$

$$\psi_2^k(x) = \frac{x - x_A}{x_B - x_A} = \frac{x - x_A}{h_k} \longrightarrow \frac{d\psi_2^k}{dx}(x) = \frac{1}{h_k}$$

• Here, to obtain the linear system  $[K^k]u^k = F^k + Q^k$  we need to compute

$$K_{ij}^{k} = K_{ij}^{k,1} = E \int_{x_A}^{x_B} A(x) \frac{d\psi_i^k}{dx}(x) \frac{d\psi_j^k}{dx}(x) dx, \qquad F_i^k = \int_{x_A}^{x_B} f(x) \, \psi_i^k(x) dx.$$

That gives different values for each element.

Considering the first one,  $\Omega^1 = [0,1]$ , here  $h_k = 1$ , we obtain:

$$K_{11}^1 = K_{22}^1 = E \int_0^1 A(x) dx = \frac{2E}{3},$$

$$A(x) = \frac{3}{4} - \frac{x}{6} m^2.$$

• Here, to obtain the linear system  $[K^k]u^k = F^k + Q^k$  we need to compute

$$K_{ij}^{k} = K_{ij}^{k,1} = E \int_{x_A}^{x_B} A(x) \frac{d\psi_i^k}{dx}(x) \frac{d\psi_j^k}{dx}(x) dx, \qquad F_i^k = \int_{x_A}^{x_B} f(x) \, \psi_i^k(x) dx.$$

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  $K_{12}^1 = K_{21}^1 = -E \int_0^1 A(x) \, dx = -\frac{2E}{3},$ 

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$$[K^1] = \frac{2E}{3} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right)$$

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That gives **different values** for each element. Considering the first one,  $\Omega^1 = [0,1]$ , we obtain:

$$F_1^1 = -w \int_0^1 A(x)(1-x) \, dx = -\frac{25 \, w}{72}, \qquad F_2^1 = -w \int_0^1 x A(x) \, dx = -\frac{23 \, w}{72}.$$

$$A(x) = \frac{3}{4} - \frac{x}{6} m^2. F^1 = -\frac{w}{72} \begin{pmatrix} 25\\23 \end{pmatrix}$$

For the three elements we have:

$$[K^1] = \frac{2E}{3} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right), \qquad [K^2] = \frac{E}{2} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right), \qquad [K^3] = \frac{E}{3} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right),$$

$$[K^2] = \frac{E}{2} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right),$$

$$[K^3] = \frac{E}{3} \left( \begin{array}{cc} 1 & -1 \\ -1 & 1 \end{array} \right),$$

$$F^{1} = -\frac{w}{72} \begin{pmatrix} 25 \\ 23 \end{pmatrix}, \qquad F^{2} = -\frac{w}{72} \begin{pmatrix} 19 \\ 17 \end{pmatrix}, \qquad F^{3} = -\frac{w}{72} \begin{pmatrix} 13 \\ 11 \end{pmatrix}.$$

$$F^2 = -\frac{w}{72} \left( \begin{array}{c} 19\\17 \end{array} \right),$$

$$F^3 = -\frac{w}{72} \left( \begin{array}{c} 13 \\ 11 \end{array} \right).$$

For the three elements we have:

$$[K^{1}] = \frac{2E}{3} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \qquad [K^{2}] = \frac{E}{2} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \qquad [K^{3}] = \frac{E}{3} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix},$$

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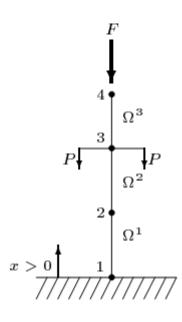
and next, assemble the system

$$\frac{E}{6} \begin{pmatrix} 4 & -4 & 0 & 0 \\ -4 & 7 & -3 & 0 \\ 0 & -3 & 5 & -2 \\ 0 & 0 & -2 & 2 \end{pmatrix} \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \end{pmatrix} = -\frac{w}{72} \begin{pmatrix} 25 \\ 42 \\ 30 \\ 11 \end{pmatrix} + \begin{pmatrix} Q_1 \\ Q_2 \\ Q_3 \\ Q_4 \end{pmatrix}$$

$$\frac{E}{6} \begin{pmatrix} 4 & -4 & 0 & 0 \\ -4 & 7 & -3 & 0 \\ 0 & -3 & 5 & -2 \\ 0 & 0 & -2 & 2 \end{pmatrix} \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \end{pmatrix} = -\frac{w}{72} \begin{pmatrix} 25 \\ 42 \\ 30 \\ 11 \end{pmatrix} + \begin{pmatrix} Q_1 \\ Q_2 \\ Q_3 \\ Q_4 \end{pmatrix}$$

#### With BC

 $U_1 = 0$ , essential condition



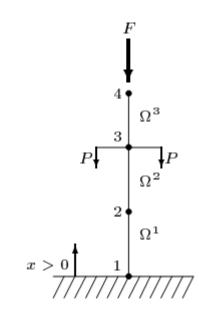
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With BC

essential BC:  $U_1 = 0$ ,

natural BC:

$$Q_2 = Q_2^1 + Q_1^2 = 0,$$
  $Q_3 = Q_2^2 + Q_1^3 = -2P,$   $Q_4 = Q_2^3 = -F,$ 



$$F = (0.5)^2 \times 24 \times 10^3 = 6000 N.$$

Solution:

$$U_1 = 0 m$$
,  $U_2 = -2.08 \times 10^{-6} m$ ,  $U_3 = -3.81 \times 10^{-6} m$ ,  $U_4 = -4.86 \times 10^{-6} m$ .

$$Q_1 = \frac{E}{6}(4U_1 - 4U_2) + \frac{25\omega}{72} = -4.3586e + 04$$

# 1D Finite Elements Transient solution

#### Thermal Problems

Consider the following **thermal problem** defined on a 1D bar of section area A and material *conductivity coefficient*  $k_c$ .

$$-\frac{d}{dx}\left(k_c A \frac{du}{dx}\right) = 0, \quad u(0) = 10, u(1) = 60$$

It corresponds to the *model equation* for thermal problems with

$$a_1 = k_c A, a_0 = 0, f = 0$$

If we compute the final temperature distribution on the bar, in fact, we are computing the **stationary solution** of the problem.

If we now want to include the variation along the time (**transient problem**), then we have to include an extra term and the dependency of u = u(t, x).

Plus a time dependent derivative term, with coefficient  $a_2 = k_c A$ .

$$a_2 \frac{du}{dt} - \frac{d}{dx} \left( k_c A \frac{du}{dx} \right) = 0, \quad u(t,0) = 10, \quad u(t,1) = 60$$

For each element  $\Omega^k = [x_i, x_{i+1}]$ , we get a linear system of equations, similar to the one for the **Steady problem**, that we can express in general as

$$[M^k]\frac{du}{dt} + [K^k]u = \widehat{F}^k$$
 where  $\widehat{F}^k = F^k + Q^k$  (eq.1)

**Obs.** We assume that none of the matrices depen on the time variable.

#### **Linear Elements**

In our case, because  $a_1 = k_c A$  (constant),  $a_0 = 0$  and f = 0, for **linear elements** we have:

$$K^k = \frac{a_1}{h_k} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$

$$F^k = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

 $M^k = \frac{a_2 h_k}{6} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$  because is defined by  $M_{ij}^{\ k} = \int_{x_i}^{x_{i+1}} a_2 \varphi_i \varphi_j$  (notice that is similar to the matrix for the usual constant  $a_0$  term)

Obs. Usually, for easy inversion, we consider an approxiamtion known as the **row-sum lumping-mass** matrix:

$$M^k = \frac{a_2 h_k}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

#### Solution of the transient problem:

To solve the transient problem, we consider the time derivative  $\frac{du}{dt} \equiv \dot{u}_t$  not as the usual numerical approximation:

$$\dot{u} \approx \frac{u_{t+dt} - u_t}{dt}$$

being  $u_t$  the present time solution and  $u_{t+dt}$  the solution for the next step (after an amount of time dt), but as a linear combination of the present and next derivatives:

$$\alpha \cdot \dot{u}_{t+dt} + (1-\alpha) \cdot \dot{u}_t = \frac{u_{t+dt} - u_t}{dt}$$
 where  $\alpha \in [0,1]$  (eq. 2)

For different value of  $\alpha$ , we get different numerical methods:

 $\alpha = 0$  Forward Differences (conditionally stable). Precission O(dt)

 $\alpha = 1/2$  Crank – Nicolson (stable). Precission  $O(dt^2)$ 

 $\alpha = 2/3$  Galerkin method (stable). Precission  $O(dt^2)$ 

 $\alpha = 1$  Backward Differences (stable). Precission O(dt)

The values for approximating the derivatives comes again from (eq. 1)

$$[M]\dot{u}_t + [K]u_t = \hat{F}$$
 (eq.3a)

and

$$[M]\dot{u}_{t+dt} + [K]u_{t+dt} = \hat{F}$$
 (eq.3b)

Multipliying (eq.2) by [M] and substituing the derivatives using (eq.3a) and (eq.3b) we get

$$\alpha \cdot [M] \ \dot{u}_{t+dt} + (1-\alpha) \cdot [M] \ \dot{u}_t = [M] \ \frac{u_{t+dt} - u_t}{dt}$$

$$\alpha \cdot (\widehat{F} - [K]u_{t+dt}) + (1-\alpha) \cdot (\widehat{F} - [K]u_t) = [M] \ \frac{u_{t+dt} - u_t}{dt}$$

Rearranging the terms we get the final equation

$$\left( [M] + \alpha \cdot dt \cdot [K] \right) u_{t+dt} = \left( [M] - (1 - \alpha) \cdot dt \cdot [K] \right) u_t + \widehat{F} \qquad \text{(eq. 4)}$$

Therefore, the problem is to compute the value  $u_{t+dt}$ , which means to solve a linear system of equations for each time step.



#### Mètodes Numèrics:

A First Course on Finite Elements

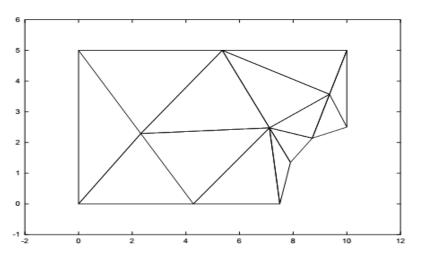
# Finite Elements (III) FEM 2D

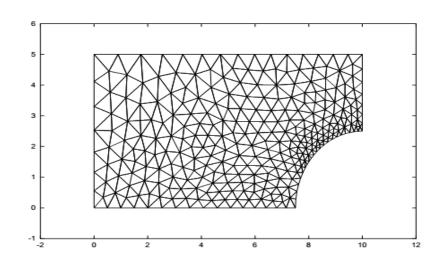
Following: *Curs d'Elements Finits amb Aplicacions* (J. Masdemont) <a href="http://hdl.handle.net/2099.3/36166">http://hdl.handle.net/2099.3/36166</a>

Dept. Matemàtiques ETSEIB - UPC BarcelonaTech

# Meshing

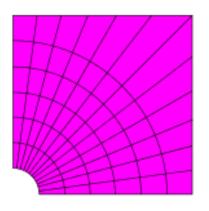
- Meshing a general domain is a difficult problem.
   We'll not study it in depth in our course.
- Two main concerns when meshing a domain are:
  - Good fitting of the domain
  - Good Numerical properties (stability)



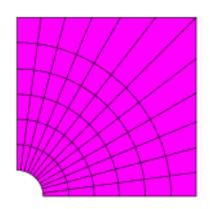


- Classification:
  - Structured Mesh:

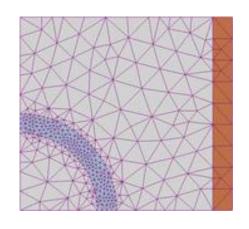
are identified by regular connectivity



- Classification:
  - Structured Mesh:are identified by regular connectivity



Unstructured Mesh







High aspect ratio triangle

Mesh quality:

— Aspect Ratio: It is the ratio of



longest to the shortest side in an element.

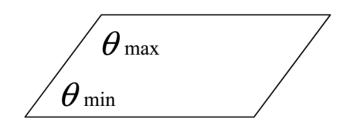
Best = 1

Acceptable < 5

BEST	OK	VERY POOR	
60° 60°		105°	
	4 1 4 60°	30° 30° 20° 20°	

#### Mesh quality:

#### - Skewness:



Another common measure of quality is based on equiangular skew.

$$ext{Equiangle Skew} = \max \left[ rac{ heta_{max} - heta_e}{180 - heta_e}, rac{ heta_e - heta_{min}}{ heta_e} 
ight]$$

where:



 $heta_{max}$  is the largest angle in a face or cell,

 $heta_{min}$  is the smallest angle in a face or cell,

 $\theta_e$  is the angle for equi-angular face or cell i.e. 60 for a triangle and 90 for a square.

Value of Skewness	0-0.25	0.25-0.50	0.50-0.80	0.80-0.95	0.95-0.99	0.99-1.00
Cell Quality	excellent	good	acceptable	poor	sliver	degenerate

#### Mesh quality:

— Inscribed-Circumscribed ratio:

$$q = 2\frac{r_{\text{in}}}{r_{\text{out}}} = \frac{(b+c-a)(c+a-b)(a+b-c)}{abc}$$

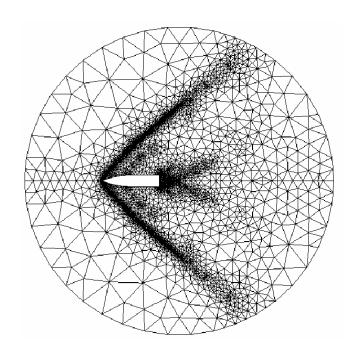
where a, b, c are the side lengths.

An equilateral triangle has q = 1

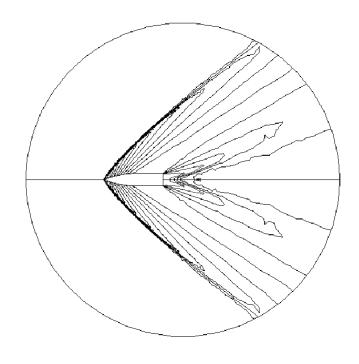
As a rule of thumb, if all triangles have q > 0.5 the results are good.



 Mesh refinement: More elements where physical features are changing



2D planar shell - final grid



2D planar shell - contours of pressure final grid



For 2D problems we will use the **model equation**. A 2on order PDE for u = u(x, y) (primary variable)

$$-\frac{\partial}{\partial x}\left(a_{11}\frac{\partial u}{\partial x} + a_{12}\frac{\partial u}{\partial y}\right) - \frac{\partial}{\partial y}\left(a_{21}\frac{\partial u}{\partial x} + a_{22}\frac{\partial u}{\partial y}\right) + a_{00}u = f,$$

Defined on a 2-dim domain  $\Omega$ , with  $a_{ij}(x, y)$  and f(x, y) known functions.

Notation: In many books you can find the expressions

$$\nabla \cdot u \equiv \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}$$
, if  $u = u(x, y)$ 

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$$\nabla \cdot u \equiv \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} , \qquad \text{if} \quad u = u(x, y)$$

$$\nabla \cdot (u_1, u_2) \equiv div(u) \equiv \frac{\partial u_1}{\partial x} + \frac{\partial u_2}{\partial y} , \qquad \text{if} \quad u = \begin{pmatrix} u_1(x, y) \\ u_2(x, y) \end{pmatrix}$$

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$$\nabla u \equiv grad(u) \equiv \begin{pmatrix} \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \end{pmatrix}, \quad \text{if } u = u(x, y)$$

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$$\nabla u \equiv grad(u) \equiv \begin{pmatrix} \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \end{pmatrix}, \quad \text{if} \quad u = u(x, y)$$

Example: Poisson equation

$$-\nabla\cdot(a\nabla u)=f$$
 If  $a=$ const, 
$$-a\nabla\cdot(\nabla u)\equiv-a\;\nabla^2u\equiv-a\Delta u=f$$

**Laplacian Operator** 

#### Poisson equation:

$$-\frac{\partial}{\partial x} \left( a \frac{\partial u}{\partial x} \right) - \frac{\partial}{\partial y} \left( a \frac{\partial u}{\partial y} \right) = f.$$

It corresponds to the 2D *model equation* 

$$-\frac{\partial}{\partial x}\left(a_{11}\frac{\partial u}{\partial x} + a_{12}\frac{\partial u}{\partial y}\right) - \frac{\partial}{\partial y}\left(a_{21}\frac{\partial u}{\partial x} + a_{22}\frac{\partial u}{\partial y}\right) + a_{00}u = f,$$

with

$$a_{11} = a_{22} = a$$
,  $a_{12} = a_{21} = a_{00} = 0$ 



Then, for each element you need to compute two terms to build the element linear system:

The stiff matrix

$$\begin{pmatrix} k_{11}^k & \cdots & k_{1n}^k \\ \vdots & \ddots & \vdots \\ k_{n1}^k & \cdots & k_{nn}^k \end{pmatrix} \begin{pmatrix} u_1^k \\ \vdots \\ u_n^k \end{pmatrix} = \begin{pmatrix} F_1^k \\ \vdots \\ F_n^k \end{pmatrix} + \begin{pmatrix} Q_1^k \\ \vdots \\ Q_n^k \end{pmatrix}$$

Then, for each element you need to compute two terms to build the element linear system:

- The stiff matrix
- The F's vector

$$\begin{pmatrix} k_{11}^k & \cdots & k_{1n}^k \\ \vdots & \ddots & \vdots \\ k_{n1}^k & \cdots & k_{nn}^k \end{pmatrix} \begin{pmatrix} u_1^k \\ \vdots \\ u_n^k \end{pmatrix} = \begin{pmatrix} F_1^k \\ \vdots \\ F_n^k \end{pmatrix} + \begin{pmatrix} Q_1^k \\ \vdots \\ Q_n^k \end{pmatrix}$$

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The Q's vector depends on the Boundary Conditions and is computed once you assemble the global system

Remember 
$$q_n \equiv n_x \left( a_{11} \frac{\partial u}{\partial x} + a_{12} \frac{\partial u}{\partial y} \right) + n_y \left( a_{21} \frac{\partial u}{\partial x} + a_{22} \frac{\partial u}{\partial y} \right)$$

#### **Notation:**

u = u(x, y) is named **primary variable**  $q_n$  is named **secondary variable** 

Remember 
$$q_n \equiv n_x \left( a_{11} \frac{\partial u}{\partial x} + a_{12} \frac{\partial u}{\partial y} \right) + n_y \left( a_{21} \frac{\partial u}{\partial x} + a_{22} \frac{\partial u}{\partial y} \right)$$

#### **Notation:**

u = u(x, y) is named **primary variable**  $q_n$  is named **secondary variable** 

#### **Boundary Conditions (BC):**

 $u_A = u(x_A)$  is an **essential BC** (fix the primary variable)  $q_{n} = Q_0$  is a **natural BC** (fix the secondary variable)

Notation from the global system of equations:  $[K^k]u^k = F^k + Q^k$ .

Notation from the global system of equations:  $(K^k)u^k = F^k + Q^k$ .

$$K_{ij}^{k} = \int_{\Omega^{k}} \left[ \frac{\partial \psi_{i}^{k}}{\partial x} \left( a_{11} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{12} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + \frac{\partial \psi_{i}^{k}}{\partial y} \left( a_{21} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{22} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + a_{00} \psi_{i}^{k} \psi_{j}^{k} \right] dx dy,$$

Notation from the global system of equations:  $[K^k]u^k = F^k + Q^k$ .

$$K_{ij}^{k} = \int_{\Omega^{k}} \left[ \frac{\partial \psi_{i}^{k}}{\partial x} \left( a_{11} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{12} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + \frac{\partial \psi_{i}^{k}}{\partial y} \left( a_{21} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{22} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + a_{00} \psi_{i}^{k} \psi_{j}^{k} \right] dx dy,$$

$$[K^k] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

Notation from the global system of equations:  $[K^k]u^k = F^k + Q^k$ .

$$K_{ij}^k = \int_{\Omega^k} \left[ \frac{\partial \psi_i^k}{\partial x} \left( a_{11} \frac{\partial \psi_j^k}{\partial x} + a_{12} \frac{\partial \psi_j^k}{\partial y} \right) + \frac{\partial \psi_i^k}{\partial y} \left( a_{21} \frac{\partial \psi_j^k}{\partial x} + a_{22} \frac{\partial \psi_j^k}{\partial y} \right) + a_{00} \psi_i^k \psi_j^k \right] dx dy,$$

$$\begin{split} [K^k] = & (K^{k,00}) + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}], \\ (K^{k,00}) = & \int_{\Omega^k} a_{00} \, \psi_i^k \, \psi_j^k dx \, dy \,, \qquad \qquad K^{k,11}_{ij} = \int_{\Omega^k} a_{11} \, \frac{\partial \psi_i^k}{\partial x} \, \frac{\partial \psi_j^k}{\partial x} dx \, dy \,, \\ K^{k,12}_{ij} = & \int_{\Omega^k} a_{12} \, \frac{\partial \psi_i^k}{\partial x} \, \frac{\partial \psi_j^k}{\partial y} dx \, dy \,, \qquad K^{k,21}_{ij} = \int_{\Omega^k} a_{21} \, \frac{\partial \psi_i^k}{\partial y} \, \frac{\partial \psi_j^k}{\partial x} dx \, dy \,, \\ K^{k,22}_{ij} = & \int_{\Omega^k} a_{22} \, \frac{\partial \psi_i^k}{\partial y} \, \frac{\partial \psi_j^k}{\partial y} dx \, dy \,. \end{split}$$

Notation from the global system of equations:  $[K^k]u^k = F^k + Q^k$ .

$$K_{ij}^{k} = \int_{\Omega^{k}} \left[ \frac{\partial \psi_{i}^{k}}{\partial x} \left( a_{11} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{12} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + \frac{\partial \psi_{i}^{k}}{\partial y} \left( a_{21} \frac{\partial \psi_{j}^{k}}{\partial x} + a_{22} \frac{\partial \psi_{j}^{k}}{\partial y} \right) + a_{00} \psi_{i}^{k} \psi_{j}^{k} \right] dx dy,$$

$$[K^k] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

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$$K_{ij}^{k,11} = \int_{\Omega^k} a_{11} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial x} dx dy,$$

$$K_{ij}^{k,12} = \int_{\Omega^k} a_{12} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial y} dx dy , \qquad K_{ij}^{k,21} = \int_{\Omega^k} a_{21} \frac{\partial \psi_i^k}{\partial y} \frac{\partial \psi_j^k}{\partial x} dx dy ,$$

$$K_{ij}^{k,21} = \int_{\Omega^k} a_{21} \frac{\partial \psi_i^k}{\partial y} \frac{\partial \psi_j^k}{\partial x} dx dy$$

$$K_{ij}^{k,22} = \int_{\Omega^k} a_{22} \frac{\partial \psi_i^k}{\partial y} \frac{\partial \psi_j^k}{\partial y} dx dy.$$

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$$[K^k] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

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$$K_{ij}^{k,11} = \int_{\Omega^k} a_{11} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial x} dx dy, \qquad K_{ij}^{k,11} = \int_{\Omega^k} a_{11} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial x} dx dy,$$

$$K_{ij}^{k,12} = \int_{\Omega^k} a_{12} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial y} dx dy$$

$$K_{ij}^{k,12} = \int_{\Omega^k} a_{12} \, \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial y} dx \, dy \,, \qquad \left( K_{ij}^{k,21} \right) = \int_{\Omega^k} a_{21} \, \frac{\partial \psi_i^k}{\partial y} \frac{\partial \psi_j^k}{\partial x} dx \, dy \,,$$

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$$K_{ij}^{k,12} = \int_{\Omega^k} a_{12} \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial y} dx dy,$$

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.



#### Mètodes Numèrics:

A First Course on Finite Elements

# Finite Elements (IV)

**FEM 2D - Matrices** 

Following: *Curs d'Elements Finits amb Aplicacions* (J. Masdemont) http://hdl.handle.net/2099.3/36166

Dept. Matemàtiques ETSEIB - UPC BarcelonaTech



# Computing the integrals

# Computing the Integrals

To build the linear system you need to compute terms like these ones:

$$K_{ij}^{k,00} = \int_{\Omega^k} a_{00} \, \psi_i^k \psi_j^k dx \, dy \,, \qquad K_{ij}^{k,11} = \int_{\Omega^k} a_{11} \, \frac{\partial \psi_i^k}{\partial x} \frac{\partial \psi_j^k}{\partial x} dx \, dy \,,$$

### Computing the Integrals

To build the linear system you need to compute terms like these ones:

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In general you need to compute **numerically** these 2D integrals. For that we will use **Gauss integration methods** that will be introduced later.

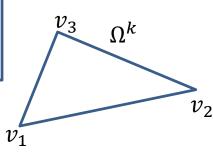
For some easy cases there are some **explicit formulas** that we present next.

# Triangles

If we consider constant coefficients for the model equation

We have to compute

$$\mathbf{K}_{ij}^{k,11} = a_{11} \iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial x} (x, y) \frac{\partial \psi_j^k}{\partial x} (x, y) dx dy$$

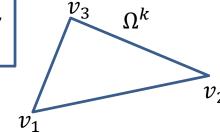


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In the case of a general linear triangular element



$$\psi_{i}^{k}(x,y) = \frac{a_{i} + \beta_{i} x + \gamma_{i} y}{2A_{k}}, i = 1,2,3$$

$$a_{i} = x_{j} y_{k} - x_{k} y_{j}$$

$$\beta_{i} = y_{j} - y_{k}$$

$$\gamma_{i} = x_{k} - x_{j}$$

(i, j, k) cyclic permutations

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In the case of a general linear triangular element

$$\psi_i^k(x,y) = \frac{a_i + \beta_i x + \gamma_i y}{2A_k}, \quad i = 1,2,3$$

$$a_i = x_j y_k - x_k y_j$$

$$\beta_i = y_j - y_k$$

$$\gamma_i = x_k - x_j$$

$$\frac{\partial \psi_i^k}{\partial x}(x,y) = \frac{\beta_i}{2A_k}$$
$$\frac{\partial \psi_i^k}{\partial x}(x,y) = \frac{\gamma_i}{2A_k}$$

(i, j, k) cyclic permutations

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$$K_{ij}^{k,11} = a_{11} \iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial x}(x,y) \frac{\partial \psi_j^k}{\partial x}(x,y) dxdy$$

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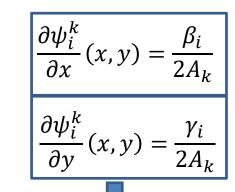
$$\psi_i^k(x,y) = \frac{a_i + \beta_i x + \gamma_i y}{2A_k}, \quad i = 1,2,3$$

$$a_i = x_j y_k - x_k y_j$$

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$$(i, j, k)$$
 cyclic permutations



$$\mathbf{K}_{ij}^{k,11} = a_{11} \iint\limits_{\Omega_k} \frac{\partial \psi_i^k}{\partial x} (x, y) \frac{\partial \psi_j^k}{\partial x} (x, y) dx dy = a_{11} \frac{1}{4A_k} \beta_i \beta_j$$



#### All together:

$$\mathbf{K}_{ij}^{k,11} = a_{11} \iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial x} (x, y) \frac{\partial \psi_j^k}{\partial x} (x, y) dx dy = \frac{a_{11}}{4A_k} \beta_i \beta_j$$

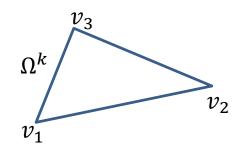
$$\mathbf{K}_{ij}^{k,12} = a_{12} \iint_{\Omega_i} \frac{\partial \psi_i^k}{\partial x} (x, y) \frac{\partial \psi_j^k}{\partial y} (x, y) dx dy = \frac{a_{12}}{4A_k} \beta_i \gamma_j$$

$$\mathbf{K}_{ij}^{k,21} = \frac{a_{21}}{4A_k} \gamma_i \beta_j$$

$$\mathbf{K}_{ij}^{k,22} = a_{22} \iint \frac{\partial \psi_i^k}{\partial y}(x,y) \frac{\partial \psi_j^k}{\partial y}(x,y) dxdy = \frac{a_{22}}{4A_k} \gamma_i \gamma_j$$

$$\mathbf{K}_{ij}^{k,00} = a_{00} \iint_{\Omega_k} \psi_i^k(x, y) \psi_j^k(x, y) dx dy = \frac{a_{00} A_k}{12} \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix}$$

$$F^k = \frac{f_k A_k}{3} \begin{pmatrix} 1\\1\\1 \end{pmatrix}$$



If the vertices of the triangle are  $v_i = (x_i, y_i)$  we define:

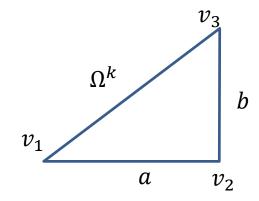
$$\beta_i = y_j - y_k$$
$$\gamma_i = -(x_j - x_k)$$

(i, j, k) cyclic permutations

 $A_k$  is triangle area

 In the case of a general linear triangular rectangle element for the Poisson's Equation

$$(a_{11} = a_{22} = c, a_{12} = a_{21} = a_{00} = 0)$$

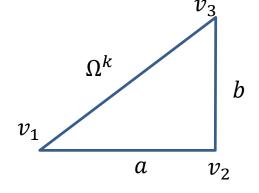


 In the case of a general linear triangular rectangle element for the Poisson's Equation

$$(a_{11} = a_{22} = c, a_{12} = a_{21} = a_{00} = 0)$$

The formula:

$$[K^k] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$



Simplifies to:

$$K^{k} = \frac{c}{2ab} \begin{pmatrix} b^{2} & -b^{2} & 0\\ -b^{2} & a^{2} + b^{2} & -a^{2}\\ 0 & -a^{2} & a^{2} \end{pmatrix}$$

$$F^{k} = \frac{f_{k}A_{k}}{3} \begin{pmatrix} 1\\ 1\\ 1 \end{pmatrix} = \frac{f_{k}ab}{6} \begin{pmatrix} 1\\ 1\\ 1 \end{pmatrix}$$

# Rectangles

#### Computing the Integrals: Rectangles

• If we consider constant coefficients for the *model equation* 

In the case of a rectangular quadrilateral

$$\Omega^{k} \qquad b \\
[K^{k}] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

#### Computing the Integrals: Rectangles

• If we consider **constant coefficients** for the *model equation*In the case of a **rectangular quadrilateral** 

$$\begin{bmatrix}
 K^k \end{bmatrix} = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

$$[K^{k,22}] = \frac{a a_{22}^k}{6b} \begin{pmatrix} 2 & 1 & -1 & -2 \\ 1 & 2 & -2 & -1 \\ -1 & -2 & 2 & 1 \\ -2 & -1 & 1 & 2 \end{pmatrix}, \quad [K^{k,00}] = \frac{ab a_{00}^k}{36} \begin{pmatrix} 4 & 2 & 1 & 2 \\ 2 & 4 & 2 & 1 \\ 1 & 2 & 4 & 2 \\ 2 & 1 & 2 & 4 \end{pmatrix}.$$

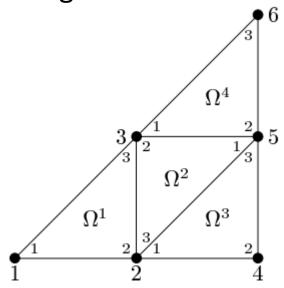
#### Computing the Integrals: Rectangles

If we consider constant coefficients for the model equation

In the case of a rectangular quadrilateral 
$$\Omega^k$$
 
$$[K^k] = [K^{k,00}] + [K^{k,11}] + [K^{k,12}] + [K^{k,21}] + [K^{k,22}],$$

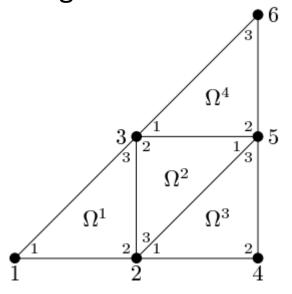


 Example of local and global 2D nodes enumeration for linear triangular elements



**Hint:** Notice that the local enumeration must be counter-clockwise in order to preserve orientation

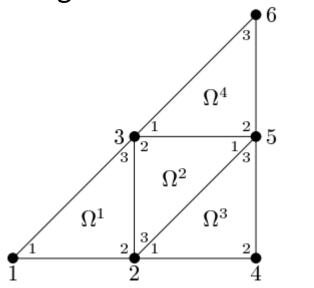
 Example of local and global 2D nodes enumeration for linear triangular elements



Connectivity matrix

$$B = \begin{pmatrix} 1 & 2 & 3 \\ 5 & 3 & 2 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{pmatrix}$$

Example of **local** and **global** 2D nodes enumeration for linear triangular elements



Connectivity matrix

$$B = \begin{pmatrix} 1 & 2 & 3 \\ 5 & 3 & 2 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{pmatrix}$$

 $K^e = \begin{pmatrix} \kappa_{11} & \cdots & \kappa_{16} \\ \vdots & \ddots & \vdots \\ k & \cdots & k \end{pmatrix}$ Compute the global stiff matrix for this example:



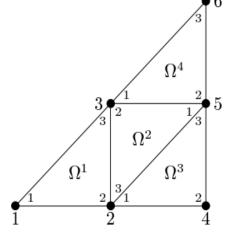
#### For linear triangular elements:

If u(x) is a **1D magnitude** (temperature) For each element the **Stiffness Matrix** is a 3x3 matrix

$$K^{e} = \begin{pmatrix} k_{11}^{e} & k_{12}^{e} & k_{13}^{e} \\ k_{21}^{e} & k_{22}^{e} & k_{23}^{e} \\ k_{31}^{e} & k_{32}^{e} & k_{33}^{e} \end{pmatrix}, \qquad u = \begin{pmatrix} u_{1}^{e} \\ u_{2}^{e} \\ u_{3}^{e} \end{pmatrix}$$

Let's do the assembly process for this example.

The stiff matrix is a 6x6 matrix



Each row is associated to the corresponding node: row 1 with node 1 We will fill the matrix row by row

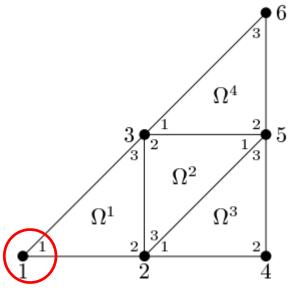
#### First row:

The  $k_{11}$  element is the relation of global node 1 with itself this means the relationship between:

local node 1 of the element  $\Omega^1$  and itself:

 $k_{11}^{1}$ 

$$K = \begin{pmatrix} k_{11}^1 \\ \end{pmatrix}$$



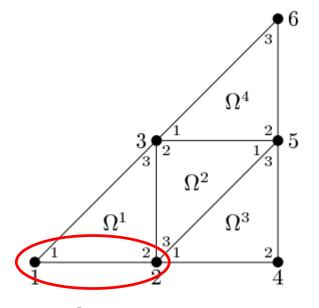
#### First row:

The  $k_{12}$  element is the relation of global node 1 with node 2

this means the relationship between:

local node 1 of  $\Omega^1$  and local node 2 of  $\Omega^1$ :  $k_{12}^1$ 

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 \\ & & \end{pmatrix}$$

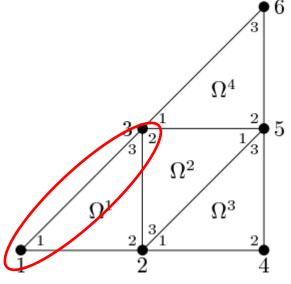


#### First row:

The  $k_{13}$  element is the relation of global node 1 with node 3 this means the relationship between:

local node 1 of  $\Omega^1$  and local node 3 of  $\Omega^1$ :  $k_{13}^1$ 

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 \\ & & & \end{pmatrix}$$

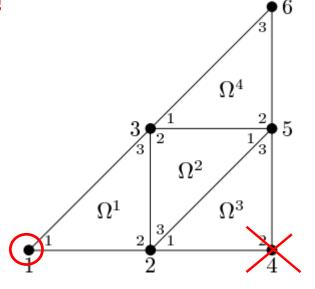


#### First row:

The  $k_{14}$  element is the relation of global node 1 with node 4

No connection through an element exist!!

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & \boxed{0} \\ & & & & \end{pmatrix}$$



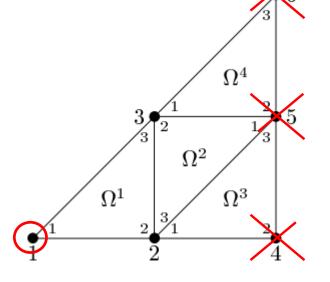
#### First row:

The  $k_{14}$  element is the relation of global node 1 with node 4

No connection through an element exist!!

The same happens with nodes 5 and 6

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & \boxed{0} & \boxed{0} & \boxed{0} \\ & & & & & \\ & & & & & \\ & & & & & \\ \end{pmatrix}$$

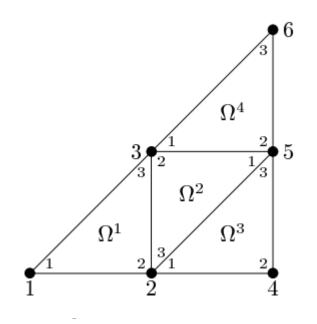


#### **Symmetries:**

Because of stiff matrix symmetries, we can fill the first column.

col 1:

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & & & & \\ k_{31}^1 & & & & \\ 0 & & & & \\ 0 & & & & \end{pmatrix}$$



#### **Second row:**

The  $k_{22}$  element is the relation of global node 2 with itself:

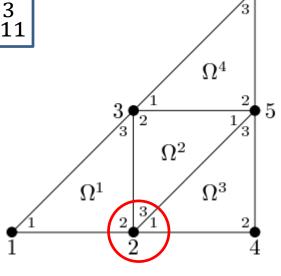
local node 2 of the element  $\Omega^1$  and itself:  $k_{22}^1$ 

local node 3 of the element  $\Omega^2$  and itself:  $k_{33}^2$  local node 1 of the element  $\Omega^3$  and itself:  $k_{11}^3$ 

$$k_{22} = k_{22}^1 + k_{33}^2 + k_{11}^3$$

$$K_{22} = k_{22} + k_{33} + k_{11}$$

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & & & \\ k_{31}^1 & & & & \\ 0 & & & & & \\ 0 & & & & & \end{pmatrix}$$



#### **Second row:**

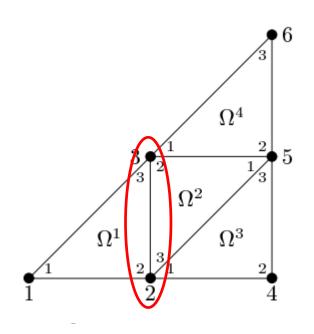
The  $k_{23}$  element is the relation of global node 2 with node 2:

local node 2 of  $\Omega^1$  and node 3 of  $\Omega^1$ :  $k_{23}^1$ 

local node 3 of  $\Omega^2$  and node 2 of  $\Omega^2$ :  $\left|k_{32}^2\right|$ 

$$k_{23} = k_{23}^1 + k_{32}^2$$

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & k_{23} & & & \\ k_{31}^1 & & & & & \\ 0 & & & & & \\ 0 & & & & & \end{pmatrix}$$



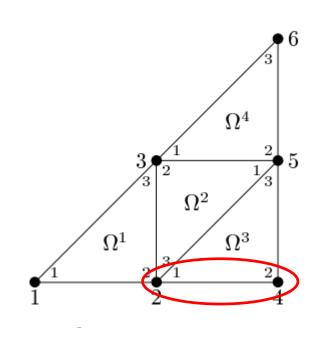
#### Second row:

The  $k_{24}$  element is the relation of global node 2 with node 4:

local node 1 of  $\Omega^3$  and node 2 of  $\Omega^3$ :  $k_{12}^3$ 

$$k_{24} = k_{12}^3$$

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & k_{23} & k_{24} \\ k_{31}^1 & & & & \\ 0 & & & & \\ 0 & & & & \end{pmatrix}$$



#### Second row:

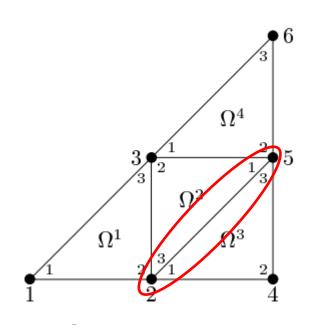
The  $k_{25}$  element is the relation of global node 2 with node 5:

local node 3 of  $\Omega^2$  and node 1 of  $\Omega^2$ :  $k_{31}^2$ 

local node 1 of  $\Omega^3$  and node 3 of  $\Omega^3$ :  $k_{13}^3$ 

$$k_{25} = k_{31}^2 + k_{13}^3$$

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & k_{23} & k_{24} & k_{25} \\ k_{31}^1 & & & & & \\ 0 & & & & & \\ 0 & & & & & \end{pmatrix}$$



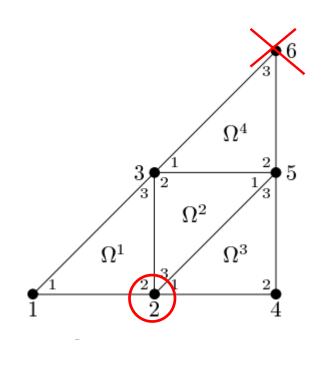
#### Second row:

The  $k_{26}$  element is the relation of global node 2 with node 6:

No connection exist

$$k_{26} = 0$$

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & k_{23} & k_{24} & k_{25} & 0 \\ k_{31}^1 & & & & & \\ 0 & & & & & \\ 0 & & & & & \end{pmatrix}$$

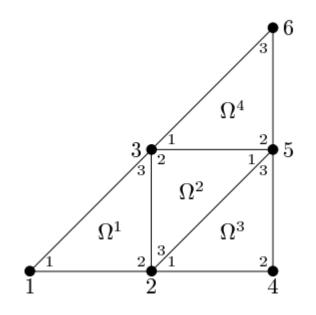


#### **Symmetries:**

Because of stiff matrix symmetries, we can fill the first column.

col 2:

$$K = \begin{pmatrix} k_{11}^1 & k_{12}^1 & k_{13}^1 & 0 & 0 & 0 \\ k_{21}^1 & k_{22} & k_{23} & k_{24} & k_{25} & 0 \\ k_{31}^1 & k_{23} & \vdots \vdots & \vdots & \vdots \vdots & \vdots \vdots \\ 0 & k_{24} & \vdots \vdots & \vdots & \vdots & \vdots \vdots & \vdots \vdots \\ 0 & 0 & \vdots \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{pmatrix}$$



We left as an exercise to fill all the matrix!!

 $\Omega^1$ 

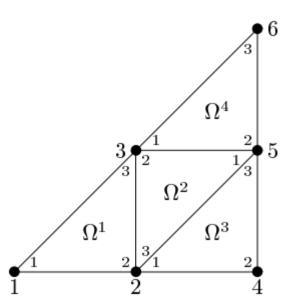
Matlab: 2D Elements Assembly

For linear triangular elements

If u(x) is a **1D magnitude** (temperature) For each element the **Stiffness Matrix** is a 3x3 matrix

$$K^{e} = \begin{pmatrix} k_{11}^{e} & k_{12}^{e} & k_{13}^{e} \\ k_{21}^{e} & k_{22}^{e} & k_{23}^{e} \\ k_{31}^{e} & k_{32}^{e} & k_{33}^{e} \end{pmatrix}, \qquad u = \begin{pmatrix} u_{1} \\ u_{2} \\ u_{3} \end{pmatrix}$$

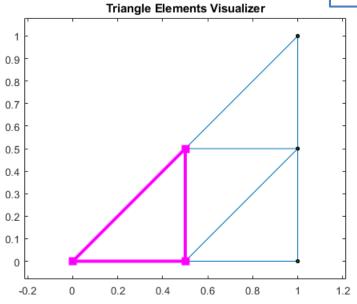


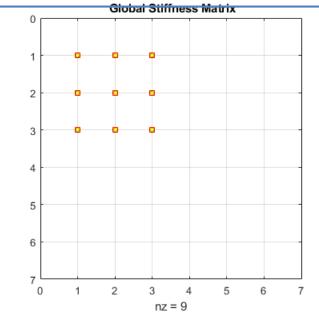


$$B = \begin{pmatrix} 1 & 2 & 3 \\ 5 & 3 & 2 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{pmatrix}$$

rows = [elem(e,1); elem(e,2); elem(e,3)]; colums = rows;

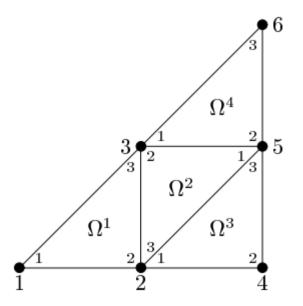
K(rows,colums) = K(rows,colums) + Ke; %assembly



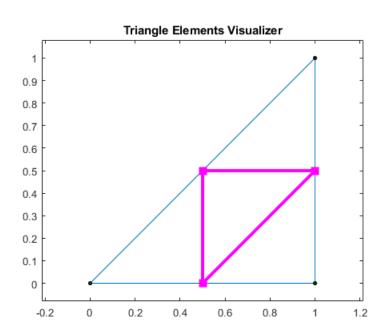


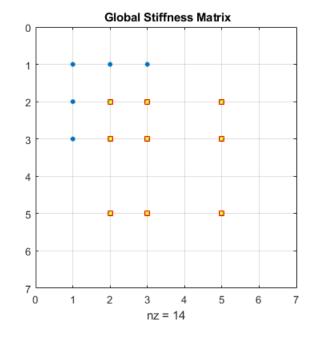






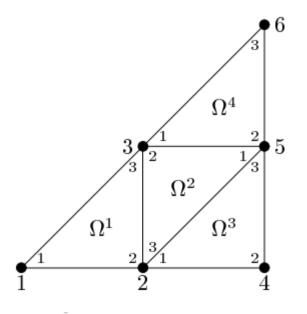
$$B = \begin{pmatrix} 1 & 2 & 3 \\ 5 & 3 & 2 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{pmatrix}$$

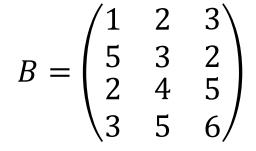


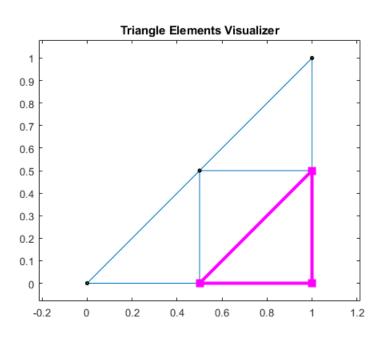


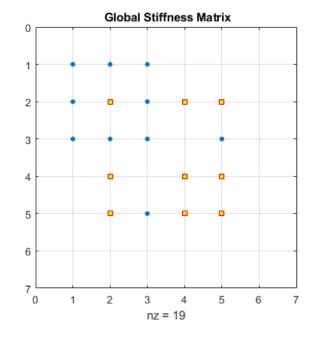






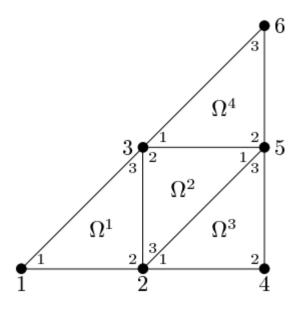


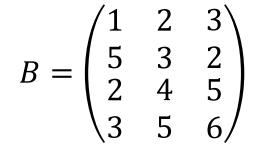


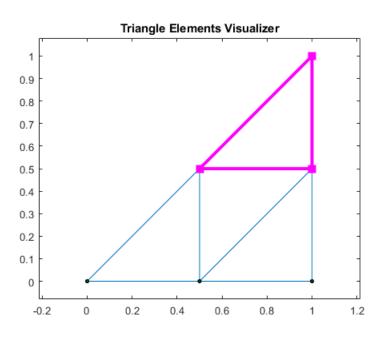


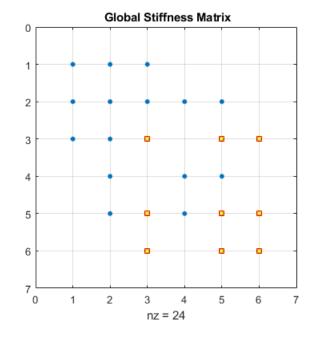










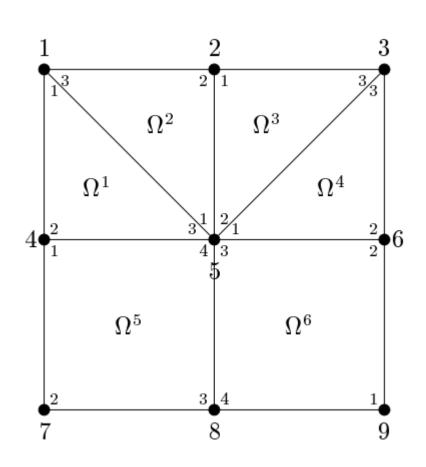


### 2D Assembly of mixed elements

Let's consider the example:

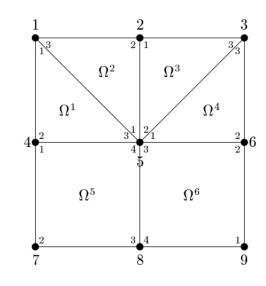
Although it is **not usual**, we can mix different type of elements:

Triangular + Rectangular



• The connectivity matrix in this case is not uniform

$$C = \begin{pmatrix} 1 & 4 & 5 & * \\ 5 & 2 & 1 & * \\ 2 & 5 & 3 & * \\ 5 & 6 & 3 & * \\ 4 & 7 & 8 & 5 \\ 9 & 6 & 5 & 8 \end{pmatrix}$$



Triangular

$$K^{e} = \begin{pmatrix} k_{11}^{e} & k_{12}^{e} & k_{13}^{e} \\ k_{21}^{e} & k_{22}^{e} & k_{23}^{e} \\ k_{31}^{e} & k_{32}^{e} & k_{33}^{e} \end{pmatrix}, e=1,2,3,4$$

Rectangular 
$$K^e = \begin{pmatrix} k_{11}^e & k_{12}^e & k_{13}^e & k_{14}^e \\ k_{21}^e & k_{22}^e & k_{23}^e & k_{24}^e \\ k_{31}^e & k_{32}^e & k_{33}^e & k_{34}^e \\ k_{41}^e & k_{42}^e & k_{43}^e & k_{44}^e \end{pmatrix}, e=5,6$$

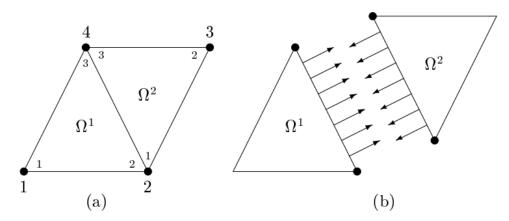
The global stiffness matrix is

$$\begin{pmatrix} K_{11}^1 + K_{33}^2 & K_{11}^2 & 0 & K_{12}^1 & K_{13}^1 + K_{31}^2 & 0 & 0 & 0 & 0 \\ K_{13}^2 & K_{22}^2 + K_{11}^3 & K_{13}^3 & 0 & K_{21}^2 + K_{12}^3 & 0 & 0 & 0 & 0 \\ 0 & K_{31}^3 & K_{33}^3 + K_{33}^4 & 0 & K_{32}^3 + K_{31}^4 & K_{32}^4 & 0 & 0 & 0 \\ K_{21}^1 & 0 & 0 & K_{22}^1 + K_{11}^5 & K_{23}^1 + K_{14}^5 & 0 & K_{12}^5 & K_{13}^5 & 0 \\ K_{31}^1 + K_{13}^2 & K_{12}^2 + K_{21}^3 & K_{23}^3 + K_{13}^4 & K_{32}^1 + K_{41}^5 & K_{55} & K_{12}^4 + K_{32}^6 & K_{42}^5 & K_{43}^5 + K_{34}^6 & K_{31}^6 \\ 0 & 0 & K_{23}^4 & 0 & K_{21}^4 + K_{23}^6 & K_{22}^4 + K_{22}^6 & 0 & K_{24}^6 & K_{21}^6 \\ 0 & 0 & 0 & K_{23}^5 & K_{31}^5 & K_{34}^5 + K_{43}^6 & K_{42}^6 & K_{23}^5 & 0 \\ 0 & 0 & 0 & K_{21}^5 & K_{24}^5 & 0 & K_{22}^5 & K_{23}^5 & 0 \\ 0 & 0 & 0 & K_{31}^5 & K_{31}^5 + K_{44}^6 & K_{43}^6 & K_{42}^6 & K_{32}^5 & K_{33}^5 + K_{44}^6 & K_{41}^6 \\ 0 & 0 & 0 & K_{31}^5 & K_{31}^5 + K_{43}^6 & K_{43}^6 & K_{12}^6 & 0 & K_{14}^6 & K_{11}^6 \end{pmatrix}$$

with

$$K_{55} = K_{33}^1 + K_{11}^2 + K_{22}^3 + K_{11}^4 + K_{44}^5 + K_{33}^6$$

• Let's consider a simple example to explain flux balance and BC for the assembled system  $[K]U = F + Q_1$ 



$$\begin{pmatrix} K_{11}^1 & K_{12}^1 & 0 & K_{13}^1 \\ K_{21}^1 & K_{22}^1 + K_{11}^2 & K_{12}^2 & K_{23}^1 + K_{13}^2 \\ 0 & K_{21}^2 & K_{22}^2 & K_{32}^2 \\ K_{31}^1 & K_{32}^1 + K_{31}^2 & K_{32}^2 & K_{33}^1 + K_{33}^2 \end{pmatrix} \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \end{pmatrix} = \begin{pmatrix} F_1^1 \\ F_2^1 + F_1^2 \\ F_2^2 \\ F_3^1 + F_3^2 \end{pmatrix} + \begin{pmatrix} Q_1^1 \\ Q_2^1 + Q_1^2 \\ Q_2^2 \\ Q_3^1 + Q_3^2 \end{pmatrix}$$

• Here the balance must be imposed on nodes 2 and 4 remember that  $Q_{ij}^k$  means

the flux on node i corresponding to the contribution of edge j

#### Consider node 2:

$$Q_2 = Q_2^1 + Q_1^2 = (Q_{21}^1 + Q_{22}^1 + Q_{23}^1) + (Q_{11}^2 + Q_{12}^2 + Q_{13}^2)$$

Here the balance must be imposed on nodes 2 and 4

remember that  $Q_{ij}^k$  means

the flux on node i corresponding to the contribution of edge j

Consider node 2:

$$Q_2 = Q_2^1 + Q_1^2 = (Q_{21}^1 + Q_{22}^1 + Q_{23}^1) + (Q_{11}^2 + Q_{12}^2 + Q_{13}^2) = Q_{21}^1 + Q_{23}^1 + \underbrace{(Q_{22}^1 + Q_{13}^2)}_{=0} + Q_{11}^2 + Q_{12}^2.$$

• Here the balance must be imposed on nodes 2 and 4 remember that  $Q_{ij}^k$  means

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#### Consider node 2:

$$Q_2 = Q_2^1 + Q_1^2 = (Q_{21}^1 + Q_{22}^1 + Q_{23}^1) + (Q_{11}^2 + Q_{12}^2 + Q_{13}^2) = Q_{21}^1 + Q_{23}^1 + \underbrace{(Q_{22}^1 + Q_{13}^2)}_{=0} + Q_{11}^2 + Q_{12}^2.$$

by construction we also have  $Q_{23}^1 = Q_{12}^2 = 0$ , therefore

$$Q_2 = Q_{21}^1 + Q_{11}^2$$
, that have to be **defined on the BC** of the problem.



#### Mètodes Numèrics:

A First Course on Finite Elements

# Finite Elements (V)

#### **Boundary Conditions**

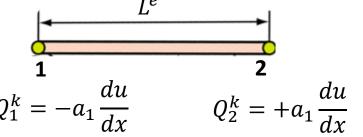
Following: *Curs d'Elements Finits amb Aplicacions* (J. Masdemont) http://hdl.handle.net/2099.3/36166

Dept. Matemàtiques ETSEIB - UPC BarcelonaTech

# FEM 2D Natural Boundary Conditions

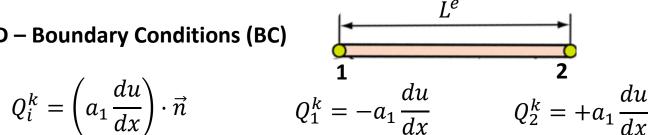
#### 1D - Boundary Conditions (BC)

$$Q_i^k = \left(a_1 \frac{du}{dx}\right) \cdot \vec{n}$$



#### 1D – Boundary Conditions (BC)

$$Q_i^k = \left(a_1 \frac{du}{dx}\right) \cdot \vec{n}$$



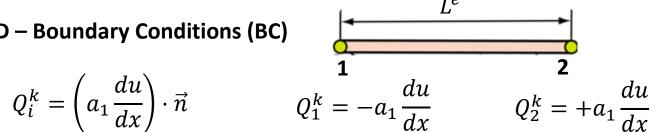
#### 2D – Boundary Conditions (BC)

$$Q_i^k = \int_{\Gamma^k} q_n \psi_i(x, y) \, ds \quad \text{ where } \quad q_n \equiv n_x \left( a_{11} \frac{\partial u}{\partial x} + a_{12} \frac{\partial u}{\partial y} \right) + n_y \left( a_{21} \frac{\partial u}{\partial x} + a_{22} \frac{\partial u}{\partial y} \right)$$

and  $\,\Gamma^k \equiv \partial \Omega^k\,$  is the **boundary** of the element  $\Omega^k$  .

#### **1D – Boundary Conditions (BC)**

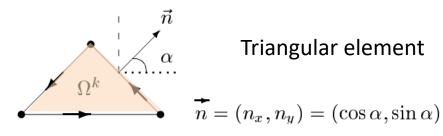
$$Q_i^k = \left(a_1 \frac{du}{dx}\right) \cdot \vec{n}$$



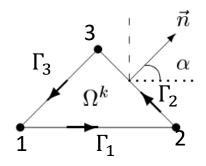
#### 2D – Boundary Conditions (BC)

$$Q_i^k = \int_{\partial \Omega} q_n \psi_i(x, y) \, ds \quad \text{ where } \quad q_n \equiv n_x \left( a_{11} \frac{\partial u}{\partial x} + a_{12} \frac{\partial u}{\partial y} \right) + n_y \left( a_{21} \frac{\partial u}{\partial x} + a_{22} \frac{\partial u}{\partial y} \right)$$

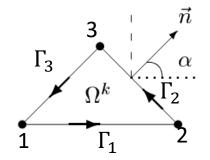
and  $\Gamma^k \equiv \partial \Omega^k$  is the **boundary** of the element  $\Omega^k$ .



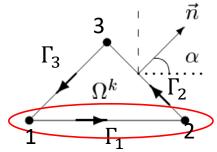
$$\overrightarrow{n} = (n_x, n_y) = (\cos \alpha, \sin \alpha)$$



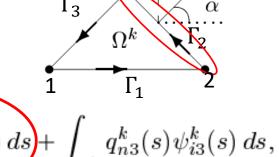
$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell$$



$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$



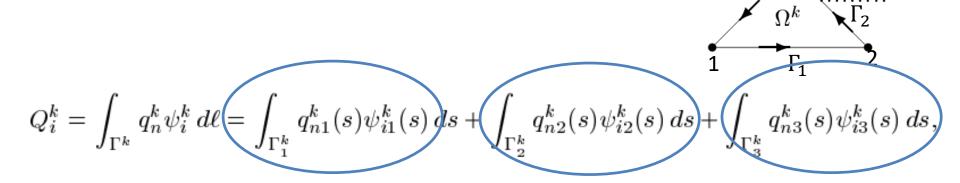
$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$



$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \left( \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds \right) + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$

$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$

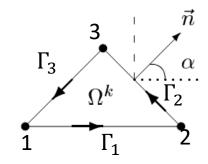
If we consider a triangular element



$$Q_{i}^{k} \equiv Q_{i1}^{k} + Q_{i2}^{k} + Q_{i3}^{k}, \text{ with } Q_{ij}^{k} = \int_{\Gamma_{j}^{k}} q_{nj}^{k}(s) \psi_{ij}^{k}(s) \, ds,$$

(  $Q_{ij}^k$  means the flux on node i corresponding to the contribution of edge j )

#### If we consider a triangular element

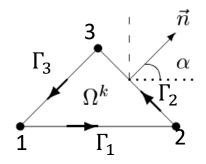


$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$

$$Q_i^k \equiv Q_{i1}^k + Q_{i2}^k + Q_{i3}^k, \text{ with } Q_{ij}^k = \int_{\Gamma_j^k} q_{nj}^k(s) \psi_{ij}^k(s) \, ds,$$

(  $Q_{ij}^{\kappa}$  means the flux on node i corresponding to the contribution of edge j )

#### If we consider a triangular element



$$Q_i^k = \int_{\Gamma^k} q_n^k \psi_i^k \, d\ell = \int_{\Gamma_1^k} q_{n1}^k(s) \psi_{i1}^k(s) \, ds + \int_{\Gamma_2^k} q_{n2}^k(s) \psi_{i2}^k(s) \, ds + \int_{\Gamma_3^k} q_{n3}^k(s) \psi_{i3}^k(s) \, ds,$$

$$Q_i^k \equiv Q_{i1}^k + Q_{i2}^k + Q_{i3}^k, \ \ \text{with} \quad Q_{ij}^k = \int_{\Gamma_j^k} q_{nj}^k(s) \psi_{ij}^k(s) \, ds,$$

(  $Q_{ij}^k$  means the flux on node i corresponding to the contribution of edge j )

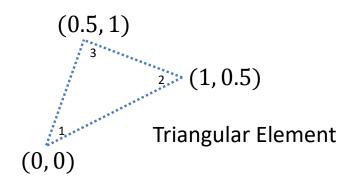
# **BC** on Triangles

**Triangular Shape Functions** (a plane)

$$\psi_i^k(x,y) = \alpha + \beta x + \gamma y$$

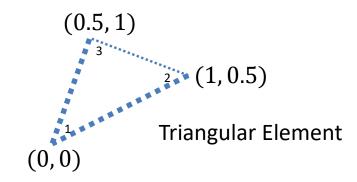
**Triangular Shape Functions** (a plane)

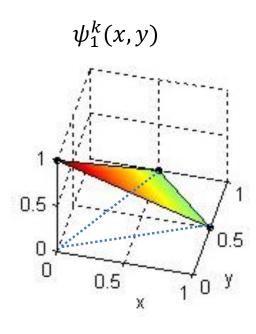
$$\psi_i^k(x,y) = \alpha + \beta x + \gamma y$$



#### **Triangular Shape Functions**

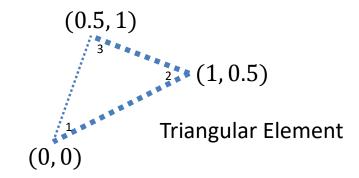
$$\psi_i^k(x,y) = \alpha + \beta x + \gamma y$$

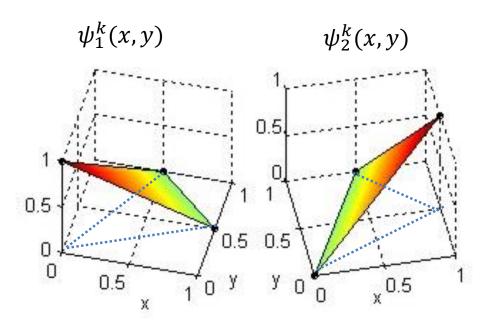




#### **Triangular Shape Functions**

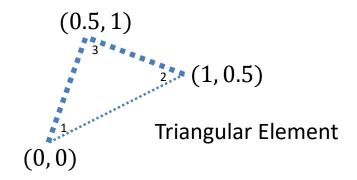
$$\psi_i^k(x,y) = \alpha + \beta x + \gamma y$$

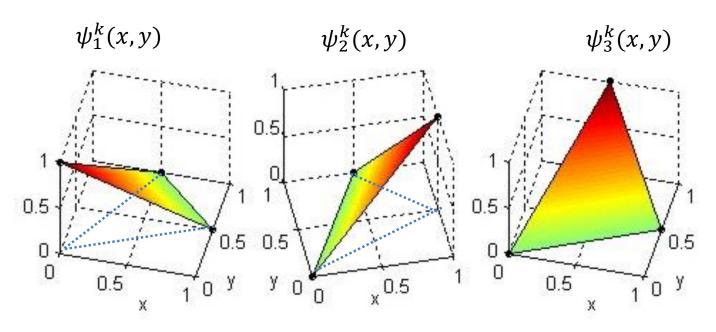




#### **Triangular Shape Functions**

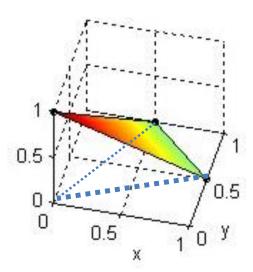
$$\psi_i^k(x,y) = \alpha + \beta x + \gamma y$$

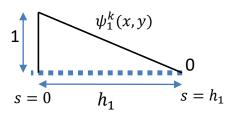




• Restriction of  $\psi_i^k(x,y)$  to the boundaries

First function:  $\psi_1^k(x,y)$ 

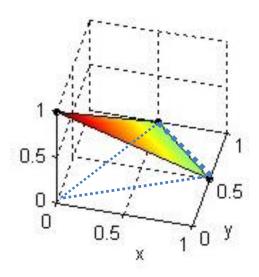


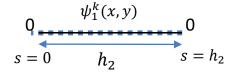


$$\psi_{11}^k(x,y)\Big|_{\Gamma_1} = 1 - \frac{s}{h_1}, \quad s \in [0,h_1]$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

First function:  $\psi_1^k(x,y)$ 

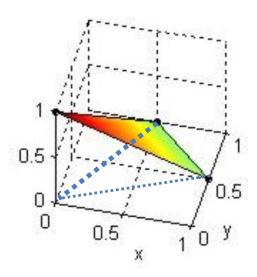


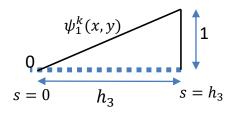


$$\psi_{12}^k(x,y)\,\Big|_{\Gamma_2}=0$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

First function:  $\psi_1^k(x,y)$ 

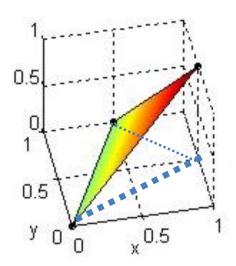


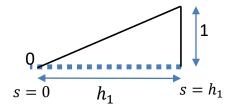


$$\psi_{13}^k(x,y)\Big|_{\Gamma_3} = \frac{s}{h_3}, \quad s \in [0,h_3]$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

Second function:  $\psi_2^k(x,y)$ 

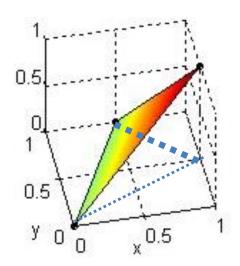


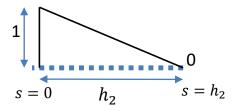


$$\psi_{21}^{k}(x,y)\Big|_{\Gamma_{1}} = \frac{s}{h_{1}}, \quad s \in [0,h_{1}]$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

Second function:  $\psi_2^k(x,y)$ 

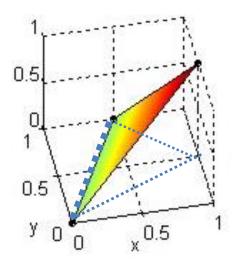


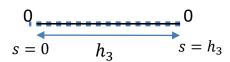


$$\psi_{22}^{k}(x,y)\Big|_{\Gamma_{2}} = 1 - \frac{s}{h_{2}}, \quad s \in [0,h_{2}]$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

Second function:  $\psi_2^k(x,y)$ 

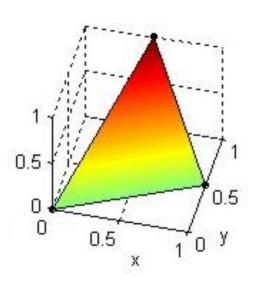




$$\psi_{23}^k(x,y)\,\Big|_{\Gamma_3}=0$$

• Restriction of  $\psi_i^k(x,y)$  to the boundaries

Third function:  $\psi_3^k(x,y)$ 



Restriction to  $\Gamma_1$ 

$$\psi_{31}^k(x,y)\Big|_{\Gamma_1}=0$$

Restriction to  $\Gamma_2$ 

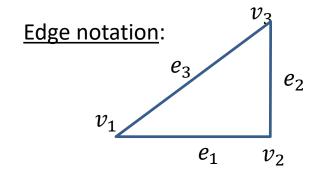
$$\psi_{32}^k(x,y)\Big|_{\Gamma_2} = \frac{s}{h_2}, \quad s \in [0,h_2]$$

$$\psi_{33}^k(x,y)\Big|_{\Gamma_3} = 1 - \frac{s}{h_3}, \quad s \in [0,h_3]$$

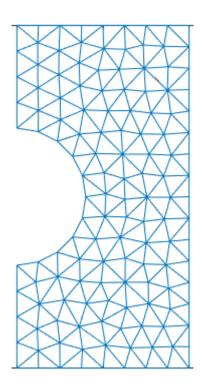
For the shape functions, they can be seen as the 1D
 Lagrange's polynomial associated to the edge

$$\begin{array}{ll} \psi^k_{11}(s) = 1 - \frac{s}{h^k_1}, & \psi^k_{12}(s) = 0, & \psi^k_{13}(s) = \frac{s}{h^k_3}, \\ \psi^k_{21}(s) = \frac{s}{h^k_1}, & \psi^k_{22}(s) = 1 - \frac{s}{h^k_2}, & \psi^k_{23}(s) = 0, \\ \psi^k_{31}(s) = 0, & \psi^k_{32}(s) = \frac{s}{h^k_2}, & \psi^k_{33}(s) = 1 - \frac{s}{h^k_3}. \end{array}$$

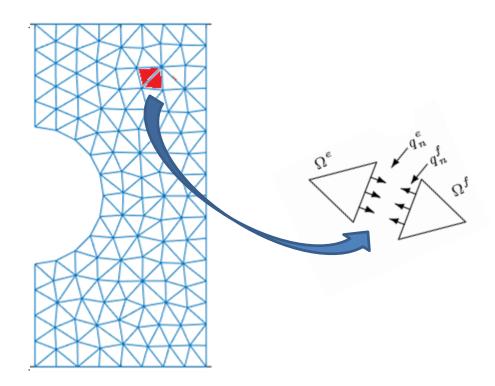
 $h_j^k$  is the length of the j-th edge of the triangle



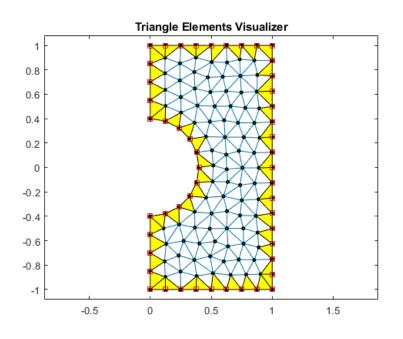
Balance, of course, applies to interior faces

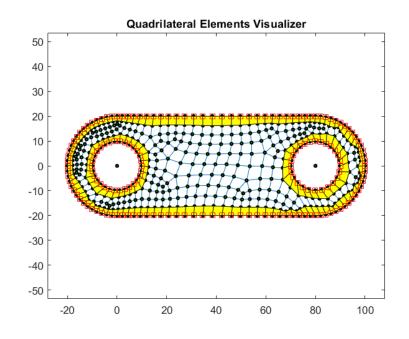


Balance, of course, applies to interior faces



 Balance, of course, applies to interior faces and only the ones on the boundary have to be consider

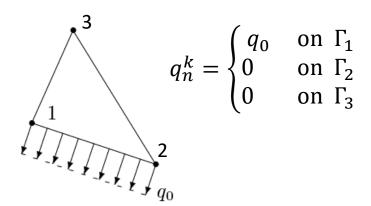




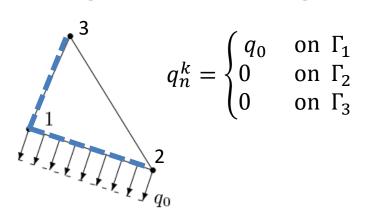


#### **Constant BC on Triangles**

 Consider the case where a constant BC is applied to one edge of the triangle



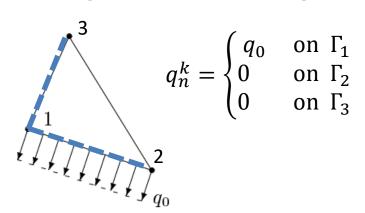
 Consider the case where a constant BC is applied to one edge of the triangle



Node 1

$$Q_1^k = Q_{11}^k + Q_{13}^k$$

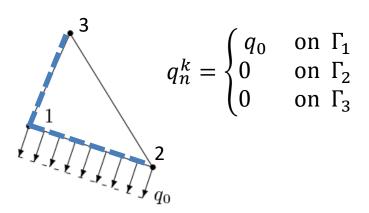
 Consider the case where a constant BC is applied to one edge of the triangle



Node 1
$$Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{11}^{k} = \int_{\Gamma_{1}} q_{n} \psi_{11}^{k}(s) ds = 0$$

 Consider the case where a constant BC is applied to one edge of the triangle

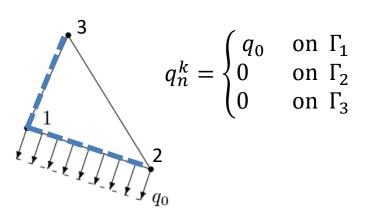


Node 1
$$Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{11}^{k} = \int_{\Gamma_{1}} q_{n} \psi_{11}^{k}(s) ds =$$

$$= q_{0} \int_{0}^{h_{1}} \left(1 - \frac{s}{h_{1}}\right) ds = \frac{1}{2} q_{0} h_{1}$$

 Consider the case where a constant BC is applied to one edge of the triangle



#### Node 1

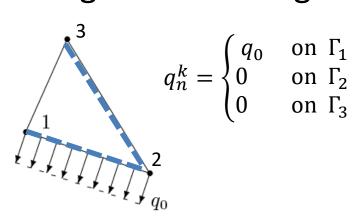
$$Q_1^k = Q_{11}^k + Q_{13}^k$$

$$Q_{11}^k = \int_{\Gamma_1} q_n \psi_{11}^k(s) \, ds =$$

$$= q_0 \int_0^{h_1} \left(1 - \frac{s}{h_1}\right) ds = \frac{1}{2} q_0 h_1$$

$$Q_{13}^{k} = \int_{\Gamma_3} q_n \psi_{13}^k(s) \, ds = 0$$

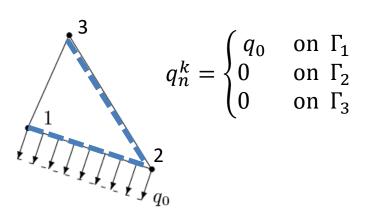
 Consider the case where a constant BC is applied to one edge of the triangle



Node 2

$$Q_2^k = Q_{21}^k + Q_{22}^k$$

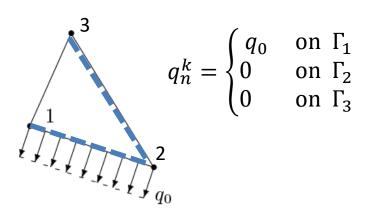
 Consider the case where a constant BC is applied to one edge of the triangle



Node 2
$$Q_{2}^{k} = Q_{21}^{k} + Q_{22}^{k}$$

$$Q_{21}^{k} = \int_{\Gamma} q_{n} \psi_{21}^{k}(s) ds = 0$$

 Consider the case where a constant BC is applied to one edge of the triangle

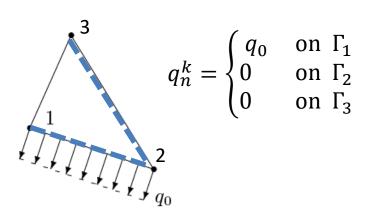


Node 2
$$Q_{2}^{k} = Q_{21}^{k} + Q_{22}^{k}$$

$$Q_{21}^{k} = \int_{\Gamma_{1}} q_{n} \psi_{21}^{k}(s) ds =$$

$$= q_{0} \int_{0}^{h_{1}} \left(\frac{s}{h_{1}}\right) ds = \frac{1}{2} q_{0} h_{1}$$

 Consider the case where a constant BC is applied to one edge of the triangle



Node 2

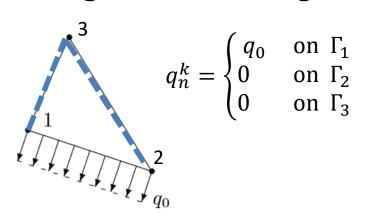
$$Q_{2}^{k} = Q_{21}^{k} + Q_{22}^{k}$$

$$Q_{21}^{k} = \int_{\Gamma_{1}} q_{n} \psi_{21}^{k}(s) ds =$$

$$= q_{0} \int_{0}^{h_{1}} \left(\frac{s}{h_{1}}\right) ds = \frac{1}{2} q_{0} h_{1}$$

$$Q_{22}^{k} = \int_{\Gamma_2} q_n \psi_{22}^{k}(s) \, ds = 0$$

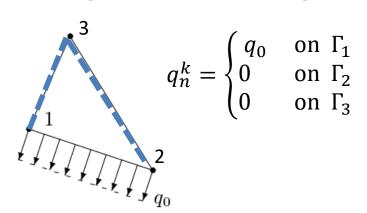
 Consider the case where a constant BC is applied to one edge of the triangle



Node 3

$$Q_3^k = Q_{32}^k + Q_{33}^k$$

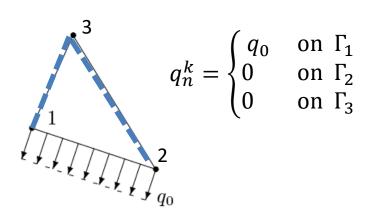
 Consider the case where a constant BC is applied to one edge of the triangle



Node 3
$$Q_{3}^{k} = Q_{32}^{k} + Q_{33}^{k}$$

$$Q_{32}^{k} = \int_{\Gamma_{2}} q_{n} \psi_{32}^{k}(s) ds = 0$$

 Consider the case where a constant BC is applied to one edge of the triangle



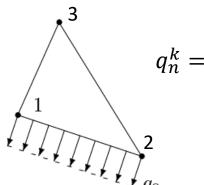
Node 3

$$Q_3^k = Q_{32}^k + Q_{33}^k$$

$$Q_{32}^k = \int_{\Gamma_2} q_n \psi_{32}^k(s) \, ds = 0$$

$$Q_{33}^{k} = \int_{\Gamma_3} q_n \psi_{33}^{k}(s) \, ds = 0$$

 Consider the case where a constant BC is applied to one edge of the triangle



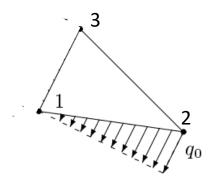
$$q_n^k = \begin{cases} q_0 & \text{on } \Gamma_1 \\ 0 & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_3 \end{cases}$$

$$\begin{pmatrix} Q_1^k \\ Q_2^k \\ Q_3^k \end{pmatrix} = \frac{q_0 h_1}{2} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

The constant value is distributed between nodes 1 and 2



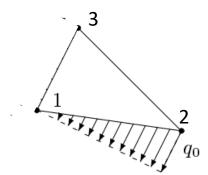
#### **Linear BC on Triangles**



$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases}$$

$$Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_1^k = Q_{11}^k + Q_{13}^k$$

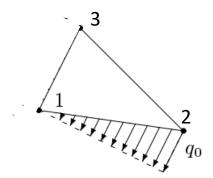


$$q_n^k = \begin{cases} q_0 \frac{s}{h_1} & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_3 \end{cases}$$

$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases} \qquad Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{1}^{k} = \int_{0}^{h_{1}^{k}} q_{0} \frac{s}{h_{1}^{k}} \left(1 - \frac{s}{h_{1}^{k}}\right) ds = \frac{1}{6} h_{1}^{k} q_{0}$$



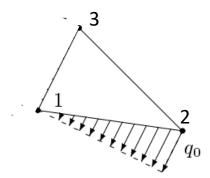
$$q_n^k = \begin{cases} q_0 \frac{s}{h_1} & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_3 \end{cases}$$

$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases} \qquad Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_{11}^{k} = \int_{0}^{h_{1}^{k}} q_{0} \frac{s}{h_{1}^{k}} \left(1 - \frac{s}{h_{1}^{k}}\right) ds = \frac{1}{6} h_{1}^{k} q_{0}$$

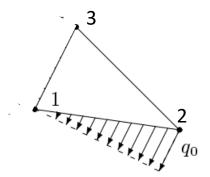
$$Q_{13}^k = 0$$



$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases} \qquad Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_1^k = Q_{11}^k + Q_{13}^k$$
 
$$Q_{11}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left( 1 - \frac{s}{h_1^k} \right) ds = \frac{1}{6} h_1^k q_0.$$

$$Q_2^k = Q_{21}^k + Q_{22}^k$$



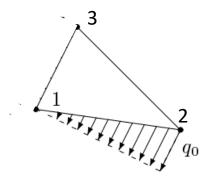
$$q_n^k = \begin{cases} q_0 \frac{s}{h_1} & \text{on } \Gamma_1 \\ 0 & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_3 \end{cases} \qquad Q_1^k = Q_{11}^k + Q_{13}^k$$

$$Q_1^k = Q_{11}^k + Q_{13}^k$$

$$Q_{11}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left( 1 - \frac{s}{h_1^k} \right) ds = \frac{1}{6} h_1^k q_0$$

$$Q_2^k = Q_{21}^k + Q_{22}^k$$

$$Q_{21}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(\frac{s}{h_1^k}\right) ds = \frac{1}{3} h_1^k q_0.$$



$$q_n^k = \begin{cases} q_0 \frac{s}{h_1} & \text{on } \Gamma_1 \\ 0 & \text{on } \Gamma_2 \\ 0 & \text{on } \Gamma_3 \end{cases} \qquad Q_1^k = Q_{11}^k + Q_{13}^k$$

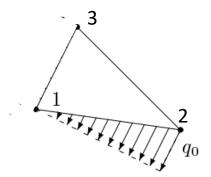
$$Q_1^k = Q_{11}^k + Q_{13}^k$$

$$Q_{11}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left( 1 - \frac{s}{h_1^k} \right) ds = \frac{1}{6} h_1^k q_0$$

$$Q_2^k = Q_{21}^k + Q_{22}^k$$

$$Q_{21}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(\frac{s}{h_1^k}\right) ds = \frac{1}{3} h_1^k q_0.$$

$$Q_{22}^k = 0$$



$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases} \qquad Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

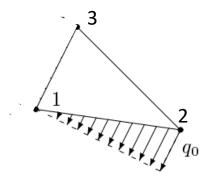
$$Q_1^k = Q_{11}^k + Q_{13}^k$$

$$Q_{11}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left( 1 - \frac{s}{h_1^k} \right) ds = \frac{1}{6} h_1^k q_0.$$

$$Q_2^k = Q_{21}^k + Q_{22}^k$$

$$Q_{21}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(\frac{s}{h_1^k}\right) ds = \frac{1}{3} h_1^k q_0.$$

$$Q_3^k = Q_{32}^k + Q_{33}^k$$

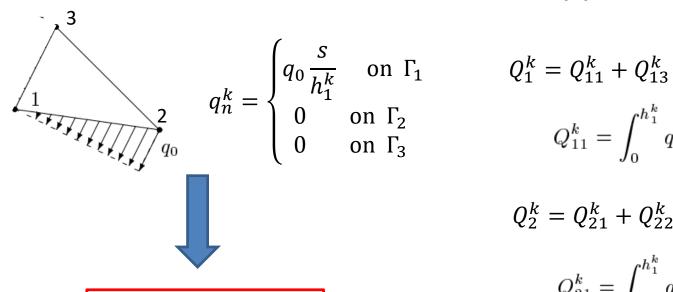


$$q_{n}^{k} = \begin{cases} q_{0} \frac{s}{h_{1}} & \text{on } \Gamma_{1} \\ 0 & \text{on } \Gamma_{2} \\ 0 & \text{on } \Gamma_{3} \end{cases} \qquad Q_{1}^{k} = Q_{11}^{k} + Q_{13}^{k}$$

$$Q_1^k = Q_{11}^k + Q_{13}^k$$

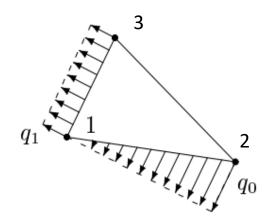
$$Q_{11}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left( 1 - \frac{s}{h_1^k} \right) ds = \frac{1}{6} h_1^k q_0$$

$$Q_2^k = Q_{21}^k + Q_{22}^k$$
 
$$Q_{21}^k = \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(\frac{s}{h_1^k}\right) ds = \frac{1}{3} h_1^k q_0.$$
 
$$Q_3^k = Q_{32}^k + Q_{33}^k$$
 
$$Q_{32}^k = 0, \qquad Q_{33}^k = 0$$



$$\begin{pmatrix} Q_1^k \\ Q_2^k \\ Q_3^k \end{pmatrix} = \frac{q_0 h_1^k}{6} \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

$$\begin{split} Q_1^k &= Q_{11}^k + Q_{13}^k \\ Q_{11}^k &= \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(1 - \frac{s}{h_1^k}\right) ds = \frac{1}{6} h_1^k q_0 \\ Q_2^k &= Q_{21}^k + Q_{22}^k \\ Q_{21}^k &= \int_0^{h_1^k} q_0 \frac{s}{h_1^k} \left(\frac{s}{h_1^k}\right) ds = \frac{1}{3} h_1^k q_0 \\ Q_3^k &= Q_{32}^k + Q_{33}^k \\ Q_{32}^k &= 0, \qquad Q_{33}^k = 0 \end{split}$$



$$q_n^k = \begin{cases} q_0 \frac{s}{h_1^k} & \text{on } \Gamma_1 \\ 0 & \text{on } \Gamma_2 \\ q_1 & \text{on } \Gamma_3 \end{cases}$$

$$\begin{pmatrix} Q_1^k \\ Q_2^k \\ Q_3^k \end{pmatrix} = \frac{q_1 h_3^k}{2} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + \frac{q_0 h_1^k}{6} \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} \frac{q_1 h_3^k}{2} + \frac{1}{6} q_0 h_1^k \\ \frac{1}{3} q_0 h_1^k \\ \frac{q_1 h_3^k}{2} \end{pmatrix}$$

