

Variational Formulation & the Galerkin Method

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Today's Lecture Contents:

- Introduction
- Strong form
 - Strong form of a 1D bar
 - Strong form solution for a 1D bar
- Weak form
 - Potential minimization
 - Principle of Virtual Work
 - Galerkin Method
 - Weak form solution



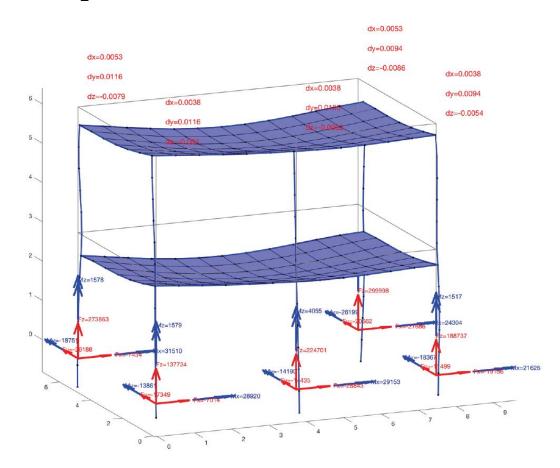
Learning goals:

- Understanding strong and weak forms through a simple example
- Demonstrating the equivalence between the two as well as the differences
- Demonstrating the equivalence between alternative weak formulations

 Understanding the advantages of weak formulations in the development of approximate solution methods

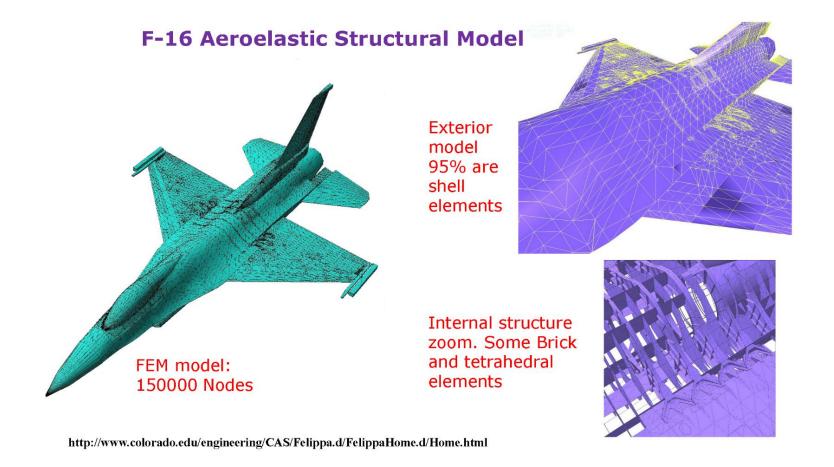


Simple structural mechanics



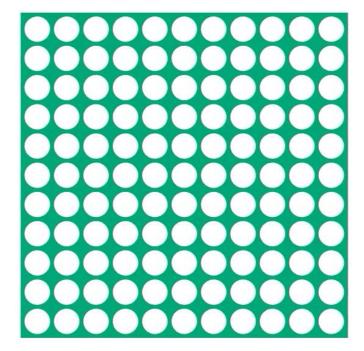


Not so simple structural mechanics

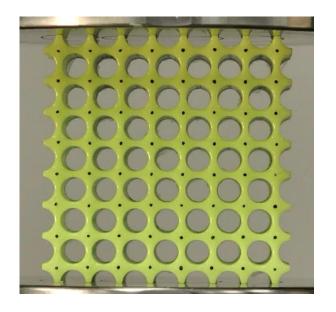




Solid mechanics – Geometrical nonlinearities



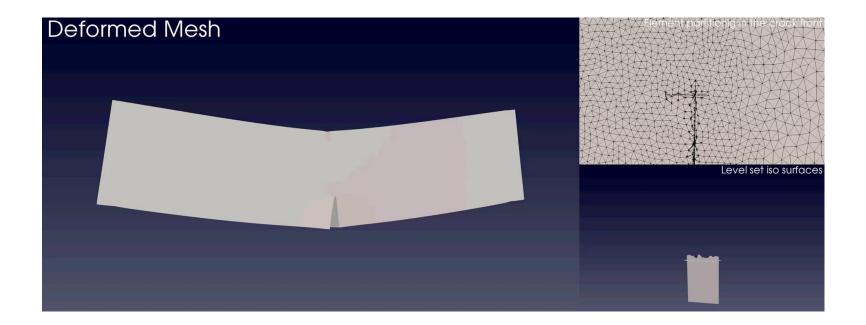
Simulation (Aguzzi & Zaccherini)



Experimental Test – Bertoldi (2010)

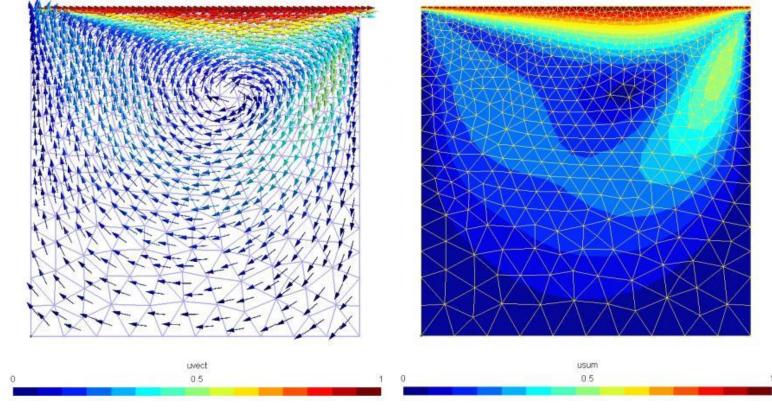


• Solid mechanics - Fracture





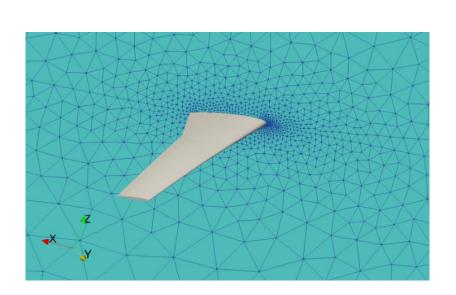
• Fluid mechanics



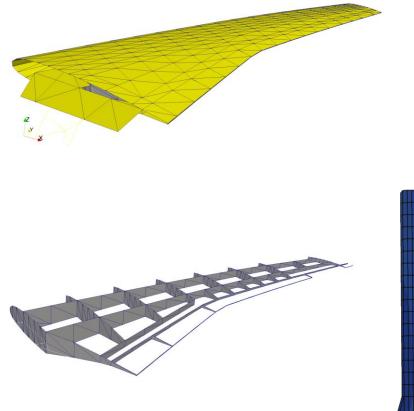
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Multiphysics - fluid structure interaction



Boncoraglio et al. 2020





FEM for PDEs

The wide range of applicability is attributed to the fact that FEM is essentially a tool for solving partial differential equations (PDEs), for instance:

Bernoulli-Euler beam equilibrium equations:

$$EI_z \frac{d^4 w}{dx^4} = f_y(x)$$

2D elasticity (Navier equations):

$$\frac{\partial \sigma_{xx}}{\partial x} + \frac{\partial \sigma_{xy}}{\partial y} + F_x = 0$$
$$\frac{\partial \sigma_{xy}}{\partial x} + \frac{\partial \sigma_{yy}}{\partial y} + F_y = 0$$

Laplace equation:

$$\frac{\partial^2 \phi(x, y)}{\partial x^2} + \frac{\partial^2 \phi(x, y)}{\partial y^2} = 0$$



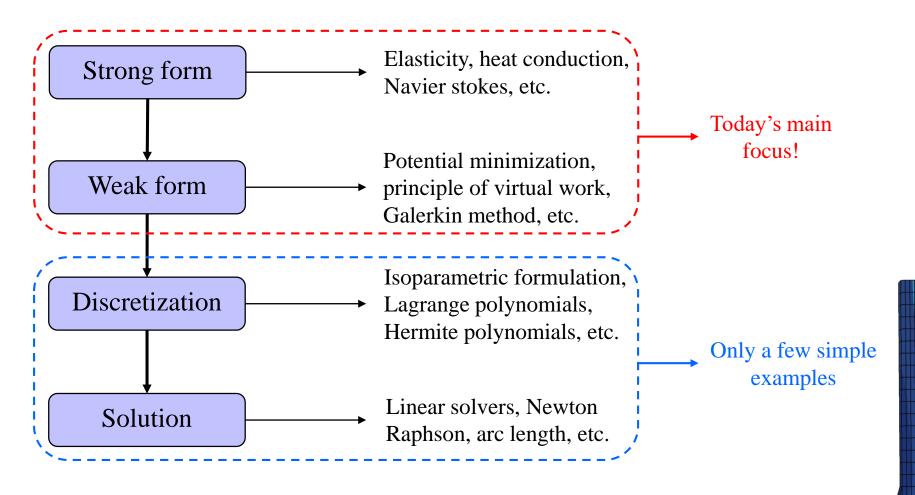
FEM across dimensions

1D 2D 2D 3D ©Carlos Felippa



FEM for PDEs

A series of steps is typically followed by all FE methods:





General form of 2D second order partial differential equations (PDEs)

$$A(x,y)\frac{\partial^2 u}{\partial x^2} + 2B(x,y)\frac{\partial^2 u}{\partial x \partial y} + C(x,y)\frac{\partial^2 u}{\partial y^2} = \phi\left(x,y,u,\frac{\partial u}{\partial x},\frac{\partial u}{\partial y}\right)$$

Categorization:

$$B^{2} - AC = \begin{cases} <0 \rightarrow \text{elliptic} \\ =0 \rightarrow \text{parabolic} \\ >0 \rightarrow \text{hyperbolic} \end{cases}$$

Boundary conditions (BCs):

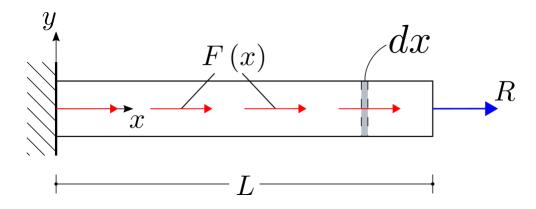
$$u(x_0, y_0) = u_0$$
 Dirichlet or essential boundary conditions

$$\frac{\partial^{m+n} u}{\partial x^m \partial y^n} = \overline{u}(x, u)$$
 Neumann of natural boundary conditions



Strong form – 1D bar

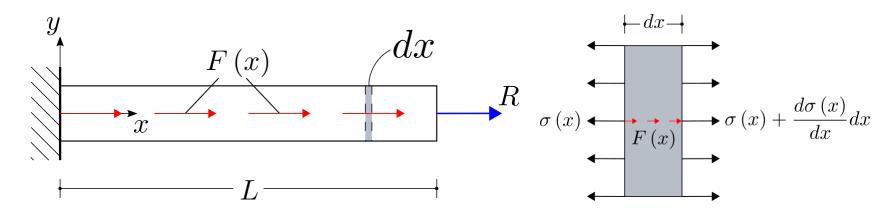
Illustrative example – 1D bar with a distributed and an end load



Assumptions:

- Constant cross section
- Linear elastic material
- Loads applied at the centroid of the cross section
- Arbitrary distributed load





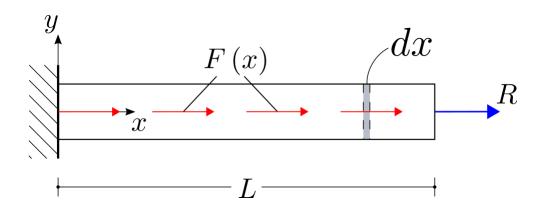
Equilibrium of forces along x direction

$$A\sigma(x) - F(x)dx - A\sigma(x + dx) = 0$$

$$\Rightarrow A\sigma(x) - F(x)dx - A\sigma(x) - A\frac{d\sigma(x)}{dx}dx = 0$$

$$\Rightarrow A\sigma(x) - F(x)dx - A\sigma(x) - A\frac{d\sigma(x)}{dx}dx = 0 \Rightarrow A\frac{d\sigma(x)}{dx} = -F(x)$$





Kinematic equation (strain definition)

$$\varepsilon = \frac{du}{dx}$$

Constitutive Equation (Hooke's law)

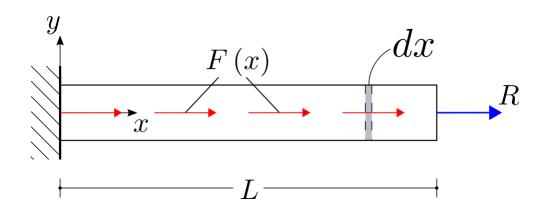
$$\sigma = E\varepsilon = E\frac{du}{dx}$$

Equilibrium Equation

$$A\frac{d\sigma(x)}{dx}dx = -F(x)$$

$$EA\frac{d^2u}{dx^2} = -F(x)$$





Equilibrium Equation

$$EA\frac{d^2u}{dx^2} = -F(x)$$

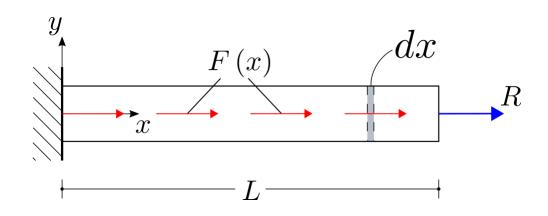
Dirichlet (essential) boundary conditions

$$u(x=0)=0$$

Neumann (natural) boundary conditions

$$A\sigma(x=L) = R \implies AE \frac{du}{dx}\Big|_{x=L} = R \implies \boxed{\frac{du}{dx}\Big|_{x=L}} = \frac{R}{EA}$$





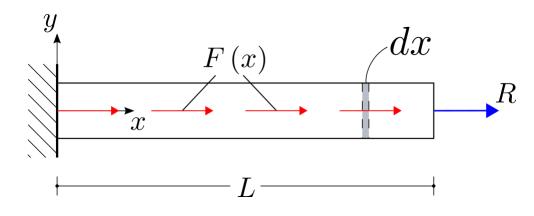
Assuming no distributed load:

$$F(x) = 0$$

$$EA\frac{d^{2}u}{dx^{2}} = 0$$
$$u(x = 0) = 0$$

$$\frac{du}{dx}\Big|_{x=L} = \frac{R}{EA}$$





Assuming no distributed load:

$$F(x) = 0$$

$$EA\frac{d^2u}{dx^2} = 0$$

$$u(x=0)=0$$

$$\frac{du}{dx}\bigg|_{x} = \frac{R}{EA}$$

The solution should be of the form: $u(x) = c_0 + c_1 x$

Equilibrium is satisfied: $EA \frac{d^2(c_0 + c_1 x)}{dx^2} = 0$

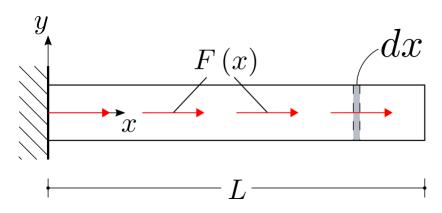
From the essential B.C.: $c_0 = 0$

From the natural B.C.: $c_1 = \frac{R}{EA}$

Final form of the solution:

$$u(x) = \frac{R}{EA}x$$





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

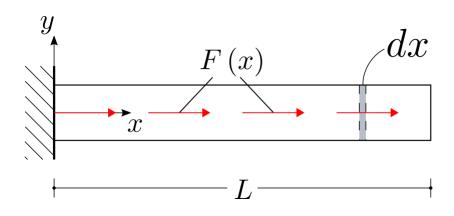
$$u(x = 0) = 0$$

$$\frac{du}{dx}\Big|_{x=L} = 0$$

Similarly, assuming a linear distributed load and no end load:

$$F(x) = ax$$
$$R = 0$$





Similarly, assuming a linear distributed load and no end load:

$$F(x) = ax$$
$$R = 0$$

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

$$u(x=0)=0$$

$$\frac{du}{dx}\bigg|_{x=I} = 0$$

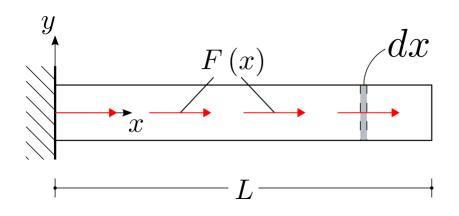
The solution should be of the form: $u(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3$

From the equilibrium equation:

$$EA\frac{d^{2}(c_{0}+c_{1}x+c_{2}x^{2}+c_{3}x^{3})}{dx^{2}} = -ax \Rightarrow 2c_{2}+6c_{3}x = -\frac{ax}{EA}$$

$$\Rightarrow c_2 = 0, \quad c_3 = -\frac{a}{6EA}$$





Similarly, assuming a linear distributed load and no end load:

$$F(x) = ax$$
$$R = 0$$

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

$$u(x=0) = 0$$

$$du$$

The solution should be of the form: $u(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3$

From the equilibrium equation: $u(x) = c_0 + c_1 x - \frac{a}{6EA}x^3$

From the essential B.C.: $c_0 = 0$

From the natural B.C.: $\frac{du}{dx}\Big|_{C} = c_1 - \frac{aL^2}{2EA} = 0 \Rightarrow c_1 = \frac{aL^2}{2EA}$

Final form of the solution:
$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$



- Analytical solutions satisfy the PDE at every point of the domain, thus the PDE is called the "strong" form of the problem
- It is not possible to derive such solutions for complex combinations of PDEs, geometries and BCs
- Typically, approximate, numerical solutions are sought for
- In what follows, some tools to systematically derive such solutions will be presented



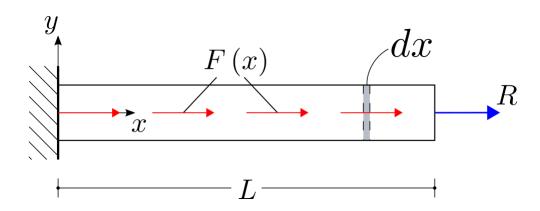
Principle of stationary potential energy

"Among all admissible configurations of a conservative system, those that satisfy the equations of equilibrium, make the potential energy stationary with respect to small admissible variations of the displacements."

where:

Admissible are all configurations that satisfy compatibility and essential boundary conditions





For the problem of the bar, potential energy has two components:

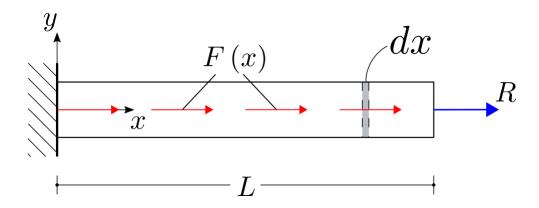
• Internal strain energy

$$U = \iiint_{V} \frac{1}{2} \sigma \varepsilon \, dV = \iiint_{V} \frac{1}{2} E \frac{du}{dx} \frac{du}{dx} \, dV = \int_{0}^{L} \frac{1}{2} E \left(\frac{du}{dx}\right)^{2} \iint_{A} dA \, dx = \int_{0}^{L} \frac{1}{2} E A \left(\frac{du}{dx}\right)^{2} dx$$

Work produced by the distributed and concentrated loads:

$$W = -\int_{0}^{L} F(x) u(x) dx - Ru(L)$$





Total potential energy:

$$\Pi = U + W = \int_{0}^{L} \frac{1}{2} EA \left(\frac{du}{dx}\right)^{2} dx - \int_{0}^{L} F(x) u(x) dx - Ru(L)$$

➤ In order to obtain the equilibrium configuration, the minimum of the above expression should be sought



The expression derived for the total potential energy is a functional, i.e. a mapping from a function space to the real numbers.

In simpler words:

- Functions take numbers as input and return numbers as output, i.e. they map numbers to numbers
- Functionals take functions as input and return numbers as output, i.e. they map functions to numbers

To minimize a functional, we need some additional definitions



Variation of a function

The variation of a function u(x) is defined as an arbitrary and sufficiently smooth function u(x) that vanishes at the points where boundary conditions are applied:

$$\delta u = \eta$$

For the derivatives of the variation, the following applies:

$$\frac{d^n \eta}{dx^n} = \frac{d^n \delta u}{dx^n} = \delta \left(\frac{d^n u}{dx^n} \right)$$

The derivative of the variation is equal to the variation of the derivative of a function!



Variation of a functional

The variation of a functional F of a function u and its derivatives $(u', u'', ..., u^n)$ is defined as:

$$\delta F = \lim_{\varepsilon \to 0} \frac{F\left[u + \varepsilon \eta, \left(u + \varepsilon \eta\right)', \left(u + \varepsilon \eta\right)'', \dots, \left(u + \varepsilon \eta\right)''\right] - F\left[u, u', u'', \dots, u''\right]}{\varepsilon}$$

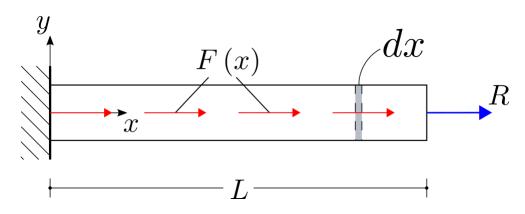
- Similar to functions, the variations of functionals vanish at stationary points.
- The variational operator has several common properties to differentiation, for instance:

$$\delta(F+Q) = \delta F + \delta Q, \quad \delta(FQ) = (\delta F)Q + (\delta Q)F$$

Also:

$$\delta \int F(x) dx = \int \delta F(x) dx$$





In order to minimize the potential energy functional, its variation should be computed and set to zero

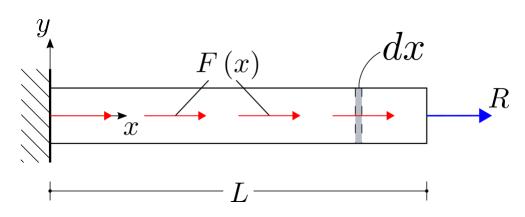
Total potential energy:

$$\Pi = \int_{0}^{L} \frac{1}{2} EA \left(\frac{du}{dx}\right)^{2} dx - \int_{0}^{L} F(x) u(x) dx - Ru(L)$$

Variation of the total potential energy:

$$\delta\Pi = \int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx - \int_{0}^{L} F(x) \delta u(x) dx - R\delta u(L)$$





In order to minimize the potential energy functional, its variation should be computed and set to zero

Stationarity condition:

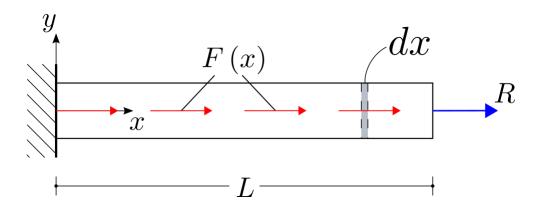
$$\delta\Pi = 0 \Rightarrow$$

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx - \int_{0}^{L} F(x) \delta u(x) dx - R \delta u(L) = 0 \Longrightarrow$$

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx = \int_{0}^{L} \delta u(x) F(x) dx + \delta u(L) R$$



Principle of Virtual Work



Principle of stationary potential energy:

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx = \int_{0}^{L} \delta u(x) F(x) dx + \delta u(L) R$$
or
$$\int_{0}^{L} EA \frac{du}{dx} \frac{d\delta u}{dx} dx = \int_{0}^{L} \delta u(x) F(x) dx + \delta u(L) R$$

The above is equivalent to the Principle of Virtual Work if $\delta u(x)$ are considered as virtual displacements



The principle of stationary potential energy is equivalent to the equilibrium equations and natural BCs, to show that integration by parts is required.

Reminder: Integration by parts

$$(fg)' = f'g + fg'$$

$$\Rightarrow \int_{a}^{b} (fg)' dx = \int_{a}^{b} (f'g + fg') dx$$

$$\Rightarrow fg|_{x=b} - fg|_{x=a} = \int_{a}^{b} (f'g) dx + \int_{a}^{b} (fg') dx$$

$$\Rightarrow \int_{a}^{b} (fg') dx = fg|_{x=b} - fg|_{x=a} - \int_{a}^{b} (f'g) dx$$



Principle of stationary potential energy:

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx - \int_{0}^{L} \delta u(x) F(x) dx - \delta u(L) R = 0$$

Integration by parts for the first term:

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx = EA \frac{du}{dx} \delta u \bigg|_{x=L} - EA \frac{du}{dx} \delta u \bigg|_{x=0} - \int_{0}^{L} EA \frac{d^{2}u}{dx^{2}} \delta u dx =$$

$$= EA \frac{du}{dx} \bigg|_{x=L} \delta u(L) - EA \frac{du}{dx} \bigg|_{x=0} \delta u(0) - \int_{0}^{L} EA \frac{d^{2}u}{dx^{2}} \delta u dx$$
why?



Combining the two parts:

$$EA\frac{du}{dx}\bigg|_{x=L}\delta u(L) - \int_{0}^{L} EA\frac{d^{2}u}{dx^{2}}\delta u\,dx - \int_{0}^{L} \delta u(x)F(x)\,dx - \delta u(L)R = 0 \Leftrightarrow$$

$$-\int_{0}^{L} \left(EA \frac{d^{2}u}{dx^{2}} + F(x) \right) \delta u \, dx + \left(EA \frac{du}{dx} \Big|_{x=L} - R \right) \delta u(L) = 0$$

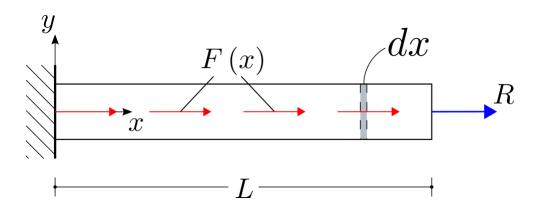
Since both δu and $\delta u(L)$ are arbitrary, the equation only holds if:

The principle of minimum potential energy is equivalent to the equilibrium equations and natural BCs!

$$EA \frac{du}{dx}\Big|_{x=L} - R = 0 \longrightarrow \text{Natural BC}$$



The Galerkin Method



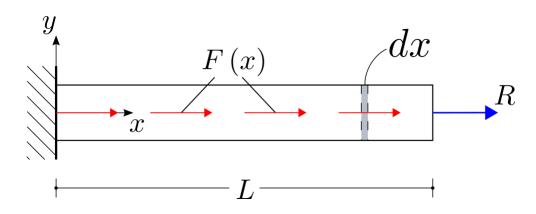
Differential equation
$$\rightarrow$$
 $EA\frac{d^2u}{dx^2} = -F(x)$

Residual
$$\rightarrow r(x) = EA \frac{d^2u}{dx^2} + F(x) = 0$$

Weighted Residual
$$\rightarrow \int_{0}^{L} w(x)r(x)dx = 0$$

Where w(x) is an arbitrary weight function that should vanish at the points where essential BCs are applied, for the 1D bar case considered: w(0) = 0





Weighted Residual

$$\int_{0}^{L} w \left(EA \frac{d^{2}u}{dx^{2}} + F \right) dx = 0 \Rightarrow \int_{0}^{L} w EA \frac{d^{2}u}{dx^{2}} dx + \int_{0}^{L} w F dx = 0$$

To further process this expression, integration by parts is required



Reminder (again!): Integration by parts

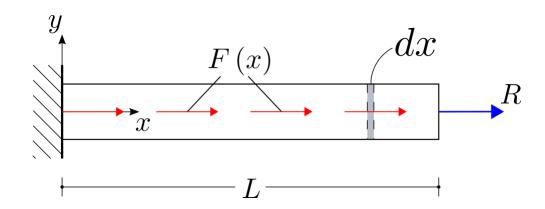
$$(fg)' = f'g + fg'$$

$$\Rightarrow \int_{a}^{b} (fg)' dx = \int_{a}^{b} (f'g + fg') dx$$

$$\Rightarrow fg|_{x=b} - fg|_{x=a} = \int_{a}^{b} (f'g) dx + \int_{a}^{b} (fg') dx$$

$$\Rightarrow \int_{a}^{b} (fg') dx = fg|_{x=b} - fg|_{x=a} - \int_{a}^{b} (f'g) dx$$





Essential BC:
$$EA \frac{du}{dx}\Big|_{x=L} = R$$

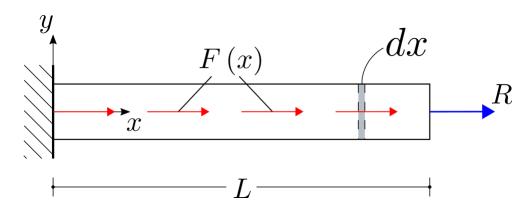
Weight:
$$w(0) = 0$$

Integration by parts of the first term of the weighted residual

$$\int_{0}^{L} wEA \frac{d^{2}u}{dx^{2}} dx = wEA \frac{du}{dx} \bigg|_{x=L} - wEA \frac{du}{dx} \bigg|_{x=0} - \int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx$$

$$= w(L)R - \int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx$$





Substituting in the initial expression:

$$\int_{0}^{L} w EA \frac{d^{2}u}{dx^{2}} dx + \int_{0}^{L} w F dx = 0 \Longrightarrow$$

$$w(L)R - \int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx + \int_{0}^{L} w F dx = 0 \Rightarrow$$

$$\int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx = \int_{0}^{L} w F dx + w(L) R$$



Weak form comparison

All weak formulations presented are equivalent:

Principle of stationary potential energy:

$$\int_{0}^{L} EA \frac{du}{dx} \delta \frac{du}{dx} dx = \int_{0}^{L} \delta u F dx + \delta u(L)R$$

$$\longrightarrow \delta u \text{ displacement variation}$$

Principle of Virtual Work:

$$\int_{0}^{L} EA \frac{du}{dx} \frac{d\delta u}{dx} dx = \int_{0}^{L} \delta u F dx + \delta u(L)R$$

$$\longrightarrow \delta u \text{ virtual displacement}$$

Galerkin method:

$$\int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx = \int_{0}^{L} w F dx + w(L) R$$

 $\rightarrow w$ weight



Weak vs Strong form

Weak form:

$$\int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx = \int_{0}^{L} w F dx + w(L)R$$

$$u(0) = 0$$

- ➤ Natural BCs are part of the weak form
- ➤ Highest derivative is of order 1
- \triangleright Degree of continuity required: C_0
- Equilibrium is satisfied in an integral, "weak" sense

Strong form:

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

$$\frac{du}{dx}\Big|_{x=L} = \frac{R}{EA}$$

$$u(x=0) = 0$$

- ➤ Natural BCs are explicitly imposed
- > Highest derivative is of order 2
- \triangleright Degree of continuity required: C_1
- Equilibrium is satisfied everywhere in a "strong" sense



Weak form solution

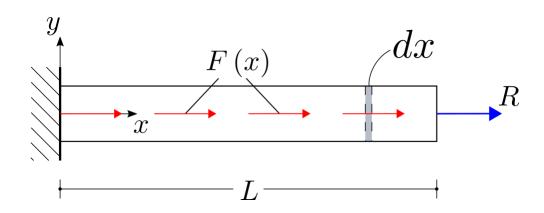
A general process:

- ➤ Assume a general form for the solution
- ➤ Plug into weak form
- Obtain unknown coefficients

In this process:

- ➤ The problem formulation poses restrictions with respect to possible forms of the solution
- ➤ The weak form is much less restrictive than the corresponding strong form





Linear distributed load and no end load:

$$F(x) = ax, R = 0$$

Analytical solution:

$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

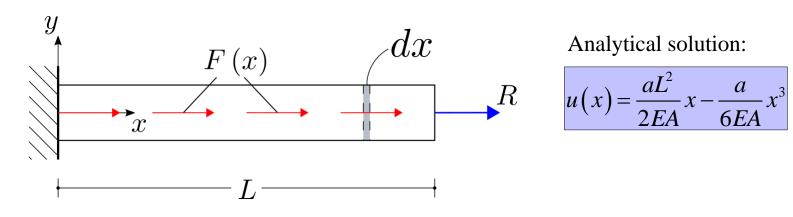
Galerkin weak form:

$$\int_{0}^{L} \frac{dw}{dx} EA \frac{du}{dx} dx = \int_{0}^{L} w F dx$$
$$u(0) = 0, w(0) = 0$$

Polynomial displacements and weights of cubic order are assumed:

$$u(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 \rightarrow a_i$$
 to be determined as part of the solution $w(x) = b_0 + b_1 x + b_2 x^2 + b_3 x^3 \rightarrow b_i$ arbitrary





Analytical solution:

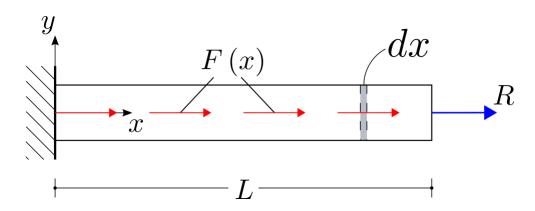
$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

From essential BCs: u(0) = 0, $w(0) = 0 \Rightarrow a_0 = b_0 = 0$

From weak form:

$$\int_{0}^{L} \frac{d(b_{1}x + b_{2}x^{2} + b_{3}x^{3})}{dx} EA \frac{d(a_{1}x + a_{2}x^{2} + a_{3}x^{3})}{dx} dx = \int_{0}^{L} (b_{1}x + b_{2}x^{2} + b_{3}x^{3}) Fdx$$





Analytical solution:

$$R \qquad u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

After a few rearrangements... $|b_1I_1 + b_2I_2 + b_3I_3 = 0$

$$b_1 I_1 + b_2 I_2 + b_3 I_3 = 0$$

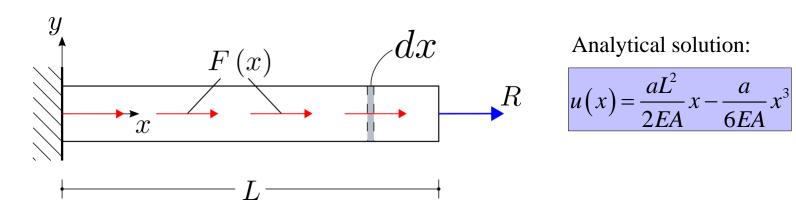
with:

$$I_{1} = \int_{0}^{L} \left(a_{1} + 2a_{2}x + 3a_{3}x^{2} - \frac{ax^{2}}{EA} \right) dx = La_{1} + L^{2}a_{2} + L^{3}a_{3} - \frac{aL^{3}}{3EA}$$

$$I_{2} = \int_{0}^{L} \left(2a_{1}x + 4a_{2}x^{2} + 6a_{3}x^{3} - \frac{ax^{3}}{EA} \right) dx = L^{2}a_{1} + \frac{4L^{3}}{3}a_{2} + \frac{3L^{4}}{2}a_{3} - \frac{aL^{4}}{4EA}$$

$$I_{3} = \int_{0}^{L} \left(3a_{1}x^{2} + 6a_{2}x^{3} + 9a_{3}x^{5} - \frac{ax^{4}}{EA} \right) dx = L^{3}a_{1} + \frac{3L^{4}}{2}a_{2} + \frac{9L^{5}}{5}a_{3} - \frac{aL^{5}}{5EA}$$





Analytical solution:

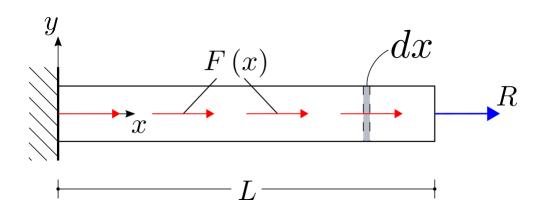
$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

$$b_1I_1 + b_2I_2 + b_3I_3 = 0$$
 Since b_i are arbitrary, the equation can only hold if $I_1 = I_2 = I_3 = 0$

This results in a linear system of equations, whose solution yields the exact coefficients:

$$\begin{bmatrix} L & L^{2} & L^{3} \\ L^{2} & \frac{4L^{3}}{3} & \frac{3L^{4}}{2} \\ L^{3} & \frac{3L^{4}}{2} & \frac{9L^{5}}{5} \end{bmatrix} \begin{bmatrix} a_{1} \\ a_{2} \\ a_{3} \end{bmatrix} = \begin{bmatrix} \frac{aL^{3}}{3EA} \\ \frac{aL^{4}}{4EA} \\ \frac{aL^{5}}{5EA} \end{bmatrix} \Rightarrow \begin{bmatrix} a_{1} \\ a_{2} \\ a_{3} \end{bmatrix} = \begin{bmatrix} \frac{aL^{2}}{2EA} \\ 0 \\ -\frac{a}{6EA} \end{bmatrix}$$
 why?





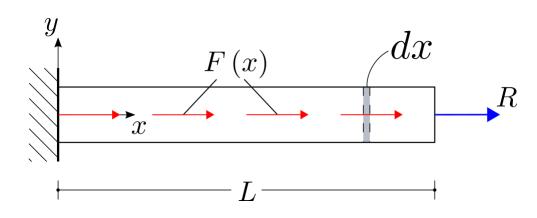
Analytical solution:

$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

- > The weak form is equivalent to the differential equation
- ➤ If the assumed form of the solution can represent the exact one, then the exact solution will be obtained
- What happens if the assumed form solution cannot represent exact one?



Weak form solution - Approximate



Analytical solution:

$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

Linear displacements and weights are assumed:

$$u(x) = a_0 + a_1 x$$

$$w(x) = b_0 + b_1 x$$

From essential BCs:
$$u(0) = 0, w(0) = 0 \Rightarrow a_0 = b_0 = 0$$

From weak form:

$$\int_{0}^{L} \frac{d(b_{1}x)}{dx} EA \frac{d(a_{1}x)}{dx} dx = \int_{0}^{L} (b_{1}x) F dx \Rightarrow b_{1}' EALa_{1} = b_{1}' \frac{aL^{3}}{3} \Rightarrow a_{1} = \frac{aL^{2}}{3EA}$$



Weak form solution - Approximate

Exact solution:

$$u(x) = \frac{aL^2}{2EA}x - \frac{a}{6EA}x^3$$

Approximate solution:

$$\overline{u}(x) = \frac{aL^2}{3EA}x$$

