

3.01

The Matrix-Vector Weak Form.

Recall:

$$\int_{\Omega^e} w_{,x}^h \sigma^h A dx$$

for $e=1$:

$$= \int_{\Omega^e} \underbrace{\left(N_{, \xi}^2 \cdot \xi_{, x} C_e^2 \right)}_{u_{,x}^h} EA \underbrace{\left(\sum_B N_{, \xi}^B \xi_{, x} d_e^B \right)}_{u_{,x}^h} dx$$

This leaves out N^1 (the first basis $w_{,x}^h$ function due to the dirichlet boundary condition).

$$= \int_{\Omega^e} \left(N_{, \xi}^2 \frac{2}{h^e} C_e^2 \right) EA \left(\sum_B N_{, \xi}^B \frac{2}{h^e} d_e^B \right) \frac{dx}{d\xi} d\xi$$

$\xrightarrow{h^e/2}$

also for $e=1$:

$$\int_{\Omega^e} w^h f A dx = \int_{\Omega^e} \left(N^2 C_e^2 \right) f A \frac{h^e}{2} d\xi$$

Consider for a general element Ω^e :

$$\int_{\Omega^e} \left(\sum_A N_{, \xi}^A C_e^A \right) EA \left(\sum_B N_{, \xi}^B d_e^B \right) \frac{2}{h^e} d\xi = \sum_{A,B} C_e^A d_e^B \int_{\Omega^e} N_{, \xi}^A \frac{2EA}{h^e} N_{, \xi}^B d\xi$$

d.o.f's are independent of ξ .

$$\int_{\Omega^e} \left(\sum_A N_{, \xi}^A C_e^A \right) f A \frac{h^e}{2} d\xi = \sum_A C_e^A \int_{\Omega^e} N_{, \xi}^A f A \frac{h^e}{2} d\xi$$

still independent of ξ .

For $e=1$, there is no sum over A . Instead use $A=2$.

$$\therefore w^h(0)=0 \Rightarrow w_{e=1}^h = N^2 C_e^2.$$

Because N_1 isn't used for the first element

⇒ Use matrix-vector product to eliminate the sums over A & B.

$N_{nel} = 2$ because linear.

? "rho vector"

$$\sum_{A,B=1}^{N_{nel}} c_e^A \left(\int_{\Omega_e^e} N_{,\xi}^A \frac{2EA}{h^e} N_{,\xi}^B d\xi \right) d_e^B = \langle c_e^1 c_e^2 \rangle \frac{2EA}{h^e} \int_{\Omega_e^e} \begin{bmatrix} N_{,\xi}^1 N_{,\xi}^1 & N_{,\xi}^1 N_{,\xi}^2 \\ N_{,\xi}^2 N_{,\xi}^1 & N_{,\xi}^2 N_{,\xi}^2 \end{bmatrix} d\xi \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$$

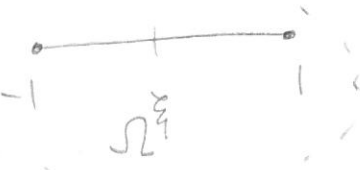
assuming the simple case where these are constant.

NOTE: This holds if E & A are uniform over Ω_e^e .

Recall: $N'(\xi) = \frac{1-\xi}{2}$ & $N^2(\xi) = \frac{1+\xi}{2}$

⇒ $N'_{,\xi} = -\frac{1}{2}$ & $N^2_{,\xi} = \frac{1}{2}$

= $\langle c_e^1 c_e^2 \rangle \frac{2EA}{h^e} \begin{bmatrix} \frac{1}{4} & -\frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} \end{bmatrix} \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$



= $\langle c_e^1 c_e^2 \rangle \frac{2EA}{h^e} \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix} \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$

= $\langle c_e^1 c_e^2 \rangle \frac{EA}{h^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$

THIS COMES FROM THIS:

$\int_{\Omega_e^e} w_{1x}^h \sigma^h A dx$

$\Omega_e^e \rightarrow \frac{1-\xi}{2}$

In a related manner:

$\sum_A c_e^A \int_{\Omega_e^e} N^A f A \frac{h^e}{2} d\xi$

if uniform over Ω_e^e

= $\langle c_e^1 c_e^2 \rangle \frac{f A h^e}{2} \begin{Bmatrix} 1 \\ 1 \end{Bmatrix}$

$\begin{Bmatrix} N^1 \\ N^2 \end{Bmatrix} \begin{Bmatrix} \frac{1-\xi}{2} \\ \frac{1+\xi}{2} \end{Bmatrix}$

COMES FROM:

$\int_{\Omega_e^e} w^h f A dx$

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NOTATION: \therefore is "since" or "because"Note that for $\underline{e=1}$

$$\Rightarrow \int_{\Omega^e} w_{,x}^h \sigma^h A dx = c_e^2 \frac{EA}{h^e} \langle -1 \ 1 \rangle \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$$

$$\Rightarrow \int_{\Omega^e} w^h f A dx = c_e^2 \frac{f A h^e}{2}$$

Recall: the Finite Dimensional Weak Form

① $\sum_e \int_{\Omega^e} w_{,x}^h \sigma^h A dx$ ② $\sum_e \int_{\Omega^e} w^h f A dx$ ③ $w^h(L) \pm A$

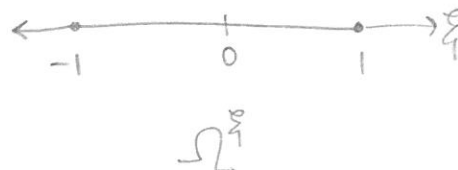
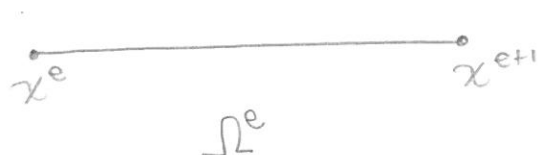
only comes up at the last element since this represents the Neumann condition

$$\Rightarrow \underbrace{\left[c_1^2 \frac{EA}{h^1} \langle -1 \ 1 \rangle \begin{Bmatrix} d_1^1 \\ d_1^2 \end{Bmatrix} \right]}_{\text{contribution from element 1}} + \underbrace{\sum_{e=2}^{n_{el}} \left[\langle c_e^1 \ c_e^2 \rangle \frac{EA}{h^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix} \right]}_{\text{contribution from the rest of the elements!}} =$$

$$\textcircled{2} \left[c_1^2 \frac{f A h^1}{2} + \sum_{e=2}^{n_{el}} \left[\langle c_e^1 \ c_e^2 \rangle \frac{f A h^e}{2} \begin{Bmatrix} 1 \\ 1 \end{Bmatrix} \right] \right] + \underbrace{c_{n_{el}}^2 \cdot \pm \cdot A}_{w^h(L)}$$

Remark: $u_e^h(x) = \sum_A N^A(\xi) d_e^A$

$$w_e^h(x) = \sum_B N^B(\xi) c_e^B$$

where $x = f(\xi)$ 

evaluating at the nodes.

$$u^h(x=x^e) = u^h(x(\xi=-1)) = \sum_A N^A(\xi) d_e^A = d_e^1$$

$\underbrace{\quad}_{-1}$
 δ_{A1}

The degrees of freedom @ the node
 ↓

$$u^h(x=x^{e+1}) = u^h(x(\xi=1)) = \sum_A N^A(\xi) d_e^A = \sum_A \delta_{A2} d_e^A = d_e^2$$

Similarly: $w^h(x^e) = c_e^1$ & $w^h(x^{e+1}) = c_e^2$

The Kronecker-delta property of the basis functions ensures that the nodal degrees of freedom of the solution field are indeed its values at the nodes. → NOT GENERALLY TRUE, but true for these basis vectors.

NOTE: The following map holds between local and global node numbers or degrees of freedom.

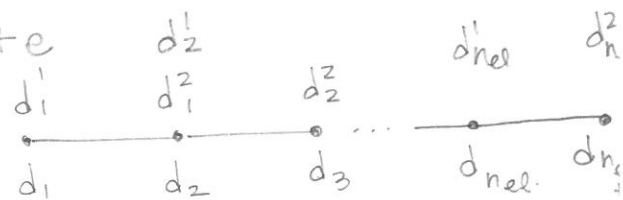
$d_e^A = d_{e+A-1}$
 ↖ global degree of freedom $e+A-1$
 ↗ local degree of freedom A in element e

check: $d_1^1 = d_{1+1-1} = d_1$

$d_1^2 = d_{1+2-1} = d_2$

$d_{nel}^1 = d_{1+nel-1} = d_{nel}$

$d_{nel}^2 = d_{2+nel-1} = d_{nel+1}$



Similarly: $c_e^A = c_{e+A-1}$

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Matrix-Vector Weak Form in terms of global matrices & vectors

$$C_1^2 \frac{EA}{h^1} \begin{Bmatrix} -1 & 1 \end{Bmatrix} \begin{Bmatrix} d_1^1 \\ d_2^1 \end{Bmatrix} + \sum_{e=2}^{n_{el}} \underbrace{\langle C_e^1 \ C_e^2 \rangle \frac{EA}{h^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}}_{\text{element stiffness matrix, } \underline{K}_e} \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$$

$$= C_1^2 \frac{fAh^1}{2} + \sum_{e=2}^{n_{el}} \langle C_e^1 \ C_e^2 \rangle \underbrace{\begin{Bmatrix} fAh^e/2 \\ fAh^e/2 \end{Bmatrix}}_{\text{Element Force vector, } \underline{F}_e} + C_{n_{el}}^2 \cdot t \cdot A$$

Element Force vector, \underline{F}_e

Finite Element

Assembly: (we now use global nodal notation)

$$\langle C_2 \ C_3 \dots C_{n_{el}} \ C_{n_{el}+1} \rangle \begin{bmatrix} -\frac{1}{h^1} & \frac{1}{h^1} + \frac{1}{h^2} & -\frac{1}{h^2} & & \\ & -\frac{1}{h^2} & \frac{1}{h^2} + \frac{1}{h^3} & -\frac{1}{h^3} & \\ & & -\frac{1}{h^3} & \frac{1}{h^3} + \frac{1}{h^4} & \\ & & & \ddots & \ddots \\ & & & -\frac{1}{h^{n_{el}}} & \frac{1}{h^{n_{el}}} \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \\ d_3 \\ \vdots \\ d_{n_{el}} \\ d_{n_{el}+1} \end{Bmatrix}$$

$$= \underbrace{\sum_{e=1}^{n_{el}}}_{\text{assembling}} \langle C_e^1 \ C_e^2 \rangle \underline{K}_e \begin{Bmatrix} d_e^1 \\ d_e^2 \end{Bmatrix}$$

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$$\langle C_2 \ C_3 \dots C_{n_{el}} \ C_{n_{el}+1} \rangle \frac{fA}{2} \begin{Bmatrix} h^1 + h^2 \\ h^2 + h^3 \\ h^3 + h^4 \\ \vdots \\ h^{n_{el}-1} + h^{n_{el}} \\ h^{n_{el}} \end{Bmatrix} = \sum_{e=1}^{n_{el}} \langle C_e^1 \ C_e^2 \rangle \begin{Bmatrix} \frac{fAh^e}{2} \\ \frac{fAh^e}{2} \end{Bmatrix}$$

$$\langle C_2 \ C_3 \dots C_{n_{el}} \ C_{n_{el}+1} \rangle \begin{Bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ tA \end{Bmatrix} = C_{n_{el}}^2 \cdot t \cdot A$$

$$\langle c_2 \ c_3 \ \dots \ c_{nel} \ c_{nel+1} \rangle EA \begin{bmatrix} -\frac{1}{h^1} & \frac{1}{h^1} + \frac{1}{h^2} & -\frac{1}{h^2} & & \\ & -\frac{1}{h^2} & \frac{1}{h^2} + \frac{1}{h^3} & -\frac{1}{h^3} & \\ & & -\frac{1}{h^3} & \frac{1}{h^3} + \dots & \\ & & & \ddots & \\ & & & & \frac{1}{h^{nel-1}} + \frac{1}{h^{nel}} & -\frac{1}{h^{nel}} \\ & & & & -\frac{1}{h^{nel}} & \frac{1}{h^{nel}} \end{bmatrix}$$

$$\begin{Bmatrix} d_1 \\ d_2 \\ \vdots \\ d_{nel} \\ d_{nel+1} \end{Bmatrix} =$$

$$\langle c_2 \ c_3 \ \dots \ c_{nel} \ c_{nel+1} \rangle \frac{fA}{2} \begin{Bmatrix} h^1 + h^2 \\ h^2 + h^3 \\ \vdots \\ h^{nel-1} + h^{nel} \\ h^{nel+1} \end{Bmatrix} + \langle c_2 \ c_3 \ \dots \ c_{nel} \ c_{nel+1} \rangle \begin{Bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \vdots \\ tA \end{Bmatrix}$$

3.07 The Finite Element Equations in Matrix-Vector Form.

Recall: $\int_{\Omega} w_{ix}^h \sigma^h A dx = \langle c_2 \ c_3 \ \dots \ c_{nel+1} \rangle EA \begin{bmatrix} -\frac{1}{h^1} & \frac{1}{h^1} + \frac{1}{h^2} & -\frac{1}{h^2} & & \\ & -\frac{1}{h^2} & \frac{1}{h^2} + \frac{1}{h^3} & -\frac{1}{h^3} & \\ & & -\frac{1}{h^3} & \frac{1}{h^3} + \dots & \\ & & & \ddots & \\ & & & & \frac{1}{h^{nel-1}} + \frac{1}{h^{nel}} & -\frac{1}{h^{nel}} \\ & & & & -\frac{1}{h^{nel}} & \frac{1}{h^{nel}} \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \\ \vdots \\ d_{nel+1} \end{Bmatrix}$

$$\int_{\Omega} W^h f A dx = \langle c_2 c_3 \dots c_{n_{el}+1} \rangle f A \begin{Bmatrix} h_1+h_2 \\ h_2+h_3 \\ h_3+\dots \\ \vdots \\ h_{n_{el}-1}+h_{n_{el}} \\ h_{n_{el}} \end{Bmatrix}$$

NOTE: Using h_e instead of h^e . (oops!)

Consider h^e constant for all e .

$$W^h(L) t A = \langle c_2 c_3 \dots c_{n_{el}+1} \rangle \begin{Bmatrix} 0 \\ 0 \\ \vdots \\ tA \end{Bmatrix}$$

NOTE:

$\langle c_2 c_3 \dots c_{n_{el}+1} \rangle \frac{EA}{h^e}$
 length n_{el} constant!

dimension:
 $n_{el} \times n_{el}+1$

$$\begin{bmatrix} -1 & 2 & -1 & & \\ 0 & -1 & 2 & -1 & \\ \vdots & & \ddots & \ddots & \\ 0 & & & -1 & 2 & -1 \\ & & & & -1 & 1 \end{bmatrix} \begin{Bmatrix} d_1 \\ d_2 \\ \vdots \\ d_{n_{el}+1} \end{Bmatrix}$$

length $n_{el}+1$

u_0 because of B.C. (*)

$$= \langle c_2 c_3 \dots c_{n_{el}+1} \rangle f A \frac{h^e}{2} \begin{Bmatrix} 2 \\ 2 \\ \vdots \\ 1 \end{Bmatrix} + \langle c_2 c_3 \dots c_{n_{el}+1} \rangle \begin{Bmatrix} 0 \\ 0 \\ \vdots \\ tA \end{Bmatrix}$$

length: n_{el} length: n_{el}



(n-1) \times (n-1) \leftarrow \text{dimension of the matrix } \underline{K}

$$\langle c_2 \ c_3 \ \dots \ c_{n-1} \rangle \frac{EA}{h^e} \begin{bmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ & & & -1 & 1 \end{bmatrix} \begin{Bmatrix} d_2 \\ d_3 \\ \vdots \\ d_{n-1} \end{Bmatrix} = \underline{d}$$

$\underline{c}^T \leftarrow$ since it is a row vector

$$\langle c_2 \ c_3 \ \dots \ c_{n-1} \rangle \left(\frac{f A h^e}{2} \begin{Bmatrix} 2 \\ \vdots \\ 1 \end{Bmatrix} + \begin{Bmatrix} 0 \\ \vdots \\ tA \end{Bmatrix} + \frac{EA}{h^e} \begin{Bmatrix} u_0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{Bmatrix} \right) = \underline{F}$$

\uparrow
 \underline{c}^T

3.08 $\underline{c}^T \underline{K} \underline{d} = \underline{c}^T \underline{F} \leftarrow \text{Matrix-Vector Weak Form}$

Recall: $w_e^h = \sum_A N^A c_e^A$

Also: Find $u^h \in \mathcal{S}^h$ s.t. $\forall w^h \in \mathcal{V}^h$

$$\int_{\Omega} w_{,x}^h \sigma^h A dx = \int_{\Omega} w^h f A dx + w^h(L) t A$$



$$\underline{c}^T \underline{K} \underline{d} = \underline{c}^T \underline{F} \quad \forall \underline{c} \in \mathbb{R}^{n-1}$$

$\Rightarrow \underline{K} \underline{d} = \underline{F} \}$ Final Form of Finite Element Equations.

Remarks: (1) \underline{K} : Symmetric, positive definite, with banded, tridiagonal structure
 symmetry from $\int_{\Omega} w_{,x}^h E \underbrace{u_{,x}^h}_{\sigma^h} A dx$ symmetric w.r.t w^h & u^h .

(2) \underline{K} : "Stiffness" matrix

positive definiteness from $E > 0$.

(3) Tridiagonal from single derivative on w^h & u^h & linear basis funct.

(4) $\underline{F} = \frac{fAh^e}{2} \begin{Bmatrix} 2 \\ \vdots \\ 1 \end{Bmatrix} + \begin{Bmatrix} 0 \\ \vdots \\ tA \end{Bmatrix} + \frac{EA}{h^e} \begin{Bmatrix} u_0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{Bmatrix}$

Diagram illustrating a 1D bar element of length L with nodes at the ends. The left end is fixed (Dirichlet B.C.). The right end is free (traction (Neumann) b.c.). A distributed load f acts on the bar. The equivalent nodal load vector \underline{F} is shown as the sum of three vectors: a vector due to the distributed load, a vector due to the traction at the right end, and a vector due to the displacement at the left end.

Labels: Dirichlet B.C., traction (Neumann) b.c., "Dirichlet" driven load $= 0$ in the considered case.

$$\underline{K}\underline{d} = \underline{F}$$

$$\underline{d} = \underline{K}^{-1} \underline{F} \Rightarrow u_e^h = \sum_A N^A d_e^A$$

NOTE • A matrix \underline{K} is symmetric if $\underline{K} = \underline{K}^T$

$$\Rightarrow \underline{c}^T \underline{K} \underline{d} = \underline{d}^T \underline{K} \underline{c}$$

• A matrix \underline{K} is positive definite if

$$\underline{K} : n \times n$$

$$\text{and } \forall \underline{d} \in \mathbb{R}^n, \underline{d}^T \underline{K} \underline{d} \geq 0.$$

In particular, $\underline{d}^T \underline{K} \underline{d} > 0$ if $\underline{d} \neq \underline{0}$.

$$\Rightarrow \underline{d}^T \underline{K} \underline{d} = 0 \text{ iff } \underline{d} = \underline{0}.$$