Thoughts - Other's and mine

Notation

Polynomial spaces

2. In two variables, we refer to

$$\mathcal{P}_{t} := \{ u(x, y) = \sum_{\substack{i+k \le t \\ i, k > 0}} c_{ik} x^{i} y^{k} \}$$
 (5.1)

as the set of *polynomials of degree* $\leq t$. If all polynomials of degree $\leq t$ are used, we call them finite elements with *complete polynomials*.

Figure 1: Breaess [1] p.60

Let K be any triangle. Let \mathcal{P}_k denote the set of all polynomials in two variables of degree $\leq k$. The following table gives the dimension of \mathcal{P}_k .

k	$\dim P_k$
1	3
2 3	6
3	10
:	:
k	$\frac{1}{2}(k+1)(k+2)$

Figure 3: Brenner and Scott [2] p.71

Definition of a finite element

We have not yet given a formal definition of what we mean by a "finite element". To fill this gap define a *finite element* to mean a triple (K, P_K, Σ) , where

K is a geometric object, for example a triangle,

PK is a finite-dimensional linear space of functions defined on K,

 Σ is a set of degrees of freedom,

such that a function $v \in P_K$ is uniquely determined by the degrees of freedom Σ . From Example 3.1 we have that (K, P_K, Σ) , where

K is a triangle,

 $P_K=P_1(K)$,

Σ is the values at the vertices of K,

is a finite element. In Fig 3.7 below we have collected some of the most common finite elements (cf [Ci]). The various degrees of freedom are denoted as follows:

Figure 5: Johnson [3] p.79

The polynomial families \mathcal{P}_t are not used on rectangular partitions of a domain. We can see why by looking at the simplest example, the bilinear element. Instead of using \mathcal{P}_t as we did for triangles, on rectangular elements we use the polynomial family which contains *tensor products*:

$$Q_t := \{ u(x, y) = \sum_{0 \le i, k \le t} c_{ik} x^i y^k \}.$$
 (5.5)

If more general quadrilateral elements are involved, we can use appropriately transformed families.

Figure 2: Breaess [1] p.68

In this section we consider finite elements defined on rectangles. Let $\mathcal{Q}_k = \{\sum_j c_j \, p_j(x) \, q_j(y) : p_j, q_j \,$ polynomials of degree $\leq k\}$. One can show that

(3.5.1)
$$\dim Q_k = (\dim P_k^1)^2$$
,

where \mathcal{P}_k^1 denotes the space of polynomials of degree less than or equal to k in one variable (cf. exercise 3.x.6).

Figure 4: Brenner and Scott [2] p85

We follow Ciarlet's definition of a finite element (Ciarlet 1978).

(3.1.1) Definition. Let

- (i) $K \subseteq \mathbb{R}^n$ be a bounded closed set with nonempty interior and piecewise smooth boundary (the **element domain**),
- (ii) P be a finite-dimensional space of functions on K (the space of shape functions) and
- (iii) $\mathcal{N} = \{N_1, N_2, \dots, N_k\}$ be a basis for \mathcal{P}' (the set of nodal variables).

Then (K, P, N) is called a finite element.

It is implicitly assumed that the nodal variables, N_i , lie in the dual space of some larger function space, e.g., a Sobolev space.

(3.1.2) Definition. Let $(K, \mathcal{P}, \mathcal{N})$ be a finite element. The basis $\{\phi_1, \phi_2, ..., \phi_k\}$ of \mathcal{P} dual to \mathcal{N} (i.e., $N_i(\phi_j) = \delta_{ij}$) is called the **nodal basis** of \mathcal{P} .

Figure 6: Brenner and Scott [2] p.69

In order to define a finite element, following [146], we need to specify three things

- The geometry: we choose a reference element \hat{K} , a change of variables $F(\hat{x})$ and we set $K = F(\hat{K})$.
- A set \hat{P} of polynomials on \hat{K} . For $\hat{p} \in \hat{P}$ we define on K, $p = \hat{p} \circ F^{-1}$.
- A set of degrees of freedom $\hat{\Sigma}$, that is, a set of linear forms $\{\hat{\ell}_i\}_{1 \le i \le \dim \hat{P}}$ on \hat{P} . We say that this set is unisolvent when these linear forms are linearly independent, i.e. the knowledge of $\hat{\ell}_i(\hat{p})$ for all i completely defines \hat{p} .

Figure 7: Boffi, Brezzi and Martin [4] p.67

5.8 Definition. A finite element is a triple (T, Π, Σ) with the following properties:

- (i) T is a polyhedron in \mathbb{R}^d . (The parts of the surface ∂T lie on hyperplanes and are called faces.)
- (ii) Π is a subspace of C(T) with finite dimension s. (Functions in Π are called shape functions if they form a basis of Π .)
- (iii) Σ is a set of s linearly independent functionals on Π . Every $p \in \Pi$ is uniquely defined by the values of the s functionals in Σ . – Since usually the functionals involve point evaluation of a function or its derivatives at points in T, we call $these\ (generalized)\ interpolation\ conditions.$

In (ii) s is the number of local degrees of freedom or local dimension.

Although generally Π consists of polynomials, it is not enough to look only at polynomial spaces, since otherwise we would exclude piecewise polynomial elements such as the Hsieh-Clough-Tocher element. In fact, there are even finite elements consisting of piecewise rational functions; see Wachspress [1971].

Figure 8: Braess [1] p.70

Misc

We have already encountered several examples of affine families. The families \mathcal{M}_0^k and the rectangular elements considered so far are affine families. For example, \mathcal{M}_0^k is defined by the triple $(\hat{T}, \mathcal{P}_k, \Sigma_k)$, where

$$\hat{T} := \{ (\xi, \eta) \in \mathbb{R}^2; \ \xi \ge 0, \ \eta \ge 0, \ 1 - \xi - \eta \ge 0 \}$$
 (5.11)

is the unit triangle and $\Sigma_k := \{p(z_i); i = 1, 2, \dots, s := k(k+1)/2\}$ is the set of nodal basis points z_i in Remark 5.6

Figure 9: Reference Triangle, Breass [1] p.73

(3.4.1) Definition. Let $(K, \mathcal{P}, \mathcal{N})$ be a finite element and let $F(x) = \mathbf{A}x + \mathbf{b}$ (A nonsingular) be an affine map. The finite element $(\widehat{K},\widehat{\mathcal{P}},\widehat{\mathcal{N}})$ is affine equivalent to (K, P, N) if

(i)
$$F(K) = \hat{K}$$

(i)
$$F(K) = \hat{K}$$

(ii) $F^*\hat{P} = P$ and

(iii) $F_*\mathcal{N} = \hat{\mathcal{N}}$.

We write $(K, \mathcal{P}, \mathcal{N}) \stackrel{\simeq}{F} (\widehat{K}, \widehat{\mathcal{P}}, \widehat{\mathcal{N}})$ if they are affine equivalent.

(3.4.2) Remark. Recall that the pull-back F^* is defined by $F^*(\hat{f}) := \hat{f} \circ F$ and the push-forward F_* is defined by $(F_*N)(\hat{f}) := N(F^*(\hat{f}))$.

Figure 10: Affine equivalence, Brenner and Scott [2] p.82

Bibliography

- [1] D. Braess, Finite Elements: Theory, Fast Solvers, and Applications in Solid Mechanics, 3edition ed. Cambridge; New York: Cambridge University Press, 2007.
- [2] S. Brenner and R. Scott, The Mathematical Theory of Finite Element Methods, 3rd edition. New York, NY: Springer, 2008.
- [3] C. Johnson, Numerical solutions of partial differential equations by the finite element method. Cambridge University Press, 1987.
- [4] D. Boffi, F. Brezzi, and M. Fortin, Mixed Finite Element Methods and Applications. New York: Springer, 2013.