

Chapter 1

One-Dimensional Problems

2025/3/24

主題一

One-Dimensional General Problem

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ Becker書中所描述的一維問題:

$$\frac{d}{dx}\left(a(x)\frac{du}{dx}\right) + c(x)u = f, \quad x \in [0, L]$$

➤ 廣義的二階微分方程通式

✓ 拉壓桿件問題

$$a(x) = EA, c(x) = 0$$

✓ 熱傳導(Heat Conduction)

$$a(x) = kA, c(x) = 0$$

✓ 對流擴散(Convection-Diffusion)

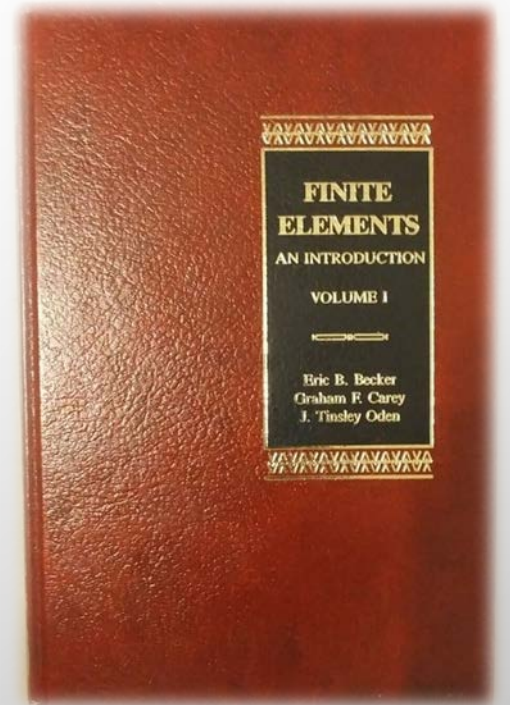
$$c(x) \neq 0$$

➤ Ex:

$$\frac{d}{dx}\left(EA(x)\frac{du}{dx}\right) + f(x) = 0$$

$$-\frac{d}{dx}\left(k(x)\frac{dT}{dx}\right) = q(x)$$

$$-D\frac{d^2u}{dx^2} + v\frac{du}{dx} = s(x)$$

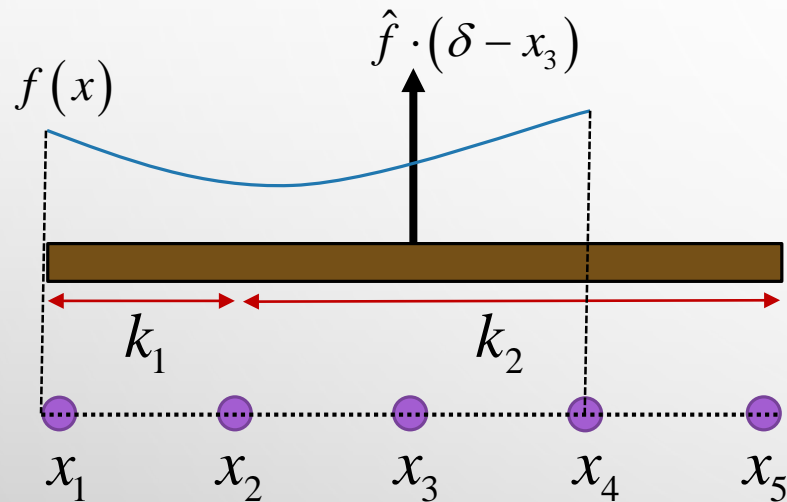


Finite Elements
Eric B Becker, 1981

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ Discontinuous boundary conditions ($0 < x < L$)



- ✓ Incompressible
- ✓ Conservation of mass

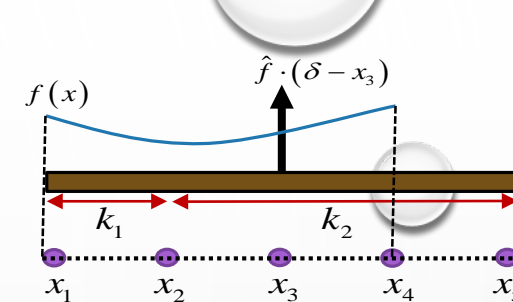
➤ Derivation of the governing equations

$$\sigma(b) - \sigma(a) = \int_a^b f(x) dx \quad \frac{d\sigma(x)}{dx} = f(x)$$

➤ 需轉成主要(primary)變數

$$\sigma(x) = -k(x) \cdot \frac{du}{dx} \quad \begin{array}{l} \text{結構 } \sigma(x) = E \cdot \frac{du}{dx} = E \cdot \varepsilon \\ \text{流力 } \sigma(x) = -\frac{d\Phi}{dx} \end{array}$$

CH1 ONE-DIMENSIONAL PROBLEMS



◆ General Problem

- Derivation of the governing equations

$$\frac{d}{dx} \left[-k(x) \cdot \frac{du}{dx} \right] = f(x)$$

- 若從靜態平衡擴充至動態與阻尼系統

$$\frac{d\sigma(x)}{dx} = f(x) - b(x)u(x) - \frac{du(x)}{dt}$$

其中

$b(x)u(x)$: 阻尼力

$\frac{du}{dt}$: 動態項

- 處理時間項 $u = u(x, t)$

$$\begin{aligned} \frac{du(x)}{dt} &= \frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} \frac{\partial x}{\partial t} \\ &= \frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} c(x) \end{aligned}$$

其中

$\frac{\partial x}{\partial t} = c(x)$: 表示觀察點在空間上移動的速度

- 考慮Steady state $\left(\frac{\partial u}{\partial t} = 0 \right)$

$$\frac{d\sigma(x)}{dx} = f(x) - b(x)u(x) - c(x) \frac{du(x)}{dt}$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

- Derivation of the governing equations

$$\frac{d}{dx} \left[-k(x) \cdot \frac{du}{dx} \right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

此為一條一維二階常微分方程式(2nd-order P.D.E.)
(包含二次微分、一次微分、不微分項)

- 分計算領域，再看不連續位置的條件表示式

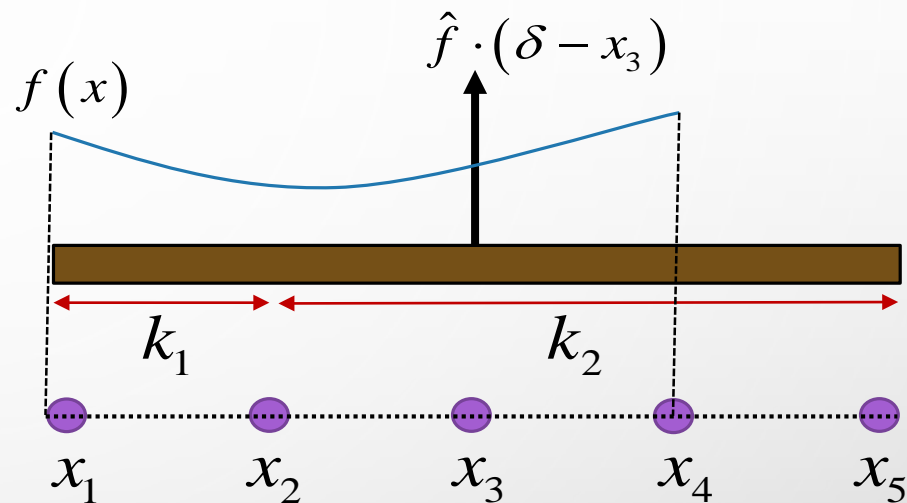
1. 不連續位置的條件

由flux守恒

$$\sigma(b) - \sigma(a) = \int_{a \rightarrow x_2^-}^{b \rightarrow x_2^+} f(x) dx$$

$$\sigma(x_2^+) - \sigma(x_2^-) = 0 \quad \text{or} \quad [\sigma(x_2)] = 0$$

$$\text{同理} \quad [\sigma(x_4)] = 0$$



但是在 $x = x_3$

$$\text{令 } f(x) = \bar{f}(x) + \hat{f}(x) \cdot \delta(x - x_2)$$

$$\sigma(x_3^+) - \sigma(x_3^-) = \int_{x_3^-}^{x_3^+} \bar{f}(x) dx + \int_{x_3^-}^{x_3^+} \hat{f}(x) \cdot \delta(x - x_2) dx$$

$$\Rightarrow [\sigma(x_3)] = \hat{f}$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ Derivation of the governing equations

2. 兩點邊界值問題(Two-point B.V.P.)

有限元素法中:

✓ 必要邊界條件(Essential B.C.)

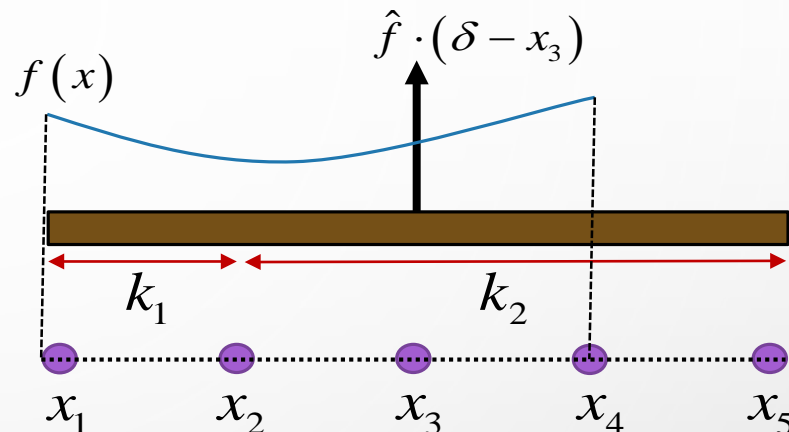
指定未知變數值

$$u = \bar{u}$$

✓ 自然邊界條件(Natural B.C.)

指定導數/應力/通量

$$\sigma = \bar{\sigma} = \frac{du}{dx}$$



Boundary-Value Problem

$$-\frac{d}{dx} \left[k(x) \cdot \frac{du}{dx} \right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

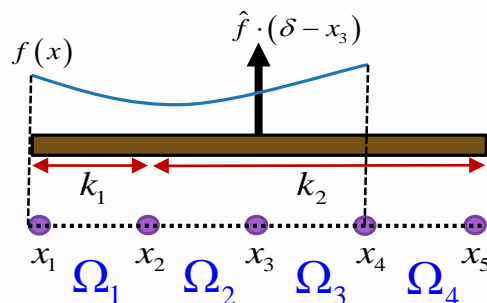
Discontinuity Condition

$$[\sigma(x_2)] = 0, \quad [\sigma(x_3)] = \hat{f}, \quad [\sigma(x_4)] = 0,$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ 加權殘插弱滿足表示式



Boundary-Value Problem

$$-\frac{d}{dx}\left[k(x) \cdot \frac{du}{dx}\right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

Discontinuity Condition

$$[\sigma(x_2)] = 0, \quad [\sigma(x_3)] = \hat{f}, \quad [\sigma(x_4)] = 0,$$

Residual Function

$$r(x) = -\left[k(x) \cdot u'(x)\right]' + c(x)u'(x) + b(x)u(x) - f(x)$$

➤ Higher-order term

Weighting Function

$$w(x)$$

Approximate Function

$$u(x) = \sum_{j=1}^N \alpha_j \phi_j(x)$$

● Weighted Residual Method

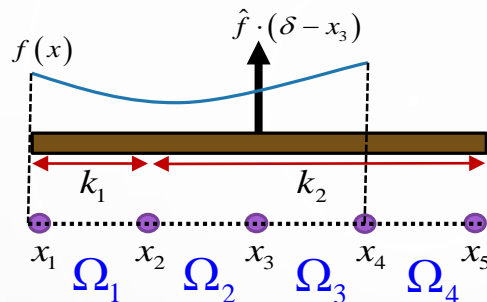
$$\int_{\Omega_i} r(x) \cdot w(x) dx = 0$$

$$\begin{aligned} -\int_{\Omega_i} (ku')' w dx &= -\int_{\Omega_i} \left[(ku'w)' - ku'w' \right] dx \\ &= \int_{\Omega_i} ku'w' dx - ku'w \Big|_{x_i}^{x_{i+1}} \\ &= \int_{\Omega_i} ku'w' dx - \left(ku'w \Big|_{x_{i+1}} - ku'w \Big|_{x_i} \right) \end{aligned}$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ 加權殘插弱滿足表示式改寫後



Boundary-Value Problem

$$-\frac{d}{dx} \left[k(x) \cdot \frac{du}{dx} \right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

Discontinuity Condition

$$[\sigma(x_2)] = 0, \quad [\sigma(x_3)] = \hat{f}, \quad [\sigma(x_4)] = 0,$$

$$\int_{\Omega_i} r w dx = \int_{\Omega_i} (k u' w' + c u' w + b u w) dx - \int_{\Omega_i} (f u) dx - k u' w \Big|_{x_{i+1}^-} + k u' w \Big|_{x_i^+}$$

➤ Element ($i=1,2,3,4$)

$$i = 1 \quad \int_{\Omega_1} r w dx = \int_{\Omega_1} (k u' w' + c u' w + b u w) dx - \int_{\Omega_1} (f u) dx - k u' w \Big|_{x_2^-} + k u' w \Big|_{x_1^+}$$

$$i = 2 \quad \int_{\Omega_2} r w dx = \int_{\Omega_2} (k u' w' + c u' w + b u w) dx - \int_{\Omega_2} (f u) dx - k u' w \Big|_{x_3^-} + k u' w \Big|_{x_2^+}$$

$$i = 3 \quad \int_{\Omega_3} r w dx = \int_{\Omega_3} (k u' w' + c u' w + b u w) dx - \int_{\Omega_3} (f u) dx - k u' w \Big|_{x_4^-} + k u' w \Big|_{x_3^+}$$

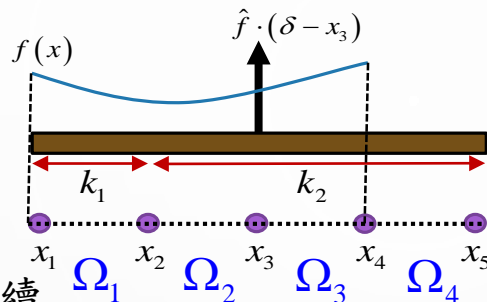
$$i = 4 \quad \int_{\Omega_4} r w dx = \int_{\Omega_4} (k u' w' + c u' w + b u w) dx - \int_{\Omega_4} (f u) dx - k u' w \Big|_{x_5^-} + k u' w \Big|_{x_4^+}$$

➤ For this problem

$$\sum_{i=1}^4 \int_{\Omega_i} r \cdot w dx = \int_0^l r \cdot w dx = 0$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem



Boundary-Value Problem

$$-\frac{d}{dx}\left[k(x) \cdot \frac{du}{dx}\right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

Discontinuity Condition

$$[\sigma(x_2)] = 0, \quad [\sigma(x_3)] = \hat{f}, \quad [\sigma(x_4)] = 0,$$

✓ 其中 w 函數在任意節點上左右連續

$$ku'w|_{x_2^+} + ku'w|_{x_2^-} = [ku'(x_2)]w(x_2)$$

➤ 整理可得

$$\int_0^l (ku'w' + cu'w + buw) dx = \int_0^l \bar{f}w dx + [ku'(x_2)]w(x_2) + [ku'(x_3)]w(x_3) + [ku'(x_4)]w(x_4) + ku'w|_{x=l} - ku'w|_{x=0} = 0$$

➤ 代入 x_2, x_3, x_4 不連續條件

$$u'(x_2) = 0$$

$$u'(x_3) = \hat{f}$$

$$u'(x_4) = 0$$

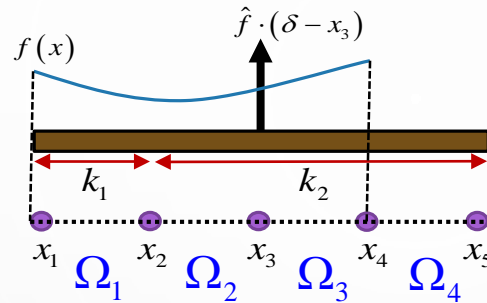
➤ 改寫成

$$\int_0^l (ku'w' + cu'w + buw) dx = \int_0^l \bar{f}w dx + \hat{f}w(x_3) + ku'w|_{x=l} - ku'w|_{x=0} = 0$$

CH1 ONE-DIMENSIONAL PROBLEMS

◆ General Problem

➤ Galerkin Method ?



Boundary-Value Problem

$$-\frac{d}{dx} \left[k(x) \cdot \frac{du}{dx} \right] + c(x) \frac{du(x)}{dx} + b(x)u(x) = f(x)$$

Discontinuity Condition

$$[\sigma(x_2)] = 0, \quad [\sigma(x_3)] = \hat{f}, \quad [\sigma(x_4)] = 0,$$