



西北工业大学
NORTHWESTERN POLYTECHNICAL UNIVERSITY

边界元方法基础

Fundamentals of boundary element method

Chapter 4: Numerical Methods

西北工业大学航空学院 刘秋洪

公为天下 报效祖国

Outline

1

Overview

2

Boundary discretization

3

Numerical integration

4

Singularity treatments

5

Discretization of the integral equation

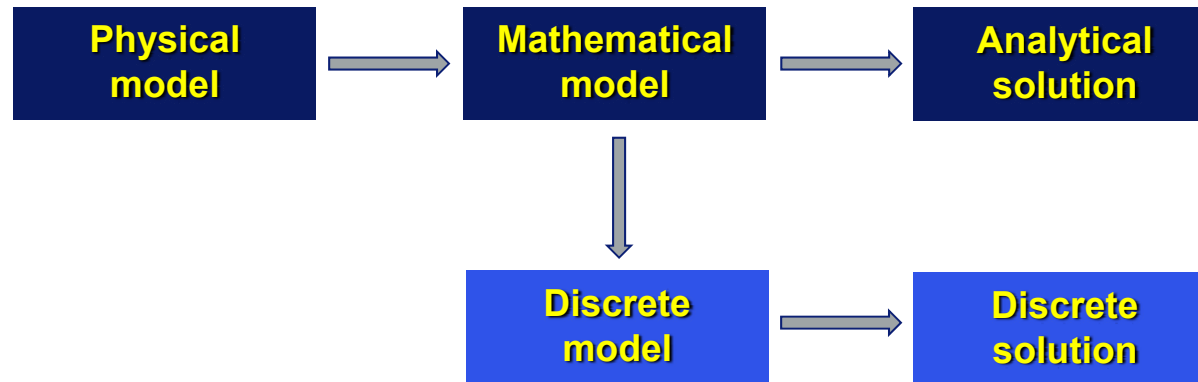
6

Linear system solver



Overview

Overview



Numerical methods

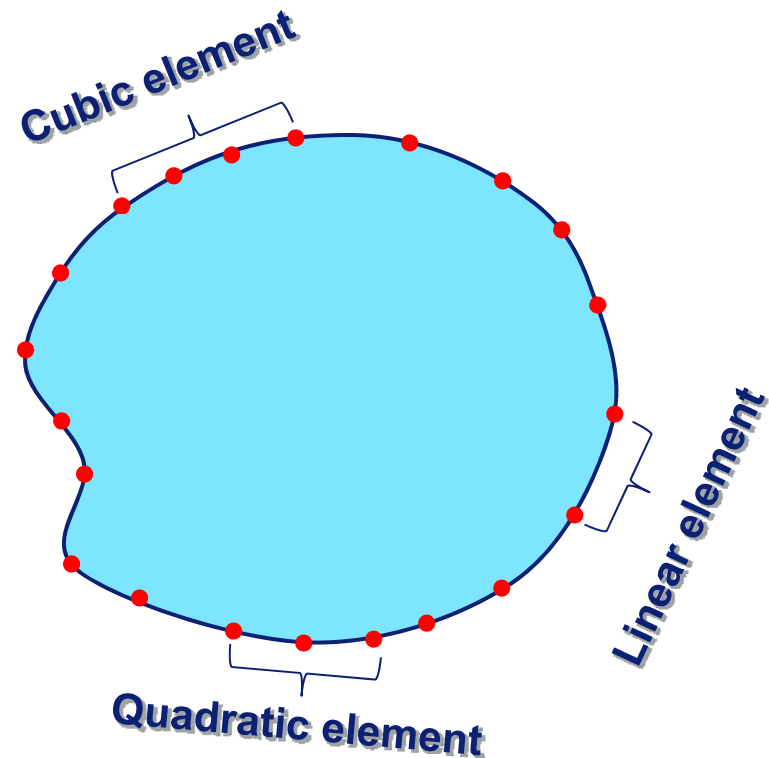
- Discretization: boundary, integral equation
- integration
- Singularity
- linear equations



Boundary discretization

Boundary discretization

- **Discretize the boundary into a number of curvilinear elements**
 - Linear element – two nodes
 - Quadratic element – three nodes
 - Cubic element – four nodes
- **Constant element**
 - Parameters are constant on each element
 - Denotes by the central point



Linear element

- The geometry of each element can be represented by interpolation between the nodal points

$$\begin{cases} x = \sum_{i=1}^n x_i N_i(\xi) \\ y = \sum_{i=1}^n y_i N_i(\xi) \end{cases}$$

x_i, y_i - the coordinates at nodal points

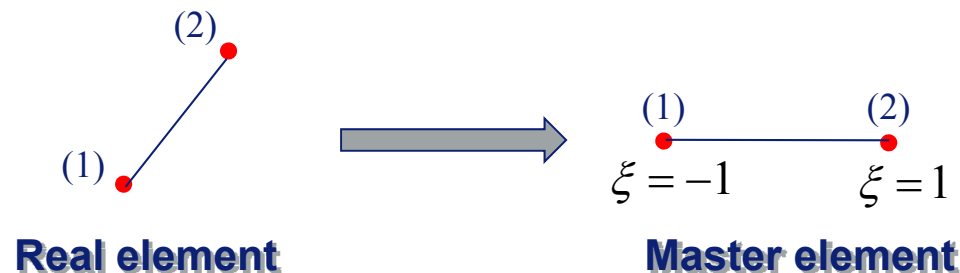
$N_i(\xi)$ - the shape functions defined on a master element with a local coordinate $-1 \leq \xi \leq 1$

n - the number of nodes on the element

- For linear element

$$N_1 = \frac{1}{2}(1 - \xi)$$

$$N_2 = \frac{1}{2}(1 + \xi)$$



Segment of the boundary

- A typical infinitesimal segment of the boundary can be evaluated by

$$dS = \sqrt{(dx)^2 + (dy)^2} = \sqrt{\left(\frac{dx}{d\xi}\right)^2 + \left(\frac{dy}{d\xi}\right)^2} d\xi = J d\xi$$

where J is the Jacobian, and

$$\frac{dx}{d\xi} = \sum_{i=1}^n x_i \frac{dN_i(\xi)}{d\xi}$$
$$\frac{dy}{d\xi} = \sum_{i=1}^n y_i \frac{dN_i(\xi)}{d\xi}$$

- For linear element

$$\left. \begin{aligned} \frac{dx}{d\xi} &= \frac{x_2 - x_1}{2} \\ \frac{dy}{d\xi} &= \frac{y_2 - y_1}{2} \end{aligned} \right\} \Rightarrow J = \frac{1}{2} \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$



Numerical integration

Numerical integration

- **Gaussian quadrature**

- A **quadrature rule** is an approximation of the definite integral of a function, usually stated as a weighted sum of function values at specified points within the domain of integration.
- An n -point **Gaussian quadrature rule**

$$y = \int_{-1}^1 f(x)dx = \sum_{i=1}^n w_i f(x_i)$$

- **Example: 2-point Gaussian quadrature**

- An integral over $[a, b]$ must be changed into an integral over $[-1, 1]$ before applying the Gaussian quadrature rule

$$y = \int_a^b f(x)dx = \frac{b-a}{2} \int_{-1}^1 f\left(\frac{b-a}{2}x + \frac{b+a}{2}\right)dx$$

- Applying the Gaussian quadrature rule then results in the following approximation

$$y = \int_a^b f(x)dx \approx \frac{b-a}{2} \sum_{i=1}^n w_i f\left(\frac{b-a}{2}x_i + \frac{b+a}{2}\right)$$

Gaussian integration points and the weights

Number of points, n	Points, x_i	Approximately, x_i	Weights, w_i	Approximately, w_i
1	0	0	2	2
2	$\pm \frac{1}{\sqrt{3}}$	± 0.57735	1	1
3	0	0	$\frac{8}{9}$	0.888889
	$\pm \sqrt{\frac{3}{5}}$	± 0.774597	$\frac{5}{9}$	0.555556
4	$\pm \sqrt{\frac{3}{7} - \frac{2}{7} \sqrt{\frac{6}{5}}}$	± 0.339981	$\frac{18+\sqrt{30}}{36}$	0.652145
	$\pm \sqrt{\frac{3}{7} + \frac{2}{7} \sqrt{\frac{6}{5}}}$	± 0.861136	$\frac{18-\sqrt{30}}{36}$	0.347855
5	0	0	$\frac{128}{225}$	0.568889
	$\pm \frac{1}{3} \sqrt{5 - 2\sqrt{\frac{10}{7}}}$	± 0.538469	$\frac{322+13\sqrt{70}}{900}$	0.478629
	$\pm \frac{1}{3} \sqrt{5 + 2\sqrt{\frac{10}{7}}}$	± 0.90618	$\frac{322-13\sqrt{70}}{900}$	0.236927



Singularity treatments

Singularity

$$p(\mathbf{x}) = - \int_S p(\mathbf{y}) \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} dS$$

- **For 3D problems**

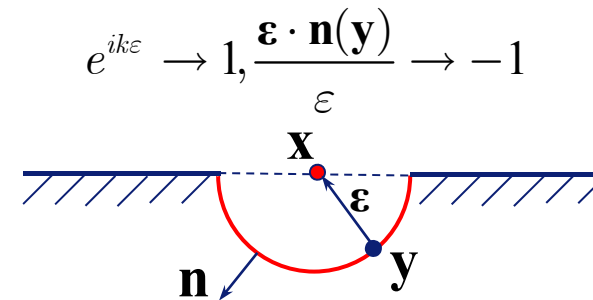
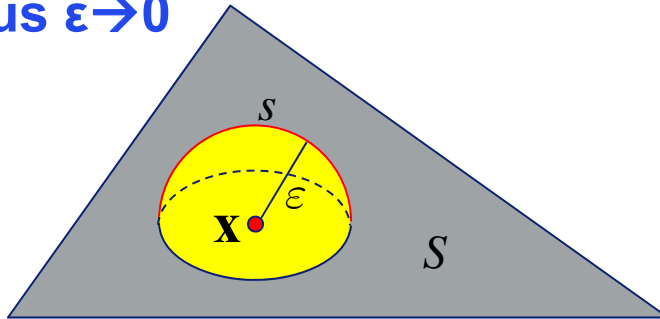
$$G_0(\mathbf{x}, \mathbf{y}) = \frac{1}{4\pi r} e^{ikr} \Rightarrow \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} = - \frac{e^{ikr} (ikr - 1)}{4\pi r^2} \frac{\mathbf{r} \cdot \mathbf{n}(\mathbf{y})}{r}$$

- **If $\mathbf{y} \rightarrow \mathbf{x}$, G_0 is singular.** $r \rightarrow 0$
 - Weakly singular $f(r) \rightarrow O(\ln r)$
 - Singular $f(r) \rightarrow O(r^{-1})$
 - Strongly singular $f(r) \rightarrow O(r^{-2})$
 - Hypersingular $f(r) \rightarrow O(r^{-n}), n \geq 3$
- **When the field point is located on the surface, the kernel of the integral in the right-hand side is strongly singular.**

$$\frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} \rightarrow O(r^{-2}), \quad r \rightarrow 0$$

Integral equation for surface fields

- The surface is assumed to be augmented by an hemisphere of radius $\epsilon \rightarrow 0$



$$e^{ik\epsilon} \rightarrow 1, \frac{\boldsymbol{\epsilon} \cdot \mathbf{n}(\mathbf{y})}{\epsilon} \rightarrow -1$$

$$p(\mathbf{x}) = - \int_{S-s} p(\mathbf{y}) \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} dS - \int_s p(\mathbf{y}) \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} dS$$

- For surface s , $\epsilon \rightarrow 0$

$$\int_s \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} dS = - \frac{e^{ik\epsilon} (ik\epsilon - 1)}{4\pi\epsilon^2} \frac{\boldsymbol{\epsilon} \cdot \mathbf{n}(\mathbf{y})}{\epsilon} s$$

$$\rightarrow \frac{ik\epsilon - 1}{4\pi\epsilon^2} 2\pi\epsilon^2 = \frac{ik\epsilon - 1}{2} \rightarrow -\frac{1}{2}$$

- The integral equations becomes

$$\frac{1}{2} p(\mathbf{x}) = - \int_{S \setminus \mathbf{x}} p(\mathbf{y}) \frac{\partial G_0(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}(\mathbf{y})} dS$$



Discretization of the integral equation

Field on scattering surface

- For a unit monopole point source, the integral solution is

$$G(\mathbf{x}, \mathbf{y}) = G_0(\mathbf{x}, \mathbf{y}) - \int_S G(\mathbf{z}, \mathbf{y}) \left[\frac{\partial G_0(\mathbf{x}, \mathbf{z})}{\partial \mathbf{n}(\mathbf{z})} - \beta G_0(\mathbf{x}, \mathbf{z}) \right] dS(\mathbf{z})$$

- For constant elements, the solution can be written as

$$G(\mathbf{x}, \mathbf{y}) = G_0(\mathbf{x}, \mathbf{y}) - \sum_{n=1}^M G(\mathbf{z}_n, \mathbf{y}) \int_S \left[\frac{\partial G_0(\mathbf{x}, \mathbf{z}_n)}{\partial \mathbf{n}(\mathbf{z}_n)} - \beta G_0(\mathbf{x}, \mathbf{z}_n) \right] dS(\mathbf{z}_n)$$

- For computing the $G(\mathbf{z}_n, \mathbf{y})$, the observer is assumed to be located on the scattering surface, so that the integral equation is

$$G(\mathbf{z}_m, \mathbf{y}) = G_0(\mathbf{z}_m, \mathbf{y}) - \sum_{n=1}^M G(\mathbf{z}_n, \mathbf{y}) \int_S \left[\frac{\partial G_0(\mathbf{z}_m, \mathbf{z}_n)}{\partial \mathbf{n}(\mathbf{z}_n)} - \beta G_0(\mathbf{z}_m, \mathbf{z}_n) \right] dS(\mathbf{z}_n)$$

Discretization form of the integral equation

$$G(\mathbf{z}_m, \mathbf{y}) + \sum_{n=1}^M G(\mathbf{z}_n, \mathbf{y}) \int_S \left[\frac{\partial G_0(\mathbf{z}_m, \mathbf{z}_n)}{\partial \mathbf{n}(\mathbf{z}_n)} - \beta G_0(\mathbf{z}_m, \mathbf{z}_n) \right] dS(\mathbf{z}_n) = G_0(\mathbf{z}_m, \mathbf{y})$$

$$\begin{bmatrix} A_{11} & A_{12} & \cdots & A_{1M} \\ A_{21} & A_{22} & \cdots & A_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ A_{M1} & A_{M2} & \cdots & A_{MM} \end{bmatrix} \begin{bmatrix} G(\mathbf{z}_1, \mathbf{y}) \\ G(\mathbf{z}_2, \mathbf{y}) \\ \vdots \\ G(\mathbf{z}_M, \mathbf{y}) \end{bmatrix} = \begin{bmatrix} G_0(\mathbf{z}_1, \mathbf{y}) \\ G_0(\mathbf{z}_2, \mathbf{y}) \\ \vdots \\ G_0(\mathbf{z}_M, \mathbf{y}) \end{bmatrix} \quad \text{or} \quad \mathbf{A}\mathbf{G} = \mathbf{G}_0$$

$$I_1 = \int_{S_n} \beta G_0(\mathbf{z}_m, \mathbf{z}_n) dS(\mathbf{z}_n)$$

$$I_2 = \int_{S_n} \frac{\partial G_0(\mathbf{z}_m, \mathbf{z}_n)}{\partial \mathbf{n}(\mathbf{z}_n)} dS(\mathbf{z}_n)$$

$$A_{mn} = \begin{cases} \frac{1}{2} - I_1, & m = n, \\ I_2 - I_1, & m \neq n. \end{cases}$$



Linear system solver

Iteration method

$$G(\mathbf{z}_m, \mathbf{y}) = G_0(\mathbf{z}_m, \mathbf{y}) - \sum_{n=1}^M G(\mathbf{z}_n, \mathbf{y}) \int_S \left[\frac{\partial G_0(\mathbf{z}_m, \mathbf{z}_n)}{\partial \mathbf{n}(\mathbf{z}_n)} - \beta G_0(\mathbf{z}_m, \mathbf{z}_n) \right] dS(\mathbf{z}_n)$$

- **Let** $G^{(0)}(\mathbf{z}, \mathbf{y}) = G_0(\mathbf{z}, \mathbf{y})$
- **Use** $G^{(i-1)}(\mathbf{z}, \mathbf{y})$ **to compute** $G^{(i)}(\mathbf{z}, \mathbf{y})$.
- **Define**

$$err = \max \left\{ \text{abs} \left(G^{(i)}(\mathbf{z}_m, \mathbf{y}) - G^{(i-1)}(\mathbf{z}_m, \mathbf{y}) \right) / \text{abs} \left(G^{(i)}(\mathbf{z}_m, \mathbf{y}) \right) \right\}$$

if err **is less than a given small value** ε , **for example,** $\varepsilon = 1\%$, **the solution is converged.**

To be continued.
Thank you!

Email me if you have any questions:
liuqh@nwpu.edu.cn