

Finite Elements For Engineers

Lecture 6: One-Dimensional Boundary Value Problem

S. D. Rajan

1D BVP

DE

$$-\frac{d}{dx}\left(\alpha(x)\frac{dy(x)}{dx}\right) + \beta(x)y(x) = f(x) \quad x_a < x < x_b$$

BCs

$$x = x_a \Rightarrow y = y_a \quad \text{or} \quad \tau = c_a y + d_a$$

$$x = x_b \Rightarrow y = y_b \quad \text{or} \quad \tau = c_b y + d_b$$

1D BVP

Galerkin Step 1

$$\tilde{y}(x; a) = \sum_{j=1}^n y_j \phi_j(x)$$

$$\int_{\Omega} \left[-\frac{d}{dx} \left(\alpha(x) \frac{dy(x)}{dx} \right) + \beta(x) y(x) - f(x) \right] \phi_i(x) dx = 0 \quad i = 1, 2, \dots, n$$

Galerkin Step 2

$$\int_{\Omega} \left[\alpha(x) \frac{dy}{dx} \frac{d\phi_i}{dx} + \beta(x) y(x) \phi_i \right] dx = \int_{\Omega} f(x) \phi_i dx - [\tau \phi_i]_{\Gamma}$$
$$i = 1, 2, \dots, n$$

1D BVP

Galerkin Step 3

$$\sum_{j=1}^n \left[\int_{\Omega} \frac{d\phi_i}{dx} \alpha(x) \frac{d\phi_j}{dx} dx + \int_{\Omega} \phi_i(x) \beta(x) \phi_j(x) dx \right] y_j =$$

$$\int_{\Omega} f(x) \phi_i(x) dx - [\tau \phi_i]_{\Gamma} \quad i = 1, 2, \dots, n$$

Typical Stiffness Term

$$k_{ij} = \int_{\Omega} \frac{d\phi_i}{dx} \alpha(x) \frac{d\phi_j}{dx} dx + \int_{\Omega} \phi_i(x) \beta(x) \phi_j(x) dx$$

1D BVP

Galerkin Step 4 (2-noded linear interpolation element)

$$\phi_1 = \frac{x_2 - x}{L} \quad \phi_2 = \frac{x - x_1}{L}$$

Example

$$k_{11} = \int_{x_1}^{x_2} \left(-\frac{1}{x_2 - x_1} \right) \alpha(x) \left(-\frac{1}{x_2 - x_1} \right) dx + \int_{x_1}^{x_2} \left(\frac{x_2 - x}{x_2 - x_1} \right) \beta(x) \left(\frac{x_2 - x}{x_2 - x_1} \right) dx$$

To evaluate the integral, let

$$\bar{\alpha} = \alpha \left(x = \frac{x_1 + x_2}{2} \right) \quad \bar{\beta} = \beta \left(x = \frac{x_1 + x_2}{2} \right)$$

1D BVP

Galerkin Step 4 (cont'd)

$$\left[\begin{array}{c|c} \frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{3} & -\frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{6} \\ \hline -\frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{6} & \frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{3} \end{array} \right] \left\{ \begin{array}{c} y_1 \\ y_2 \end{array} \right\} = \left\{ \begin{array}{c} \frac{\bar{f}L}{2} \\ \frac{\bar{f}L}{2} \end{array} \right\} - \left\{ \begin{array}{c} [\tau\phi_1]^\Gamma \\ [\tau\phi_2]^\Gamma \end{array} \right\}$$

NBC require special treatment

$$[\tau\phi_i]^\Gamma = [\tau\phi_i]_{x_2} - [\tau\phi_i]_{x_1} = [(cy + d)\phi_i]_{x_2} - [(cy + d)\phi_i]_{x_1} \quad i = 1, 2$$

1D BVP

Element Equations

$$\left[\left[\begin{array}{c|c} \frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{3} & -\frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{6} \\ \hline -\frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{6} & \frac{\bar{\alpha}}{L} + \frac{\bar{\beta}L}{3} \end{array} \right] - c_1 \left[\begin{array}{c|c} 1 & 0 \\ \hline 0 & 0 \end{array} \right] + c_2 \left[\begin{array}{c|c} 0 & 0 \\ \hline 0 & 1 \end{array} \right] \right] \left\{ \begin{array}{c} y_1 \\ y_2 \end{array} \right\} =$$

$$\left\{ \begin{array}{c} \frac{\bar{f}L}{2} \\ \frac{\bar{f}L}{2} \end{array} \right\} + \left\{ \begin{array}{c} d_1 \\ -d_2 \end{array} \right\}$$

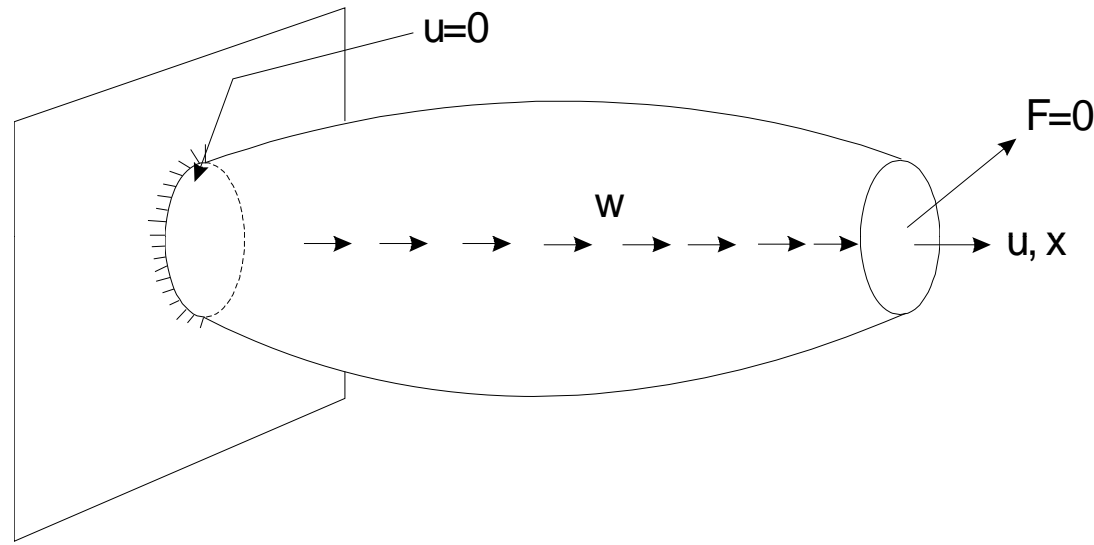
Element Flux

$$\tau = -\alpha \frac{dy}{dx} = -\frac{\bar{\alpha}}{L} (y_2 - y_1)$$

Summary

- 1D BVP derivation using Galerkin's Method yields the same equations as the Direct Stiffness Method
- \mathbf{k} is symmetric and rank deficient

Solid Mechanics



DE
$$-\frac{d}{dx} \left(A(x)E(x) \frac{du(x)}{dx} \right) = w(x)A(x)$$

EBC $u = c$ **NBC** $\bar{X} = n_x F_x = n_x A E \frac{du}{dx}$

Solid Mechanics

Element Equations

$$\frac{\overline{AE}}{L} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} u_1 \\ u_2 \end{Bmatrix} = \begin{Bmatrix} \frac{\overline{wAL}}{2} \\ \frac{\overline{wAL}}{2} \end{Bmatrix} + \begin{Bmatrix} F_1 \\ F_2 \end{Bmatrix}$$

**Element
loads**

**Nodal
loads**

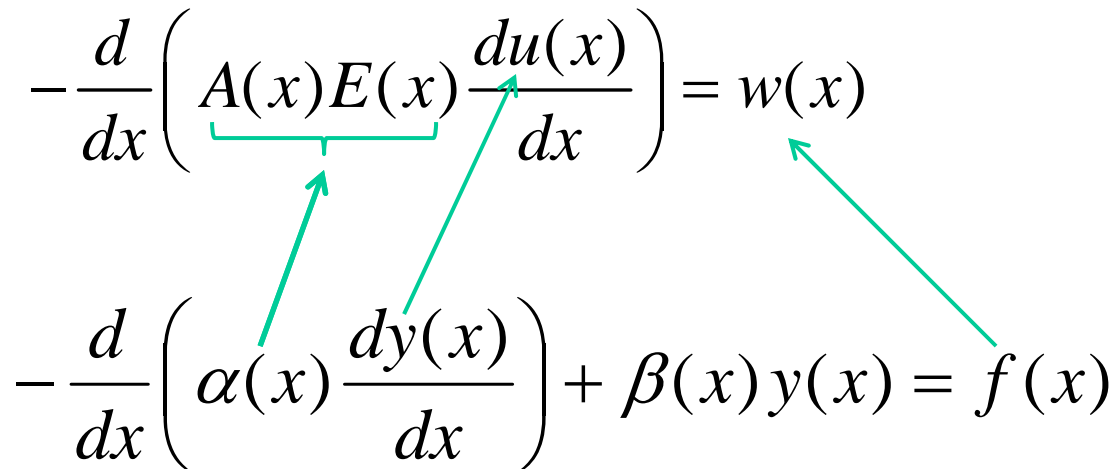
Relationship with 1D-BVP

Original

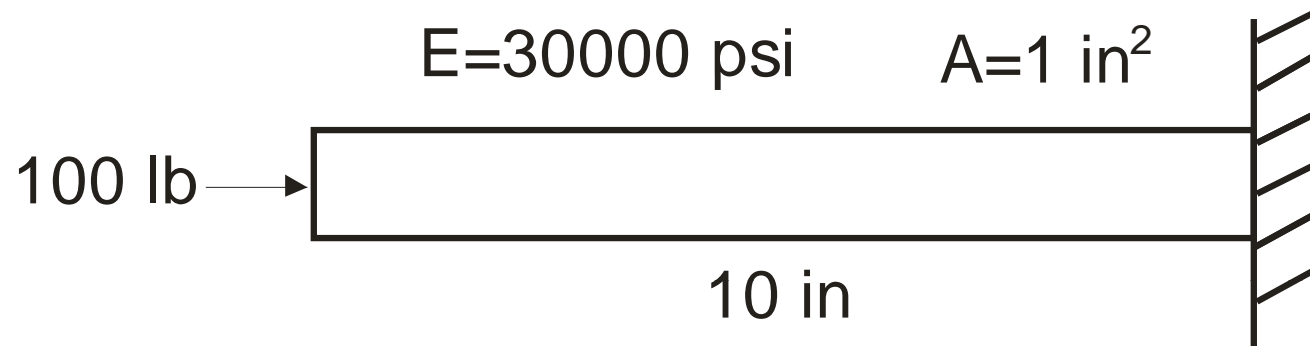
$$-\frac{d}{dx}\left(A(x)E(x)\frac{du(x)}{dx}\right) = w(x)A(x)$$

$$\text{LHS: } \frac{1}{L}\left[L^2\left(\frac{F}{L^2}\right)\left(\frac{L}{L}\right)\right] = \frac{F}{L} \qquad \text{RHS: } \frac{F}{L^3}(L^2) = \frac{F}{L}$$

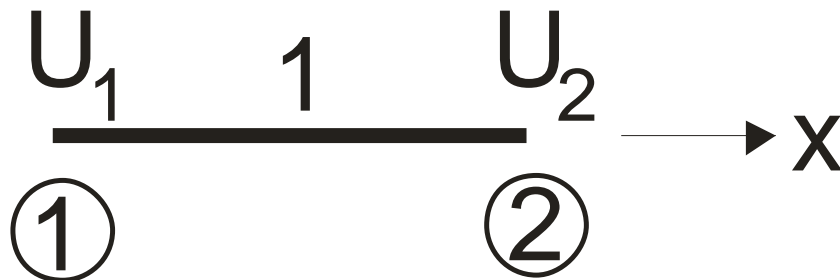
Modified

$$-\frac{d}{dx}\left(\underbrace{A(x)E(x)}_{\alpha(x)}\frac{du(x)}{dx}\right) = w(x)$$
$$-\frac{d}{dx}\left(\alpha(x)\frac{dy(x)}{dx}\right) + \beta(x)y(x) = f(x)$$


Example 1



Units: lb, in



Example 1

Element 1

$$\begin{bmatrix} 3000 & -3000 \\ -3000 & 3000 \end{bmatrix} \begin{Bmatrix} U_1 \\ U_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix}$$

Imposition of EBC $U_2 = 0$ **Imposition of NBC** $F_1 = 100$

$$3000U_1 = 100$$

Solution $U_1 = 0.03333333 \text{ in}$

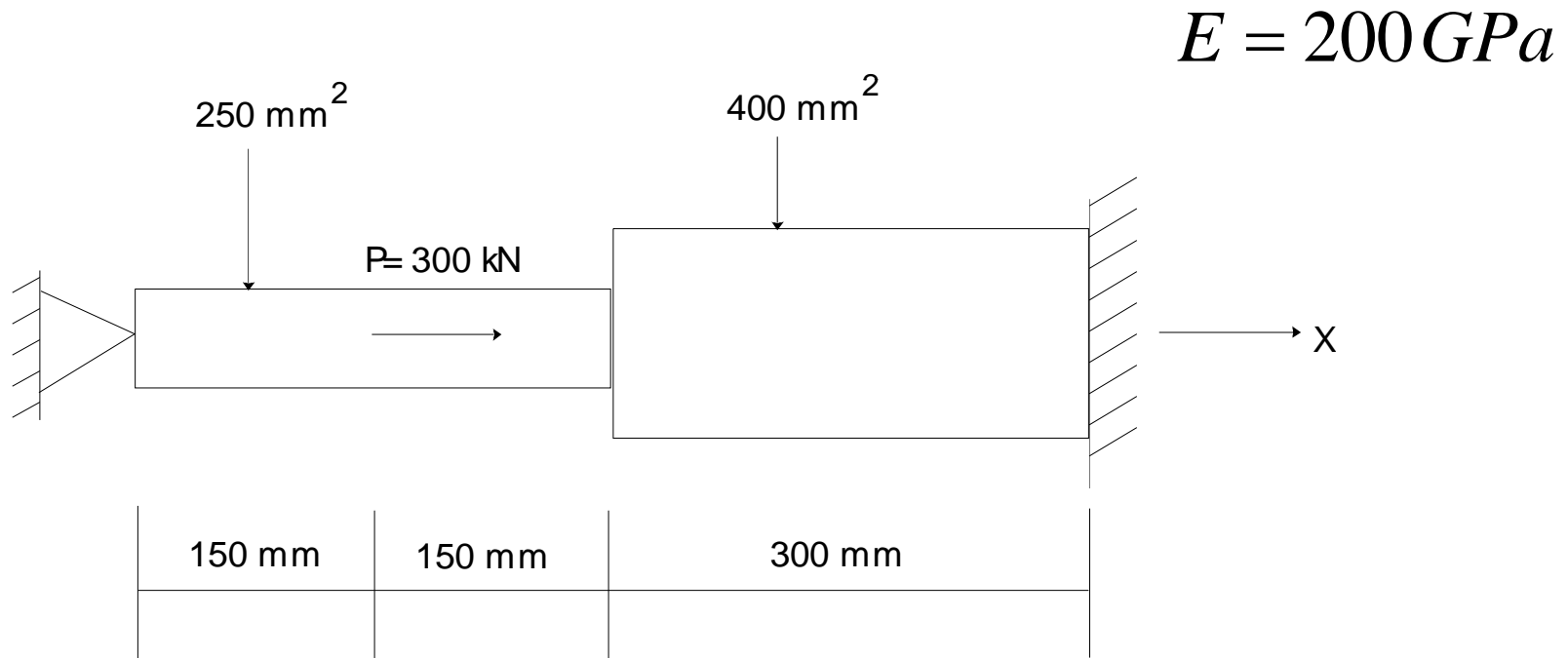
Strain $\varepsilon = \frac{U_2 - U_1}{L} = -0.00333333$

Stress $\sigma = E\varepsilon = 30000(-0.00333333) = -100 \text{ psi}$

Force $F = A\sigma = (1)(-100) = -100 \text{ lb}$

Example T4L2-1

Compute displacements, strains and stresses



Example T4L2-1

Units: N, m

Discretization: FE Mesh



Element 1

$$\begin{bmatrix} 3.333(10^8) & -3.333(10^8) \\ -3.333(10^8) & 3.333(10^8) \end{bmatrix} \begin{Bmatrix} U_1 \\ U_2 \end{Bmatrix} = \begin{Bmatrix} F_1^1 \\ -F_2^1 \end{Bmatrix}$$

Element 2

$$\begin{bmatrix} 3.333(10^8) & -3.333(10^8) \\ -3.333(10^8) & 3.333(10^8) \end{bmatrix} \begin{Bmatrix} U_2 \\ U_3 \end{Bmatrix} = \begin{Bmatrix} F_1^2 \\ F_2^2 \end{Bmatrix}$$

Example T4L2-1

Element 3

$$\begin{bmatrix} 2.667(10^8) & -2.667(10^8) \\ -2.667(10^8) & 2.667(10^8) \end{bmatrix} \begin{Bmatrix} U_3 \\ U_4 \end{Bmatrix} = \begin{Bmatrix} F_1^3 \\ F_2^3 \end{Bmatrix}$$

Assembly (System Equations)

$$10^8 \begin{bmatrix} 3.333 & -3.333 & 0 & 0 \\ -3.333 & 6.667 & -3.333 & 0 \\ 0 & -3.333 & 6 & -6.667 \\ 0 & 0 & -6.667 & 6.667 \end{bmatrix} \begin{Bmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \end{Bmatrix} = \begin{Bmatrix} F_1^1 \\ 300(10^3) \\ 0 \\ F_2^3 \end{Bmatrix}$$

Example T4L2-1

Imposition of EBC $U_1 = U_4 = 0$

$$10^8 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 6.667 & -3.333 & 0 \\ 0 & -3.333 & 6 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{Bmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 300(10^3) \\ 0 \\ 0 \end{Bmatrix}$$

Solution

$$\{U_1, U_2, U_3, U_4\} = \{0, 6.23, 3.46, 0\} \times 10^{-4} m$$

Example T4L2-1

Derived Variables

Element 1

Strain $\varepsilon = \frac{U_2 - U_1}{L} = 0.00415333$

Stress $\sigma = E\varepsilon = 200 \times 10^9 (0.00415333) = 831 \text{ MPa}$

Force $F = A\sigma = (250 \times 10^{-6}) 831(10^6) = 207667 \text{ N}$



Reaction at left support must be 208 kN

Example T4L2-1

Element 3

Strain $\varepsilon = \frac{U_4 - U_3}{L} = -0.00115333$

Stress $\sigma = E\varepsilon = 200 \times 10^9 (-0.00115333) = -231 \text{ MPa}$

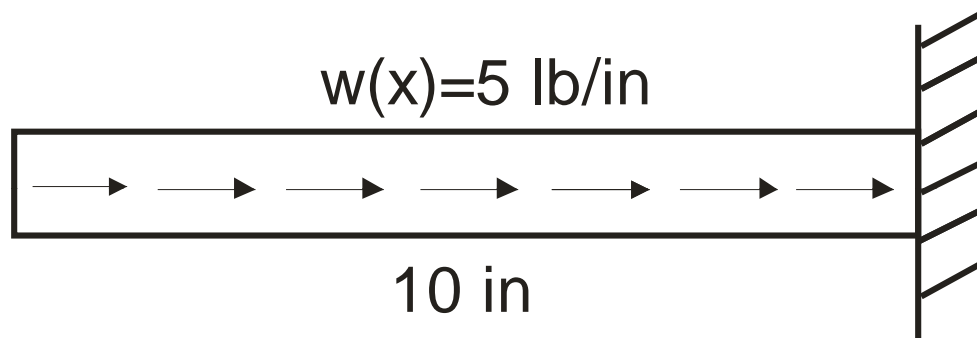
Force $F = A\sigma = (400 \times 10^{-6})(-231 \times 10^6) = -92266.7 \text{ N}$



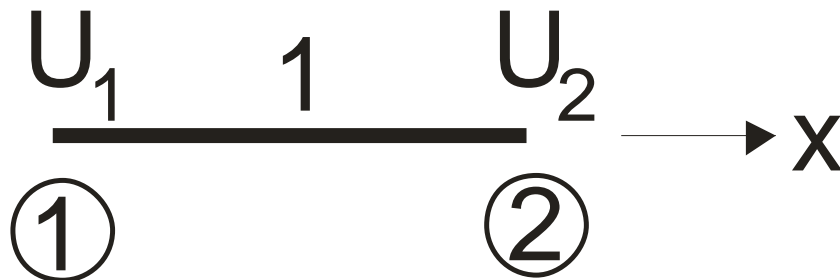
Reaction at right support must be 92 kN

Example 1

$$E=30000 \text{ psi} \quad A=1 \text{ in}^2$$



Units: lb, in



Example 1

Element 1 and System Equations

$$\begin{bmatrix} 3000 & -3000 \\ -3000 & 3000 \end{bmatrix} \begin{Bmatrix} U_1 \\ U_2 \end{Bmatrix} = \begin{Bmatrix} 25 \\ 25 \end{Bmatrix}$$

Imposition of EBC $U_2 = 0$ $3000U_1 = 25$

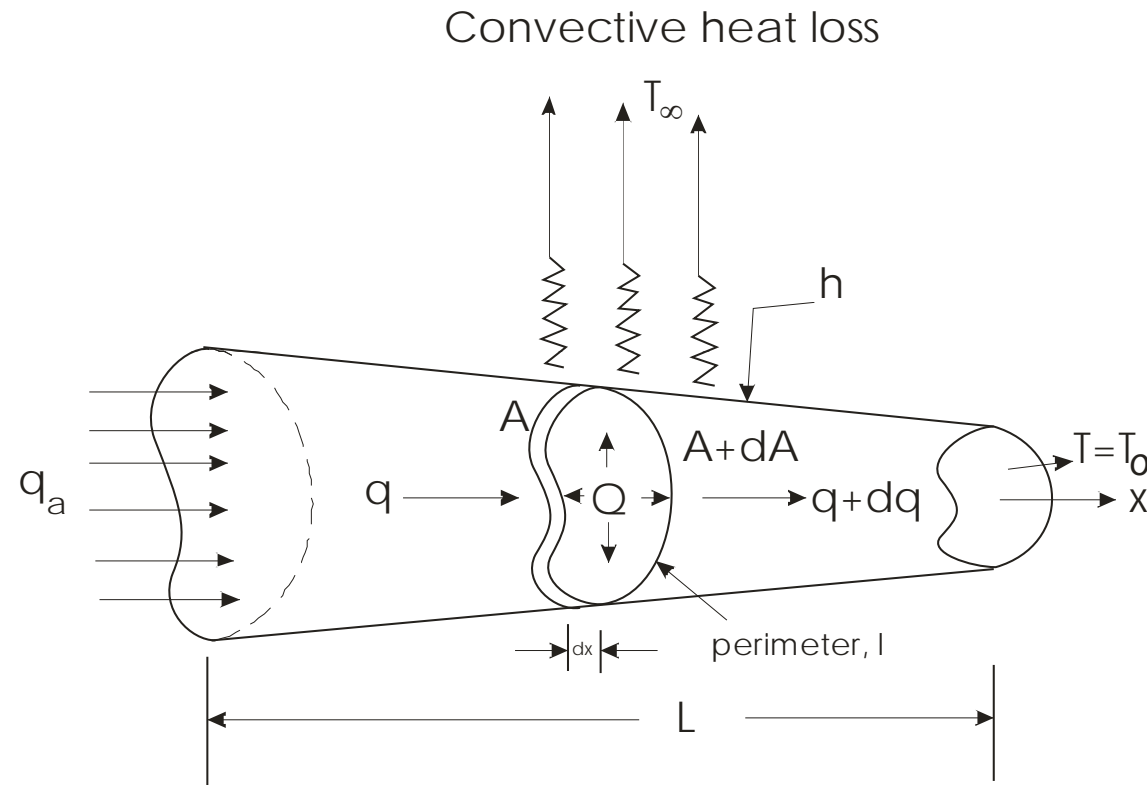
Solution $U_1 = 0.00833333 \text{ in}$

Strain $\varepsilon = \frac{U_2 - U_1}{L} = -0.00083333$

Stress $\sigma = E\varepsilon = 30000(-0.00083333) = -25 \text{ psi}$

Force $F = A\sigma = (1)(-25) = -25 \text{ lb}$

Heat Transfer



DE
$$-\frac{d}{dx} \left(A(x)k(x) \frac{dT(x)}{dx} \right) + h(x)l(x)T(x) = Q(x)A(x) + h(x)l(x)T_\infty$$

Heat Transfer

EBC $T = \hat{T}$

NBC $q_x n_x = -q_S$

Mixed $q_x n_x = h(T_S - T_\infty)$

Sign convention: Heat flowing **into** a surface is **positive**.

$$q_x n_x + q_y n_y + q_z n_z = -q_S$$

Sign convention: Free convection from surface S

$$q_x n_x + q_y n_y + q_z n_z = h(T_S - T_\infty)$$

Possible BCs

Left end ($n_x = -1$)

$$T = T_a \quad \text{EBC}$$

$$q = q_a \quad \text{NBC}$$

$$q = 0$$

Mixed

$$q = -h_a T + h_a T_a^\infty$$

Right end ($n_x = 1$)

$$T = T_b \quad \text{EBC}$$

$$q = q_b \quad \text{NBC}$$

$$q = 0$$

Mixed

$$q = h_b T - h_b T_b^\infty$$

Heat Transfer

Element Equations

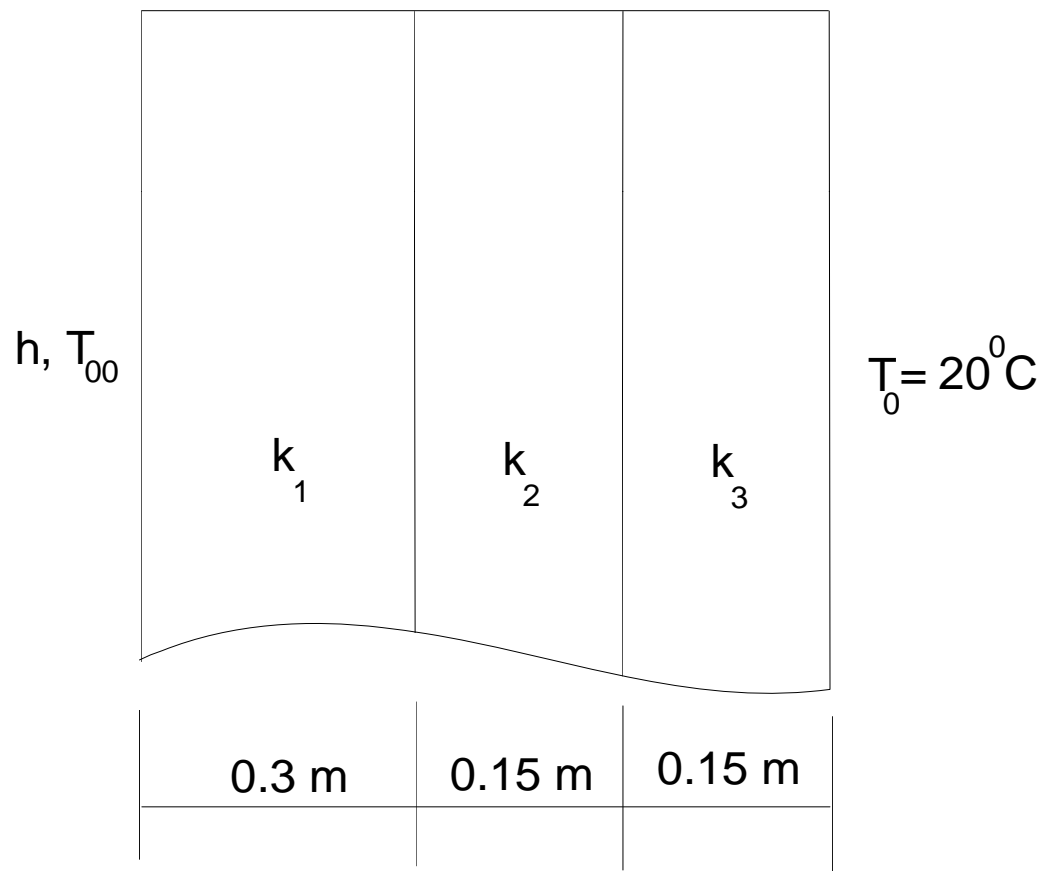
$$\left[\left[\begin{array}{c|c} \frac{\bar{k}}{L} + \frac{\bar{h}lL}{3A} & -\frac{\bar{k}}{L} + \frac{\bar{h}lL}{6A} \\ \hline -\frac{\bar{k}}{L} + \frac{\bar{h}lL}{6A} & \frac{\bar{k}}{L} + \frac{\bar{h}lL}{3A} \end{array} \right] + h_1 \left[\begin{array}{c|c} 1 & 0 \\ \hline 0 & 0 \end{array} \right] + h_2 \left[\begin{array}{c|c} 0 & 0 \\ \hline 0 & 1 \end{array} \right] \right] \left\{ \begin{array}{c} T_1 \\ T_2 \end{array} \right\} =$$

$$\frac{L}{2} \left\{ \begin{array}{c} \bar{Q} + \frac{\bar{h}l}{A} T_\infty \\ \hline \bar{Q} + \frac{\bar{h}l}{A} T_\infty \end{array} \right\} + \left\{ \begin{array}{c} q_1 \\ \hline -q_2 \end{array} \right\} + \left\{ \begin{array}{c} h_1 T_\infty^1 \\ \hline h_2 T_\infty^2 \end{array} \right\}$$

Example T4L3-1

Compute temperature and flux.

Conduction and
Convection



$$k_1 = 20 \frac{\text{W}}{\text{m} \cdot ^\circ\text{C}}$$

$$k_2 = 30 \frac{\text{W}}{\text{m} \cdot ^\circ\text{C}}$$

$$k_3 = 50 \frac{\text{W}}{\text{m} \cdot ^\circ\text{C}}$$

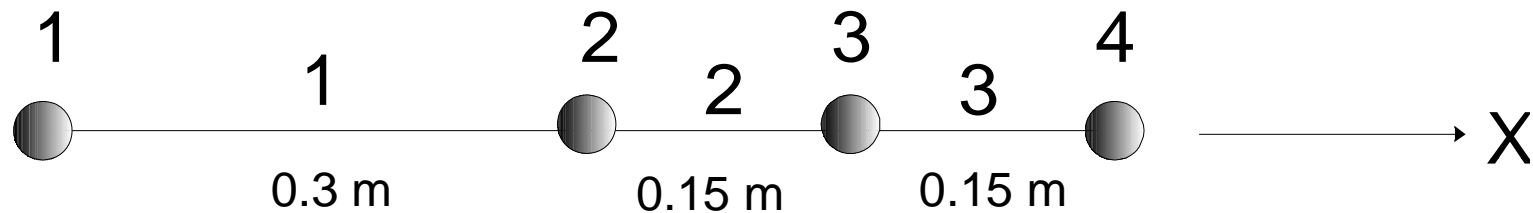
$$T_{\infty} = 800^\circ\text{C}$$

$$h = 25 \frac{\text{W}}{\text{m}^2 \cdot ^\circ\text{C}}$$

Example T4L3-1

Units: W, m, C

Discretization: FE Mesh



Element 1

$$\left[\begin{array}{c|c} \frac{20}{0.3} + 25 & -\frac{20}{0.3} \\ \hline -\frac{20}{0.3} & \frac{20}{0.3} \end{array} \right] \begin{Bmatrix} T_1 \\ T_2 \end{Bmatrix} = \begin{Bmatrix} 25(800) \\ 0 \end{Bmatrix}$$

Example T4L3-1

Element 2

$$\left[\begin{array}{c|c} \frac{30}{0.15} & -\frac{30}{0.15} \\ \hline -\frac{30}{0.15} & \frac{30}{0.15} \end{array} \right] \begin{Bmatrix} T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix}$$

Element 3

$$\left[\begin{array}{c|c} \frac{50}{0.15} & -\frac{50}{0.15} \\ \hline -\frac{50}{0.15} & \frac{50}{0.15} \end{array} \right] \begin{Bmatrix} T_3 \\ T_4 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \end{Bmatrix}$$

Example T4L3-1

Assembly (System Equations)

$$\begin{bmatrix} 91.6667 & -66.6667 & 0 & 0 \\ -66.6667 & 266.6667 & -200.0 & 0 \\ 0 & -200.0 & 533.3333 & -333.3333 \\ 0 & 0 & -333.3333 & 333.3333 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \\ T_4 \end{Bmatrix} = \begin{Bmatrix} 20,000 \\ 0 \\ 0 \\ 0 \end{Bmatrix}$$

Imposition of EBC $T_4 = 20$

$$\begin{bmatrix} 91.6667 & -66.6667 & 0 & 0 \\ -66.6667 & 266.6667 & -200.0 & 0 \\ 0 & -200.0 & 533.3333 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \\ T_4 \end{Bmatrix} = \begin{Bmatrix} 20,000 \\ 0 \\ 6666.6667 \\ 20 \end{Bmatrix}$$

Example T4L3-1

Solution

$$\{T_1, T_2, T_3, T_4\} = \{304.8, 119.1, 57.1, 20\}^{\circ}\text{C}$$

Derived Variables

$$\text{Element 1} \quad \tau = -\frac{k_1}{L_1}(T_2 - T_1) = -\frac{20}{0.3}(119.05 - 304.76) = 12381 \frac{\text{W}}{\text{m}^2}$$

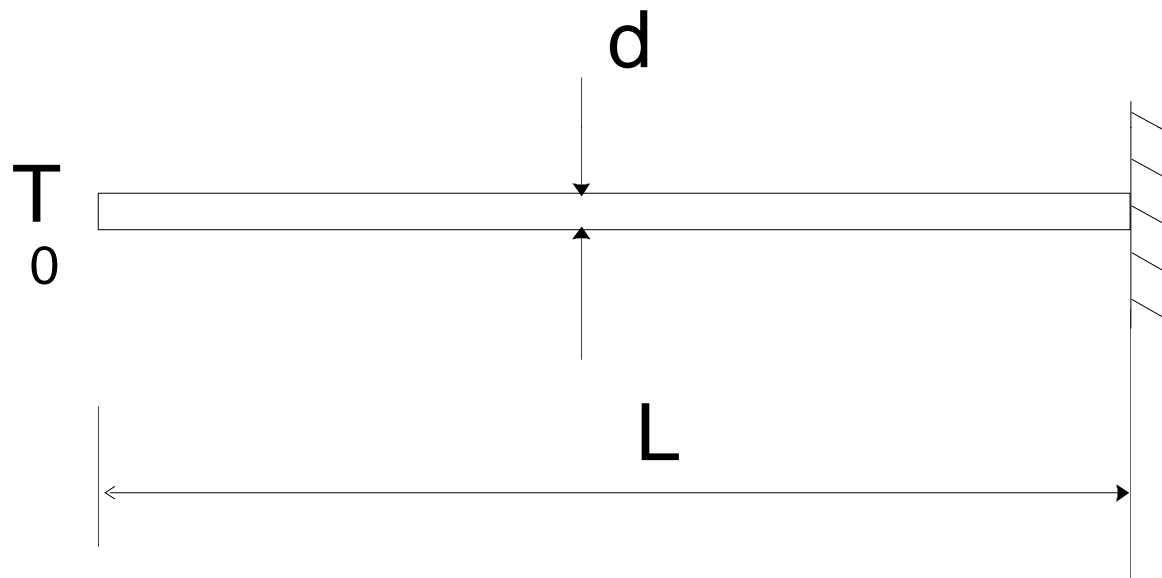
$$\text{Element 2} \quad \tau = -\frac{k_2}{L_2}(T_3 - T_2) = -\frac{30}{0.15}(57.14 - 119.05) = 12381 \frac{\text{W}}{\text{m}^2}$$

$$\text{Element 3} \quad \tau = -\frac{k_3}{L_3}(T_4 - T_3) = -\frac{50}{0.15}(20.0 - 57.1) = 12381 \frac{\text{W}}{\text{m}^2}$$

Example T4L3-2

Compute temperature and flux.

Conduction and
Convection



$$T_0 = 150^\circ F$$

$$T_\infty = 80^\circ F$$

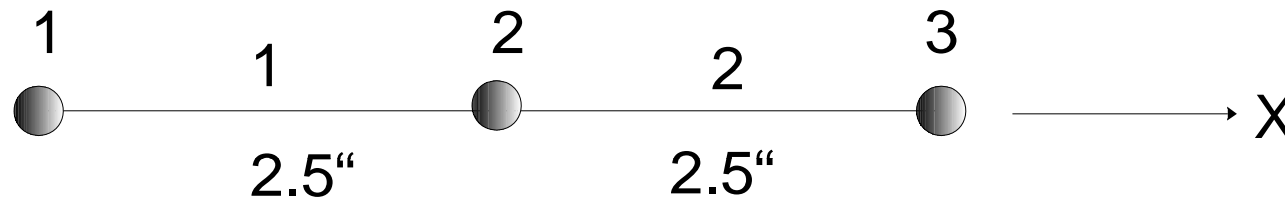
$$h = 6 \frac{BTU}{h \cdot ft^2 \cdot ^\circ F}$$

$$k = 24.8 \frac{BTU}{h \cdot ft \cdot ^\circ F}$$

Example T4L3-2

Units: BTU, hr, ft, F

Discretization: FE Mesh



Element 1 and 2

$$\left[\begin{array}{c|c} 183.12 & -87.285 \\ \hline -87.285 & 183.12 \end{array} \right] \begin{Bmatrix} T_1 \\ T_2 \end{Bmatrix} = \begin{Bmatrix} 7667 \\ 7667 \end{Bmatrix}$$

Example T4L3-2

Assembly (System Equations)

$$\begin{bmatrix} 183.12 & -87.285 & 0 \\ -87.285 & 366.25 & -87.285 \\ 0 & -87.285 & 183.12 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} 7667 \\ 15334 \\ 7667 \end{Bmatrix}$$

Imposition of EBC $T_1 = 150$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 366.245 & -87.285 \\ 0 & -87.285 & 183.12 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \\ T_3 \end{Bmatrix} = \begin{Bmatrix} 150 \\ 28427 \\ 7667 \end{Bmatrix}$$

Example T4L3-2

Solution

$$\{ T_1, T_2, T_3 \} = \{ 150, 98.8, 89.0 \}^{\circ} F$$

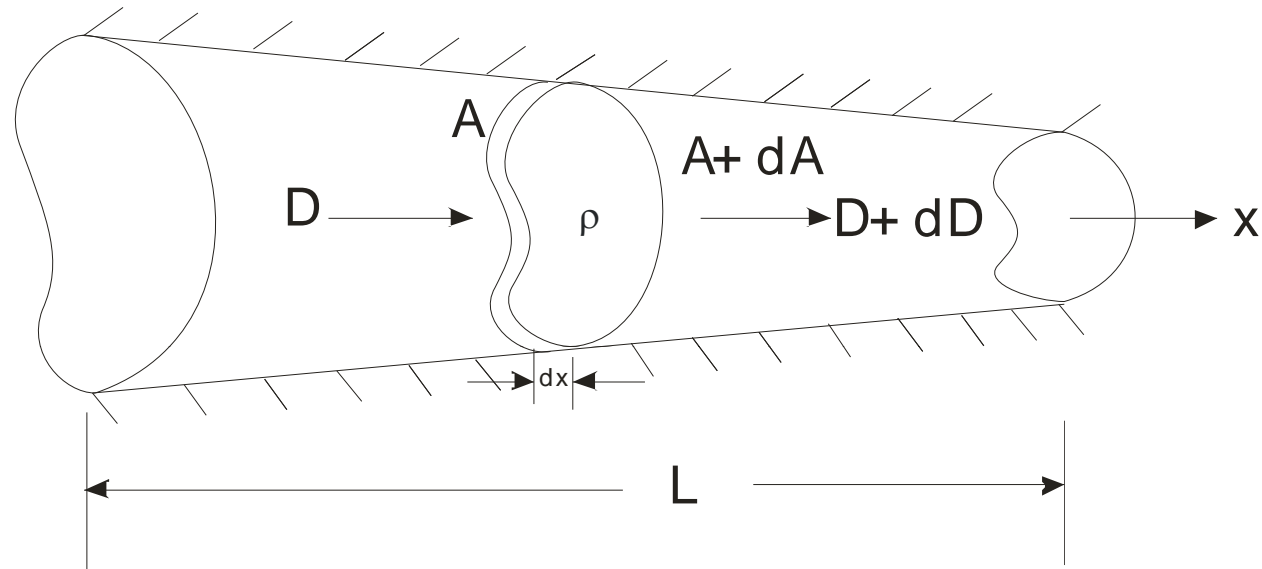
Derived Variables

Element 1 $\tau = -\frac{k_1}{L_1}(T_2 - T_1) = -\frac{24.8}{0.208}(98.82 - 150) = 6102 \frac{BTU}{h \cdot ft^2}$

Element 2 $\tau = -\frac{k_2}{L_2}(T_3 - T_2) = -\frac{24.8}{0.208}(88.97 - 98.82) = 1174 \frac{BTU}{h \cdot ft^2}$

Electrostatics

Dielectric rod
with lateral
surface
electrically
insulated



DE
$$-\frac{d}{dx} \left(\epsilon(x) A(x) \frac{d\Phi(x)}{dx} \right) = \rho(x) A(x)$$

EBC
$$\Phi(x = x_a, x_b) = \Phi_a \text{ or } \Phi_b$$

NBC
$$\hat{D}(x) = -\epsilon(x) A(x) \frac{d\Phi(x)}{dx} = c$$

Summary

- The general 1D BVP differential equation describes a number of engineering problems
- The basic element equations (Step 2) are derived from Galerkin's Method
- Some terms (or parameters) for a specific engineering problem are zero when compared to the general 1DBVP derivation

Summary

- Most of the general comments on the solution steps applicable to Direct Stiffness Method are also applicable here.
- EBCs are exactly satisfied
- NBCs are satisfied only in the limit
- One must carry out a convergence analysis to study the problem solution