

Finite Element Method, Unit 3

The Newton-Raphson Method

Motivation: $\sigma_{ji,j} = 0 \quad (\vec{t} = 0, \vec{f} = 0)$

$$\int_v \sigma_{ji} v_{i,j} dv = 0$$

linear elasticity:

$$\Rightarrow \epsilon_{ij} = \frac{1}{2} (u_{i,j} + u_{j,i}) \Rightarrow \text{linear kinematics}$$

$$\Rightarrow \sigma_{ij} = C_{ijkl} \epsilon_{kl} \Rightarrow \text{linear material}$$

hyperelasticity:

$$\begin{aligned} \Rightarrow E_{IJ} &= \frac{1}{2} (F_{kI} F_{kJ} - \delta_{IJ}) \\ &= \frac{1}{2} (u_{I,J} + u_{J,I} + u_{k,I} \cdot u_{k,J}) \end{aligned}$$

\Rightarrow nonlinear kinematics

$$\Rightarrow \underline{\underline{S}} = \frac{\partial \Psi}{\partial \underline{\underline{E}}}(\underline{\underline{E}})$$

\Rightarrow nonlinear material

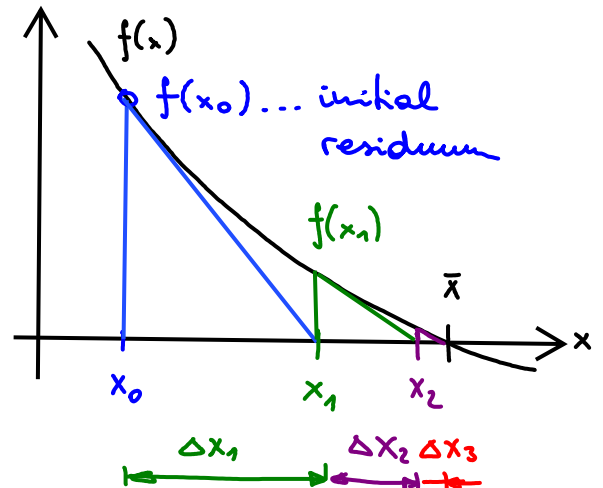
The Newton-Raphson method for scalar equations

given. $f(x)$... differentiable, nonlinear

$f'(x)$... calculatable

x_0 ... initial guess

wanted: \bar{x} with $f(\bar{x}) = 0$



Taylor series

$$f(x_0 + \Delta x_1) = f(x_0) + \Delta x_1 f'(x_0) + \dots \stackrel{!}{=} 0$$

$$\Delta x_1 = - \frac{f(x_0)}{f'(x_0)} = - [f'(x_0)]^{-1} f(x_0)$$

$$x_1 = x_0 + \Delta x_1 = x_0 - [f'(x_0)]^{-1} f(x_0)$$

in general: $x_{k+1} = x_k - [f'(x_k)]^{-1} f(x_k)$

$x_{k+1} = \varphi(x_k)$... fixed point iteration

$f(x_k)$... Residuum	} both should converge to zero
Δx_k ... Increment	

how many steps to go?

⇒ define convergence criteria

e.g. $c_{res} = 10^{-10}$, $c_{\Delta x} = 10^{-10}$

⇒ define max number of iterations

e.g. $k_{max} = 10$

⇒ check convergence in each step

if $|f(x_{k+1})| < c_{res}$ and $|\Delta x_{k+1}| < c_{\Delta x}$

$\bar{x} \approx x_{k+1}$

else if $k+1 = k_{max}$

error: No convergence

end if

Nonlinear Equation Systems

$$f^1(x^1, x^2, \dots, x^n) = 0$$

$$f^2(x^1, x^2, \dots, x^n) = 0$$

.

$$f^n(x^1, x^2, \dots, x^n) = 0$$

$$\left. \begin{array}{l} f^1(x^1, x^2, \dots, x^n) = 0 \\ f^2(x^1, x^2, \dots, x^n) = 0 \\ \vdots \\ f^n(x^1, x^2, \dots, x^n) = 0 \end{array} \right\} \vec{f}(\vec{x}) = 0$$

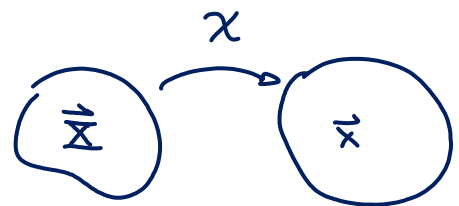
$$\vec{x}_0 = [x_0^1, x_0^2, \dots, x_0^n]^T$$

$$\vec{x}_{k+1} = \vec{x}_k - \left[\frac{\partial \vec{f}}{\partial \vec{x}}(\vec{x}_k) \right]^{-1} \vec{f}(\vec{x}_k)$$

$$\frac{\partial \vec{f}}{\partial \vec{x}} = \begin{bmatrix} \frac{\partial f^1}{\partial x^1} & \dots & \frac{\partial f^1}{\partial x^n} \\ \vdots & \ddots & \vdots \\ \frac{\partial f^n}{\partial x^1} & \dots & \frac{\partial f^n}{\partial x^n} \end{bmatrix}$$

\Rightarrow everything else stays the same

$$\int \sigma_{ji} v_{i,j} dv = 0$$



\Leftrightarrow

deformation $\chi \quad \vec{x} = \chi(\vec{X})$