



MA3004 Reference for Final 1

Mathematical Methods In Engineering (Nanyang Technological University)



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(A) PDE: <https://carousell.com/kevinvoo/>

$$\int x \sin(px) dx = -\frac{\sin(px)}{p^2} + \frac{px \cos(px)}{p^2} + C \quad \int x \cos(px) dx = \frac{\cos(px)}{p^2} + \frac{px \sin(px)}{p^2} + C$$

1. $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$ **Laplace's equation**

2. $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2}$ **Wave equation**

3. $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = f(x, y, z)$ (f is a given non-null real function of x, y and z) **inhomogeneous PDE** **Poisson equation**

$f(x, y, z)$ does not contain the unknown function $\phi(x, y, z)$ or any of its partial derivatives.

*A partial differential equation is **homogeneous** if **every term of the PDE contains the dependent variable or one of its derivatives**, otherwise the PDE is inhomogeneous.

4. Second order **linear** PDE: the coefficients A, B, C, D, E, F and G in the PDE are functions of x_1 and x_2 (including constant functions)

$$A(x_1, x_2) \frac{\partial^2 \phi}{\partial x_1^2} + 2B(x_1, x_2) \frac{\partial^2 \phi}{\partial x_1 \partial x_2} + C(x_1, x_2) \frac{\partial^2 \phi}{\partial x_2^2} + D(x_1, x_2) \frac{\partial \phi}{\partial x_1} + E(x_1, x_2) \frac{\partial \phi}{\partial x_2} + F(x_1, x_2) \phi = G(x_1, x_2)$$

hyperbolic $AC - B^2 < 0$ for all x_1 and x_2 **parabolic** $AC - B^2 = 0$ for all x_1 and x_2 **elliptic** $AC - B^2 > 0$ for all x_1 and x_2 $AC - B^2$ **mixed** different signs

5. A PDE is to be solved in a physical domain defined by the set of all points in space where the **PDE holds**.

(BCs): Solving PDE subjected to conditions in which ϕ or expression involving ϕ and the spatial derivatives of ϕ is **suitably prescribed** at **every point** on the **boundary of the physical solution domain**.

6. Theorem for **homogeneous linear PDE**: linear superposition of solutions (**BCs superposition**)

"If $\phi = \phi_1$ and $\phi = \phi_2$ are solutions of a homogeneous linear PDE then so is $\phi = c_1 \phi_1 + c_2 \phi_2$ for any arbitrary real constants c_1 and c_2 ."

7. **ODE** review:

$a \frac{d^2 y}{dx^2} + b \frac{dy}{dx} + cy = 0$ $y(x) = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$ $y(x) = (A + Bx)e^{\lambda_1 x}$ $y(x) = (A \cos(\beta x) + B \sin(\beta x))e^{\alpha x}$
if $\lambda = \lambda_1$ and $\lambda = \lambda_2$ has only one solution given by $\lambda = \lambda_1$ $\lambda_1 = \alpha + i\beta$ and $\lambda_2 = \alpha - i\beta$

8. **Fourier series** review: (a) Cosine (even) series (b) Sine (odd) series

$f(x)$ is continuous in the interval $0 < x < L$

(a) $a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{L}\right) = f(x)$ for $0 < x < L$

(b) $\sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right) = f(x)$ for $0 < x < L$

$$a_0 = \frac{1}{L} \int_0^L f(x) dx, \quad a_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{n\pi x}{L}\right) dx \quad (n = 1, 2, \dots)$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx \quad (n = 1, 2, \dots)$$

9. In solving IBVP, (i) Method of **separation of variables** [γ] (ii) Apply **BCs**, **summing up** for general series solution (iii) **ICs**, **FSPs**.

Requires the PDE to be **homogeneous and **linear**, ensures that the sum of solutions is still a solution of PDE.

10. $\gamma = 0, \gamma > 0$ and $\gamma < 0$, seeking for **non-trivial** solutions upon considering the BCs. $\gamma = p^2 > 0$ $\gamma = -p^2 < 0$

11. *Vibrating spring with **fixed end** (BCs, 1D wave): $\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$ $u(x, t) = \sum_{n=1}^{\infty} u_n(x, t) = \sum_{n=1}^{\infty} \{E_n \sin\left(\frac{n\pi ct}{L}\right) + F_n \cos\left(\frac{n\pi ct}{L}\right)\} \sin\left(\frac{n\pi x}{L}\right)$

12. Method of solving in 9 requires the **BCs** to be of the form given by either one of the followings (homogeneous):

Dirichlet $\phi(0, t) = 0$ and $\phi(L, t) = 0$ for $t \geq 0$

Neumann $\frac{\partial \phi}{\partial x} \Big|_{x=0} = 0$ and $\frac{\partial \phi}{\partial x} \Big|_{x=L} = 0$ for $t \geq 0$

*Reformulation of PDE/BCs to desired form to use method 9. For instance, let $\phi(x, t) = v(x) + \psi(x, t)$ to reformulate BCs.

(C) CFD: [Numerical method of PDE]

1. **Central** differencing scheme:

$\frac{d\phi}{dx} \Big|_P = \frac{\phi_E - \phi_W}{2\delta x}$ $\frac{d^2 \phi}{dx^2} \Big|_P = \frac{\phi_E - 2\phi_P + \phi_W}{\delta x^2} = \left(\frac{d^2 \phi}{dx^2}\right)_P$

*Handling **node 1** and **5**,

Node 1 $\left(\frac{d\phi}{dx}\right)_e = \frac{\phi_E - \phi_P}{\delta x}$ $\left(\frac{d^2 \phi}{dx^2}\right)_P = \frac{\phi_E - 3\phi_P + 2\phi_A}{\delta x^2}$ **Node 5** $\left(\frac{d\phi}{dx}\right)_w = \frac{\phi_P - \phi_A}{\delta x/2}$ $\left(\frac{d^2 \phi}{dx^2}\right)_P = \frac{\phi_W - 3\phi_P + 2\phi_B}{\delta x^2}$

2. General transport equation:

➤ **Convection: Determined by the velocity of fluid particle (u)**

➤ **Diffusion determined by (Γ)** *Diffusivity

* ϕ is variable of interest; S_ϕ is source/sink of quantity ϕ .

$$\frac{\partial(\rho\phi)}{\partial t} + \text{div}(\rho\phi\mathbf{u}) = \text{div}(\Gamma \text{grad } \phi) + S_\phi$$

3. FVM (Finite Volume Method): Domain is divided into finite CVs, equations **integrated over CVs** and **Gauss' theorem** applied.

(I) $\int_{\Delta V} \frac{d}{dx} \left(\Gamma \frac{d\phi}{dx} \right) dV = \Gamma_e \left(\frac{d\phi}{dx} \right)_e - \Gamma_w \left(\frac{d\phi}{dx} \right)_w$ (II) $\int_{\Delta V} S dV = \bar{S} \Delta V = \bar{S} \Delta x$ * $\int_{\Delta V} S dV = C \int_{\Delta V} \phi dV = C \phi_P \Delta V$ $\bar{S} \Delta V = S_u + S_p \phi_P$

4. Diffusion: $\left(\frac{\Gamma}{\delta x} + \frac{\Gamma}{\delta x} - S_p\right) \phi_P = \left(\frac{\Gamma}{\delta x}\right) \phi_W + \left(\frac{\Gamma}{\delta x}\right) \phi_E + S_u$

5. Diffusion-convection:

$a_P \phi_P = a_E \phi_E + a_W \phi_W + S_u$
 $a_P = a_E + a_W + (F_e - F_w) - S_p$

$a_W = \frac{\Gamma_w}{\delta x_{WP}}$ $a_E = \frac{\Gamma_e}{\delta x_{PE}}$

$F_w = (\rho u)_w$ $F_e = (\rho u)_e$
 $D_w = \frac{\Gamma_w}{\delta x_{WP}}$ $D_e = \frac{\Gamma_e}{\delta x_{PE}}$

$F_e/D_e = Pe_e < 2$

6. Diffusion-convection (Transportiveness):

$\phi_e = \phi_P$ $\phi_e = \phi_P$ False diffusion at large Pe

$F > 0$ $F < 0$ **Upwind**

$a_P = a_E + a_W + (F_e - F_w) - S_p$

Internal nodes

2, 3, 4

$\Delta t < \rho \frac{(\delta x)^2}{2\Gamma}$ **Explicit**

7. Temporal (diffusion):

$$\int_{CV} \frac{\partial(\rho\phi)}{\partial t} dV dt = \int_{CV} \frac{\partial}{\partial x} \left(\Gamma \frac{\partial \phi}{\partial x} \right) dV dt + \int_{CV} S dV dt$$

Implicit

$$\left(\rho \frac{\delta x}{\Delta t} + \frac{\Gamma}{\delta x} + \frac{\Gamma}{\delta x} - S_p \right) \phi_P = \left(\frac{\Gamma}{\delta x} \right) \phi_W + \left(\frac{\Gamma}{\delta x} \right) \phi_E + \rho \frac{\delta x}{\Delta t} \phi_P^0 + S_u$$

$$\rho(\phi_P - \phi_P^0) \frac{\delta x}{\Delta t} = \left[\Gamma \left(\frac{\phi_E - \phi_P}{\delta x} \right) - \Gamma \left(\frac{\phi_P - \phi_W}{\delta x} \right) \right] + (S_u + S_p \phi_P)$$

$$\rho(\phi_P - \phi_P^0) \frac{\delta x}{\Delta t} = \left[\Gamma \left(\frac{\phi_E^0 - \phi_P^0}{\delta x} \right) - \Gamma \left(\frac{\phi_P^0 - \phi_W^0}{\delta x} \right) \right] + (S_u + S_p \phi_P^0)$$

8. Matrix problem [Jacobi and Gauss-Seidel]:

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to exploit these inherent differences of

Step 1: Fine grid iterations.

Step 2: Restriction

Step 3: Prolongation

Step 4: Correction and final iterations.

One condition for convergence: diagonally dominant

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(B) FEM: [Units for Matrices, Preference of Global over Local matrices]

1. Local, directions defined (+ve V): f_{1x}, d_{1x} f_{2x}, d_{2x} $\begin{Bmatrix} f_{1x} \\ f_{2x} \end{Bmatrix} = \begin{bmatrix} k & -k \\ -k & k \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{2x} \end{Bmatrix}$
2. Assemble spring elements from local to global (superposition) through **summing nodal forces** and **direct stiffness method**.
3. Some properties of stiffness matrix: (i) Determinant = 0 (Singular matrix); (ii) **Symmetric + banded** stiffness matrix.

4. Bar element: [Plane truss]

$[k] = \begin{bmatrix} k_b & -k_b \\ -k_b & k_b \end{bmatrix} = \frac{AE}{L} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$

Local $\begin{Bmatrix} d'_{1x} \\ d'_{1y} \end{Bmatrix}$ $\begin{Bmatrix} d'_{2x} \\ d'_{2y} \end{Bmatrix}$ Global $\begin{Bmatrix} d_{1x} \\ d_{1y} \end{Bmatrix}$ $\begin{Bmatrix} d_{2x} \\ d_{2y} \end{Bmatrix}$

$\begin{Bmatrix} d'_{1x} \\ d'_{1y} \end{Bmatrix} = \begin{bmatrix} C & S \\ -S & C \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{1y} \end{Bmatrix}$ $\begin{Bmatrix} f'_{1x} \\ f'_{1y} \end{Bmatrix} = \begin{bmatrix} C & S \\ -S & C \end{bmatrix} \begin{Bmatrix} f_{1x} \\ f_{1y} \end{Bmatrix}$

$\begin{Bmatrix} f'_{1x} \\ f'_{2x} \end{Bmatrix} = \frac{AE}{L} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} d'_{1x} \\ d'_{2x} \end{Bmatrix}$

*Transformation of vectors in 2D [local (for individual) and global (whole structure) coordinates, for **displacements** and **forces**].

$\begin{Bmatrix} d'_{1x} \\ d'_{1y} \\ d'_{2x} \\ d'_{2y} \end{Bmatrix} = \begin{bmatrix} C & S & 0 & 0 \\ -S & C & 0 & 0 \\ 0 & 0 & C & S \\ 0 & 0 & -S & C \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{1y} \\ d_{2x} \\ d_{2y} \end{Bmatrix}$ $\begin{Bmatrix} f'_{1x} \\ f'_{1y} \\ f'_{2x} \\ f'_{2y} \end{Bmatrix} = \begin{bmatrix} C & S & 0 & 0 \\ -S & C & 0 & 0 \\ 0 & 0 & C & S \\ 0 & 0 & -S & C \end{bmatrix} \begin{Bmatrix} f_{1x} \\ f_{1y} \\ f_{2x} \\ f_{2y} \end{Bmatrix}$

$\{d'\} = [T]\{d\}$ $\{f'\} = [T]\{f\}$ $\{f'\} = [k']\{d'\}$ $[T]\{f\} = [k'] [T]\{d\}$ $\{f\} = [k]\{d\}$ $[k] = [T]^T [k'] [T]$

$[k] = \frac{AE}{L} \begin{bmatrix} C^2 & CS & -C^2 & -CS \\ CS & S^2 & -CS & -S^2 \\ -C^2 & -CS & C^2 & CS \\ -CS & -S^2 & CS & S^2 \end{bmatrix}$

*Assembly of bar elements in plane truss problem through **direct stiffness method**, using stiffness matrix of global coordinates.

5. Beam element: [Notice the direction of **moment**, defined to be positive in **counter-clockwise** direction]

$\begin{Bmatrix} f_{1y} \\ m_1 \\ f_{2y} \\ m_2 \end{Bmatrix} = \frac{EI}{L^3} \begin{bmatrix} 12 & 6L & -12 & 6L \\ 6L & 4L^2 & -6L & 2L^2 \\ -12 & -6L & 12 & -6L \\ 6L & 2L^2 & -6L & 4L^2 \end{bmatrix} \begin{Bmatrix} d_{1y} \\ \phi_1 \\ d_{2y} \\ \phi_2 \end{Bmatrix}$

Simple support $M=0$ $d_x = d_y = 0$ $d_y = 0$ $d_x = d_y = \phi_i = 0$

6. Heat conduction element (sign convention for in flux and out flux): $\begin{Bmatrix} q_1 \\ q_2 \end{Bmatrix} = \frac{k_T A}{L} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} T_1 \\ T_2 \end{Bmatrix}$

7. Pipe (fluid flow) element (laminar, sign convention): $\begin{Bmatrix} Q_1 \\ Q_2 \end{Bmatrix} = \frac{\pi D^4}{128 \mu L} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} P_1 \\ P_2 \end{Bmatrix}$

7. Principle of minimum potential energy: An **alternative method** used to derive the element equations and stiffness matrix. Of all the geometrically possible shapes that a body can assume, the true one, corresponding to the satisfaction of stable equilibrium of the body, is identified by a **minimum value** of the total potential energy.

$\Pi = U - \Omega$ internal strain energy U potential energy of external forces Ω

* Capacity of **internal forces** to do work through deformation.

* Capacity of forces such as **body forces, surface traction forces, and applied nodal forces** to do work through deformation of structure.

$\delta \Pi = \frac{\partial \Pi}{\partial d_1} \delta d_1 + \frac{\partial \Pi}{\partial d_2} \delta d_2 + \dots + \frac{\partial \Pi}{\partial d_n} \delta d_n = 0$

$\frac{\partial \Pi}{\partial d_i} = 0$ or $\frac{\partial \Pi}{\partial \{d\}} = 0$ $\delta \Pi = 0$

8. Using principle of minimum potential energy on **bar element**:

$U = \frac{A}{2} \int_0^L \sigma_x \epsilon_x dx$ $\epsilon_x = \frac{du}{dx}$ $u(x=0) = d_{1x} = a_1$ $u(x=L) = d_{2x} = a_1 + a_2 L$

$\Omega = f_{1x} d_{1x} + f_{2x} d_{2x}$ $\{ \epsilon_x \} = \frac{d}{dx} \begin{bmatrix} 1 - \frac{x}{L} & \frac{x}{L} \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{2x} \end{Bmatrix} = \begin{bmatrix} -1/L & 1/L \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{2x} \end{Bmatrix} = [B]\{d\}$

$\Pi = \frac{A}{2} \int_0^L \{d\}^T [B]^T [D] [B] \{d\} dx - \{d\}^T \{f\}$

9. Elastic body in 2D Space: Potential energy approach

$U = \frac{1}{2} \int_V \{ \sigma \}^T \{ \epsilon \} dV$ $\{ \sigma \} = \begin{bmatrix} \sigma_x & \sigma_y & \tau_{xy} \end{bmatrix}^T$ $\{ \epsilon \} = \begin{bmatrix} \epsilon_x & \epsilon_y & \gamma_{xy} \end{bmatrix}^T$ $dV = t dx dy$

$\Pi = \frac{1}{2} \{d\}^T \int_V [B]^T [D] [B] dV \{d\} - \{d\}^T \int_V [N]^T \{b\} dV - \{d\}^T \int_S [N]^T \{T\} dS$

$\frac{\partial \Pi}{\partial \{d\}} = \left[\int_V [B]^T [D] [B] dV \right] \{d\} - \{f\} = 0$ $\{f\} = \left[\int_V [B]^T [D] [B] dV \right] \{d\}$

10. Constant strain $\{ \epsilon \}$ triangle:

Discretized plate of figure (top) using triangular elements

$\{d\} = \begin{Bmatrix} d_1 \\ d_2 \\ d_3 \end{Bmatrix}$ $\{ \psi \} = \begin{Bmatrix} u \\ v \end{Bmatrix} = \begin{bmatrix} a_1 + a_2 x + a_3 y \\ a_4 + a_5 x + a_6 y \end{bmatrix}$

Using u as example, **plug** $\begin{Bmatrix} d_{1x} \\ d_{2x} \\ d_{3x} \end{Bmatrix} = \begin{bmatrix} 1 & x_i & y_i \\ 1 & x_j & y_j \\ 1 & x_m & y_m \end{bmatrix} \begin{Bmatrix} a_1 \\ a_2 \\ a_3 \end{Bmatrix}$

Boundary conditions for displacement functions: $\{f_s\} = \int_S [N]^T \{T\} dS$ $dS = t ds$

$\{ \epsilon \} = \begin{Bmatrix} \epsilon_x \\ \epsilon_y \\ \gamma_{xy} \end{Bmatrix} = \begin{Bmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \end{Bmatrix}$ $\{ \epsilon \} = [B]\{d\}$

11. Shape function allows evaluation of **equivalent nodal force** (of distributed load) for FE analysis, as **only nodal forces can be applied in FE**. The goal is to ensure equivalent load system has (approx.) the same strain energy as the distributed load system.

12. Rayleigh-Ritz Method, an approximate method (to **finite** DOFs) for **continuous system** with **infinite DOFs** (poly. disp. function).

$U = \frac{A}{2} \int_0^L \sigma_x \epsilon_x dx$ $U = \frac{A}{2} \int_0^L (E \epsilon) \epsilon dx = \frac{AE}{2} \int_0^L \left(\frac{du}{dx} \right)^2 dx$

*Unknown **coefficient** (Minimum potential energy), *BCs instead of nodal displacements

$u = a_1 + a_2 x + a_3 x^2$ $\frac{\partial \Pi}{\partial a_3} = 0$

13. Method of Weighted Residuals: (Solving BVPs, approximate/trial solution)

$\ddot{u}(x) = c_1 \phi_1(x) + c_2 \phi_2(x) + c_3 \phi_3(x) + \dots$ $\int_{x=0}^{x=L} W_i(x) R(x) dx = 0 \Rightarrow F_i(c_1, c_2, c_3, \dots)$

c_i are unknown coefficients $\phi_i(x)$ are called trial functions

weight functions $W_i(x)$ solved for the coefficients c_i

Bar Element: Galerkin's MWR **Galerkin's method**: trial functions $\phi_i(x) = W_i(x)$

$EA \frac{d^2 u}{dx^2} + T(x) = 0, 0 < x < L$ $u = 0, \text{ at } x = 0$ $EA \frac{du}{dx} = P, \text{ at } x = L$

$N_1 = 1 - \frac{x}{L}$ $N_2 = \frac{x}{L}$

$\begin{Bmatrix} d_{1x} \\ d_{2x} \end{Bmatrix} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{Bmatrix} d_{1x} \\ d_{2x} \end{Bmatrix}$

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