CR-P0 方法求解二维 Navier-Stokes 方程

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1 理论推导

1.1 问题描述

对于 Navier-Stokes 问题

$$\begin{cases}
\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla)\mathbf{u} - \nu \Delta \mathbf{u} + \nabla p = f, & \text{in } \Omega \\
\nabla \cdot \mathbf{u} = 0 = h, & \text{in } \Omega \\
\mathbf{u} = g = 0, & \text{on } \partial\Omega
\end{cases} \tag{1}$$

其中,取 $\nu = 1$ 。这里函数 $h(\mathbf{x},t)$ 为预留函数接口,方便后续处理随机项。 第一步,先求解如下方程

$$\begin{cases} (\mathbf{u} \cdot \nabla)\mathbf{u} - \nu \Delta \mathbf{u} + \nabla p = f, & \text{in } \Omega \\ \nabla \cdot \mathbf{u} = 0 = h, & \text{in } \Omega \\ \mathbf{u} = q = 0, & \text{on } \partial \Omega \end{cases}$$
 (2)

其中

$$\nabla = \begin{pmatrix} \partial_x \\ \partial_y \end{pmatrix},$$

$$(\mathbf{u} \cdot \nabla)\mathbf{u} = \left(u_1 \partial_x + u_2 \partial_y\right) \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} u_1 \partial_x u_1 + u_2 \partial_y u_1 \\ u_1 \partial_x u_2 + u_2 \partial_y u_2 \end{pmatrix}$$

对于此非线性问题,需要使用牛顿迭代方法,即找到 $u^{(l)}\in H^1(\Omega)\times H^1(\Omega),\ p^{(l)}\in L^2(\Omega)$ 使得

$$\begin{cases}
c(\mathbf{u}^{(l)}, \mathbf{u}^{(l-1)}, \mathbf{v}) + c(\mathbf{u}^{(l-1)}, \mathbf{u}^{(l)}, \mathbf{v}) + a(\mathbf{u}^{(l)}, \mathbf{v}) + b(\mathbf{v}, p^{(l)}) \\
= (f, \mathbf{v}) + c(\mathbf{u}^{(l-1)}, \mathbf{u}^{(l-1)}, \mathbf{v}), \\
b(\mathbf{u}^{(l)}, q) = 0 = (h, q).
\end{cases}$$
(3)

其中

$$a(\mathbf{u}, \mathbf{v}) = \nu(\nabla \mathbf{u}, \nabla \mathbf{v}), \quad b(\mathbf{v}, p) = -(\text{div } \mathbf{v}, p)$$

和用 CRP0 方法求解 Stokes 方程中的算子一样,而

$$c(\mathbf{w}, \mathbf{u}, \mathbf{v}) = ((\mathbf{w} \cdot \nabla)\mathbf{u}, \mathbf{v}).$$

1.2 常用等式

常用向量展开:

$$\vec{u}_h = \begin{pmatrix} \phi_1 & \phi_2 & \phi_3 & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_1 & \phi_2 & \phi_3 \end{pmatrix} \begin{pmatrix} u_{11}^0 \\ u_{12}^0 \\ u_{13}^0 \\ u_{21}^0 \\ u_{22}^0 \\ u_{23}^0 \end{pmatrix},$$

$$\nabla u_i = \begin{pmatrix} \nabla \phi_1 & \nabla \phi_2 & \nabla \phi_3 \end{pmatrix}_{2 \times 3} \begin{pmatrix} u_{i1} \\ u_{i2} \\ u_{i3} \end{pmatrix}, i = 1, 2$$

$$v_i = \begin{pmatrix} v_{i1} & v_{i2} & v_{i3} \end{pmatrix} \begin{pmatrix} \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix} \quad i = 1, 2.$$

常用重心坐标函数积分:

$$\int_{K} \boldsymbol{\lambda}^{\alpha}(\boldsymbol{x}) d\boldsymbol{x} = \frac{\alpha! n!}{(|\alpha| + n)!} |K|. \tag{4}$$

其中 α 是多重指标, $\alpha = (\alpha_1, \alpha_2, \cdots, \alpha_k)$ 。 α 的长度 $|\alpha| = \sum_{i=1}^k \alpha_i$, $\alpha! = \alpha_1!\alpha_2!\cdots\alpha_k!$ 。对于一个给定的向量 $\boldsymbol{x} = (x_1, x_2, \ldots, x_k)$, $\boldsymbol{x}^{\alpha} = x_1^{\alpha_1}x_2^{\alpha_2}\cdots x_k^{\alpha_k}$ 。最后设 $\boldsymbol{\lambda} = (\lambda_1, \lambda_2, \cdots, \lambda_{n+1})$ 表示重心坐标向量,n 表示空间的维数。

对于维数为2的情况,有

$$\iint_{K} \lambda_i^2 dx dy = \frac{2!2!}{(2+2)!} |K|$$
$$= \frac{4}{4!} |K|$$
$$= \frac{1}{6} |K|$$

$$\iint_{K} \lambda_{i} dx dy = \frac{2!}{(1+2)!} |K|$$
$$= \frac{2}{3!} |K|$$
$$= \frac{1}{3} |K|$$

$$\begin{split} \iint_K \lambda_i \lambda_j dx dy &= \frac{2!}{(2+2)!} |K| \\ &= \frac{2}{4!} |K| \\ &= \frac{1}{12} |K| \end{split}$$

下面推导在三角形单元上基函数积分 $\iint_K \phi_i \phi_j dx dy$,由上述重心坐标函数积分得

当 i = j 时

$$\begin{split} \iint_{K} \phi_{i} \phi_{j} dx dy &= \iint_{K} \phi_{i}^{2} dx dy \\ &= 4 \iint_{K} (\lambda_{i} - \frac{1}{2})^{2} dx dy \\ &= 4 \iint_{K} (\lambda_{i}^{2} - \lambda_{i} + \frac{1}{4}) dx dy \\ &= 4 |K| (\frac{1}{6} - \frac{1}{3} + \frac{1}{4}) \\ &= 4 |K| (\frac{2}{12} - \frac{4}{12} + \frac{3}{12}) \\ &= \frac{|K|}{3}, \end{split}$$

$$\begin{split} \iint_K \phi_i \phi_j dx dy &= 4 \iint_K (\lambda_i - \frac{1}{2})(\lambda_j - \frac{1}{2}) dx dy \\ &= 4 \iint_K (\lambda_i \lambda_j - \frac{1}{2} \lambda_i - \frac{1}{2} \lambda_j + \frac{1}{4}) dx dy \\ &= 4 |K| (\frac{1}{12} - \frac{1}{2} \times \frac{1}{3} - \frac{1}{2} \times \frac{1}{3} + \frac{1}{4}) \\ &= 4 |K| (\frac{1}{12} - \frac{2}{12} - \frac{2}{12} + \frac{3}{12}) \\ &= 0. \end{split}$$

1.3 推导 $c(\mathbf{u}_h^{(l)}, \mathbf{u}_h^{(l-1)}, \mathbf{v}_h)$, 矩阵 NA

为了方便描述,这里假设牛顿迭代前一步得到的为 \mathbf{u}_h^0 , 现在要求的是 \mathbf{u}_h , 则

$$\begin{split} &c(\mathbf{u}_h^l, \mathbf{u}_h^{(l-1)}, \mathbf{v}_h) \\ &= \iint_K (\vec{u} \cdot \nabla) \vec{u}^0 v dx dy \\ &= \iint_K (u_1 \partial x + u_2 \partial_y) \begin{pmatrix} u_1^0 \\ u_2^0 \end{pmatrix} \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} dx dy \\ &= \iint_K \begin{pmatrix} u_1 \partial x u_1^0 + u_2 \partial_y u_1^0 \\ u_1 \partial x u_2^0 + u_2 \partial_y u_2^0 \end{pmatrix} \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} dx dy \\ &= \iint_K (\vec{u} \cdot (\nabla u_1^0)) v_1 + (\vec{u} \cdot (\nabla u_2^0)) v_2 dx dy \end{split}$$

展开得到

$$\begin{split} c(\mathbf{u}_{h}^{l},\mathbf{u}_{h}^{(l-1)},\mathbf{v}_{h}) \\ &= \iint_{K} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11} \\ u_{12} \\ u_{13} \\ u_{21} \\ u_{22} \\ u_{23} \end{pmatrix} \\ &\cdot (\nabla \phi_{1}u_{11}^{0} + \nabla \phi_{1}u_{12}^{0} + \nabla \phi_{1}u_{13}^{0}) \begin{pmatrix} v_{11} & v_{12} & v_{13} \end{pmatrix} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \\ &+ \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11} \\ u_{12} \\ u_{13} \\ u_{22} \\ u_{23} \end{pmatrix} \\ &\cdot (\nabla \phi_{1}u_{21}^{0} + \nabla \phi_{1}u_{22}^{0} + \nabla \phi_{1}u_{23}^{0}) \begin{pmatrix} v_{21} & v_{22} & v_{23} \end{pmatrix} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} dxdy \\ &= \begin{pmatrix} v_{1}^{T} & v_{2}^{T} \end{pmatrix} \iint_{K} \\ \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{01}^{0} & u_{02}^{0} & u_{13}^{0} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \nabla \phi_{3} \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} dxdy\vec{u} \\ &\downarrow \partial_{1} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{01}^{0} & u_{02}^{0} & u_{03}^{0} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \nabla \phi_{3} \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} dxdy\vec{u} \\ &\downarrow \partial_{1} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{01}^{0} & u_{02}^{0} & u_{03}^{0} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \nabla \phi_{3} \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} dxdy\vec{u} \\ &\downarrow \partial_{1} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{01}^{0} & u_{02}^{0} & u_{03}^{0} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \nabla \phi_{3} \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} dxdy\vec{u} \\ &\downarrow \partial_{1} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{01}^{0} & u_{02}^{0} & u_{03}^{0} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \nabla \phi_{3} \end{pmatrix} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \nabla \phi_{1} \\ \nabla \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} \psi_{1} \\ \psi_{2} \\ \psi_{3} \end{pmatrix} \begin{pmatrix} \psi_{1} \\ \psi_{2} \\ \psi_{3$$

$$sumUvec2 = \begin{pmatrix} u_{21}^0 & u_{22}^0 & u_{23}^0 \end{pmatrix} \begin{pmatrix} \nabla \phi_1 \\ \nabla \phi_2 \\ \nabla \phi_3 \end{pmatrix}$$

我们可以知道矩阵 sumUvec1 及 sumUvec2 均为 1×2 矩阵,记 sumUvec1(i) 及 sumUvec2(i) 为矩阵的第一行第 i 列元素。下面计算推 算矩阵 NA:

$$\begin{split} NA \\ &= \iint_{K} \\ \left[\begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \left(sumUvec1(1) \ \ sumUvec1(2) \right) \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \right] \\ \left(\begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \left(sumUvec2(1) \ \ sumUvec2(2) \right) \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \right] \\ dxdy \\ &= \iint_{K} \\ \left[\begin{pmatrix} \phi_{1}sumUvec1(1) & \phi_{1}sumUvec1(2) \\ \phi_{2}sumUvec1(1) & \phi_{2}sumUvec1(2) \\ \phi_{3}sumUvec1(1) & \phi_{3}sumUvec1(2) \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \right] \\ \left(\begin{pmatrix} \phi_{1}sumUvec2(1) & \phi_{1}sumUvec2(2) \\ \phi_{2}sumUvec2(1) & \phi_{2}sumUvec2(2) \\ \phi_{3}sumUvec2(1) & \phi_{3}sumUvec2(2) \end{pmatrix} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \right] \\ dxdy \\ &= \frac{|K|}{3} \times \\ \left[\begin{matrix} Uvec1(1) & 0 & 0 & Uvec1(2) & 0 & 0 & 0 \\ 0 & 0 & Uvec1(1) & 0 & 0 & Uvec1(2) & 0 \\ 0 & 0 & Uvec1(1) & 0 & 0 & Uvec1(2) \\ Uvec2(1) & 0 & 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(1) & 0 & 0 & Uvec2(2) & 0 \\ 0 & 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(1) & 0 & 0 & Uvec2(2) & 0 \\ 0 & 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(2) & 0 & 0 & Uvec2(2) \\ 0 & 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(2) & 0 \\ 0 & Uvec2(2) & 0 & 0 \\ 0 & Uvec2(2) \\ 0 & Uvec2(2) & 0 \\ 0 & Uvec2(2) & 0 \\ 0 & Uvec2(2) \\ 0$$

生成 NA 矩阵的 Matlab 代码如下:

```
1 % 计算左端矩阵c(u^(l), u^(l), v): NA
2 NA1 = sparse(Nu,Nu);
3 NA2 = sparse(Nu,Nu);
```

```
NA3 = sparse(Nu, Nu);
5 \text{ NA4} = \text{sparse}(Nu, Nu);
   sumUvec1 = zeros(NT,1,2);
   sumUvec2 = zeros(NT,1,2);
   test2 = sumUvec1(:,:,1);
   for i = 1:NT
        sumUvec1(i,:) = reshape(u0vec(i,1:3),1,3) * reshape(Dlambda(i,:),3,2);
        sumUvec2(i,:)=reshape(u0vec(i,4:6),1,3)*reshape(Dlambda(i,:),3,2);
11
12
   end
   for i = 1:3
13
        for j = 1:3
14
15
           %局部节点到全局节点
16
            ii = double(elem2dof(:,i));
17
            jj = double(elem2dof(:,j));
            if ( i==j )
18
                NA1 = NA1 + sparse(ii, jj, sumUvec1(:,:,1).*area(:)/3,Nu,Nu);
19
                NA2 = NA2 + sparse(ii, jj, sumUvec1(:,:,2).*area(:)/3,Nu,Nu);
20
                NA3 = NA3 + sparse(ii, jj, sumUvec2(:,:,1).*area(:)/3,Nu,Nu);
21
                NA4 = NA4 + sparse(ii, jj, sumUvec2(:,:,2).*area(:)/3,Nu,Nu);
23
            end
24
        end
   end
25
   NA = [NA1 NA2; NA3 NA4];
   clear NA1 NA2 NA3 NA4
```

$\mathbf{1.4}$ 推导 $c(\mathbf{u}_h^{(l-1)}, \mathbf{u}_h^{(l)}, \mathbf{v}_h)$,矩阵 \mathbf{NB}

$$\begin{split} c(\mathbf{u}_{h}^{0}, \mathbf{u}_{h}, \mathbf{v}_{h}) \\ &= \iint_{K} (\vec{u}_{h}^{0} \cdot \nabla) \vec{u}_{h} \cdot \vec{v}_{h} dx dy \\ &= \iint_{K} (u_{h1}^{0} \partial_{x} + u_{h2}^{0} \partial_{y}) \vec{u}_{h} \cdot \vec{v}_{h} dx dy \\ &= \iint_{K} \begin{pmatrix} u_{h1}^{0} \partial_{x} u_{1} + u_{h2}^{0} \partial_{y} u_{1} \\ u_{h1}^{0} \partial_{x} u_{2} + u_{h2}^{0} \partial_{y} u_{2} \end{pmatrix} \cdot \begin{pmatrix} v_{1} \\ v_{2} \end{pmatrix} dx dy \\ &= \iint_{K} \begin{pmatrix} \vec{u}_{h}^{0} \cdot (\nabla u_{1}) \\ \vec{u}_{h}^{0} \cdot (\nabla u_{2}) \end{pmatrix} \cdot \begin{pmatrix} v_{1} \\ v_{2} \end{pmatrix} dx dy \\ &= \iint_{K} (\vec{u}_{h}^{0} \cdot (\nabla u_{1})) v_{1} + (\vec{u}_{h}^{0} \cdot (\nabla u_{2})) v_{2} dx dy. \end{split}$$

因此

$$\begin{split} c(\boldsymbol{u}_{h}^{(l-1)}, \boldsymbol{u}_{h}^{(l)}, \boldsymbol{v}_{h}) \\ &= \iint_{K} (\vec{u}_{h}^{0} \cdot (\nabla u_{1})) v_{1} + (\vec{u}_{h}^{0} \cdot (\nabla u_{2})) v_{2} dx dy \\ \\ &= \iint_{K} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11} \\ u_{12} \\ u_{21}^{0} \\ u_{21} \end{pmatrix} \\ & \cdot \left(\nabla \phi_{1} & \nabla \phi_{2} & \nabla \phi_{3} \right) \begin{pmatrix} u_{11} \\ u_{12} \\ u_{13} \end{pmatrix} \begin{pmatrix} v_{11} & v_{12} & v_{13} \end{pmatrix} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \\ \\ & + \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0 \\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11} \\ u_{12} \\ u_{13}^{0} \\ u_{21}^{0} \\ u_{21}^{0} \end{pmatrix} \\ \\ & \cdot \left(\nabla \phi_{1} & \nabla \phi_{2} & \nabla \phi_{3} \right) \begin{pmatrix} u_{21} \\ u_{22} \\ u_{23} \end{pmatrix} \begin{pmatrix} v_{21} & v_{22} & v_{23} \end{pmatrix} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} dx dy \\ \\ & = \begin{pmatrix} v_{1}^{T} & v_{2}^{T} \end{pmatrix} \begin{pmatrix} NB1 & O_{3 \times 3} \\ O_{3 \times 3} & NB1 \end{pmatrix} \begin{pmatrix} \boldsymbol{u}_{1} \\ \boldsymbol{u}_{2} \end{pmatrix} \end{split}$$

其中

NB1

$$\begin{split} &= \iint_{K} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11}^{0} \phi_{1} + u_{12}^{0} \phi_{2} + u_{13}^{0} \phi_{3} & u_{21}^{0} \phi_{1} + u_{22}^{0} \phi_{2} + u_{23}^{0} \phi_{3} \end{pmatrix} dx dy \\ &\left(\nabla \phi_{1} \quad \nabla \phi_{1} \quad \nabla \phi_{1} \right) \\ &= \frac{|K|}{3} \begin{pmatrix} u_{11}^{0} & u_{21}^{0} \\ u_{12}^{0} & u_{22}^{0} \\ u_{13}^{0} & u_{23}^{0} \end{pmatrix} \left(\nabla \phi_{1} \quad \nabla \phi_{1} \quad \nabla \phi_{1} \right) \\ &= \frac{|K|}{3} \begin{pmatrix} u_{11}^{0} & u_{21}^{0} \\ u_{12}^{0} & u_{22}^{0} \\ u_{13}^{0} & u_{23}^{0} \end{pmatrix} \begin{pmatrix} \frac{\partial \phi_{1}}{\partial x} & \frac{\partial \phi_{2}}{\partial x} & \frac{\partial \phi_{3}}{\partial x} \\ \frac{\partial \phi_{1}}{\partial y} & \frac{\partial \phi_{2}}{\partial y} & \frac{\partial \phi_{3}}{\partial y} \end{pmatrix} \end{split}$$

因此

$$NB1_{ij} = \frac{|K|}{3} \left(u_{1i}^0 \frac{\partial \phi_j}{\partial x} + u_{2i}^0 \frac{\partial \phi_j}{\partial y} \right)$$

设

$$newU0vec = \begin{pmatrix} u_{11}^0 & u_{21}^0 \\ u_{12}^0 & u_{22}^0 \\ u_{13}^0 & u_{23}^0 \end{pmatrix}$$

生成矩阵 NA 的 Matlab 代码如下:

```
%% 计算左端矩阵c(u^(l-1), u^(l), v): NB
   NB = sparse(Nu,Nu);
   newU0vec = reshape(u0vec,NT,3,2);
    for i = 1 : 3
         for j = 1 : 3
             %局部节点到全局节点
              ii = double(elem2dof(:,i));
              jj = double(elem2dof(:,j));
              NBij \, = \, (\, newU0vec \, (\, : \, , \, i \, \, , 1\, ) \, \, . \, *Dlambda \, (\, : \, , 1 \, , \, j \, ) \, \, + \, \, \ldots \, .
                   newU0vec(:,i,2).*Dlambda(:,2,j)).*area(:)/3;
              NB = NB + sparse(ii, jj, NBij, Nu, Nu);
12
         end
13
    end
    clear NBij
   NB = blkdiag(NB,NB);
```

1.5 推导 $c(\mathbf{u}_h^{(l-1)}, \mathbf{u}_h^{(l-1)}, \mathbf{v}_h)$,矩阵 NF

$$\begin{split} c(\mathbf{u}_h^0, \mathbf{u}_h^0, \mathbf{v}_h) \\ &= \iint_K (\vec{u}_h^0 \cdot \nabla) \vec{u}_h^0 \cdot \vec{v}_h dx dy \\ &= \iint_K (u_{h1}^0 \partial_x + u_{h2}^0 \partial_y) \vec{u}_h^0 \cdot \vec{v}_h dx dy \\ &= \iint_K \left(u_{h1}^0 \partial_x u_1^0 + u_{h2}^0 \partial_y u_1^0 \right) \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} dx dy \\ &= \iint_K \left(\vec{u}_h^0 \cdot (\nabla u_1^0) \\ \vec{u}_h^0 \cdot (\nabla u_2^0) \right) \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} dx dy \\ &= \iint_K (\vec{u}_h^0 \cdot (\nabla u_2^0)) \cdot \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} dx dy \\ &= \iint_K (\vec{u}_h^0 \cdot (\nabla u_1^0)) v_1 + (\vec{u}_h^0 \cdot (\nabla u_2^0)) v_2 dx dy. \end{split}$$

因此

$$\begin{split} &c(\boldsymbol{u}_{h}^{(l-1)},\boldsymbol{u}_{h}^{(l-1)},\boldsymbol{v}_{h})\\ &= \iint_{K} (\vec{u}_{h}^{0} \cdot (\nabla u_{1}^{0}))v_{1} + (\vec{u}_{h}^{0} \cdot (\nabla u_{2}^{0}))v_{2}dxdy\\ &= \iint_{K} \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0\\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11}^{0}\\ u_{12}^{0}\\ u_{13}^{0}\\ u_{21}^{0}\\ u_{21}^{0} \end{pmatrix}\\ &\cdot \left(\nabla \phi_{1} & \nabla \phi_{2} & \nabla \phi_{3}\right) \begin{pmatrix} u_{11}^{0}\\ u_{12}^{0}\\ u_{13}^{0} \end{pmatrix} \begin{pmatrix} v_{11} & v_{12} & v_{13} \end{pmatrix} \begin{pmatrix} \phi_{1}\\ \phi_{2}\\ \phi_{3} \end{pmatrix}\\ &+ \begin{pmatrix} \phi_{1} & \phi_{2} & \phi_{3} & 0 & 0 & 0\\ 0 & 0 & \phi_{1} & \phi_{2} & \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11}^{0}\\ u_{12}^{0}\\ u_{13}^{0}\\ u_{21}^{0}\\ u_{21}^{0} \end{pmatrix}\\ &\cdot \left(\nabla \phi_{1} & \nabla \phi_{2} & \nabla \phi_{3}\right) \begin{pmatrix} u_{21}^{0}\\ u_{22}^{0}\\ u_{23}^{0} \end{pmatrix} \begin{pmatrix} v_{21} & v_{22} & v_{23} \end{pmatrix} \begin{pmatrix} \phi_{1}\\ \phi_{2}\\ \phi_{3} \end{pmatrix} dxdy\\ &= \begin{pmatrix} v_{1}^{T} & v_{2}^{T} \end{pmatrix} \begin{pmatrix} NF1_{3\times 1}\\ NF2_{3\times 1} \end{pmatrix} \begin{pmatrix} \boldsymbol{u}_{1}\\ \boldsymbol{u}_{2} \end{pmatrix}\\ & u_{2} \end{pmatrix} \end{split}$$

其中

NF1

$$\begin{split} &= \iint_{K} \begin{pmatrix} \phi_{1} \\ \phi_{2} \\ \phi_{3} \end{pmatrix} \begin{pmatrix} u_{11}^{0} \phi_{1} + u_{12}^{0} \phi_{2} + u_{13}^{0} \phi_{3} & u_{21}^{0} \phi_{1} + u_{22}^{0} \phi_{2} + u_{23}^{0} \phi_{3} \end{pmatrix} dx dy [sum U vec 1]^{T} \\ &= \frac{|K|}{3} \begin{pmatrix} u_{11}^{0} & u_{21}^{0} \\ u_{12}^{0} & u_{22}^{0} \\ u_{13}^{0} & u_{23}^{0} \end{pmatrix} [sum U vec 1]^{T} \\ &= \frac{|K|}{3} \mathbf{new} \mathbf{U} \mathbf{0} \mathbf{vec} [sum U vec 1]^{T} \end{split}$$

因此

$$NF = \frac{|K|}{3} \begin{pmatrix} \mathbf{newU0vec}[sumUvec1]^T \\ \mathbf{newU0vec}[sumUvec2]^T \end{pmatrix}$$

生成矩阵 NF 的 Matlab 代码如下: