

## The Problem

We would like to model the flow of the concentration of a substance through something which has obstacles in its way. The flow obeys the advection-diffusion equation.

## The Domain

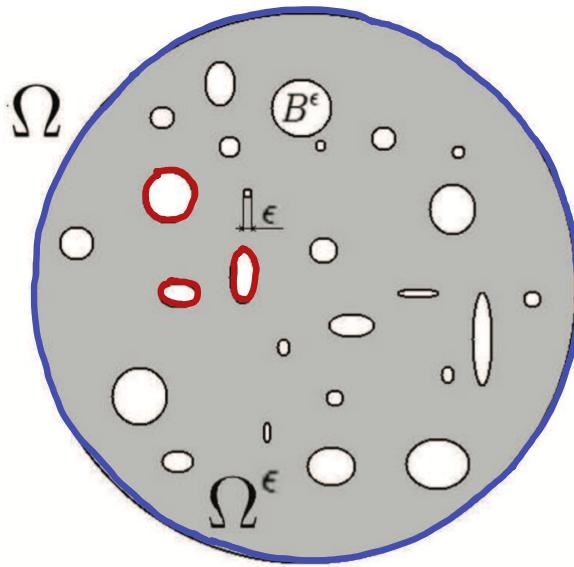


Figure 1: Perforated domain  $\Omega \in \mathbb{R}^d$  within which a set  $B^\epsilon$  of perforations is included. The perforated domain with voids left by perforations is denoted  $\Omega^\epsilon = \Omega \setminus B^\epsilon$ , where  $\epsilon$  denotes the minimum width of perforations.

## The Governing Equations

ADE

$$-\nabla \cdot (D \nabla v) + \underline{w} \cdot \nabla v = f$$

$v$  = scalar field variable (eg. concentration, Temp)

$D$  = diffusion coefficient

$\underline{w}$  = velocity vector

$f$  = source term

Boundary Conditions

$$v = 0 \text{ on } \partial B^\epsilon \cap \partial \Omega^\epsilon,$$

$$v = g \text{ on } \partial \Omega \cap \partial \Omega^\epsilon$$

## The Problem

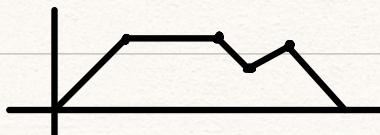
- Second order PDE
- Implies that  $U$  is both continuous and very smooth
- As we are simulating using an approximation, don't want it to be smooth everywhere
- Need to convert strong form (PDE) into weak form (integrals)

Via Voodoo witchcraft, and Greens Theorem, the weak form is

$$\int_{\Omega} \nabla v \cdot \nabla r + \int_{\Omega} (\bar{w} \cdot v) r = \int_{\Omega} f r.$$

$r$  = test function.

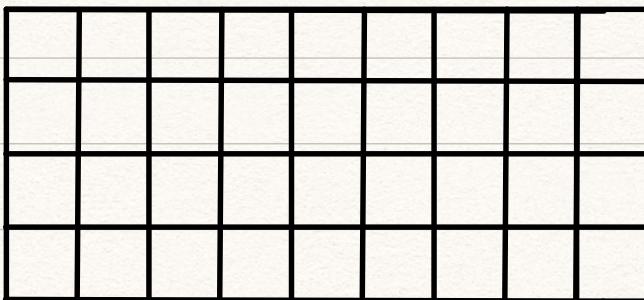
Because its in integrals, function is globally continuous but does not have to be globally smooth. Eg.



But this is still in real life, and we need to apply this in a simulation somehow. So now we need to talk about the domain in a way a computer understands

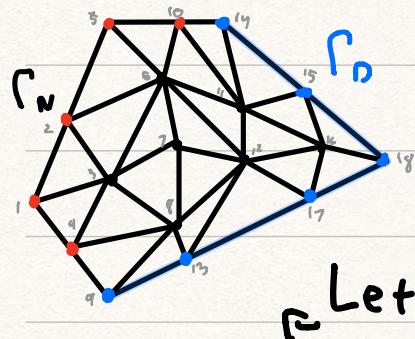
## Discretizing the Domain

- Need to split up the domain into grids
- The computer can then calculate the numerical value at each grid
- The entire set of numerical values at each point makes up the solution



Entire Domain  
Split into grids

Note: Grids don't have to be regular, but for my drawing sake they are. Example of non uniform grid is this, but



the grid in the code is rectangular. Each box or triangle is called an element, hence finite elements

Let's use this for now

Now let's think about linear functions that occupy a triangle. A linear 2D function, like  $f(x,y) = ax + by + c$ . A set of those <sup>linear</sup> functions is a functional space, so here

$$V_h = \{ a_0 + a_1 x + a_2 y, a \in \mathbb{R} \}$$

Anytime you see this  $V_h$ , think 'It's a linear function'

From this, we define the Basis function used as our test function and other stuff too

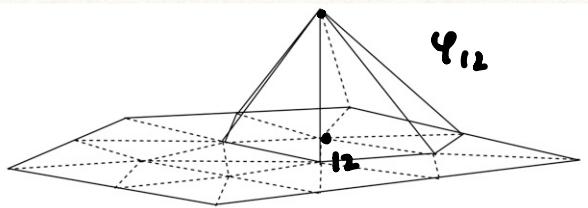
## Basis Functions

The vertices of each element is called a node. The nodal Basis function, belonging in the  $V_h$  set, is

$$\varphi_i(P_j) = \delta_{ij},$$

where  $P_j$  is the location of the  $j^{th}$  vertex.

In english, this function has a value of 1 at that node, and 0 at every other node. In graphical terms, it looks like a tent.



At node 12, value of  $\varphi_{12}$  is 1, and 0 at every other node

## Weak form, discretized weak form, Matrix form

weak:  $\int_{\Omega} \nabla v \cdot \nabla r + \int_{\Omega} (\bar{w} \cdot v) r = \int_{\Omega} f r.$

Disc.W.:  $\int_{\Omega} \nabla v_h \cdot \nabla r_h + \int_{\Omega} (\bar{w} \cdot v_h) r_h = \int_{\Omega} f r_h,$

where  $v_h, r_h \in V_h$ , and defined for each element.

Substitute stuff if you can convince yourself this is true

variable  $v_h = \sum_{j \in \text{Node}} v_j \varphi_j, \quad \nabla v_h = \sum_{j \in \text{Node}} v_j \nabla \varphi_j,$

test functions  $r_h = \varphi_i, \quad \nabla r_h = \nabla \varphi_i$ , and rearrange

$$\sum_{j \in \text{Node}} \left( \int_{\Omega} \nabla \varphi_j \cdot \nabla \varphi_i + \int_{\Omega} (\bar{w} \cdot \nabla \varphi_j) \varphi_i \right) v_j = \int_{\Omega} f \varphi_i$$

## Matrix Form

$$\underline{A}_{ij} \underline{v}_j = \underline{f}, \Rightarrow \text{computer solvable.}$$

$$\underline{A}_{ij} = D_{ij} + W_{ij}$$

$$= \int_{\Omega} D \nabla \varphi_j \cdot \nabla \varphi_i + \int_{\Omega} (w \cdot \nabla \varphi_j) \varphi_i$$

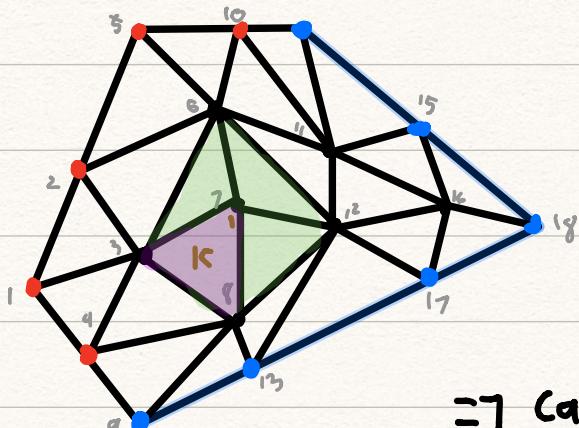
As  $\underline{A}_{ij}$  is a matrix with numbers, and  $f \in \mathbb{R}$  (?)  
 $v_j$  can be easily solved by a computer. So before we can code it we need to find a way to evaluate  $D_{ij}$  and  $w_{ij}$ .

## Assembling the matrix

Lets focus on  $D_{ij}$ , as  $w_{ij}$  is also similar.  
 we can Decompose the integral over the entire domain,  $\Omega$ , as the sum of integrals over the different elements  $k$

$$D_{ij} = \int_{\Omega} D \nabla \varphi_j \cdot \nabla \varphi_i = \sum_k \int_k D \nabla \varphi_j \cdot \nabla \varphi_i = \sum_k D_{ij}^k$$

Each element has a local nodal basis function.



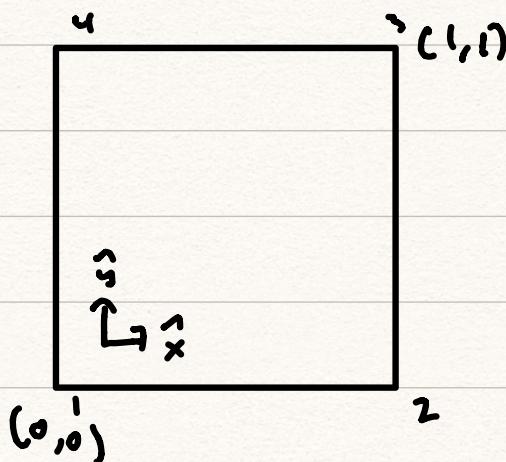
$\varphi_j$ , Global basis, Picture the camping tent  
 $N_i^k$ , local basis function

Local node l of element k = Global node 7

$$\Rightarrow \text{calculate } \int_k D \nabla N_\beta^k \cdot \nabla N_\alpha^k = D_{ij}^k$$

## Reference Element

To calculate the integral, we use a reference element



$$\begin{aligned}\hat{N}_1 &= (1-\hat{x})(1-\hat{y}) \\ \hat{N}_2 &= (\hat{x})(1-\hat{y}) \\ \hat{N}_3 &= (\hat{x})(\hat{y}) \\ \hat{N}_4 &= (1-\hat{x})(\hat{y})\end{aligned}$$

Because the elements are rectangular, we don't need to do a lot of fancy stuff and just do a simple conversion of  $(x,y) \rightarrow (\hat{x}, \hat{y})$  and calculate  $\hat{N}$  and  $\nabla \hat{N}$ . So now we have numerical results for  $\hat{N}$  and  $\nabla \hat{N}$  at any particular point.

## Gaussian Quadrature

How to calculate the integral bit? use Gaussian quad.

$$\int f(x) = \sum_i w_i f(x_i)$$

for 3 points,  $x_i = 0, \pm \sqrt{\frac{3}{5}}$ , and  $w_i = \frac{8}{9}, \frac{5}{9}$ .

## Calculating the local Matrix elements

•	•	•
•	•	•
•	•	•

Calculate value of  $\nabla N_m$  and  $\nabla N_n$   
at all quadrature points  $(x_i, y_j)$   
And add it all up!