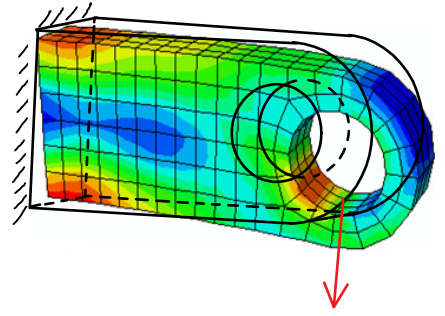


## Chapter 6: Numerical solutions to boundary value problems

Governing equations in 3D:

$$\begin{aligned}
 & \text{div } \underline{\underline{S}} + \underline{b} = \underline{0} \quad \text{--- (EQ)} \quad \forall \underline{x} \in \phi(B) \\
 & \underline{\underline{S}} = \underline{\underline{S}}^T \quad \forall \underline{x} \in \phi(B) \\
 & \underline{\underline{\epsilon}} = \frac{1}{2} (\underline{\nabla} \underline{u} + \underline{\nabla} \underline{u}^T) \quad \text{--- (SD)} \quad \forall \underline{x} \in \phi(B) \\
 & \underline{\underline{S}} = \lambda \text{tr}(\underline{\underline{\epsilon}}) \underline{I} + 2\mu \underline{\underline{\epsilon}} \quad \text{--- (SS)} \quad \forall \underline{x} \in \phi(B) \\
 & \underline{u} = \underline{u}_D \quad \forall \underline{x} \in \phi(A_D) \\
 & \underline{t}(\underline{x}) = \underline{\underline{S}} \underline{n} = \underline{h}_N \quad \forall \underline{x} \in \phi(A_N)
 \end{aligned}$$



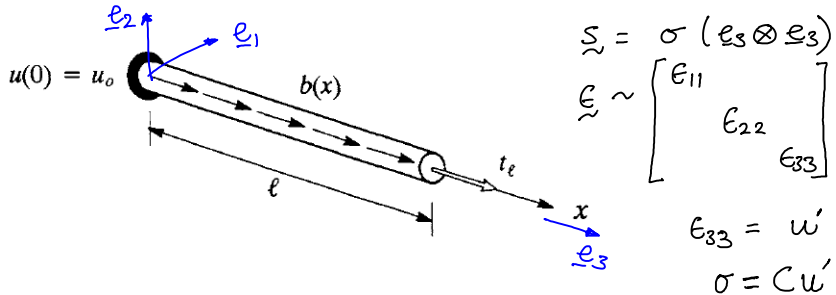
Find displacement field  $\underline{u}(\underline{x})$ , strain field  $\underline{\underline{\epsilon}}(\underline{x})$ , and stress field  $\underline{\underline{S}}(\underline{x})$ ;  $\underline{u}(\underline{x}) \in H^1(\phi(B))$  that satisfy SD and SS relationships above for all  $\underline{x}$ , and  $\underline{u}(\underline{x}) = \underline{u}_D$  on  $\phi(A_D)$  EBC and

and  $G(\underline{u}, \underline{\bar{u}}) = 0 \quad \forall \underline{\bar{u}}(\underline{x}) \in H_E^1(\phi(B))$

where  $G(\underline{u}, \underline{\bar{u}}) = \underbrace{\int_{\Omega=\phi(B)} \underline{\bar{\epsilon}} : \underline{\underline{S}} d\Omega}_{W_I} - \underbrace{\int_{\Omega=\phi(B)} \underline{\bar{u}} \cdot \underline{b} d\Omega}_{-W_E} - \underbrace{\int_{\Gamma_N=\phi(A_N)} \underline{\bar{u}} \cdot \underline{t}(\underline{x}) d\Gamma}_{-W_E}$

Simplified (little) BVP in 1D:

$$\begin{aligned}
 & \sigma' + b = 0 \quad \forall x \in (0, l) \\
 & u(0) = u_0 \quad @ x=0 \\
 & t_L = \sigma(l)(+1) \quad @ x=l
 \end{aligned}$$



Find  $u(x) \in H^1(0, l)$  such that  $u(0) = u_0$  EBC and  $G(\sigma, \bar{u}) = 0 \quad \forall \bar{u}(x) \in H_E^1(0, l)$

where  $G(\sigma, \bar{u}) \equiv \underbrace{\int_0^l \bar{u}' \sigma dx}_{W_I} - \left[ \underbrace{\int_0^l \bar{u} b dx + \bar{u}(l) t_L}_{W_E} \right]$

Recall Big Picture:

$$\begin{array}{ccc}
 \text{(E)} & \xrightarrow{\text{DTP}(\underline{u}) \cdot \underline{\bar{u}}} & \text{PVW (W)} \\
 \Pi(\underline{u}) & \xrightarrow{\text{VAINBERG}} & G(\underline{u}, \underline{\bar{u}}) = 0 \quad \forall \underline{\bar{u}} \\
 & & \downarrow \\
 & & G^h(\underline{u}^h, \underline{\bar{u}}^h) = 0 \quad \forall \underline{\bar{u}}^h \\
 & \text{APPROXIMATION} & \Rightarrow \bar{\underline{a}}^T [K \underline{a} - \underline{f}] = 0 \quad \forall \bar{\underline{a}} \quad \text{(G)}
 \end{array}$$

$\text{(S)} \quad \text{div } \underline{\underline{S}} + \underline{b} = \underline{0}$   
 $(C\underline{u}')' + \underline{b} = \underline{0}$

$\xleftarrow{\text{RIBP+FTCV}} \quad \xrightarrow{\text{MWR+IBP}}$

The Ritz Method

(W) form of the problem is still infinite dimensional.

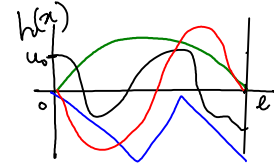
Introduce approximation:

(Assume a certain form of the solution)

$$u(x) \approx u^h(x) = \sum_{i=1}^N a_i h_i(x) + h_0(x)$$

Discrete  $\nearrow$  unknown  $\xrightarrow{a_i}$

$$= [a_1 \ a_2 \ \dots \ a_N] \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_N(x) \end{bmatrix} + h_0(x)$$



$h_i$ : smooth enough  
: complete

$$\boxed{u(x) \approx u^h(x) = \underline{a}^T \underline{h}(x) + h_0(x)} \quad \{h_i\}_{i=1:N} \subset H^1_E(0, l)$$

Note: Essential BC  $u(0) = u_0$  is satisfied by  $h_0(x)$  (basis) (shape)

Examples of  $h_i(x)$ :

- Polynomials  $\{1, \frac{x}{l}, (\frac{x}{l})^2, \dots\}$
- Trigonometric  $\{1, \sin(n\frac{\pi x}{l}), \cos(n\frac{\pi x}{l})\} \quad n=1, 2, 3, \dots$
- Piecewise Polynomial (FE)

What about  $\bar{u}(x)$ ?

Galerkin Approximation  $\rightarrow \bar{u}(x) \in H^1_E(0, l)$  {same space as  $u(x)$ }

$$\bar{u}(x) \approx \bar{u}^h(x) = \sum_{i=1}^N \bar{a}_i h_i(x)$$

arbitrarily  $\nearrow$

$$= [\bar{a}_1 \ \bar{a}_2 \ \dots \ \bar{a}_N] \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_N(x) \end{bmatrix}$$

{ Petrov-Galerkin: ?  
if different space }

$$\boxed{\bar{u}(x) \approx \bar{u}^h(x) = \underline{\bar{a}}^T \underline{h}(x)}$$

Note for ALL  $\{\bar{a}_i\}$

Substitute the approximations:

Discretized Galerkin Form:

Find  $\underline{a} = \{a_1, a_2, \dots, a_N\}$  such that:

$$\textcircled{G} \quad \bar{G}^h(\underline{a}, \underline{\bar{a}}) \equiv \int_0^l \underbrace{(\underline{\bar{a}}^T \underline{h})'}_{\bar{u}^h} c \underbrace{(\underline{a}^T \underline{h} + h_0)'}_{u^h} dx - \int_0^l \underbrace{(\underline{\bar{a}}^T \underline{h})}_{\bar{u}^h} b dx - \underbrace{(\underline{\bar{a}}^T \underline{h}(l))}_{\bar{u}^h(l)} (t_2)$$

$$\bar{G}^h(\underline{a}, \underline{\bar{a}}) = 0 \quad \text{FOR ALL } \underline{\bar{a}}$$

This is called the discretized Galerkin Form  $\textcircled{G}$

Note

$$\textcircled{S} \iff \textcircled{W} \xrightarrow{\text{Approx}} \textcircled{G}$$

Upon simplification:

$$\tilde{G}^h(\underline{a}, \bar{\underline{a}}) = \underbrace{\bar{\underline{a}}^T \left[ \int_0^{\ell} C \underline{h}' \underline{h}'^T dx \right] \underline{a}}_{\bar{\underline{a}}^T \underline{K} \underline{a}} + \bar{\underline{a}}^T \left\{ \int_0^{\ell} \underline{h}' c \underline{h}_0 dx \right\} - \bar{\underline{a}}^T \left\{ \int_0^{\ell} \underline{h} b dx \right\} - \bar{\underline{a}}^T \left\{ \underline{h}(\ell) t_x \right\}$$

ie. 
$$\tilde{G}^h(\underline{a}, \bar{\underline{a}}) = \bar{\underline{a}}^T \left( \underbrace{\underline{K} \underline{a} - \underline{f}}_{\underline{g}(\underline{a})} \right) = 0$$

$\underline{g}(\underline{a}) \leftarrow$  residual vector (function of  $\underline{a}$ )

Note:

- This equation would be satisfied FOR ALL  $\bar{\underline{a}}^T$

$$\text{if } \boxed{\underline{g}(\underline{a}) \equiv (\underline{K} \underline{a} - \underline{f}) = \underline{0}}$$

- For linear problems, this may be simply solved as:

$$\underline{a} = [\underline{K}]^{-1} \underline{f}$$

- For Non-linear problems, we must use a Newton-type iterative method:

$$\boxed{\underline{g}(\underline{a}) = (\underline{f}_{\text{int}}(\underline{a}) - \underline{f}) = \underline{0}}$$

(i) Initialize iterations  $i=0$

Assume a solution  $\underline{a}_0$

(ii) LOOP until  $\left\| \frac{\underline{g}(\underline{a}_i)}{\underline{g}_0} \right\| < \epsilon_{\text{tol}}$  AND  $\left\| \frac{\Delta \underline{a}_i}{\underline{a}_i} \right\| < \epsilon_{\text{tol}}$

$$\underline{g}(\underline{a}_{i+1}) \approx \underbrace{\underline{g}(\underline{a}_i)}_{\text{iteration}} + \left[ \frac{\partial \underline{g}(\underline{a}_i)}{\partial \underline{a}} \right] \{ \Delta \underline{a}_i \}$$

We want

$$\underline{g}(\underline{a}_{i+1}) \rightarrow \underline{0}$$

$\Rightarrow$

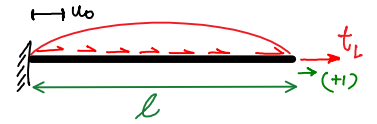
$$\boxed{\{ \Delta \underline{a}_i \} = \left[ \frac{\partial \underline{g}(\underline{a}_i)}{\partial \underline{a}} \right]^{-1} \{ -\underline{g}(\underline{a}_i) \}}$$

$$\underline{a}_{i+1} = \underline{a}_i + \Delta \underline{a}_i$$

(iii) Report convergence and approximate solution  $\underline{a}_i$ .

Example: 1D Problem:

$$\textcircled{S} \begin{cases} (Cu')' + b = 0 & \forall x \in (0, l) \\ u = u_0 & \text{@ } x = 0 \\ \sigma(l)(+) = t_L & \text{@ } x = l \end{cases} \quad C: \text{const.}$$



Say  $b(x) = b_0 \sin(\frac{x\pi}{L})$

Note: Exact solution:  $\sigma(l) - \sigma(x) = \int_x^l -b(x) dx = \int_x^l -b_0 \sin(\frac{x\pi}{L}) dx$

$$\Rightarrow \sigma(x) = -\frac{b_0 L}{\pi} \left[ \cos(\frac{x\pi}{L}) \right]_0^l + t_L = \frac{b_0 L}{\pi} \left( \cos(\frac{x\pi}{L}) + 1 \right) + t_L$$

$$u(x) - u(0) = \int_0^x \frac{1}{C} \sigma(x) dx \Rightarrow u(x) = u_0 + \frac{b_0 L}{\pi C} \left( \frac{L}{\pi} \sin(\frac{x\pi}{L}) + x \right) + \frac{t_L}{C} x$$

Recall:

Find  $u(x) \in H^1(0, l)$  such that  $u(0) = u_0$  EBC

and  $G(\sigma, \bar{u}) = 0 \quad \forall \bar{u}(x) \in H_E^1(0, l)$

$$\textcircled{W} : \text{ where } G(\sigma, \bar{u}) \equiv \underbrace{\int_0^l \bar{u}' \sigma dx}_{W_I} - \underbrace{\left[ \int_0^l \bar{u} b dx + \bar{u}(l) t_L \right]}_{W_E}$$

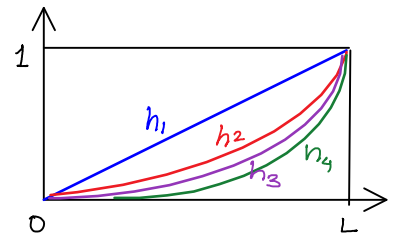
Assume  $u(x) \cong h_0(x) + \underline{a}^T \underline{h}(x) ; \quad \bar{u}(x) \cong \bar{\underline{a}}^T \underline{h}(x)$

Find  $\underline{a}$  such that  $G^h(\underline{a}, \bar{\underline{a}}) = \bar{\underline{a}}^T \left[ \underline{K} \underline{a} - \underline{f} \right] = 0 \quad \forall \bar{\underline{a}}$

where  $\underline{K} = \int_0^l C \begin{bmatrix} h_1' \\ h_2' \\ \vdots \\ h_n' \end{bmatrix} \begin{bmatrix} h_1' \\ h_2' \\ \vdots \\ h_n' \end{bmatrix}^T dx ; \quad \underline{f} = \int_0^l \underline{h} b dx + \underline{h}(l) t_L$

Let  $h_0(x) = u_0 \Rightarrow h_0' = 0$

$h_i(x) = \left(\frac{x}{L}\right)^i \Rightarrow h_i'(x) = \frac{i}{L} \left(\frac{x}{L}\right)^{i-1}$



Thus  $\underline{K} = C \int_0^l \begin{bmatrix} h_1' \\ h_2' \\ \vdots \\ h_n' \end{bmatrix} \begin{bmatrix} h_1' & h_2' & \dots & h_n' \end{bmatrix} dx$

$$\Rightarrow K_{ij} = C \int_0^l \frac{i}{L} \left(\frac{x}{L}\right)^{i-1} \cdot \frac{j}{L} \left(\frac{x}{L}\right)^{j-1} dx = \frac{C}{L} \frac{ij}{(i+j)} \left[ \left(\frac{x}{L}\right)^{i+j-1} \right]_0^L = \frac{C}{L} \frac{ij}{(i+j-1)}$$

and  $\underline{f} = \int_0^l \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_n(x) \end{bmatrix} b_0 \sin(\frac{x\pi}{L}) dx + \begin{bmatrix} h_1(L) \\ h_2(L) \\ \vdots \\ h_n(L) \end{bmatrix} t_L \Rightarrow f_i = \frac{b_0 L}{\pi} I_i + t_L$

where  $I_i = 1 - \left(\frac{i^2-i}{\pi^2}\right) I_{i-2}$   
and  $I_0 = 2 ; I_1 = 1$

## Matlab code for 1D Ritz method

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```

%% General 1D Problem fixed at x=0; free at x=L;
% For constant Area of cross-section = 1;
% BUT possibly varying Young's modulus 'C(x)'

clear all; clc; close all; % clear all the existing variables (new start)

% Allow the user to specify the problem parameters:
name='Problem Parameters';
prompt={'Length of the bar (Len):', ...
    'Specified displacement at x=0: (u0):', ...
    'End traction (tL):', ...
    'Youngs Modulus Cmod(x):', ...
    'Applied body force BodyForce(x):', ...
    'Number of divisions for Trapezoidal rule (Ndiv):', ...
    'Number of polynomial terms for the Ritz method (NRitz):', ...
    'Exact Solution Stress s_exact(x):', ...
    'Exact Solution Displacement u_exact(x):'};

numlines=1;

% Default options for problem parameters - uncomment one option below

% defaultanswer={'10','0','10','@(x)1000*ones(size(x))','@(x)10*ones(size(x))','100','1:3', ...
%     '@(x)10*(Len-x)+tL','@(x)u0+1/1000*(-0.5*10*x.^2+(tL+10*Len)*x)'};

% defaultanswer={'10','1','10','@(x)1000+1000*(Len-x)/Len','@(x)10+10*sin(x/Len*pi)','100','1:3', ...
%     '@(x)zeros(size(x))','@(x)zeros(size(x))'};

defaultanswer={'10','0','10','@(x)1000*ones(size(x))','@(x)10*sin(x/Len*pi)','100','[1 2 3 4]', ...
    '@(x)10*Len/pi*(cos(x*pi/Len)+1)+tL','@(x)10*Len/(pi*1000)*(Len/pi*sin(x*pi/Len)+x)+tL/1000*x+u0'};

% Ask the user:
useranswer=inputdlg(prompt,name,numlines,defaultanswer);

Len = str2num(useranswer{1});
u0 = str2num(useranswer{2});
tL = str2num(useranswer{3});
Cmod = eval(useranswer{4});
BodyForce = eval(useranswer{5});
Ndiv = str2num(useranswer{6});
Ritz = str2num(useranswer{7});
s_exact = eval(useranswer{8});
u_exact = eval(useranswer{9});

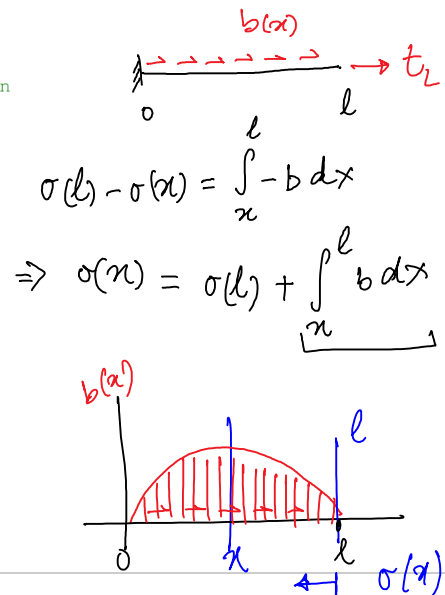
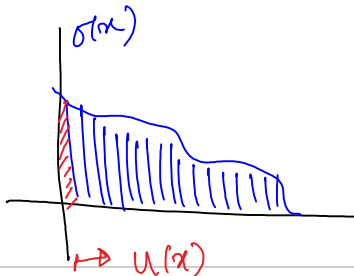
dL = Len/Ndiv;
x = 0:dL:Len; % x-locations along the length of the bar

%% Exact / Reference solution

% Compute an approximate reference solution by direct numerical integration
% First obtain stress by integrating body-force from x-to-L
sx = zeros(size(x));
sx(end) = tL;
for ii = length(x)-1:-1:1
    xcenter = (x(ii)+x(ii+1))/2;
    sx(ii) = sx(ii+1) + BodyForce(xcenter)*dL;
end
% Then obtain displacement by integrating stress from 0-to-x
ux = zeros(size(x));
ux(1) = u0;
for ii = 2:length(x)

```

$$u(x) - u_0 = \int_0^x \frac{1}{C} \sigma(x) dx$$



## Matlab code for 1D Ritz method (continued)

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```
xcenter = (x(ii-1)+x(ii))/2;
sxcenter = (sx(ii-1)+sx(ii))/2;
ux(ii) = ux(ii-1) + sxcenter/Cmod(xcenter)*dL;
end

%% Compute an approximate solution using the Ritz Method
% From an n-term polynomial approximation:
% uh(x) = h0 + a1*(x/L) + a2*(x/L)^2 + a3*(x/L)^3 + ... + aN*(x/L)^N
% h0 = u0 (EBC)

legendcell={};
icount = 0;
plotstyle = {'b.-','g.-','r.-','m.-','c.-'};
for NRitz = Ritz
    icount = icount + 1;
    % Compute the Stiffness Matrix K(NxN) and Load Vector f(Nx1) by numerical integration
    KRitz = zeros(NRitz);
    fRitz = zeros(NRitz,1);
    for kk = 2:length(x)
        xcenter = (x(kk-1)+x(kk))/2;
        for ii = 1:NRitz
            for jj = 1:NRitz
                % Compute the K(ii,jj) term of the stiffness matrix by numerical integration
                KRitz(ii,jj) = KRitz(ii,jj) + ...
                    Cmod(xcenter) * (ii*xcenter^(ii-1)/(Len^ii)) * (jj*xcenter^(jj-1)/(Len^jj)) * dL;
            end
            % Compute the f(ii) term of the load vector by numerical integration
            fRitz(ii) = fRitz(ii) + (xcenter/Len)^ii*BodyForce(xcenter) * dL;
        end
    end
    fRitz = fRitz + tL;

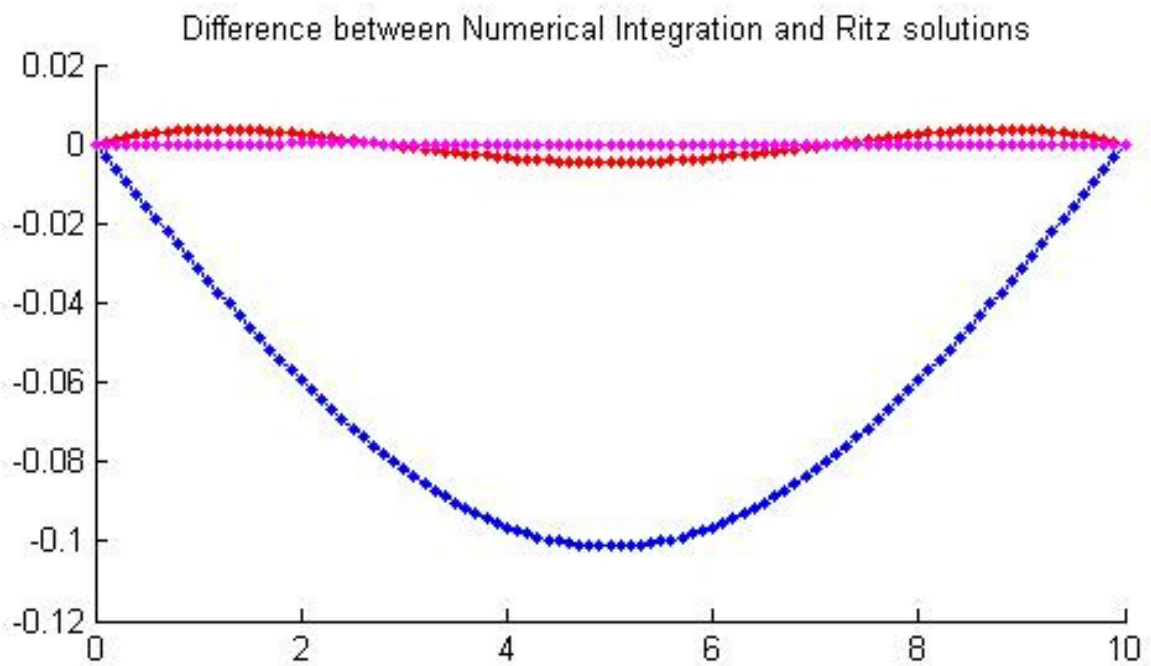
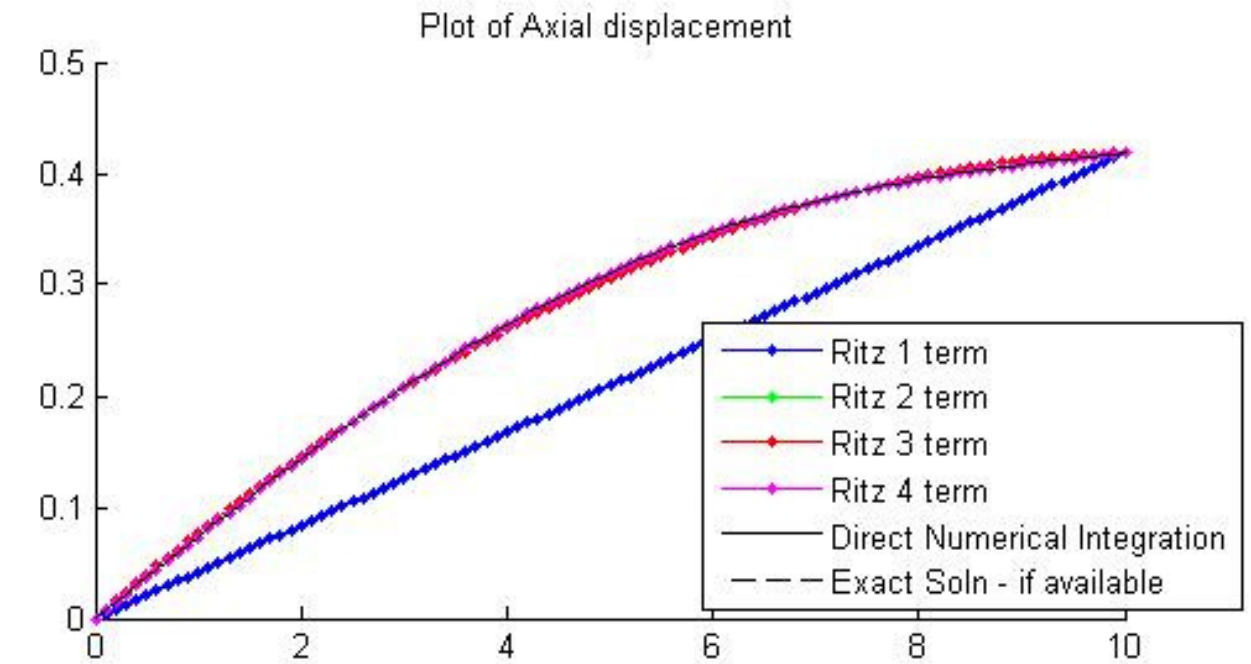
    % Solve for the unknown coefficients:
    aRitz = KRitz \ fRitz; % Always avoid using "inv()"

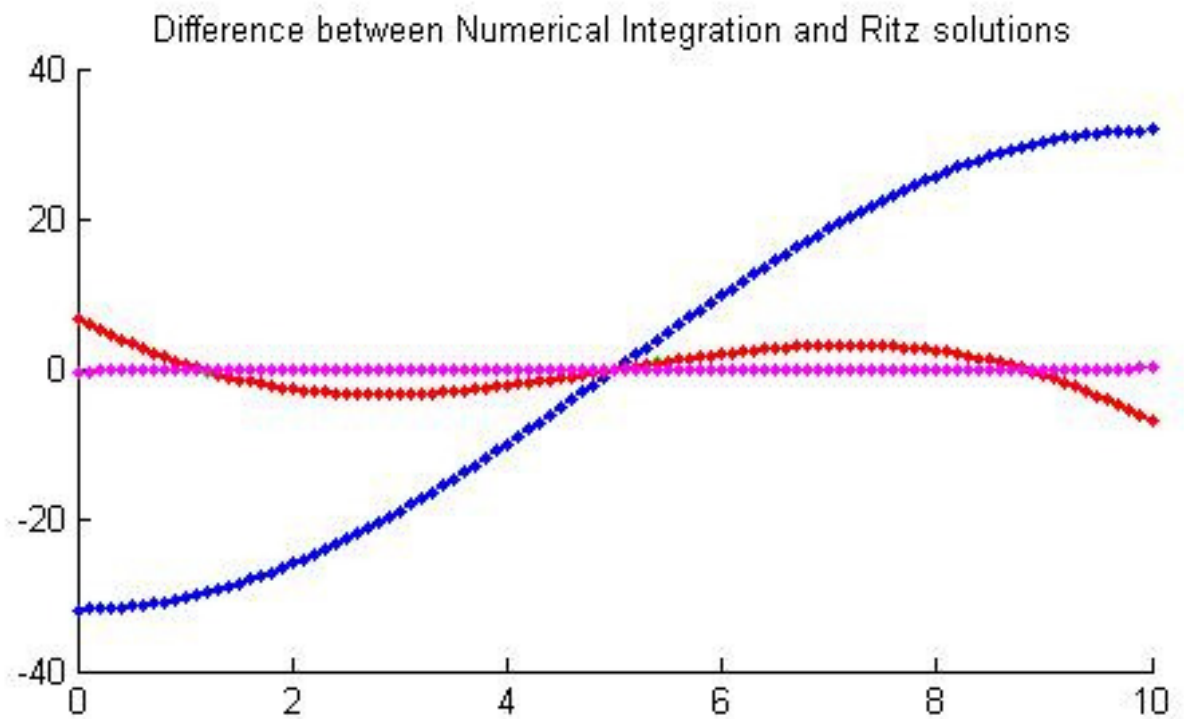
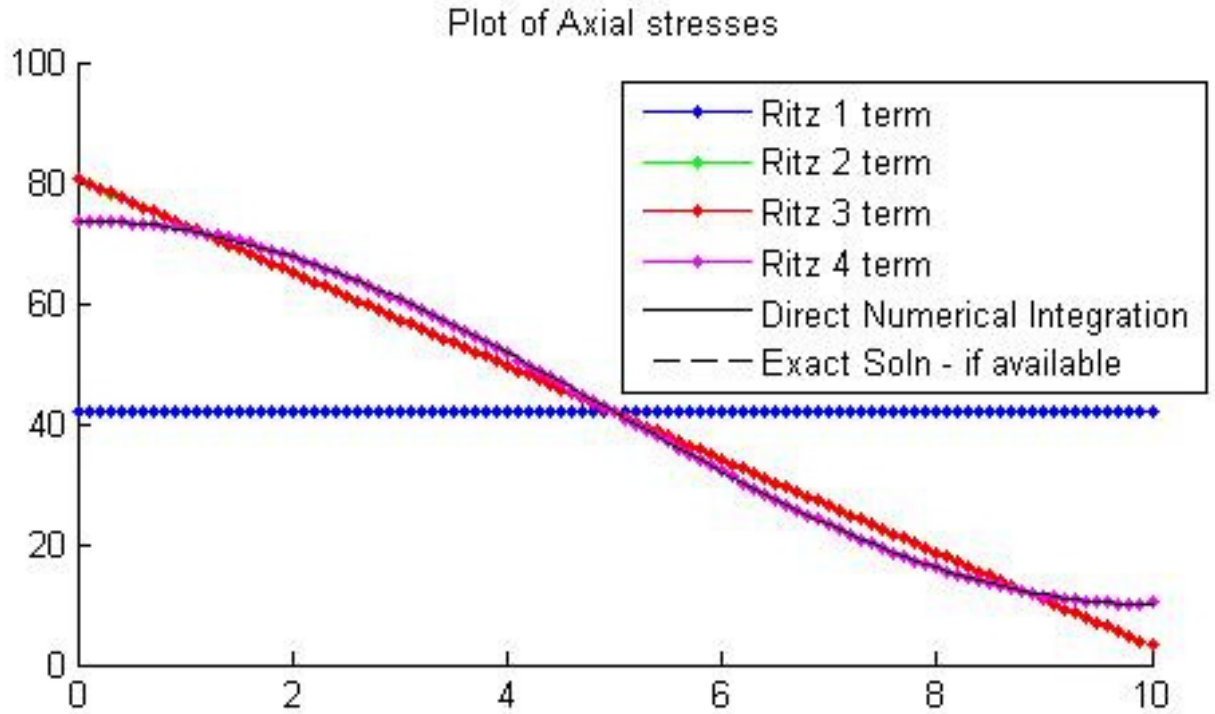
    % Compute the approximate solution for plotting:
    uRitz = u0 + zeros(size(x));
    sRitz = zeros(size(x));
    for ii = 1:NRitz
        uRitz = uRitz + aRitz(ii)*(x/Len).^ii;
        sRitz = sRitz + Cmod(x) .* ( aRitz(ii)*(ii/Len^ii) * x.^(ii-1) );
    end

    % Plot the Ritz solution for displacement:
    figure(1);
    subplot(2,1,1); hold on;
    plot(x,uRitz,plotstyle(mod(NRitz-1,length(plotstyle))+1));
    subplot(2,1,2); hold on;
    plot(x,uRitz-ux,plotstyle(mod(NRitz-1,length(plotstyle))+1)); title('Difference between Numerical
Integration and Ritz solutions')

    % Plot the Ritz solution for stress:
    figure(2);
    subplot(2,1,1); hold on;
    plot(x,sRitz,plotstyle(mod(NRitz-1,length(plotstyle))+1));
    subplot(2,1,2); hold on;
    plot(x,sRitz-sx,plotstyle(mod(NRitz-1,length(plotstyle))+1)); title('Difference between Numerical
Integration and Ritz solutions')

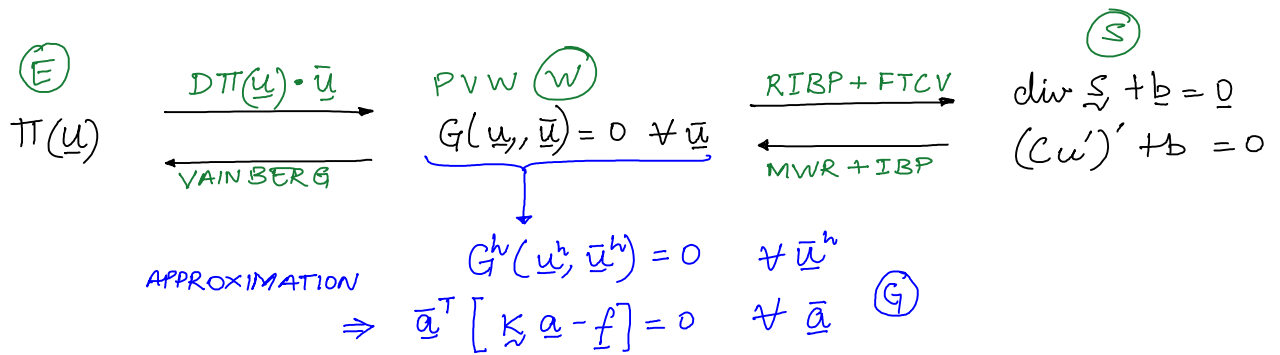
    legendcell{icount} = ['Ritz ' num2str(NRitz) ' term'];
end
```







Summary of the method for obtaining approximate solutions:



- 1) Take the strong form  $\textcircled{S}$  of a given GDE, and apply MWR: pre-multiply it with  $\bar{u}(x)$  and integrate over the domain.
- 2) Obtain the weak form  $\textcircled{W}$  by "integrating by parts" to balance the derivatives on  $u(x)$  &  $\bar{u}(x)$  and add any boundary terms to get PVW  $\textcircled{W}$ .

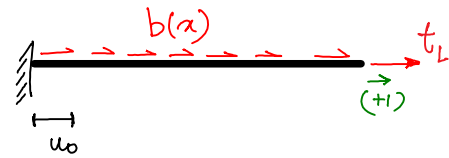
Instead of starting from the strong form  $\textcircled{S}$  and following 1) and 2) above, one may start from the Energy form  $\textcircled{E}$ :

Minimize  $\Pi(\underline{u})$  to get  $D\Pi(\underline{u}) \cdot \bar{u} = G(\underline{u}, \bar{u})$  : PVW  $\textcircled{W}$

- 3) Define the function spaces for  $u(x)$  &  $\bar{u}(x)$ .
- 4) Choose approximating functions :
 
$$\begin{aligned}
 u(x) &\approx u^h(x) = \underline{a}^T \underline{h}(x) + h_0(x) \\
 \bar{u}(x) &\approx \bar{u}^h(x) = \bar{\underline{a}}^T \underline{h}(x)
 \end{aligned}$$
- 5) Derive the discretized (Galerkin) weak form in terms of matrices.
- 6) Solve with the Newton's method or  $[K] \{a\} = \{f\}$

Derivation of weak forms

⑤ Strong form  $Cu'' + b = 0 \quad \forall x \in (0, l)$   
 (+ some BCs)



⑥

sign convention for  $W_I$  &  $W_E$

(assume  $A=1$ )

MWR:  $G(u, \bar{u}) = - \int_0^l \bar{u} (Cu'' + b) \cdot dx - \bar{u}(l) (t_L - \sigma(l)) - \bar{u}(0) (t_0 + \sigma(0))$  Note:  
 $t_L - \sigma(l) (+1) = 0$   
 $t_0 - \sigma(0) (-1) = 0$

Note:  $\left\{ \begin{array}{l} \bar{u} \in L_2(0, l) = H^0 \\ u \in H^2(0, l) \text{ and satisfies EBC} \end{array} \right\}$

IBP

$$G(u, \bar{u}) = \int_0^l \bar{u}' Cu' dx - [\bar{u} Cu']_0^l - \int_0^l \bar{u} b dx - \bar{u}(l) [t_L - \sigma(l)] - \bar{u}(0) (t_0 + \sigma(0))$$

$$= \int_0^l \bar{u}' Cu' dx - \bar{u}(l) \sigma(l) + \bar{u}(0) \sigma(0) - \int_0^l \bar{u} b dx - \bar{u}(l) [t_L - \sigma(l)] - \bar{u}(0) [t_0 + \sigma(0)]$$

⑦

PYW: Find  $u, t_0$  such that

$$G(u, \bar{u}) = \int_0^l \bar{u}' Cu' dx - \int_0^l \bar{u} b dx - \bar{u}(l) t_L - \bar{u}(0) t_0 = 0 \quad \forall \bar{u}$$

$\bar{u}(0) = 0$  HEBC

Note:  $\left\{ \begin{array}{l} \bar{u}(x) \in H_E^1(0, l) \text{ and HEBC} \\ u(x) \in H^1(0, l) \text{ and satisfies EBC} \end{array} \right\}$

Approximation Spaces:

Real  $u(x) \in H^1(0, l)$

$$u(x) \approx h_0(x) + [a_1 \ a_2 \ \dots \ a_N] \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_N(x) \end{bmatrix}$$

↓ must satisfy EBC
→ must satisfy HEBC

Virtual  $\bar{u}(x) \in H_E^1(0, l)$

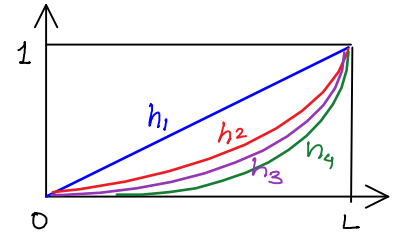
denotes HEBC @  $x=0$  &  $x=l$

$$\bar{u}(x) \approx 0 + [\bar{a}_1 \ \bar{a}_2 \ \dots \ \bar{a}_N] \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_N(x) \end{bmatrix}$$

↓ must satisfy HEBC
→ must satisfy HEBC

## Approximation functions

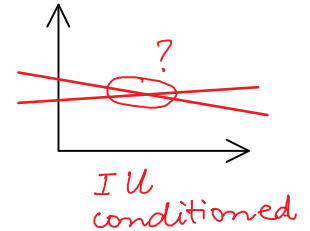
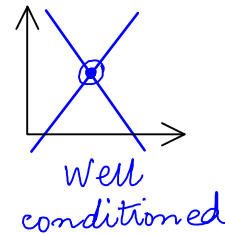
When choosing functions to approximate the real displacement  $u(x)$  and the virtual displacement  $\bar{u}(x)$ ,  
 Make sure that they satisfy the continuity requirements imposed by the weak form ( $H^1$  for PVW) and,  
 The approximation functions  $h_i(x)$  are complete  
*i.e.* they can converge to the exact solution in the limit  $i \rightarrow \infty$ .



In addition, one should try to make sure that the approximation functions are sufficiently *different* from one another. If the functions are not sufficiently different, it can lead to poorly conditioned system of equations  $\mathbf{K} \mathbf{a} = \mathbf{f}$

Condition number of  $\mathbf{K}$

$$\rho(\underline{\mathbf{K}}) = \frac{|\max \text{ Eigenvalue } \lambda_{\max}(\underline{\mathbf{K}})|}{|\min \text{ Eigenvalue } \lambda_{\min}(\underline{\mathbf{K}})|}$$



If condition number is large ( $\sim 10^5$  or larger) the computer will not be able to solve the system accurately.  
 In order to keep the condition number small, we should use  $h_i(x)$  functions that are linearly independent.

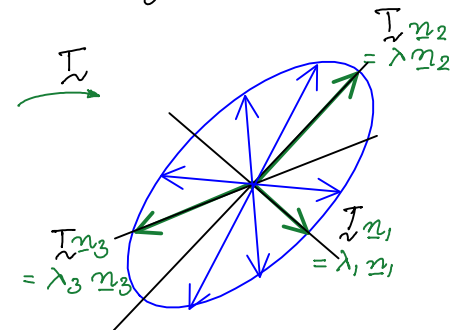
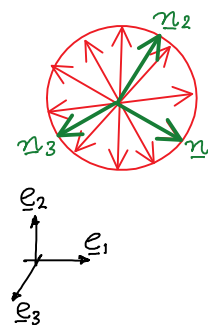
## Orthogonal vectors and Orthogonal functions

Recall vectors  $\underline{v}_1, \underline{v}_2, \underline{v}_3$  in  $\mathbb{R}^3$  are called orthogonal iff

$$\underline{v}_i \cdot \underline{v}_j = 0 \quad \text{when } i \neq j$$

Examples

- $\underline{e}_1, \underline{e}_2, \underline{e}_3$
  - $\underline{n}_1, \underline{n}_2, \underline{n}_3$
  - $\underline{T}\underline{n}_1, \underline{T}\underline{n}_2, \underline{T}\underline{n}_3$
- } orthonormal



The same concept extends to functions as well:

Given a set of functions:  $h_1(x), h_2(x) \dots h_n(x)$

The set is called orthogonal iff

$$\text{Inner Product: } \langle h_i, h_j \rangle \equiv \int_0^L h_i(x) \cdot h_j(x) dx = 0 \quad (\text{when } i \neq j)$$

Example:  $\int_0^\pi \underbrace{\sin(x) \cos(x)}_{\frac{\sin 2x}{2}} dx = \frac{1}{2} \cdot \frac{1}{2} [\cos 2x]_0^\pi = \frac{1}{4} [\cos 2\pi - \cos 0] = 0$

$\Rightarrow \sin(x), \cos(x)$  are orthogonal over  $(0, \pi)$

## Gram-Schmidt orthogonalization

In order to get smaller (better) condition numbers for the system matrix  $\mathbf{K}$ , one should choose different (possibly orthogonal) approximating functions.

It is possible to generate a set of orthogonal vectors (or functions) from a given set of linearly independent vectors (or functions) which are not necessarily orthogonal to each other.

Example: Given  $\underline{v}_1, \underline{v}_2, \underline{v}_3$

Let  $\underline{v}_1^\perp = \underline{v}_1$

$$\underline{v}_2^\perp = \underline{v}_2 - \left( \frac{\underline{v}_2 \cdot \underline{v}_1^\perp}{\|\underline{v}_1^\perp\|} \right) \frac{\underline{v}_1^\perp}{\|\underline{v}_1^\perp\|}$$

$$\Rightarrow \underline{v}_2^\perp = \underline{v}_2 - \left( \frac{\underline{v}_2 \cdot \underline{v}_1^\perp}{(\underline{v}_1^\perp \cdot \underline{v}_1^\perp)} \right) \cdot \underline{v}_1^\perp$$

$$\underline{v}_3^\perp = \underline{v}_3 - \left( \frac{\underline{v}_3 \cdot \underline{v}_1^\perp}{\underline{v}_1^\perp \cdot \underline{v}_1^\perp} \right) \underline{v}_1^\perp - \left( \frac{\underline{v}_3 \cdot \underline{v}_2^\perp}{\underline{v}_2^\perp \cdot \underline{v}_2^\perp} \right) \underline{v}_2^\perp$$

In general, for  $\mathbb{R}^m$ :  
( $n$ -dimensional space)

$$\underline{v}_j^\perp = \underline{v}_j - \sum_{i=1}^{j-1} \left[ \frac{\underline{v}_j \cdot \underline{v}_i^\perp}{\underline{v}_i^\perp \cdot \underline{v}_i^\perp} \right] \underline{v}_i^\perp$$

Note:

- $\underline{v}_j^\perp \cdot \underline{v}_k^\perp = \underline{v}_j \cdot \underline{v}_k^\perp - \frac{(\underline{v}_j \cdot \underline{v}_k^\perp) (\underline{v}_k^\perp \cdot \underline{v}_k^\perp)}{(\underline{v}_k^\perp \cdot \underline{v}_k^\perp)} = 0 \Rightarrow \underline{v}_j^\perp \perp \underline{v}_k^\perp$   
(for  $k < j$ ) (orthogonal)

- Vectors  $\underline{v}_j^\perp$  are not orthonormal i.e.  $\|\underline{v}_j^\perp\| \neq 1$

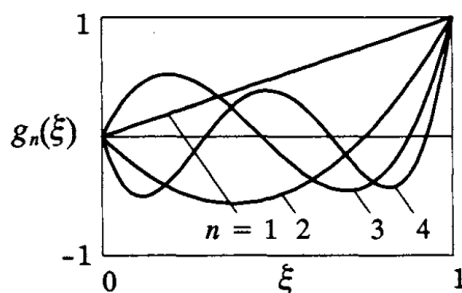
To obtain orthonormal vectors:  $\hat{\underline{v}}_j^\perp = \frac{\underline{v}_j^\perp}{\|\underline{v}_j^\perp\|}$

Similarly for functions:

$$h_j^\perp(x) = h_j(x) - \sum_{i=1}^{j-1} \left[ \frac{\langle h_j(x), h_i^\perp(x) \rangle}{\langle h_i^\perp(x), h_i^\perp(x) \rangle} h_i^\perp(x) \right]$$

orthonormal functions:  $\hat{h}_j^\perp(x) = \frac{h_j^\perp(x)}{\sqrt{\langle h_j^\perp(x), h_j^\perp(x) \rangle}}$

Read Example 37  
from Hjelmstad (2005).



$$\begin{aligned} g_1(\xi) &= \xi \\ g_2(\xi) &= 4\xi^2 - 3\xi \\ g_3(\xi) &= 15\xi^3 - 20\xi^2 + 6\xi \\ g_4(\xi) &= 56\xi^4 - 105\xi^3 + 60\xi^2 - 10\xi \end{aligned}$$

1D Finite Element Basis

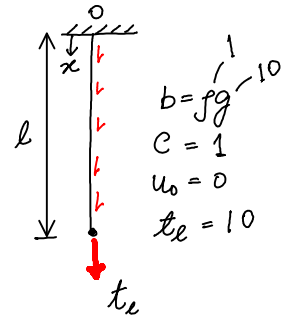
(S) Find  $u(x) \in H^2(0, l)$ , to such that

$$(Cu')' + b = 0 \quad \text{on } x \in (0, l)$$

BC

$$u(0) = u_0 \quad \text{at } x = 0$$

$$\sigma(l) = (Cu')(l) = t_e \quad \text{at } x = l$$



(W) Find  $u(x) \in \{H^1(0, l) \text{ and } \overbrace{u(0) = u_0}^{EBC}\}$  and to

$$G(u, \bar{u}) = \int_0^l \bar{u}'(Cu') dx - \int_0^l \bar{u} b dx - \bar{u}(l) t_e - \bar{u}(0) t_0$$

PVW

$$G(u, \bar{u}) = 0 \quad \forall \bar{u} \in \underbrace{H_E^1(0, l)}_{HEBC}$$

Approximation (Alternative implementation of HEBC)

$$u(x) = \sum_{i=1}^N a_i h_i(x) = [a_1, a_2, \dots, a_N] \begin{bmatrix} h_1(x) \\ h_2(x) \\ \vdots \\ h_N(x) \end{bmatrix}$$

Real displacement

$$u(x) \approx \underline{a}^T \underline{h}(x)$$

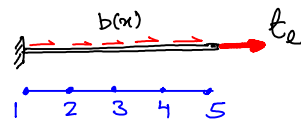
Virtual displacement

$$\bar{u}(x) \approx \underline{\bar{a}}^T \underline{h}(x)$$

(Galerkin)

$$\Rightarrow \tilde{G}(\underline{a}, \underline{\bar{a}}) = \underline{\bar{a}}^T \left( \underline{K} \underline{a} - \underline{f} \right)$$

1D Finite Element Basis Functions



$$l_e = \frac{L}{N} = x_i - x_{i-1}$$

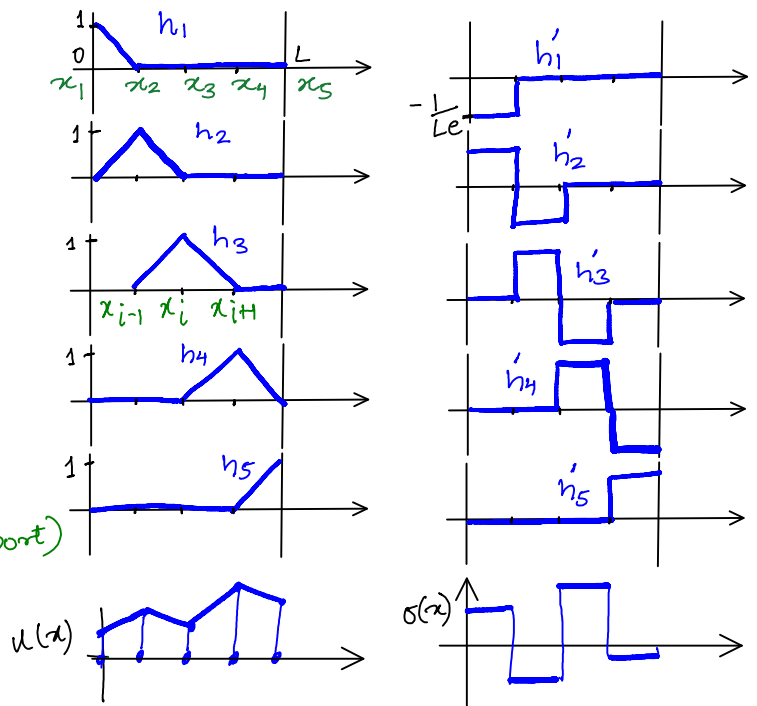
$\leftarrow (N=4 \text{ here})$

$$h_i(x) = \begin{cases} \frac{x - x_{i-1}}{x_i - x_{i-1}} & : x \in [x_{i-1}, x_i] \\ \frac{x_{i+1} - x}{x_{i+1} - x_i} & : x \in [x_i, x_{i+1}] \\ 0 & \text{elsewhere} \end{cases}$$

$$h_i'(x) = \begin{cases} \frac{1}{l_e} & : x \in [x_{i-1}, x_i] \\ -\frac{1}{l_e} & : x \in [x_i, x_{i+1}] \\ 0 & \text{elsewhere} \end{cases}$$

(local support)

N pts : N unknowns



Note:  $H^1(0, l)$

From the weak form  $(W)$ :

$$G(u, \bar{u}) = \int_0^l \bar{u}'(Cu') dx - \int_0^l \bar{u} b dx - \bar{u}(l) t_e - \bar{u}(0) t_0$$

Substitute the approximations  $u(x) = \underline{a}^T \underline{h}$

$$\bar{u}(x) = \underline{\bar{a}}^T \underline{h}$$

$$\Rightarrow \tilde{G}^h(\underline{a}, \underline{\bar{a}}) = \underline{\bar{a}}^T (\underline{K} \underline{a} - \underline{f}) = 0 \quad \forall \underline{\bar{a}}$$

where

$$\underline{K} = \int_0^l c \underline{h}' \underline{h}'^T dx \quad \underline{f} = \int_0^l \underline{h}^T b + \underline{h}^T(l) t_e + \underline{h}^T(0) t_0$$

$$\underline{K} = \int_0^l c \begin{bmatrix} h'_1 \\ h'_2 \\ \vdots \\ h'_N \end{bmatrix} [h'_1 \ h'_2 \ \dots \ h'_N] dx = \begin{bmatrix} K_{11} & K_{12} & 0 & \dots & 0 \\ & K_{22} & K_{23} & \dots & 0 \\ & & & \dots & \\ & & & & K_{N-1,N-1} & K_{N-1,N} \\ & & & & & K_{NN} \end{bmatrix}$$

Symmetric

Note: • Diagonal terms

$$K_{ii} = \int_0^l c h'_i h'_i dx = \int_{x_{i-1}}^{x_{i+1}} c h'_i h'_i dx \quad (\text{local support})$$

(no summation)

$$= \int_{x_{i-1}}^{x_i} c \left(\frac{+1}{le}\right) \left(\frac{+1}{le}\right) dx + \int_{x_i}^{x_{i+1}} c \left(\frac{-1}{le}\right) \left(\frac{-1}{le}\right) dx = \boxed{\frac{2c}{le}}$$

$2 \leq i \leq N-1$

For  $i=1$  and  $i=N$ :  $K_{ii} = \frac{c}{le}$

• off diagonal terms:

$$K_{ij} = \int_0^l c h'_i h'_j dx = \begin{cases} 0 & \text{if } |j-i| > 1 \\ \int_{x_i}^{x_{i+1}} c \left(\frac{1}{le}\right) \left(\frac{-1}{le}\right) dx & \text{if } |j-i|=1 \end{cases} = \begin{cases} 0 & \text{if } |j-i| > 1 \\ \boxed{\frac{-c}{le}} & \text{if } |j-i|=1 \end{cases}$$

$$\Rightarrow \underline{[K]} = \frac{c}{le} \begin{bmatrix} \boxed{1} & \boxed{-1} & 0 & 0 & 0 \\ \boxed{-1} & \boxed{2} & \boxed{-1} & 0 & 0 \\ 0 & \boxed{-1} & \boxed{2} & \boxed{-1} & 0 \\ 0 & 0 & \boxed{-1} & \boxed{2} & \boxed{-1} \\ 0 & 0 & 0 & \boxed{-1} & \boxed{1} \end{bmatrix}$$

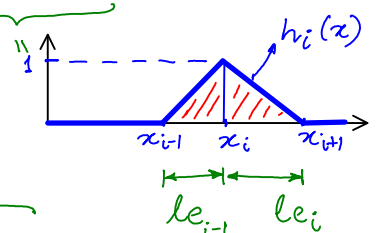
Similarly for the force vector

$$\underline{f} = \int_0^l \underline{h} b dx + \underline{h}(l) t_e + \underline{h}(0) t_o$$

$$\begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_N \end{bmatrix} = \int_0^l \begin{bmatrix} h_1 \\ h_2 \\ h_3 \\ h_4 \\ h_5 \end{bmatrix} b dx + \begin{bmatrix} h_1(l) \\ h_2(l) \\ h_3(l) \\ h_4(l) \\ h_5(l) \end{bmatrix} t_e + \begin{bmatrix} h_1(0) \\ h_2(0) \\ h_3(0) \\ h_4(0) \\ h_5(0) \end{bmatrix} t_o$$

Note:

$$f_i = \int_0^l h_i b dx + h_i(l) t_e + h_i(0) t_o = b \int_0^l h_i dx + h_i(l) t_e$$



$$\Rightarrow f_i = b \left[ \int_{x_{i-1}}^{x_i} \left( \frac{x - x_{i-1}}{x_i - x_{i-1}} \right) dx + \int_{x_i}^{x_{i+1}} \left( \frac{x - x_i}{x_{i+1} - x_i} \right) dx \right] + h_i(l) t_e$$

$$\Rightarrow \underline{f} = b \begin{bmatrix} le/2 \\ le \\ le \\ le \\ le/2 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} t_e + \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} t_o = \begin{bmatrix} ble/2 + t_o \\ ble \\ ble \\ ble \\ ble/2 + t_e \end{bmatrix}$$

$$\Rightarrow \tilde{G}^h(a, \bar{a}) = \bar{a}^T (\underline{K} a - \underline{f}) = 0 \quad \forall \bar{a}$$

$$\Rightarrow \begin{bmatrix} \bar{a}_1 \\ \bar{a}_2 \\ \bar{a}_3 \\ \bar{a}_4 \\ \bar{a}_5 \end{bmatrix} \begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} - \begin{bmatrix} ble/2 + t_o \\ ble \\ ble \\ ble \\ ble/2 + t_e \end{bmatrix} = 0$$

specified (points to  $a_1$ )      Unknown (points to  $t_o$ )

$$\Rightarrow \frac{C}{le} \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} = \begin{bmatrix} ble \\ ble \\ ble \\ ble/2 + t_e \end{bmatrix} - \frac{C}{le} \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} a_1$$

Solution of the linear problem:

$$\underline{a} = \underline{K}^{-1} \underline{f} \quad (\text{in MATLAB: refer to code posted on Blackboard})$$

## MATLAB Code

12/8/14 8:49 AM N:\NAVIER\Aprakash\Teaching...\OneDFE4el.m 1 of 2

```
% 1D Problem - 4 element FE basis

clear all; clc; close all; % clear all the existing variables (new start)

L = 10;
N=100; dL = L/N;
E = 1; A=1; dens = 1;
C = E*A;
rho = dens*A;
g = 10;
u0 = 0;
t1 = 10;

x = 0:dL:L;
u_exact = -0.5*(rho*g)/C*x.^2 + (t1+rho*g*L)/C*x;
s_exact = -rho*g*x + (t1+rho*g*L);

figure(1); hold on;
plot(x,u_exact,'k-'); title('Plot of Axial displacement')
figure(2); hold on;
plot(x,s_exact,'k-'); title('Plot of Axial stresses')

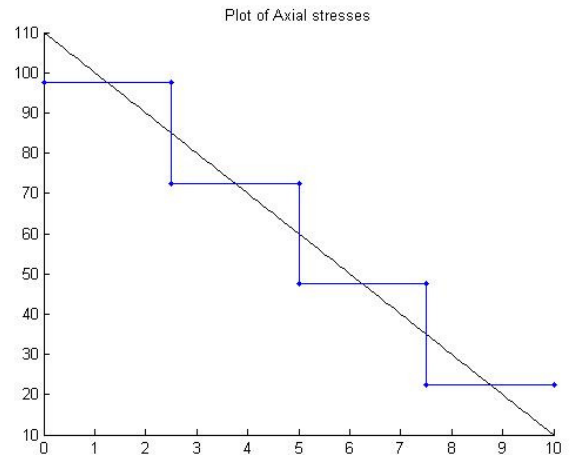
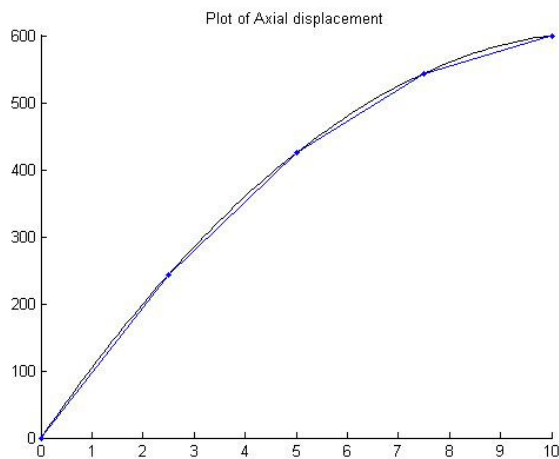
Nel = 4; % dont change yet
Le = L/Nel;
xvec = 0:Le:L;

% Stiffness Matrix from a 5-shape function FE approximation
% a0 = 0 (HEBC)
K = C/Le*[ 1 -1 0 0 0 ; ...
          -1 2 -1 0 0 ; ...
           0 -1 2 -1 0 ; ...
           0 0 -1 2 -1 ; ...
           0 0 0 -1 1 ]

% Load vector
f = [rho*g*Le/2; rho*g*Le ; rho*g*Le ; rho*g*Le ; rho*g*Le/2+t1 ]

% Solve
a = zeros(5,1);
dofspec = 1;
doffree = 2:5;

a(dofspec) = 0;
a(doffree) = K(doffree,doffree)\(f(doffree)-K(doffree,dofspec)*a(dofspec));
disp('Displacements')
a
disp('Nodal forces');
f = K*a
disp('Reaction t0'); % t0 = f(dofspec) - rho*g*Le/2
t0 = f(dofspec) - rho*g*Le/2
```

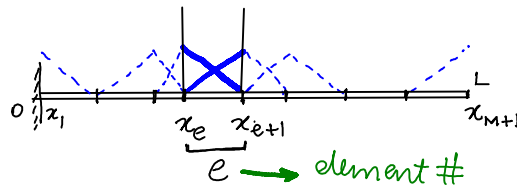




Element-wise computations for finite elements

Recall:

$$G(u, \bar{u}) = \int_0^L \bar{u}' C u' dx - \int_0^L \bar{u} b dx - \bar{u}(L) t_e - \bar{u}(0) t_0$$



$x_1 \rightarrow x_{M+1}$   
 $M+1$  : Nodes

This integral may be written as a sum over "elements":

$$G(u, \bar{u}) = \sum_{e=1}^M \left[ \int_{x_e}^{x_{e+1}} \bar{u}' C u' dx \right] - \sum_{e=1}^M \left[ \int_{x_e}^{x_{e+1}} \bar{u} b dx \right] - \bar{u}(L) t_e$$

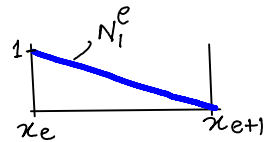
Approximating  $u(x)$  and  $\bar{u}(x)$  within element "e" as:

$$u(x) \approx u_e^h(x) = N_1^e(x) d_1^e + N_2^e(x) d_2^e$$

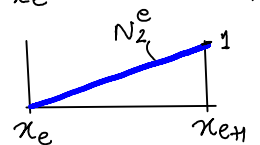
$$= \underbrace{\begin{bmatrix} N_1^e(x) & \vdots & N_2^e(x) \end{bmatrix}}_{\text{shape function matrix } \underline{N}} \begin{bmatrix} d_1^e \\ \vdots \\ d_2^e \end{bmatrix} \quad \text{i.e. } \boxed{u_e^h(x) = \underline{N} \underline{d}}$$

→ Element dof

where  $N_1^e(x) = h_e(x) \Big|_{(x_e < x < x_{e+1})} = \left( \frac{x_{e+1} - x}{x_{e+1} - x_e} \right)$



and  $N_2^e(x) = h_{e+1}(x) \Big|_{(x_e < x < x_{e+1})} = \left( \frac{x - x_e}{x_{e+1} - x_e} \right)$



Similarly

$$\bar{u}(x) \approx \bar{u}_e^h(x) = \begin{bmatrix} N_1^e(x) & \vdots & N_2^e(x) \end{bmatrix} \begin{bmatrix} \bar{d}_1^e \\ \vdots \\ \bar{d}_2^e \end{bmatrix} \quad \boxed{\bar{u}_e^h(x) = \underline{N} \bar{\underline{d}}}$$

→ virtual element dofs

Using this approximation:

$$u'(x) \approx \frac{d u_e^h}{dx} = \underbrace{\begin{bmatrix} \frac{dN_1^e}{dx} & \vdots & \frac{dN_2^e}{dx} \end{bmatrix}}_{\underline{B}} \begin{bmatrix} d_1^e \\ \vdots \\ d_2^e \end{bmatrix} \quad \text{i.e. } \boxed{e_e^h(x) = \underline{B} \underline{d}}$$

$$\text{and } \bar{u}'(x) \approx \frac{d \bar{u}_e^h}{dx} = \begin{bmatrix} \frac{dN_1^e}{dx} & \vdots & \frac{dN_2^e}{dx} \end{bmatrix} \begin{bmatrix} \bar{d}_1^e \\ \vdots \\ \bar{d}_2^e \end{bmatrix} \quad \text{i.e. } \boxed{\bar{e}_e^h(x) = \underline{B} \bar{\underline{d}}}$$

Substituting the boxed equations into the weak form:

$$\textcircled{W} \quad G(u, \bar{u}) = \sum_{e=1}^M \left[ \int_{x_e}^{x_{e+1}} \bar{u}' C u' dx \right] - \sum_{e=1}^M \left[ \int_{x_e}^{x_{e+1}} \bar{u} b dx \right] - \bar{u}(b) t_e - \bar{u}(0) t_0$$

$$G(u, \bar{u}) \approx \tilde{G}^h(\{\underline{d}\}_{e=1}^M, \{\bar{d}\}_{e=1}^M)$$

Note:  $(\bar{u})^T = \bar{d}_e^T \underline{B}_e^T$

$$\textcircled{W} \quad \textcircled{G} = \sum_{e=1}^M \bar{d}_e^T \left[ \int_{x_e}^{x_{e+1}} [\underline{B}^T C \underline{B}] dx \right] \underline{d}_e - \sum_{e=1}^M \bar{d}_e^T \left[ \int_{x_e}^{x_{e+1}} \underline{N}^T b dx \right] - \bar{u}(b) t_e$$

element stiffness matrix

$$\underline{K}_{\sim}^e = \int_{x_e}^{x_{e+1}} \begin{bmatrix} N_1^{e'} \\ \vdots \\ N_2^{e'} \end{bmatrix} C \begin{bmatrix} N_1^{e'} & N_2^{e'} \end{bmatrix} dx$$

$$\underline{f}_{\sim}^e = \int_{x_e}^{x_{e+1}} \begin{bmatrix} N_1^e \\ \vdots \\ N_2^e \end{bmatrix} b dx$$

element force vector

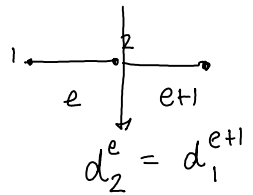
In the expanded form:

$$\tilde{G}^h(\{\underline{d}\}_{e=1}^M, \{\bar{d}\}_{e=1}^M) = \begin{bmatrix} \bar{d}_1 & \vdots & \bar{d}_2^1 \end{bmatrix} \left\{ \begin{bmatrix} K_{11}^1 & K_{12}^1 \\ K_{21}^1 & K_{22}^1 \end{bmatrix} \begin{bmatrix} d_1^1 \\ d_2^1 \end{bmatrix} - \begin{bmatrix} f_1^1 \\ f_2^1 \end{bmatrix} \right\}$$

$$+ \begin{bmatrix} \bar{d}_1^2 & \vdots & \bar{d}_2^2 \end{bmatrix} \left\{ \begin{bmatrix} K_{11}^2 & K_{12}^2 \\ K_{21}^2 & K_{22}^2 \end{bmatrix} \begin{bmatrix} d_1^2 \\ d_2^2 \end{bmatrix} - \begin{bmatrix} f_1^2 \\ f_2^2 \end{bmatrix} \right\}$$

$$+ \dots$$

$$+ \begin{bmatrix} \bar{d}_1^M & \vdots & \bar{d}_2^M \end{bmatrix} \left\{ \begin{bmatrix} K_{11}^M & K_{12}^M \\ K_{21}^M & K_{22}^M \end{bmatrix} \begin{bmatrix} d_1^M \\ d_2^M \end{bmatrix} - \begin{bmatrix} f_1^M \\ f_2^M \end{bmatrix} \right\} - \bar{u}(b) t_e - \bar{u}(0) t_0 - \sum_{j=1}^{M-1} \bar{u}(x_j) F_j$$

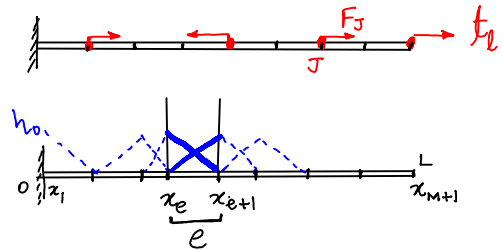


$$\tilde{G}^h(\{\underline{d}\}_{e=1}^M, \{\bar{d}\}_{e=1}^M) = 0$$

Note:

$$\begin{aligned} d_1^G &= d_1^1 \\ \text{Global dof } d_2^G &= d_2^1 = d_1^2 \\ d_3^G &= d_2^2 = d_1^3 \\ &\vdots \\ d_M^G &= d_2^{M-1} = d_1^M \\ d_{M+1}^G &= d_2^M \end{aligned}$$

In addition to  $t_e$ , we may have Nodal loads  $F_j$  at any node  $x_j$



This means that "Global" equation can be **ASSEMBLED** by taking these terms common:-

Discretized weak form

$$\tilde{G}^h(\{\underline{d}\}_{e=1}^M, \{\bar{d}\}_{e=1}^M)$$

$$\left\{ \bar{d}_1^G, \bar{d}_2^G, \dots, \bar{d}_M^G, \bar{d}_{M+1}^G \right\} \begin{bmatrix} \left[ \begin{array}{cc} K_{11}^1 & K_{12}^1 \\ K_{21}^1 & (K_{22}^1 + K_{11}^2) \end{array} \right] & K_{12}^2 \\ & \left[ \begin{array}{cc} K_{21}^2 & (K_{22}^2 + K_{11}^3) \\ & \vdots \end{array} \right] \\ & \vdots \\ & \left[ \begin{array}{cc} (K_{22}^{M-1} + K_{11}^M) & K_{12}^M \\ K_{21}^M & K_{22}^M \end{array} \right] \end{bmatrix} \begin{bmatrix} d_1^G \\ d_2^G \\ d_3^G \\ \vdots \\ d_{M-1}^G \\ d_M^G \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

$\bar{d}_2^1 = \bar{d}_1^2$

$d_2^G = d_1^2$

$$- \left\{ \bar{d}_1^G, \bar{d}_2^G, \dots, \bar{d}_M^G, \bar{d}_{M+1}^G \right\} \begin{bmatrix} f_1^1 + F_1 \\ f_2^1 + f_1^2 + F_2 \\ f_2^2 + f_1^3 + F_3 \\ \vdots \\ f_2^{M-1} + f_1^M + F_{N-1} \\ f_2^M + F_N \end{bmatrix}$$

Finally

global residual

$$\tilde{G}^h(\underline{d}^G, \bar{d}^G) = \bar{d}^{G^T} [g^G] = \bar{d}^G [ \tilde{K}^G \underline{d}^G - \underline{f}^G ] = 0$$

global nodal loads

Boundary Conditions:

Note that our "N" functions do NOT satisfy essential boundary conditions.

To enforce BCs, we divide our "dofs" into "free" & "specified"

Say  $\underline{d}^{G^T} = \{ d_1^G, d_2^G, d_3^G, \dots, d_M^G, d_{M+1}^G \}$

Thus rearrange so that:

$$\begin{bmatrix} \tilde{K}_{ff}^G & \tilde{K}_{fs}^G \\ \tilde{K}_{sf}^G & \tilde{K}_{ss}^G \end{bmatrix} \begin{bmatrix} \underline{d}_f^G \\ \underline{d}_s^G \end{bmatrix} = \begin{bmatrix} \underline{f}_f^G \\ \underline{f}_s^G \end{bmatrix}$$

unknown

given

⇒ Solve

$$\begin{bmatrix} \tilde{K}_{ff}^G \end{bmatrix} \{ \underline{d}_f^G \} = \{ \underline{f}_f^G \} - \begin{bmatrix} \tilde{K}_{fs}^G \end{bmatrix} \{ \underline{d}_s^G \} \quad \text{for } \underline{d}_f^G$$

and

$$\underline{f}_s^G = \begin{bmatrix} \tilde{K}_{sf}^G \end{bmatrix} \{ \underline{d}_f^G \} + \begin{bmatrix} \tilde{K}_{ss}^G \end{bmatrix} \{ \underline{d}_s^G \} \quad (\text{support reactions})$$

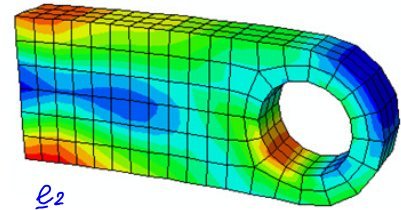
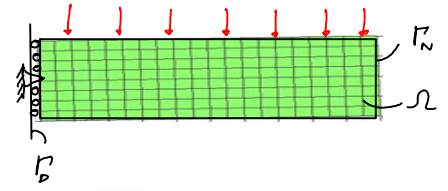
Postprocessing: Using  $\underline{d}^G$  calculate stresses in each element.

Ritz and finite element methods for 2D and 3D problems

Recall:

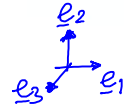
$$G(\underline{u}, \underline{\bar{u}}) = \underbrace{\int_{\Omega} \underline{\bar{\epsilon}} : \underline{s} \, d\Omega}_{W_I} - \underbrace{\int_{\Omega} \underline{\bar{u}} \cdot \underline{b} \, d\Omega - \int_{\Gamma_N} \underline{\bar{u}} \cdot \underline{t}_{(n)} \, d\Gamma}_{-W_E}$$

(w)  
(PVW)



Or using the Voight notation:

$$G(\underline{u}, \underline{\bar{u}}) = \int_{\Omega} \underline{\bar{\epsilon}}^T \underline{s} \, d\Omega - \int_{\Omega} \underline{\bar{u}}^T \underline{b} \, d\Omega - \int_{\Gamma_N} \underline{\bar{u}}^T \underline{t}_{(n)} \, d\Gamma$$



Note  $\underline{\epsilon} = [\epsilon_{11} \ \epsilon_{22} \ \epsilon_{33} \ 2\epsilon_{12} \ 2\epsilon_{23} \ 2\epsilon_{31}]^T$  2D/3D

$\underline{s} = [s_{11} \ s_{22} \ s_{33} \ s_{12} \ s_{23} \ s_{31}]^T$  2D/3D

Ritz method Approximation:

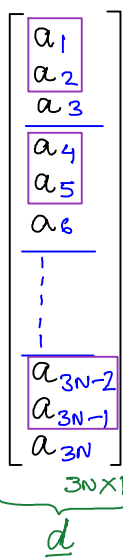
$$\underline{u}(\underline{x}) \cong \underbrace{h_0(\underline{x})}_{EBC} + \sum_{i=1}^N a_i \underbrace{h_i(\underline{x})}_{HEBC}$$

$$\begin{bmatrix} u_1(\underline{x}) \\ u_2(\underline{x}) \\ u_3(\underline{x}) \end{bmatrix} \cong \begin{bmatrix} h_{01}(x, y, z) \\ h_{02}(x, y, z) \\ h_{03}(x, y, z) \end{bmatrix} + \sum_{i=1}^N \begin{bmatrix} a_{3i-2} \\ a_{3i-1} \\ a_{3i} \end{bmatrix} [h_i(x, y, z)]$$

$$\cong \begin{bmatrix} h_{01}(x, y, z) \\ h_{02}(x, y, z) \\ h_{03}(x, y, z) \end{bmatrix} + \begin{bmatrix} a_1 & a_4 & \dots & a_{3N-2} \\ a_2 & a_5 & \dots & a_{3N-1} \\ a_3 & a_6 & \dots & a_{3N} \end{bmatrix} \begin{bmatrix} h_1(\underline{x}) \\ h_2(\underline{x}) \\ \vdots \\ h_N(\underline{x}) \end{bmatrix}$$

$3 \times N$   $N \times 1$

$$\Rightarrow \begin{bmatrix} u_1(\underline{x}) \\ u_2(\underline{x}) \\ u_3(\underline{x}) \end{bmatrix} \cong \begin{bmatrix} h_{01}(x, y, z) \\ h_{02}(x, y, z) \\ h_{03}(x, y, z) \end{bmatrix} + \underbrace{\begin{bmatrix} h_1 & 0 & 0 & h_2 & 0 & 0 & \dots & h_N & 0 & 0 \\ 0 & h_1 & 0 & 0 & h_2 & 0 & \dots & 0 & h_N & 0 \\ 0 & 0 & h_1 & 0 & 0 & h_2 & \dots & 0 & 0 & h_N \end{bmatrix}}_{N}$$



$$\Rightarrow \underline{u}(\underline{x}) \cong \underbrace{h_0(\underline{x})}_{EBC} + \underbrace{N(\underline{x})}_{HEBC} \underline{d} \text{ Unknowns to solve for}$$

Similarly  $\underline{\bar{u}}(\underline{x}) \cong \underbrace{N(\underline{x})}_{HEBC} \underline{\bar{d}}$  arbitrary constants

Note: It may not always be easy find such functions for complicated shapes and boundary conditions.

## Approximations of strains and stresses

$$\underline{\epsilon} = \begin{bmatrix} \epsilon_{11} \\ \epsilon_{22} \\ \epsilon_{33} \\ 2\epsilon_{12} \\ 2\epsilon_{23} \\ 2\epsilon_{31} \end{bmatrix} = \begin{bmatrix} u_{1,1} \\ u_{2,2} \\ u_{3,3} \\ u_{1,2} + u_{2,1} \\ u_{2,3} + u_{3,2} \\ u_{3,1} + u_{1,3} \end{bmatrix} \cong \underbrace{\begin{bmatrix} h_{1,1} & h_{2,1} & \dots & h_{N,1} \\ h_{1,2} & h_{2,2} & \dots & h_{N,2} \\ h_{1,3} & h_{2,3} & \dots & h_{N,3} \\ h_{1,1} & h_{1,2} & \dots & h_{1,N} \\ h_{2,1} & h_{2,2} & \dots & h_{2,N} \\ h_{3,1} & h_{3,2} & \dots & h_{3,N} \end{bmatrix}}_{\underline{B}} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \\ a_6 \\ \vdots \\ a_{3N-2} \\ a_{3N-1} \\ a_{3N} \end{bmatrix} \underbrace{\quad}_{\underline{d} \quad 3N \times 1}$$

$$\Rightarrow \underline{\epsilon}(\underline{x}) \cong \underline{B}(\underline{x}) \underline{d}$$

$$\underline{\bar{\epsilon}}(\underline{x}) \cong \underline{B}(\underline{x}) \underline{\bar{d}}$$

and  $\underline{\sigma} \cong \underline{D} \underline{B}(\underline{x}) \underline{d}$

Discretized weak form:

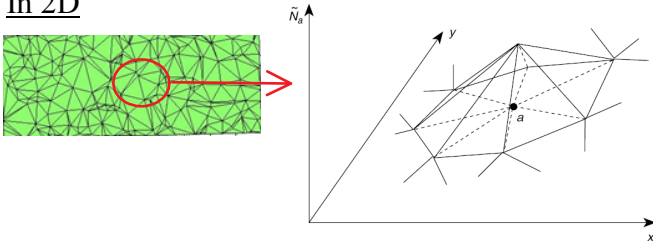
$$\begin{aligned} \tilde{G}^h(\underline{u}, \underline{\bar{u}}) &= \int_{\Omega} \underline{\bar{\epsilon}}^T \underline{\sigma} \, d\Omega - \int_{\Omega} \underline{\bar{u}}^T \underline{b} \, d\Omega - \int_{\Gamma_N} \underline{\bar{u}}^T \underline{t}_{(n)} \, d\Gamma \\ &= \underline{\bar{d}}^T \left[ \int_{\Omega} (\underline{B}^T \underline{D} \underline{B}) \, d\Omega \right] \underline{d} - \underline{\bar{d}}^T \left[ \int_{\Omega} (\underline{N}^T \underline{b}) \, d\Omega + \int_{\Gamma_N} \underline{N}^T \underline{t}_{(n)} \, d\Gamma \right] \\ &\quad \underbrace{\hspace{10em}}_{\underline{K}} \quad \underbrace{\hspace{10em}}_{\underline{f}} \end{aligned}$$

$$\Rightarrow \tilde{G}^h(\underline{d}, \underline{\bar{d}}) = \underline{\bar{d}}^T [\underline{K} \underline{d} - \underline{f}] = 0 \quad \forall \underline{\bar{d}}$$

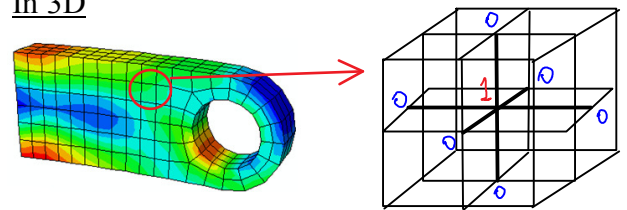
## Finite Element approximations

Once again FE is a special case of the Ritz method.  
We just use specific FE shape functions for  $h_i(\underline{x})$ :

In 2D



In 3D

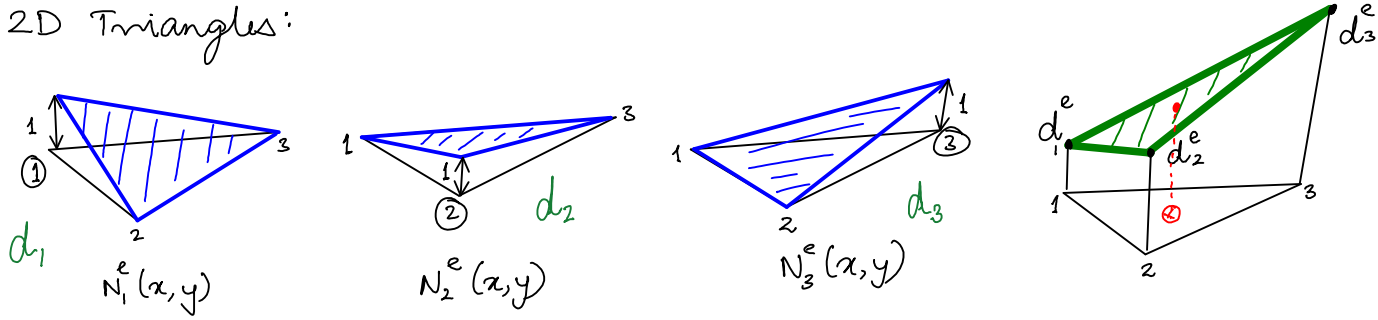


Note:

The "hat/tent" shape functions of finite elements are  $\in H^1(\Omega)$

Finite Element "Element-wise" approximations 2D

2D Triangles:

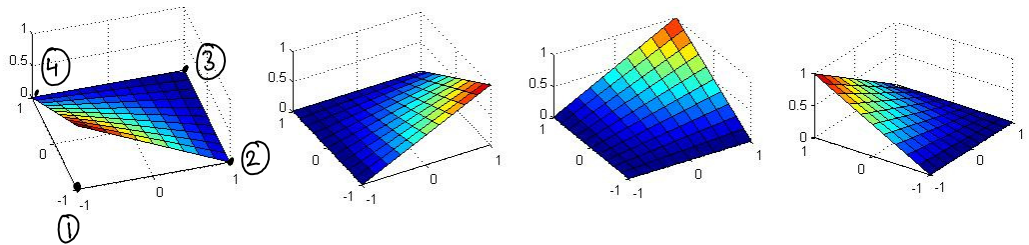


$$\begin{array}{l|l|l} A_1 = x_2 y_3 - x_3 y_2 & A_2 = x_3 y_1 - x_1 y_3 & A_3 = x_1 y_2 - x_2 y_1 \\ B_1 = y_2 - y_3 & B_2 = y_3 - y_1 & B_3 = y_1 - y_2 \\ C_1 = x_3 - x_2 & C_2 = x_1 - x_3 & C_3 = x_2 - x_1 \end{array}$$

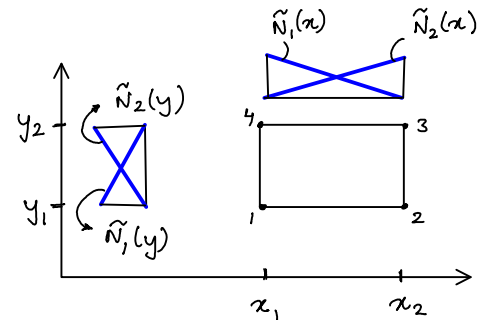
$$N_\alpha(x,y) = \frac{1}{2\Delta} (A_\alpha + B_\alpha x + C_\alpha y) \quad \alpha=1,2,3$$

where  $2\Delta = \det \begin{vmatrix} 1 & x_1 & y_1 \\ 1 & x_2 & y_2 \\ 1 & x_3 & y_3 \end{vmatrix}$

2D Quadrilaterals:



$$\begin{aligned} N_1^e(x,y) &= \tilde{N}_1(x) * \tilde{N}_1(y) \\ N_2^e(x,y) &= \tilde{N}_2(x) * \tilde{N}_1(y) \\ N_3^e(x,y) &= \tilde{N}_2(x) * \tilde{N}_2(y) \\ N_4^e(x,y) &= \tilde{N}_1(x) * \tilde{N}_2(y) \end{aligned}$$



Finite element "Element-wise" approximation 3D

Element types:

