

Homework 1

Basics of FE

Finite Elements Method

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1. Find the weak form of the problem. Describe the FE approximation u^h .

Considering the following differential equation:

$$-u'' = f(x)$$

The integral form of the problem is:

$$-\int_0^1 v \frac{\partial^2 u}{\partial x^2} dx = \int_0^1 v f(x) dx$$

Integrate by part:

$$-\int_0^1 v \frac{\partial^2 u}{\partial x^2} dx = -v \frac{\partial u}{\partial x} \Big|_0^1 + \int_0^1 \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} dx$$

The weak form of the problem reads:

$$\int_0^1 \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} dx = v \frac{\partial u}{\partial x} \Big|_0^1 + \int_0^1 v f(x) dx$$

$$u^h(x) = \sum_{i=0}^n N_i(x) a_i$$

$$v_i(x) = N_i(x)$$

2. Describe the linear system of equations to be solved

Discretization of the weak form

$$\int_0^1 \frac{\partial N_i}{\partial x} \sum_{j=0}^n \frac{\partial N_j}{\partial x} a_j dx = N_i q \Big|_0^1 + \int_0^1 N_i f(x) dx, i = 0, 1, 2, \dots, n$$

$$\begin{bmatrix} K_{00} & K_{01} & \cdots & K_{0n} \\ K_{10} & K_{11} & \cdots & K_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ K_{n0} & K_{n1} & \cdots & K_{nn} \end{bmatrix} \begin{Bmatrix} a_0 \\ a_1 \\ \vdots \\ a_n \end{Bmatrix} = \begin{Bmatrix} f_0 \\ f_1 \\ \vdots \\ f_n \end{Bmatrix}$$

$$\mathbf{Ka}=\mathbf{f}$$

$$k_{ij} = \int_0^1 \frac{\partial N_i}{\partial x} \frac{\partial N_j}{\partial x} dx,$$

$$i = 0, 1, 2, \dots, n,$$

$$j = 0, 1, 2, \dots, n$$

$$f_i = N_i q|_0^1 + \int_0^1 N_i f(x) dx$$

3. Compute the FE approximation u^h for $n=3$, $f(x) = \sin(x)$ and $\alpha = 3$. Compare it with the exact solution.

We will now solve the problem using a discretization of the bar into three linear elements. The approximation of u^h over the whole bar can be written as

$$u^h(x) = N_0(x)a_0 + N_1(x)a_1 + N_2(x)a_2 + N_3(x)a_3$$

where N_i are called global shape function. Now we are going to obtain the local shapes function.

$$\begin{aligned} 0 \leq x \leq 1/3 & \begin{cases} N_0 = N_1^{(1)} \\ N_0 = 0 \\ N_0 = 0 \end{cases} \\ 1/3 \leq x \leq 2/3 & \begin{cases} N_1 = N_2^{(1)} \\ N_1 = N_1^{(2)} \\ N_1 = 0 \end{cases} \\ 2/3 \leq x \leq 1 & \begin{cases} N_2 = 0 \\ N_2 = N_2^{(2)} \\ N_2 = N_1^{(3)} \end{cases} \\ 0 \leq x \leq 1/3 & \begin{cases} N_3 = 0 \\ N_3 = 0 \\ N_3 = N_2^{(3)} \end{cases} \end{aligned}$$

The discretized weak form is written now:

$$\int_0^1 \frac{dN_i}{dx} \left[\frac{dN_0}{dx} a_0 + \frac{dN_1}{dx} a_1 + \frac{dN_2}{dx} a_2 + \frac{dN_3}{dx} a_3 \right] dx = \int_0^1 N_i f(x) dx + N_i q|_0^1, i = 0, 1, 2, 3.$$

The global solution system written in local shape function:

$$\begin{aligned}
\int_0^{1/3} \frac{dN_1^{(1)}}{dx} \left[\frac{dN_1^{(1)}}{dx} a_0 + \frac{dN_2^{(1)}}{dx} a_1 \right] dx &= \int_0^{1/3} N_1^{(1)} f(x) dx + q_1 \\
\int_0^{1/3} \frac{dN_2^{(1)}}{dx} \left[\frac{dN_1^{(1)}}{dx} a_0 + \frac{dN_2^{(1)}}{dx} a_1 \right] dx + \int_{1/3}^{2/3} \frac{dN_1^{(2)}}{dx} \left[\frac{dN_1^{(2)}}{dx} a_1 + \frac{dN_2^{(2)}}{dx} a_2 \right] dx &= \\
&= \int_0^{1/3} N_2^{(1)} f(x) dx + \int_{1/3}^{2/3} N_1^{(2)} f(x) dx \\
\int_{1/3}^{2/3} \frac{dN_2^{(2)}}{dx} \left[\frac{dN_1^{(2)}}{dx} a_1 + \frac{dN_2^{(2)}}{dx} a_2 \right] + \int_{2/3}^1 \frac{dN_1^{(3)}}{dx} \left[\frac{dN_1^{(3)}}{dx} a_2 + \frac{dN_2^{(3)}}{dx} a_3 \right] dx &= \\
&= \int_{1/3}^{2/3} N_2^{(2)} f(x) dx + \int_{2/3}^1 N_1^{(3)} f(x) dx \\
\int_{2/3}^1 \frac{dN_2^{(3)}}{dx} \left[\frac{dN_1^{(3)}}{dx} a_2 + \frac{dN_2^{(3)}}{dx} a_3 \right] dx &= \int_{2/3}^1 N_2^{(3)} f(x) dx + q_4
\end{aligned}$$

The above expressions can be written in matrix form as:

$$\begin{bmatrix} K_{11}^{(1)} & K_{12}^{(1)} & & & \\ K_{21}^{(1)} & K_{22}^{(1)} + K_{11}^{(2)} & K_{12}^{(2)} & & \\ & K_{21}^{(2)} & K_{22}^{(2)} + K_{11}^{(3)} & K_{12}^{(3)} & \\ & & K_{21}^{(3)} & K_{22}^{(3)} & \\ & & & & \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} f_1^{(1)} \\ f_2^{(1)} + f_1^{(2)} \\ f_2^{(2)} + f_1^{(3)} \\ f_2^{(3)} \end{bmatrix}$$

$$\begin{aligned}
N_1^{(1)} &= \frac{x_1-x}{l^{(1)}}; & N_1^{(2)} &= \frac{x_2-x}{l^{(2)}}; & N_1^{(3)} &= \frac{x_3-x}{l^{(3)}} \\
N_2^{(1)} &= \frac{x-x_0}{l^{(1)}}; & N_2^{(2)} &= \frac{x-x_1}{l^{(2)}}; & N_2^{(3)} &= \frac{x-x_2}{l^{(3)}} \\
\frac{dN_1^{(1)}}{dx} &= \frac{-1}{l^{(1)}}; & \frac{dN_1^{(2)}}{dx} &= \frac{-1}{l^{(2)}}; & \frac{dN_1^{(3)}}{dx} &= \frac{-1}{l^{(3)}} \\
\frac{dN_2^{(1)}}{dx} &= \frac{1}{l^{(1)}}; & \frac{dN_2^{(2)}}{dx} &= \frac{1}{l^{(2)}}; & \frac{dN_2^{(3)}}{dx} &= \frac{1}{l^{(3)}}
\end{aligned}$$

Substituting the above expressions into $k_{ij}^{(e)}$, we obtain:

$$k_{11}^{(1)} = \int_0^{1/3} \frac{dN_1^{(1)}}{dx} \frac{dN_1^{(1)}}{dx} = \frac{1}{3l^2} = 3 = k_{11}^{(2)} = k_{11}^{(3)}$$

$$k_{22}^{(1)} = \int_0^{1/3} \frac{dN_2^{(1)}}{dx} \frac{dN_2^{(1)}}{dx} = \frac{1}{3l^2} = 3 = k_{22}^{(2)} = k_{22}^{(3)}$$

$$k_{12}^{(1)} = \int_0^{1/3} \frac{dN_1^{(1)}}{dx} \frac{dN_2^{(1)}}{dx} = -\frac{1}{3l^2} = -3 = k_{12}^{(2)} = k_{12}^{(3)}$$

Computing $f_i^{(e)}$, we obtain:

$$f_1^{(1)} = \int_0^{1/3} N_1^{(1)} \sin(x) dx + q_1 = \int_0^{1/3} \frac{x_1 - x}{l} \sin(x) dx + q_1 = 0.018 + q_1$$

$$f_2^{(1)} = \int_0^{1/3} N_2^{(1)} \sin(x) dx = \int_0^{1/3} \frac{x - x_0}{l} \sin(x) dx = 0.037$$

$$f_1^{(2)} = \int_{1/3}^{2/3} N_1^{(2)} \sin(x) dx = \int_{1/3}^{2/3} \frac{x_2 - x}{l} \sin(x) dx = 0.071$$

$$f_2^{(2)} = \int_{1/3}^{2/3} N_2^{(2)} \sin(x) dx = \int_{1/3}^{2/3} \frac{x - x_1}{l} \sin(x) dx = 0.088$$

$$f_1^{(3)} = \int_{2/3}^1 N_1^{(3)} \sin(x) dx = \int_{2/3}^1 \frac{x_3 - x}{l} \sin(x) dx = 0.117$$

$$f_2^{(3)} = \int_{2/3}^1 N_2^{(3)} \sin(x) dx + q_4 = \int_{2/3}^1 \frac{x - x_2}{l} \sin(x) dx + q_4 = 0.129 + q_4$$

The global matrix equation is therefore written as:

$$\begin{bmatrix} 3 & -3 & & \\ -3 & 6 & -3 & \\ & -3 & 6 & -3 \\ & & -3 & 3 \end{bmatrix} \begin{Bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{Bmatrix} = \begin{Bmatrix} 0.018 + q_1 \\ 0.108 \\ 0.204 \\ 0.129 + q_4 \end{Bmatrix}$$

The solution of the above system gives ($a_0 = 0; a_3 = \alpha = 3$):

$$q_1 = -1.007; q_4 = -0.820; a_1 = 1.059; a_2 = 2.051$$

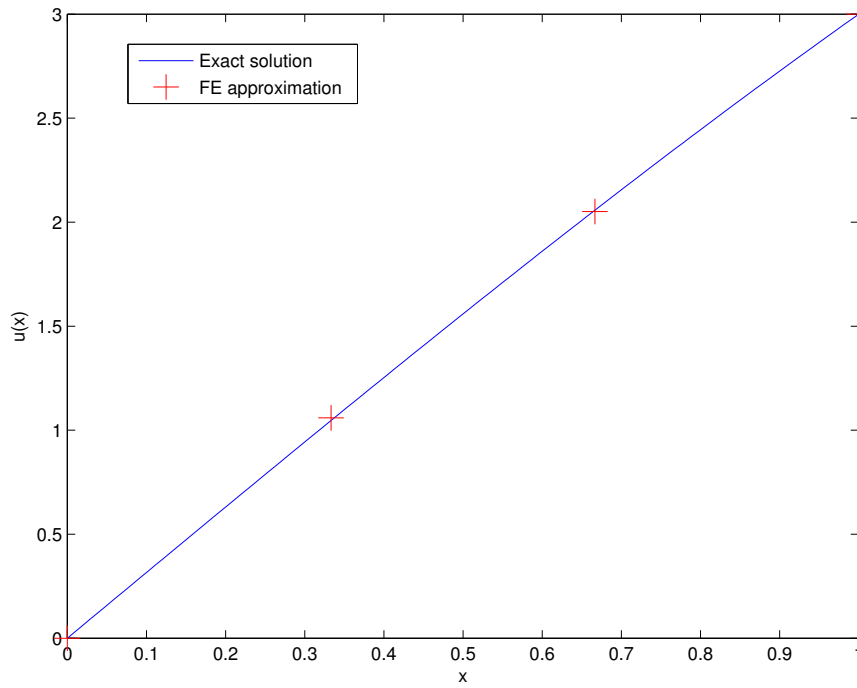


Figure 1: Comparison of exact solution and FE approximation.