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# Finite Element in Fluids - Assignment 1

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## 1 EXERCISE 1

A domain  $\Omega = (0, 2) \times (0, 3) \in \mathbb{R}^2$ . The boundary  $\Gamma$ , with Dirichlet and Neumann boundary conditions such that  $\Gamma = \Gamma_d \cup \Gamma_n$ , is defined by the following closed set as

$$\begin{aligned}
 \Gamma_1 &= (0, 0) \times (0, 3/2) \\
 \Gamma_2 &= (0, 0) \times (3/2, 3) \\
 \Gamma_3 &= (0, 2) \times (3, 3) \\
 \Gamma_4 &= (2, 2) \times (0, 3) \\
 \Gamma_5 &= (0, 2) \times (0, 0)
 \end{aligned} \tag{1.1}$$

Consider the transient convection-diffusion-reaction problem with the unknown " $\rho$ ", the convective term " $a$ ", the reaction term " $\sigma$ " and source term " $s$ ".

$$\begin{aligned}
 \rho_t + a \cdot \nabla \rho + \nabla \cdot (\mu \nabla \rho) + \sigma \rho &= s & \text{in } \Omega \\
 \rho &= 1 & \text{in } \Gamma_2 \\
 \rho &= 0 & \text{in } \Gamma_4
 \end{aligned} \tag{1.2}$$

To solve the problem you have to use

1. SUPG and GLS for the spatial discretization.
2. Padé approximations to recover a 1-stage 2nd order scheme and a 2-stage 4th order scheme as well as a 2-stage explicit scheme.

## 1.1 A) DISCRETIZATION

Time Discretization :

1.1.1 EXPLICIT PADÉ 2-STAGE ,  $R_{2,0}$ Using the  $R_{2,0}$  a two-stage method can be derived from the factorization:

$$\rho(t^{n+1}) = \rho(t^n) + \Delta t \frac{\partial}{\partial t} \left( \rho + \frac{\delta t}{2} \frac{\partial \rho}{\partial t} \right) \Big|_{t=t^n} + \mathcal{O}(\Delta t^3) \quad (1.3)$$

Yielding the two-stage Lax-Wendroff method:

$$\begin{aligned} \rho^{n+1/2} &= \rho^n + \frac{\Delta}{2} \rho_t^n \\ \rho^{n+1} &= \rho^n + \Delta t \rho_t^{n+1/2} \end{aligned} \quad (1.4)$$

The explicit weak form is:

$$(\omega, \rho^{n+\beta_i}) = (\omega, \rho^n) + \beta_i \Delta t \left[ (\omega, s^{n+\beta_{i-1}}) + (\omega, h^{n+\beta_{i-1}})_{\Gamma_N} - c(a; \omega, \rho^{n+\beta_{i-1}}) - a(\omega, \rho^{n+\beta_{i-1}}) - (\omega, \sigma \rho^{n+\beta_{i-1}}) \right] \quad (1.5)$$

1.1.2 CRANK-NICOLSON, IMPLICIT PADÉ 1-STAGE 2ND ORDER,  $R_{1,1}$ Using the definition of implicit Padé form  $R_{n,n}$  :

$$\begin{aligned} \frac{\Delta \rho}{\Delta t} - W \Delta \rho_t &= w \rho_t^n \\ \frac{\Delta \rho}{\Delta t} + W \mathcal{L}(\Delta \rho) &= w [s^n - \mathcal{L}(\rho^n)] + W \Delta s \\ (w, \frac{\rho}{\Delta t}) + c(a; \omega, W \Delta \rho) + a(\omega, W \Delta \rho) + (\omega, \sigma W \Delta \rho) &= \\ (\omega, w s^n + W \Delta s) + (\omega, w h^n + W \Delta h) & \\ - [c(a; \omega, w \rho^n) + a(\omega, w \rho^n) + (\omega, \sigma w \rho^n)] & \end{aligned} \quad (1.6)$$

 $R_{1,1}$  is:

$$\begin{aligned} \Delta \rho &= \rho^{n+1} - \rho^n & \Delta s &= s^{n+1} - s^n \\ W &= 1/2 & w &= 1 \end{aligned} \quad (1.7)$$

1.1.3 IMPLICIT PADÉ 2-STAGE 4TH ORDER,  $R_{2,2}$  $R_{2,2}$  is:

$$\begin{aligned} \Delta\rho &= \begin{bmatrix} \rho^{n+1/2} - \rho^n \\ \rho^{n+1} - \rho^{n+1/2} \end{bmatrix} & \Delta s &= \begin{bmatrix} s^{n+1/2} - s^n \\ s^{n+1} - s^{n+1/2} \end{bmatrix} \\ W &= \frac{1}{24} \begin{bmatrix} 7 & -1 \\ 13 & 5 \end{bmatrix} & w &= \frac{1}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \end{aligned} \quad (1.8)$$

Space Discretization :

Recall:

$$a(\omega, \rho) = \int_{\Omega} \nabla \omega \cdot (\mu \nabla \rho) d\Omega \quad , \quad c(a; \omega, \rho) = \int_{\Omega} \omega (a \cdot \nabla \rho) d\Omega \quad (1.9)$$

The system to solve is:

$$M\rho_t + (C + K + \sigma M)\rho = f \quad (1.10)$$

And from equation (1.6) , we can rearrange the terms for a semi-discrete scheme and a multi-scale scheme respectively:

$$\begin{aligned} (\omega, \rho_t + a \cdot \nabla \rho + \sigma \rho) + a(\omega, \rho) + \sum_{e=1}^{n_{el}} \left( \mathcal{P}(\omega), \tau \mathcal{R}(\rho) \right)_{\Omega} &= (\omega, s) + (\omega, h)_{\Gamma_N} \\ \mathcal{R} &= \rho_t + a \cdot \nabla \rho + \sigma \rho - \nabla \cdot (\mu \nabla \rho) - s \\ (\omega, \frac{\Delta \rho}{\Delta t}) - (\omega, W \Delta \rho_t) + \left( \tau \mathcal{P}(\omega), \mathcal{R}(\Delta \rho) \right)_{\Omega} &= (\omega, w \rho_t^n) \\ \mathcal{R} &= \frac{\Delta \rho}{\Delta t} + W \mathcal{L}(\Delta \rho) - w [s^n - \mathcal{L}(\rho^n) - W \Delta s] \\ \mathcal{L} &= a \cdot \nabla - \mu \nabla^2 + \sigma \end{aligned} \quad (1.11)$$

## 1.1.4 SUPG

$$\mathcal{P}(\omega) = W(a \cdot \nabla) \omega \quad (1.12)$$

## 1.1.5 GLS

$$\mathcal{P}(\omega) = \frac{\omega}{\Delta t} + W \mathcal{L}(\omega) \quad (1.13)$$

## 1.2 B) MODIFICATIONS

This are the new introduced subroutines:

FEM subroutines:

- CreateMatrix.m : create system resolution for steady case (K,f).
- CreateKMat.m: create the stiffness matrix for unsteady case (K).
- FemMat: to solve the system from equation (1.10).

Scheme subroutines:

- SUPG.m: Introduced the SUPG scheme explained in section (1.1.4) together with equation (1.11).
- GLS.m: Introduced the GLS scheme explained in section (1.1.5) together with equation (1.11).
- PadeMat.m: Introduced the Padé scheme explained in section 1.1 Time discretization (1.1.1 , 1.1.2 , 1.1.3 ).

This together with some "cinput" entries to simulate a GUI to make the user able to select between steady/unsteady, the grid size, type of elements (for steady case) and the different coefficients. The subroutines are attached in the Appendix.

## 1.3 C) UNSTEADY PROBLEM

$$a = (1e-3, 0) \quad \nu = 1e-3 \quad \sigma = 1 \quad s = 0 \quad (1.14)$$

Consider all combinations.

The following plots represent  $\rho(x, y)$ .

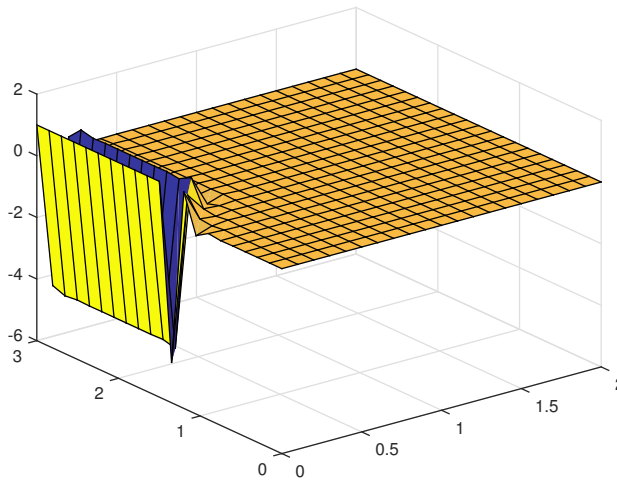


Figure 1.1:  $R_{1,1}$  and GLS.

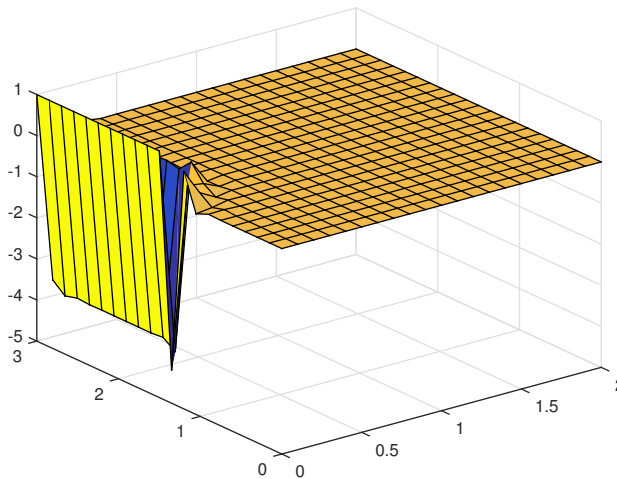
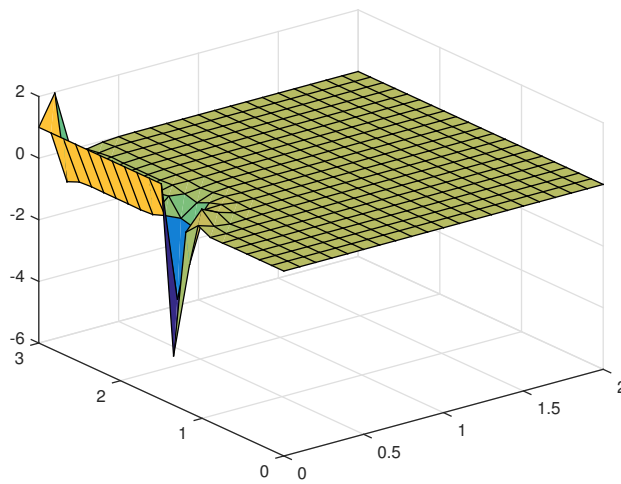
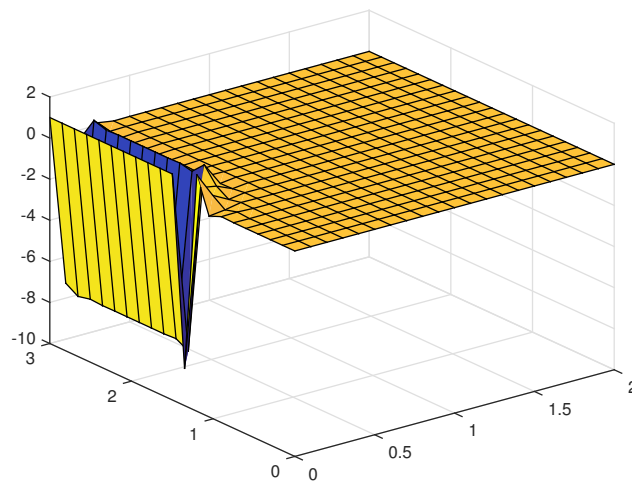


Figure 1.2:  $R_{1,1}$  and SUPG.

Figure 1.3:  $R_{2,2}$  and GLS.Figure 1.4:  $R_{2,2}$  and SUPG.

For the explicit Padé  $R_{2,0}$ , it becomes unstable. It can be observed that method  $R_{2,2}$  offers more accuracy for temporal domain and GLS for spatial domain.

## 1.4 D) STEADY PROBLEM

$$\begin{aligned}
 \text{Case:1} \quad a &= (-1,0) & v &= 1e-3 & \sigma &= 1e-1 & s &= 0 \\
 \text{Case:2} \quad a &= (-1e-3,0) & v &= 1e-3 & \sigma &= 1 & s &= 0 \\
 \text{Case:3} \quad a &= (-1e-3,0) & v &= 1e-3 & \sigma &= 0 & s &= 1
 \end{aligned} \tag{1.15}$$

Compare the results for the different spatial discretizations and comment the results. Note all the results are for linear elements.

## 1.4.1 CASE 1

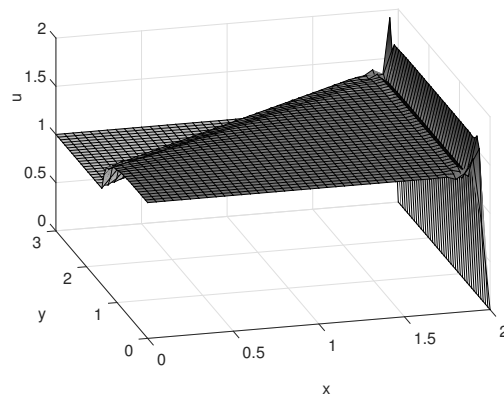


Figure 1.5: Case 1 and GLS.

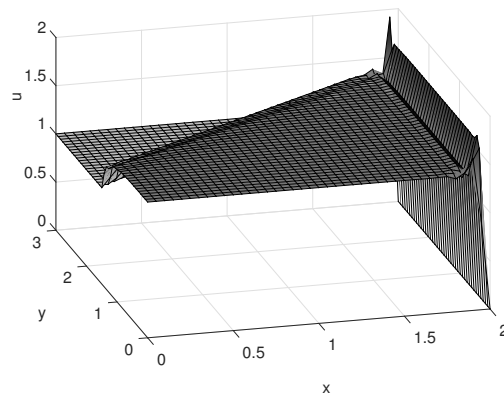


Figure 1.6: Case 1 and SUPG.

1.4.2 CASE 2

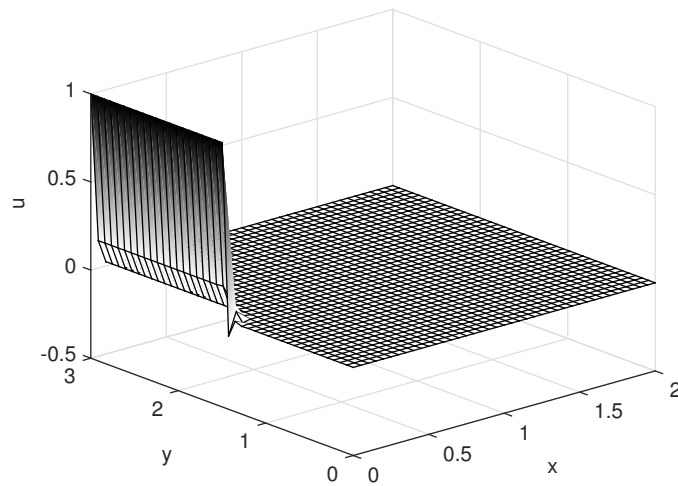


Figure 1.7: Case 2 and GLS.

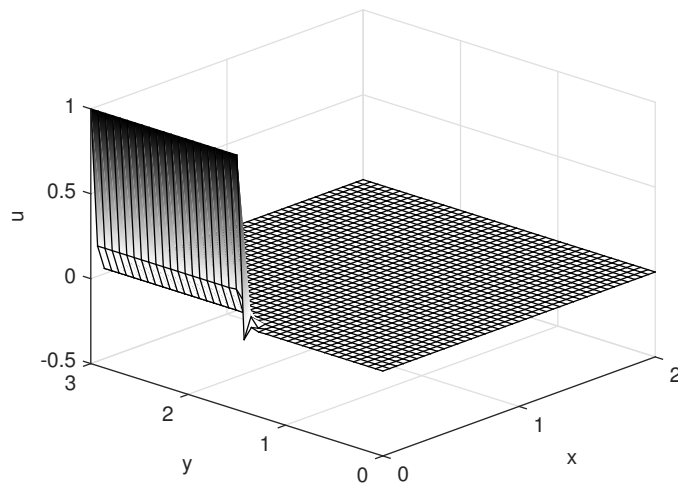


Figure 1.8: Case 2 and SUPG.



## 1.4.3 CASE 3

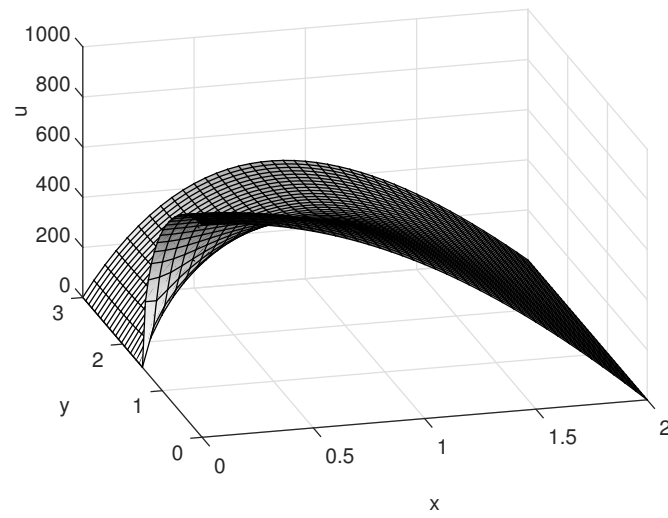


Figure 1.9: Case 3 and GLS.

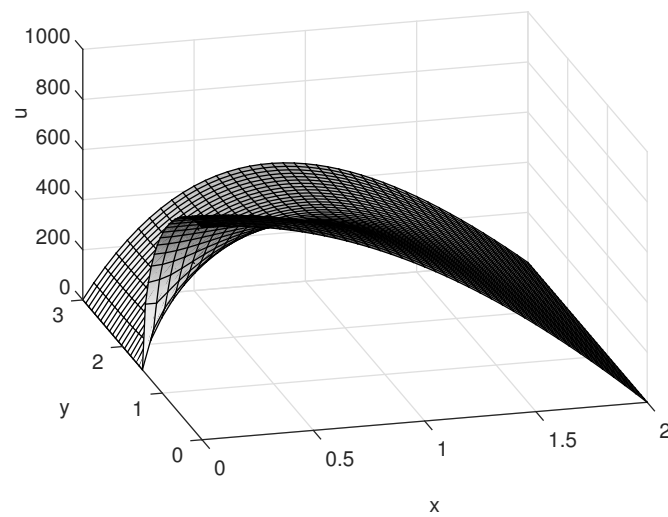


Figure 1.10: Case 3 and SUPG.

In case 1, the difference is relatively small, and therefore it cannot be appreciated in the graphs. However, this difference should be of the order  $(1 + \tau\sigma)$ .

For cases 2 and 3, the difference on the SUPG and GLS scheme is not relatively important since the convective term is not dominant. Therefore using a Galerkin scheme should be enough, since these 2 last cases do not require stabilization.

## APPENDIX

```

1 function [K, f] = CreateMatrix(X, T, pospg, wpg, N, Nxi, Neta, nu, sigma, a, method
    , h, Conv, s)
2 % [K, f] = CreateMatrix(X, T, pospg, wpg, N, Nxi, Neta)
3 %
4 % Stiffness matrix K and r.h.s vector f obtained by discretizing
5 % a convection-diffusion-reaction equation in 2D
6 % X:          nodal coordinates
7 % T:          connectivities (elements)
8 % pospg, wpg: Gauss points and weights in the reference element
9 % N, Nxi, Neta: shape functions on the Gauss points
10 %
11 ax = Conv(1);
12 ay = Conv(2);
13
14
15 % Total number of elements and number of nodes in each one
16 [numel, nen] = size(T);
17 % Total number of nodes
18 numnp = size(X, 1);
19
20 % Allocate storage
21 K = zeros(numnp, numnp);
22 f = zeros(numnp, 1);
23
24 if method == 1
25     disp('Galerkin formulation');
26     tau = 0;
27 elseif method == 2
28     disp('SUPG formulation');
29     Pe = a*h/(2*nu);
30     % alpha = coth(Pe) - 1/Pe;
31     % tau_p = alpha*h/(2*a);
32     tau_p = h*(1 + 9/Pe^2 + (h*sigma/(2*a))^2)^(-1/2)/(2*a);
33     disp(strcat('Recommended value for the stabilization parameter = ',
        num2str(tau_p)));
34     tau = input('Stabilization parameter to be used (press return for
        using the recommended one)= ');
35     if isempty(tau)
36         tau = tau_p;
37     end
38 elseif method == 3
39     disp('GLS formulation');

```

```

40 Pe = a*h/(2*nu);
41 % alpha = coth(Pe)-1/Pe;
42 % tau_p = alpha*h/(2*a);
43 tau_p = h*(1 + 9/Pe^2 +(h*sigma/(2*a))^2)^(-1/2)/(2*a);
44 disp(strcat('Recommended value for the stabilization parameter = ',
              num2str(tau_p)));
45 tau = input('Stabilization parameter to be used (press return for
              using the recommended one)= ');
46 if isempty(tau)
47     tau = tau_p;
48 end
49 elseif method == 4
50     disp('SGS formulation');
51     Pe = a*h/(2*nu);
52     % alpha = coth(Pe)-1/Pe;
53     % tau_p = alpha*h/(2*a);
54     tau_p = h*(1 + 9/Pe^2 +(h*sigma/(2*a))^2)^(-1/2)/(2*a);
55     disp(strcat('Recommended value for the stabilization parameter = ',
                  num2str(tau_p)));
56     tau = input('Stabilization parameter to be used (press return for
                  using the recommended one)= ');
57     if isempty(tau)
58         tau = tau_p;
59     end
60 else
61     error('Unavailable method')
62 end
63
64 % Loop on the elements
65 for ielem = 1:numel
66     % Te: global number of the nodes in the current element
67     % Xe: coordenates of the nodes in the current element
68     Te = T(ielem,:);
69     Xe = X(Te,:);
70     [Ke, fe] = MatEl(Xe, nen, pospg, wpg, N, Nxi, Neta, tau, nu, sigma, a, Conv, h, s,
                      method);
71     % Assemble the element matrices
72     K(Te, Te) = K(Te, Te) + Ke;
73     f(Te) = f(Te) + fe;
74     clear Ke; clear fe;
75 end

1 function K2 = CreateKMat (X, T, Conv, referenceElement)
2 % K2 = CreK2Mat (X, T, Conv, pospg, wpg, N, Nxi, Neta);

```

```

3 % Computation of the matrix K2 obtained by discretizing (aûgrad(w),
  aûgrad(u))
4 %
5
6 % reference element information
7 nen = referenceElement.nen;
8 ngaus = referenceElement.ngaus;
9 wgp = referenceElement.GaussWeights;
10 N = referenceElement.N;
11 Nxi = referenceElement.Nxi;
12 Neta = referenceElement.Neta;
13
14 % Total number of elements and number of nodes in each element
15 nElem = size(T,1);
16 % Total number of nodes
17 nPt = size(X,1);
18
19 % Allocation
20 K2 = zeros(nPt);
21
22 % Loop on the elements
23 for ielem = 1:nElem
24     % Te: global number of nodes on the current element
25     Te = T(ielem,:);
26     % Xe: coordinates of the nodes in Te
27     Xe = X(Te,:);
28     % Conve: velocity field on Te
29     Conve = Conv(Te,:);
30     % Element Matrix
31     K2e = zeros(nen,nen);
32     % Loop on Gauss points (numerical quadrature)
33     for ig = 1:ngaus
34         % Shape functions on Gauss point igmaus
35         N_ig = N(ig,:);
36         Nxi_ig = Nxi(ig,:);
37         Neta_ig = Neta(ig,:);
38         % Jacobian matrix on the Gauss point
39         Jacob = [Nxi_ig*(Xe(:,1))    Nxi_ig*(Xe(:,2))
40                 Neta_ig*(Xe(:,1))    Neta_ig*(Xe(:,2))];
41         %
42         dvolu = wgp(ig)*det(Jacob);
43         % Derivatives of shape functions in global coordinates
44         res = Jacob\[Nxi_ig;Neta_ig];
45         Nx = res(1,:);

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```

46     Ny = res(2,:);
47     % Contribution at the element matrix
48     a = N_ig*Conve; ax = a(1); ay = a(2);
49     K2e = K2e + (ax*Nx+ay*Ny)'*(ax*Nx+ay*Ny)*dvolu;
50     end
51     % Assembly of the element matrix
52     K2(Te,Te) = K2(Te,Te) + K2e;
53     clear K2e;
54 end

1 function [M,K,C] = FEMmat(X,T,Conv,referenceElement)
2 % This function compute the different spatial matrices which are
   involved
3 % into the unsteady convection-diffusion-reaction problem.
4
5     % C = convection matrix C obtained by discretizing (w, aúgrad(u))
6     % K = stiffness matrix K obtained by discretizing (grad(w), grad(u))
7     % M = mass matrix M obtained by discretizing (w, u)
8
9     % reference element information
10    nen = referenceElement.nen;
11    nkaus = referenceElement.nkaus;
12    wgp = referenceElement.GaussWeights;
13    N = referenceElement.N;
14    Nxi = referenceElement.Nxi;
15    Neta = referenceElement.Neta;
16
17    % Total number of nodes
18    nPt = size(X,1);
19
20    % Total number of elements and number of nodes in each element
21    nElem = size(T,1);
22
23    % Allocation
24    M = zeros(nPt);
25    K = zeros(nPt);
26    C = zeros(nPt);
27
28
29    % Loop on elements
30    for ielem=1:nElem
31        % Te: global number of nodes on the current element
32        Te = T(ielem,:);
33        % Xe: coordinates of the nodes in Te

```

```

34     Xe = X(Te,:);
35     % Conve: velocity field on Te
36     Conve = Conv(Te,:);
37     % Element Matrix
38     [Me,Ke,Ce] = EleMat(Xe,Conve,nen,ngaus,wgp,N,Nxi,Neta);
39     % Assembly
40     M(Te,Te) = M(Te,Te) + Me;
41     K(Te,Te) = K(Te,Te) + Ke;
42     C(Te,Te) = C(Te,Te) + Ce;
43
44 end
45
46
47
48 function [Me,Ke,Ce] = EleMat(Xe,Conve,nen,ngaus,wgp,N,Nxi,Neta)
49 %
50
51 Me = zeros(nen);
52 Ke = zeros(nen);
53 Ce = zeros(nen);
54
55
56 % Loop on Gauss points
57 for ig = 1:ngaus
58     % Shape functions on Gauss point igauss
59     N_ig = N(ig,:);
60     Nxi_ig = Nxi(ig,:);
61     Neta_ig = Neta(ig,:);
62     % Jacobian matrix on the Gauss point
63     Jacob = [Nxi_ig*(Xe(:,1))    Nxi_ig*(Xe(:,2))
64             Neta_ig*(Xe(:,1))    Neta_ig*(Xe(:,2))];
65     % Differential of volume
66     dvolu = wgp(ig)*det(Jacob);
67     % Derivatives of shape functions in global coordinates
68     res = Jacob \ [Nxi_ig;Neta_ig];
69     Nx = res(1,:);
70     Ny = res(2,:);
71     % Contribution at the element matrix
72     a = N_ig*Conve; ax = a(1); ay = a(2);
73
74     Me = Me + N_ig'*N_ig*dvolu;
75     aGradN = ax*Nx + ay*Ny;
76     Ke = Ke + (Nx+Ny)'*(Nx+Ny)*dvolu;
77     Ce = Ce + N_ig'*aGradN*dvolu;

```

78 **end**

```

1 function Sol = SUPG(X,T,Conv,nu,sigma,f,c,Accd1,bccd1,W,w,dt,nstep,
    referenceElement,M,C,K,nodesDir0,nodesDir1,tau)
2 % Sol = SUPG(X,IEN,Conv,nu,f,c,Accd1,bccd1,T,s,beta,dt,nstep,tau)
3 % This function computes solution for a transient convection-diffusion
    equation
4 % at different time instants.
5 % SUPG method is used to perform spatial discretization.
6 %
7 % Input:
8 % X: nodal coordinates
9 % T: connectivities
10 % Conv: velocity field
11 % nu: diffusion
12 % sigma: reaction term
13 % f: source term
14 % c: initial condition
15 % Accd1, bccd1: matrices to impose boundary conditions using Lagrange
    multipliers
16 % W,w: matrices for the time-integration scheme
17 % dt: time-step
18 % nstep: number of time steps
19 % referenceElement: Information about the element of reference
20 % M: mass matrix
21 % C: convection matrix
22 % K: stiffness matrix
23 % tau: stabilization parameter
24 % nodesDir0: nodes where the value of u is 0
25 % nodesDir1: nodes where the value of u is 1
26
27 % Number of points used in the discretization
28 npoin = size(X,1);
29
30 % COMPUTATION OF MATRIX K2
31
32 K2 = CreK2Mat (X,T,Conv,referenceElement);
33
34 % Integration matrix
35 [n,m] = size(W);
36 Id = eye(n,m);
37 tauW = tau*W;
38 tauW_W = tauW'*W;
39 tauW_w = tauW'*w;

```



```

40
41 if size(tau) == [1,1]
42     tau = tau*ones(size(W));
43 end
44
45 % Computation of the matrix necessary to obtain solution at each time-
step: A du = F
46 disp(' ')
47 disp('Computation of total matrices for the time-integration scheme')
48 Kt = C + nu*K+sigma*M;
49 A = [];
50 for i = 1:n
51     row = [];
52     for j = 1:m
53         row = [ row, Id(i,j)*M + dt*W(i,j)*Kt + ...
54               tauW(j,i)*C' + dt*tauW_W(i,j)*(K2+sigma*C') ];
55     end
56     A = [A; row];
57 end
58
59 nccd = size(Accd1,1);
60 Accd = []; bccd = [];
61 for i = 1:n
62     row = [];
63     for j = 1:m
64         row = [row, Id(i,j)*Accd1];
65     end
66     Accd = [Accd; row];
67     bccd = [bccd; bccd1];
68 end
69
70 nccd = n*nccd;
71 Atot = [A Accd'; Accd zeros(nccd)];
72
73 % Factorization of matrix Atot
74 disp(' ')
75 disp('Factorization of the matrices for the time-integration scheme')
76 [L,U] = lu(Atot);
77 L = sparse(L);
78 U = sparse(U);
79
80 % Initial condition
81 Sol = c;
82 % Loop to compute the transient solution

```

```

83 disp(' ')
84 disp('Transient analysis: computation of the solution at each time step'
      )
85 for i = 1:nstep
86     aux1 = -dt*(Kt*c);
87     aux2 = -dt*((K2+sigma*C')*c);
88     F = [];
89     for j=1:m
90         F = [F; w(j)*aux1 + tauW_w(j)*aux2];
91     end
92     F = [F;bccd];
93     dc = U\(L\F);
94     dc = reshape(dc(1:n*npoin),npoin,n);
95     for k =1:size(dc,1)
96         if any(nodesDir1 == k);
97             c(k)=1;
98         elseif any(nodesDir0 == k);
99             c(k)=0;
100        else
101            c(k) = c(k) + sum(dc(k,:),2);
102        end
103    end
104    Sol = [Sol c];
105 end

1 function Sol = GLS(X,T,Conv,nu,sigma,f,c,Accd1,bccd1,W,w,dt,nstep,
  referenceElement,M,C,K,nodesDir0,nodesDir1,tau)
2 % Sol = SUPG(X,IEN,Conv,nu,f,c,Accd1,bccd1,T,s,beta,dt,nstep,tau)
3 % This function computes solution for a transient convection-diffusion
  equation
4 % at different time instants.
5 % GLS method is used to perform spatial discretization.
6 %
7 % Input:
8 % X: nodal coordinates
9 % T: connectivities
10 % Conv: velocity field
11 % nu: diffusion
12 % sigma: reaction term
13 % f: source term
14 % c: initial condition
15 % Accd1, bccd1: matrices to impose boundary conditions using Lagrange
  multipliers
16 % W,w: matrices for the time-integration scheme

```

```

17 % dt: time-step
18 % nstep: number of time steps
19 % referenceElement: Information about the element of reference
20 % M: mass matrix
21 % C: convection matrix
22 % K: stiffness matrix
23 % tau: stabilization parameter
24 % nodesDir0: nodes where the value of u is 0
25 % nodesDir1: nodes where the value of u is 1
26
27 % Number of points used in the discretization
28 npoin = size(X,1);
29
30 % COMPUTATION OF MATRIX K2
31
32 K2 = CreK2Mat (X,T,Conv,referenceElement);
33
34 % Integration matrix
35 [n,m] = size(W);
36 Id = eye(n,m);
37 tauW = tau*W;
38 tauw = tau*w;
39 tauW_W = tauW'*W;
40 tauW_w = tauW'*w;
41
42 if size(tau) == [1,1]
43     tau = tau*ones(size(T));
44 end
45
46 % Computation of the matrix necessary to obtain solution at each time-
    step: A du = F
47 disp(' ')
48 disp('Computation of total matrices for the time-integration scheme')
49 Kt = C + nu*K+sigma*M;
50 A = [];
51 for i = 1:n
52     row = [];
53     for j = 1:m
54         row = [ row, Id(i,j)*M + dt*W(i,j)*Kt + ...
55             tau(i,j)*(1/dt)*M + tauW(i,j)*(C+sigma*M) + ...
56             tauW(j,i)*(C'+sigma*M)+dt*tauW_W(i,j)*(K2+sigma*C') + ...
57             dt*tauW_W(i,j)*sigma*(C+sigma*M) ];
58     end
59     A = [A; row];

```

```

60 end
61
62 nccd = size(Accd1,1);
63 Accd = []; bccd = [];
64 for i = 1:n
65     row = [];
66     for j = 1:m
67         row = [row, Id(i,j)*Accd1];
68     end
69     Accd = [Accd; row];
70     bccd = [bccd; bccd1];
71 end
72
73 nccd = n*nccd;
74 Atot = [A Accd'; Accd zeros(nccd)];
75
76 % Factorization of matrix Atot
77 disp(' ')
78 disp('Factorization of the matrices for the time-integration scheme')
79 [L,U] = lu(Atot);
80 L = sparse(L);
81 U = sparse(U);
82
83 % Initial condition
84 Sol = c;
85 % Loop to compute the transient solution
86 disp(' ')
87 disp('Transient analysis: computation of the solution at each time step'
      )
88 for i = 1:nstep
89     aux1 = -dt*Kt*c;
90     aux2 = -(C+sigma*M)*c;
91     aux3 = dt*(-(K2+sigma*C'+sigma*(C +sigma*M))*c);
92     F = [];
93     for j=1:n
94         F = [F; w(j)*aux1 + tauw(j)*aux2 + tauW_w(j)*aux3];
95     end
96     F = [F;bccd];
97     dc = U\L\F;
98     dc = reshape(dc(1:n*npoin),npoin,n);
99     for k =1:size(dc,1)
100         if any(nodesDir1 == k);
101             c(k)=1;
102         elseif any(nodesDir0 == k);

```

```
103         c(k)=0;
104     else
105         c(k) = c(k) + sum(dc(k,:),2);
106     end
107 end
108 Sol = [Sol c];
109 end

1 function [W,w,beta]=Pade(d)
2
3 % Compute the matrices needed to perform the time integration Pad scheme
4
5 if d == 0
6     W = 1/2;
7     w = 1;
8     beta = [0,1];
9 elseif d == 1
10    W = (1/24)*[7 -1; 13 5];
11    w = [1/2; 1/2];
12    beta = [0,1/2,1];
13 elseif d == 2
14    W = [0 0; 1 0];
15    w = [1/2; 1/2];
16    beta = [0,1/2,1];
17 else
18    error('Unavailable time integration scheme')
19 end
20
21 end
```