

FINITE ELEMENT METHOD

ФИНИТ ЕЛЕМЕНТ МЕТОД

10

Differential
Equation *

FINITE ELEMENT METHOD

FINITE ELEMENT METHOD

STRONG FORM

Strong to Weak Form

WEAK FORM

Weak to Approximate Form

APPROXIMATE FORM

From Physical to Natural Space

NUMERICAL EVALUATION (Integration)

Approximate Solution to Differential Equation *

ROADMAP

FOR FEM

1D
2D

DISCRETIZED FORM

APPROXIMATION TECHNIQUES
↳ SHAPE FUNCTIONS

UNDERSTANDING FEM VIA AN ANALOGY (A BRUTAL SIMPLIFICATION)

$$\sin 45^\circ$$

→ Calculator → 0.707 106 7812 /—

Approximate
Solution

→ Taylor Expansion → $x - \frac{x^3}{3!} + \frac{x^5}{5!} /—$

Approximate
Equation

$$\sin x = \sum_n (-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!}$$

$$0.707 143 0458 /—$$

Solution
approximation

UNDERSTANDING FEM VIA AN ANALOGY (A BRUTAL SIMPLIFICATION)

$\sin 45^\circ$

→ Calculator → 0.707 106 7812 /—

Approximate
Solution

→ Taylor Expansion → $x - \frac{x^3}{3!} + \frac{x^5}{5!} /—$

Approximate
Equation

→ Input Approximation

$$45^\circ = \frac{\pi}{4} = 0.7853981684 /—$$

0.707 143 0458 /—

Solution
approximation

UNDERSTANDING FEM VIA AN ANALOGY (A BRUTAL SIMPLIFICATION)

Approximations in FEM

- Solution Approximation → inherent to numerical techniques
- Equation Approximation → diff equation is solved using computers
- Input Approximation → space transformed by discretization to weak form + space approximation



Discretization (Approximation)
Solution (u)
TEST (w)

DOMAIN (X)
diff. Eq.
STRONG FORM
integral TO
WEAK FORM

STRONG FORM (Differential Equation in 1D)

$$\int A \, d\alpha$$

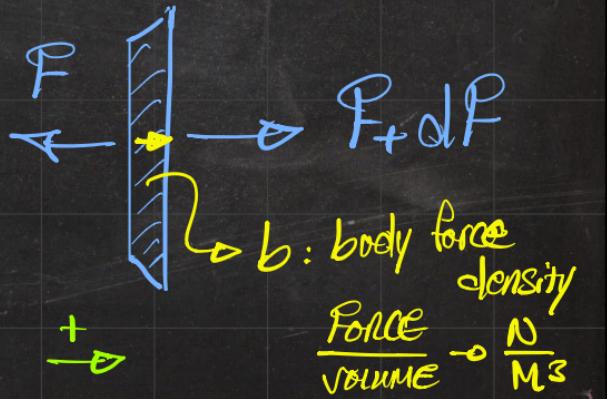
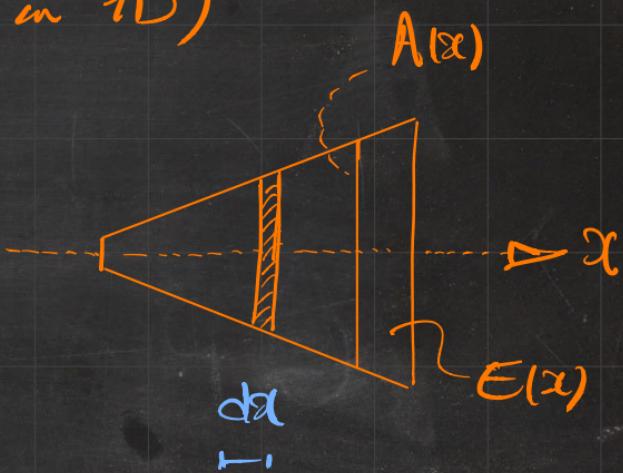
$$F_t \, dF - F_+ + b \, dV = 0$$

$$\frac{dF}{d\alpha} + bA = 0$$

\hookrightarrow force density per length

$$[\text{N/M}]$$

\uparrow
1D force density

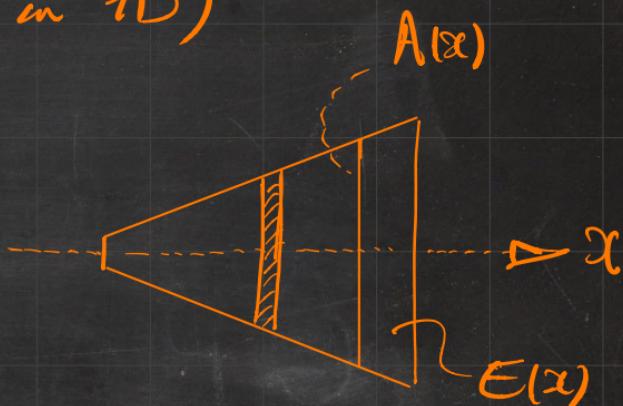


STRONG FORM (Differential Equation in 1D)

$$\frac{dF}{dx} + bA = 0$$

$$F = EA$$

$$E = E \epsilon$$



$$\frac{d}{dx}(EA) + bA = 0 \quad \epsilon = du/dx = u' \quad \text{1D-Problem}$$

$$\frac{d}{dx}(EA\epsilon) + bA = 0 \Rightarrow \frac{d}{dx}\left(EA \frac{du}{dx}\right) + bA = 0$$

$\checkmark E, A : \text{CONST.}$

$$Eu'' + b = 0$$

STRONG FORM (Differential Equation in 1D)

$$\frac{dF}{dx} + bA = 0$$

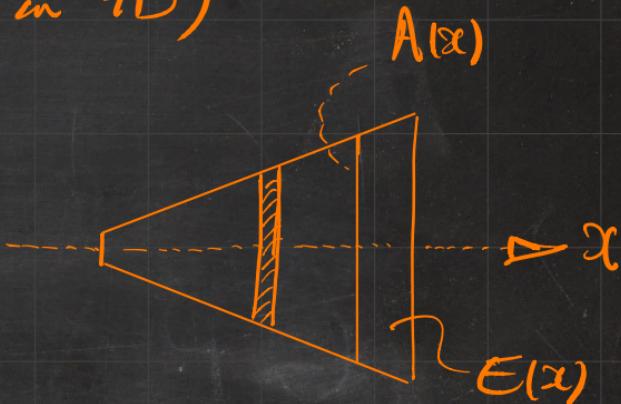
$$F = EA$$

$$E = E(x)$$

ODE of
2nd. order

$$\varepsilon = u'$$

$$\Rightarrow Eu'' + b = 0 \text{ w/ BCs on boundary}$$



$x=0$
 $x=L$
Length of the domain

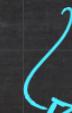
STRONG FORM

$$E u'' + b = 0$$

2 ends \rightarrow boundary condition

boundary

$$F = EA = E\epsilon A = EAu'$$



Dirichlet

Disp. \rightarrow u

Neumann

Force \rightarrow u'

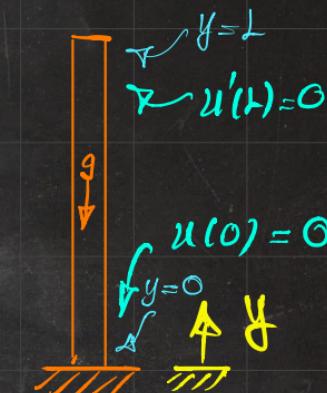
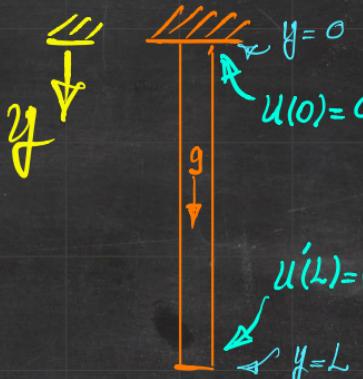
Hanging bar

Standing bar



Compressed
Elongated

Bar under its own weight



STRONG FORM

$$Eu'' + b = 0 + Pg$$

(I) Hanging bar $\Leftrightarrow Eu'' + b = 0$

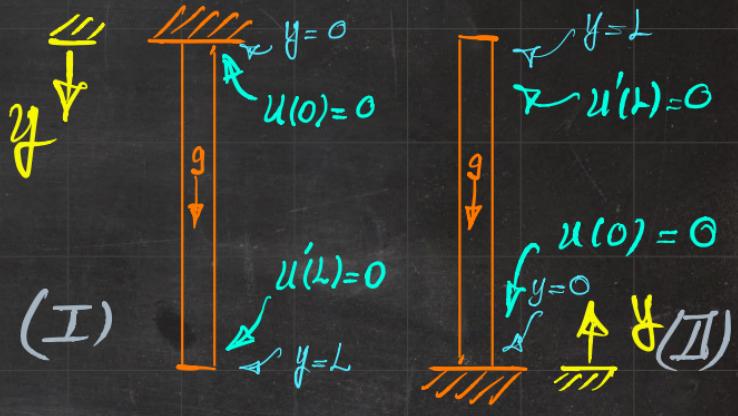
$Eu'' + Pg = 0$ subject to $u(0) = 0, u'(L) = 0$

$$u = -\frac{1}{2} \frac{Pg}{E} y^2 + C_1 y + C_2$$

BCs $\Rightarrow u = -\frac{1}{2} \frac{Pg}{E} y^2 + \frac{PgL}{E} y$

$$\Rightarrow u(L) = \frac{1}{2} \frac{Pg}{E} L^2$$

Bar under its own weight



(I)

$u(0) = 0$

STRONG FORM

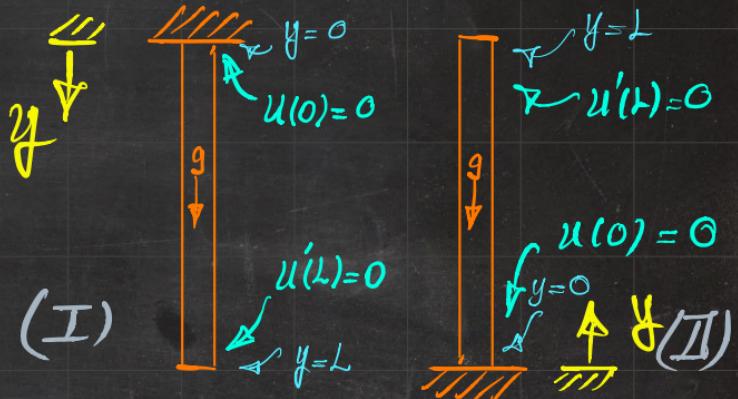
$$Eu'' + b = 0 \quad -Pg$$

(II) Standing bar $\Leftrightarrow Eu'' + b = 0$

$$Eu'' - Pg = 0 \quad \text{subject to } u(0) = 0, \quad u'(L) = 0$$

$$u = + \frac{1}{2} \frac{Pg}{E} y^2 + C_1 y + C_2 \xrightarrow{\text{BCs}} u = \frac{1}{2} \frac{Pg}{E} y^2 - \frac{PgL}{E} y \Rightarrow u'' = - \frac{1}{2} \frac{Pg}{E} L^2$$

Bar under its own weight



(I)

$u(0) = 0$

STRONG FORM $Eu'' + b = 0$

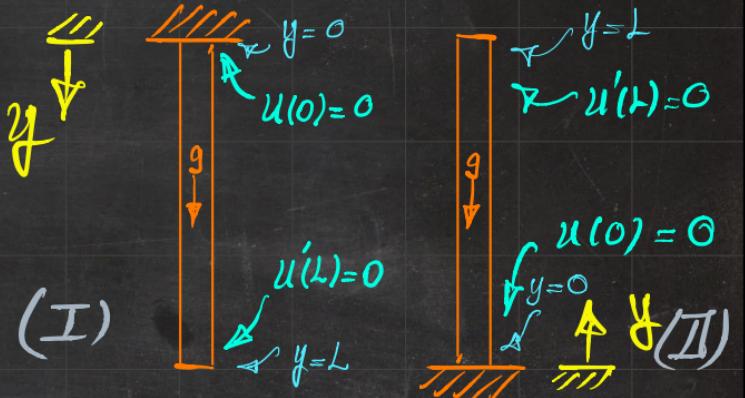
(I) Hanging bar $\leftarrow Eu'' + Pg = 0$

$$u = -\frac{1}{2} \frac{\rho g}{E} y^2 + \frac{\rho g L}{E} y$$

(II) Standing bar $\leftarrow Eu'' - Pg = 0$

$$u = +\frac{1}{2} \frac{\rho g}{E} y^2 - \frac{\rho g L}{E} y$$

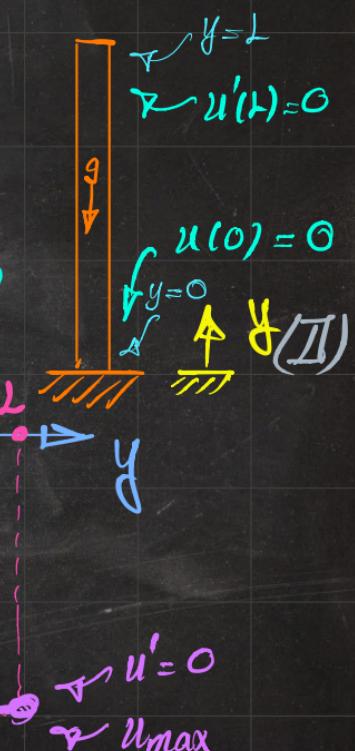
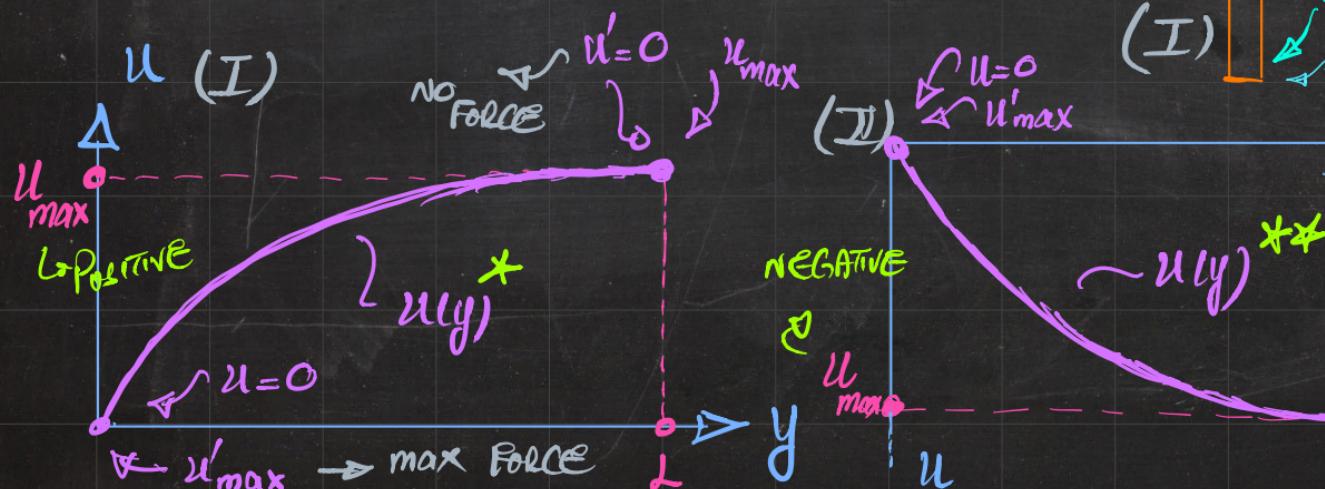
Bar under its own weight



STRONG FORM $E u'' + b = 0$ Bar under its own weight

(I) Hanging bar $u = -\frac{1}{2} \frac{\rho g}{E} y^2 + \frac{\rho g L}{E} y$

(II) Standing bar $u = +\frac{1}{2} \frac{\rho g}{E} y^2 - \frac{\rho g L}{E} y$



$$\frac{d}{dx} \left(EA \frac{du}{dx} \right) + bA = 0 \quad \text{Subject to BCs}$$

Given E, A are Const. $\rightarrow EA u'' + bA = 0 \quad \leftarrow f := \frac{b}{E}$

STRONG FORM

$$u'' + f = 0 \quad 0 \leq x \leq 1$$

$$D: u(0) = u_0 \quad \leftarrow \text{prescribed}$$

$$N: u'(1) = t \quad \leftarrow$$

FROM STRONG TO WEAK FORM

STRONG FORM \rightsquigarrow Differential Eq.

(I) Multiply By TEST Function w

(II) INTEGRATE OVER THE DOMAIN

Integral form \rightsquigarrow WEAK FORM

STRONG : u''

WEAK : u'

BECAUSE LOWER
ORDER DIFFERENTIATION
OF DISPLACEMENT

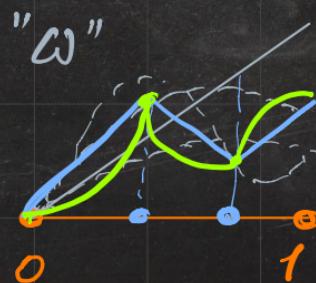
$$u'' + f = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = u_0$ \checkmark prescribed

N: $u'(1) = t$ \checkmark

w : $\begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ w|_D = 0 \rightsquigarrow \text{ZERO @} \end{cases}$

DIRICHLET
BOUNDARY
CONDITIONS



FROM STRONG TO WEAK FORM

STRONG FORM

(I) Multiply By TEST Function w

(II) INTEGRATE OVER THE DOMAIN

$$I) [u'' + f = 0] \times w \Rightarrow wu'' + wf = 0$$

$$II) \int_0^1 [wu'' + wf] dx = 0 \quad wu'' = (wu')' - w'u'$$

$$\int_0^1 (wu')' dx - \int_0^1 w'u' dx + \int_0^1 wf dx = 0$$

$$u'' + f = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = u_0$ \leftarrow prescribed

N: $u'(1) = t$ \leftarrow

w : $\begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ w|_D = 0 \end{cases}$

FROM STRONG TO WEAK FORM

$$I) [u'' + f = 0] \times \omega \Rightarrow \omega u'' + \omega f = 0$$

$$II) \int_0^1 [\omega u'' + \omega f] dx = 0 \quad \omega u'' = (\omega u')' - \omega u'$$

$$\int_0^1 (\omega u')' dx - \int_0^1 \omega' u' dx + \int_0^1 \omega f dx = 0$$

$$\int_0^1 \omega u' dx = \int_0^1 \omega f dx + \omega u' \Big|_0^1$$

$$\int_0^1 \omega' u' dx = \int_0^1 \omega f dx + \omega(1)u'(1) - \omega(0)u'(0)$$

$$u'' + f = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = u_0$ ← prescribed

N: $u'(1) = t$ ←

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$

FROM STRONG TO WEAK FORM

$$I) [u'' + f = 0] \times \omega \Rightarrow \omega u'' + \omega f = 0$$

$$II) \int_0^1 [\omega u'' + \omega f] dx = 0 \quad \omega u'' = (\omega u')' - \omega u'$$

$$u'' + f = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = u_0$ \leftarrow prescribed

N: $u'(1) = t$ \checkmark

$$\int_0^1 \omega' u' dx = \int_0^1 \omega f dx + \omega(1)u'(1) - \omega(0)u'(0)$$

↑
TEST Function @ 1
↑
TEST Function @ 0

$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$

BC:

DIRICHLET $u \checkmark \quad u' ?$

NEUMANN $u ? \quad u' \checkmark$

FROM STRONG TO WEAK FORM

$$I) [u'' + f = 0] \times \omega \Rightarrow \omega u'' + \omega f = 0$$

$$II) \int_0^1 [\omega u'' + \omega f] dx = 0 \quad \omega u'' = (\omega u')' - \omega u'$$

$$u'' + f = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = u_0$ ← prescribed

N: $u'(1) = t$ ←

weak form

$$\int_0^1 \omega u' dx = \int_0^1 \omega f dx + \omega(1)u'(1) - \omega(0)u'(0)$$

INTERNAL

CONTRIBUTIONS

OVER THE DOMAIN

EXTERNAL

CONTRIBUTIONS

OVER THE DOMAIN

EXTERNAL CONTRIBUTIONS

OVER THE BOUNDARY IN
OF THE DOMAIN



ω :
 ARBITRARY
 CONTINUOUS
 $\omega|_D = 0$

THOUGHT EXPERIMENT

Prepare a salad made
of 3 ingredients



Lettuce

Tomato

Olive Oil

BURNOV-GALERKIN

PETROV-GALERKIN

Approximation

ISOPARAMETRIC CONCEPTS

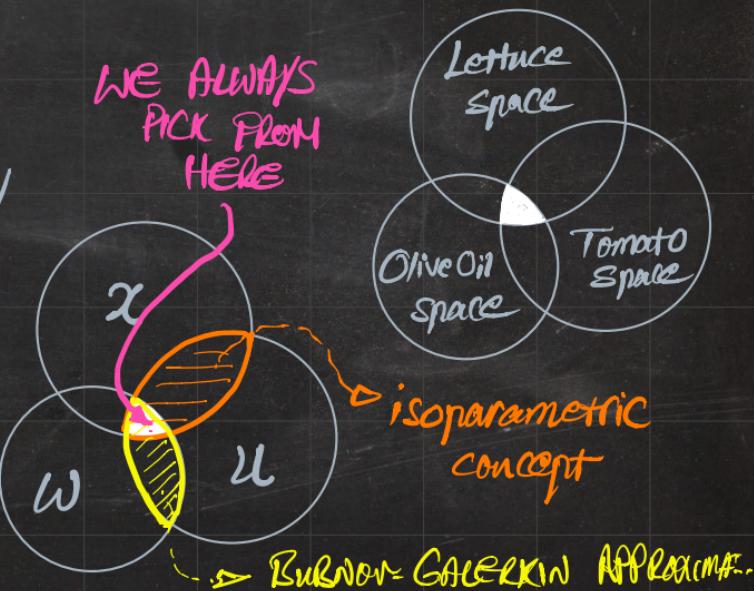
WE ALWAYS
PICK FROM
HERE

Geometry

x ↗ coordinate

u ↗ displacement

w ↗ test function



FROM STRONG TO WEAK FORM

$$u'' = -1 \Rightarrow u' = -x + C_1$$

$$\Rightarrow u = -\frac{1}{2}x^2 + C_1x + C_2$$

$$\left. \begin{array}{l} \text{---} \\ \text{---} \end{array} \right\} \quad \begin{array}{l} u(0) = 0 \Rightarrow C_2 = 0 \\ u'(1) = 0 \Rightarrow C_1 = 1 \end{array}$$

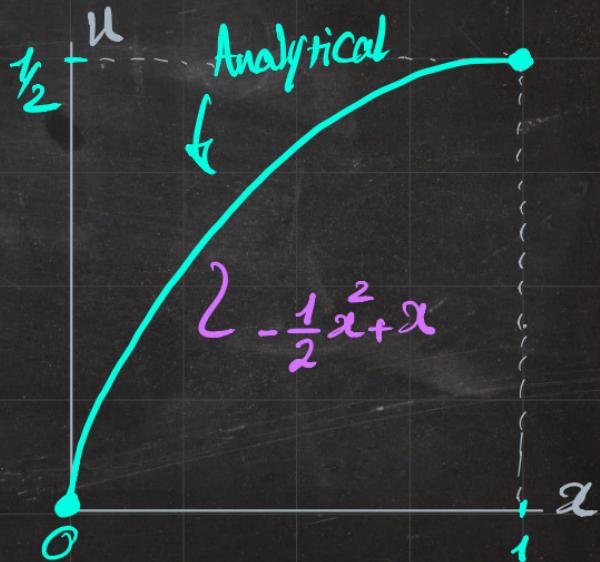
Analytical
Solution

$$\Rightarrow u = -\frac{1}{2}x^2 + x$$

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = 0$  prescribed

N: $u'(1) = 0$ 



FROM STRONG TO WEAK FORM

$$\int_0^1 \omega' u' dx = \int_0^1 \omega f dx + \omega(1) u'(1) - \omega(0) u'(0)$$

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = 0$ ✓ prescribed
 N: $u'(1) = 0$ ✓

$$\Rightarrow \int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad \text{WEAK FORM}$$

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$

Compute approximate solution from different spaces

\Downarrow
 EXERCISE $\rightarrow \dots$

UNDERSTANDING THE SIGNIFICANCE OF

WEAK FORM

BY EXAMPLE

$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx$$

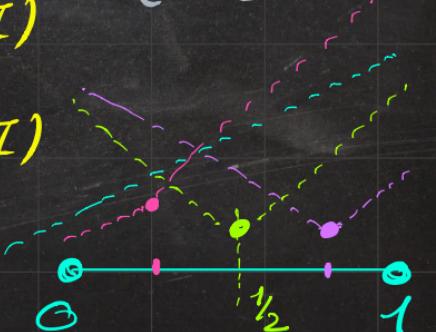
$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

$$D: u(0) = 0 \quad \text{prescribed}$$

$$N: u'(1) = 0 \quad \text{prescribed}$$

- 1-Piece LINEAR APPROXIMATION
- 2-Piece LINEAR (UNIFORM) APPROXIMATION
- 2-Piece LINEAR (NON-UNIFORM) APPROXIMATION (I)
- 2-Piece LINEAR (NON-UNIFORM) APPROXIMATION (II)
- 2-Piece LINEAR (GENERAL) APPROXIMATION

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$



UNDERSTANDING THE SIGNIFICANCE OF

WEAK FORM

BY EXAMPLE

$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx$$

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

$$D: u(0) = 0 \quad \text{prescribed}$$

$$N: u'(1) = 0 \quad \checkmark$$

→ 3-PIECE LINEAR (UNIFORM) APPROXIMATION

→ 3-PIECE LINEAR (GENERIC) APPROXIMATION

→ 4-PIECE LINEAR (UNIFORM) APPROXIMATION

→ 4-PIECE LINEAR (GENERIC) APPROXIMATION

→ 1-PIECE QUADRATIC

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$

→ 1-PIECE CUBIC

$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad x \in [0,1]$$

→ 1-PIECE LINEAR APPROXIMATION

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = 0$ prescribed
 N: $u'(1) = 0$ ✓

$$\omega = C_1 x + C_2 \quad C_2 = 0 \quad u = D_1 x + D_2 \quad D_2 = 0$$

$\omega(0) = 0 \quad \Rightarrow \quad C_1 \uparrow$
 $\omega|_D = 0 \quad \Leftarrow \quad u(0) \text{ is given}$

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$

$$\int_0^1 C_1 D_1 dx = \int_0^1 C_1 x dx \Rightarrow [C_1 D_1 x]_0^1 = \frac{1}{2} C_1 x^2]_0^1$$

$$\Rightarrow D_1 = \frac{1}{2} \quad C_1 : \text{cancels out}$$

$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad x \in [0,1]$$

→ 1-PIECE LINEAR APPROXIMATION

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = 0$ ↙ prescribed
 N: $u'(1) = 0$ ↙

$$\omega = C_1 x + C_2 \quad C_2 = 0 \quad u = D_1 x + D_2 \quad D_2 = 0$$

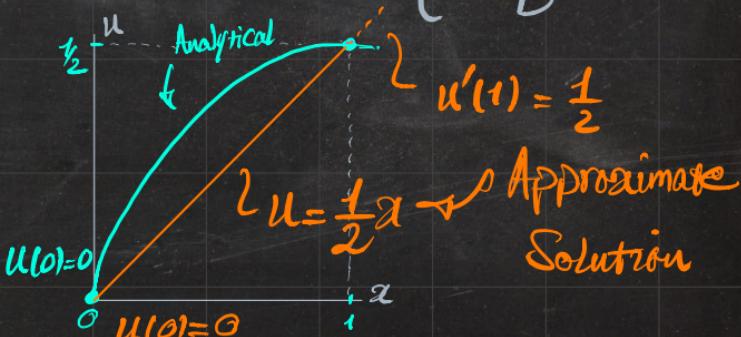
$\omega(0) = 0 \quad \text{↗}$
 $\omega|_D = 0 \quad \text{↗} \quad \omega(0) \text{ is given}$

$$C_1: \text{ cancels out} \quad \Rightarrow \quad D_1 = \frac{1}{2}$$

APPROXIMATE
SOLUTION FOR u

$$\Rightarrow u = \frac{1}{2}x$$

ω : ↗ ARBITRARY
↗ CONTINUOUS
 $u(0) = 0$
 $u'(1) = 0$
 $\omega|_D = 0$



$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad x \in [0,1]$$

\rightarrow 1-PIECE LINEAR APPROXIMATION

$$u'' + 1 = 0 \quad 0 \leq x \leq 1$$

D: $u(0) = 0$ \leftarrow prescribed
 N: $u'(1) = 0$ \leftarrow

$$\omega = C_1 x + C_2 \quad C_2 = 0 \quad u = D_1 x + D_2 \quad D_2 = 0$$

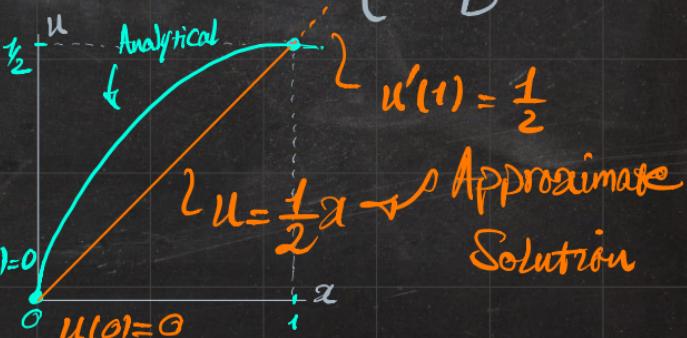
$$\omega(0) = 0 \quad \omega|_D = 0 \leftarrow u(0) \text{ is given}$$

$$\Rightarrow u = \frac{1}{2}x$$

DIRICHLET BCs ARE STRONGLY SATISFIED

NEUMANN BCs ARE WEAKLY SATISFIED $u(0)=0$

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ u(0)=0 \\ u'(1)=0 \\ \omega|_D=0 \end{cases}$$



$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad \alpha \in [0, 1]$$

\rightarrow 2-PIECE LINEAR (UNIFORM) APPROXIMATION

$$\alpha \in [0, 0.5]$$

$$\omega = C_1 \alpha + C_2 \quad \text{at } \omega|_D = 0$$

$$\alpha \in [0.5, 1]$$

$$\omega = D_1 \alpha + D_2 \quad u = F_1 \alpha + F_2$$

$$\Rightarrow \frac{1}{2}C_1 + C_2 = \frac{1}{2}D_1 + D_2 \quad \Rightarrow \frac{1}{2}F_1 + F_2 = \frac{1}{2}E_1 + E_2$$

\hookrightarrow Employ BCs and Continuity Conditions

$\hookrightarrow \omega$ continuous @ 0.5

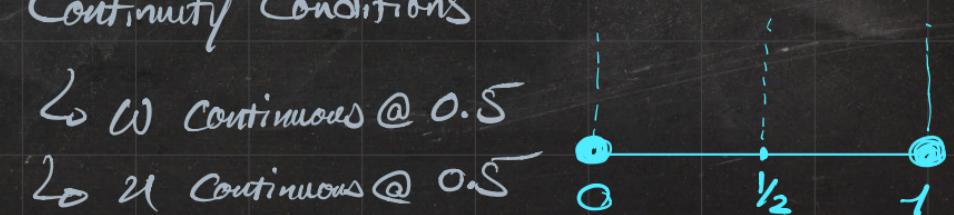
$\hookrightarrow u$ continuous @ 0.5

$u'' + 1 = 0 \quad 0 \leq x \leq 1$

D: $u(0) = 0$ ✓ prescribed

N: $u'(1) = 0$ ✓

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$



$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad x \in [0, 1]$$

\rightarrow 2-PIECE LINEAR (UNIFORM) APPROXIMATION

$$x \in [0, 0.5]$$

$$\omega = C_1 x + C_2 \quad \text{at } \omega|_D = 0$$

$$x \in [0.5, 1]$$

$$\omega = D_1 x + D_2$$

$$\Rightarrow \frac{1}{2}C_1 + C_2 = \frac{1}{2}D_1 + D_2$$

||

$$D_2 = \frac{1}{2}[C_1 - D_1]$$

$$u = E_1 x + E_2 \quad \text{at } u(0) = 0$$

$$u = F_1 x + F_2$$

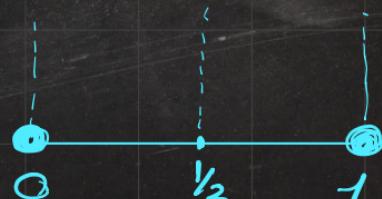
$$\Rightarrow \frac{1}{2}E_1 + E_2 = \frac{1}{2}F_1 + F_2$$

||

$$F_2 = \frac{1}{2}[E_1 - F_1]$$

D: $u(0) = 0$ \leftarrow prescribed
 N: $u'(1) = 0$ \leftarrow

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$



$$\int_0^1 \omega' u' dx = \int_0^1 \omega dx \quad x \in [0, 1]$$

\rightarrow 2-PIECE LINEAR (UNIFORM) APPROXIMATION

$$x \in [0, 0.5]$$

$$\omega = C_1 x + C_2 \quad u = E_1 x + E_2$$

$$x \in [0.5, 1]$$

$$\omega = D_1 x + D_2 \quad u = F_1 x + F_2$$

$$D_2 = \frac{1}{2}[C_1 - D_1] \quad F_2 = \frac{1}{2}[E_1 - F_1]$$

$$\int_0^{0.5} \omega' u' dx + \int_{0.5}^1 \omega' u' dx = \int_0^{0.5} \omega dx + \int_{0.5}^1 \omega dx$$

$u'' + 1 = 0 \quad 0 \leq x \leq 1$

D: $u(0) = 0$ ✓ prescribed

N: $u'(1) = 0$ ✓

$$\omega : \begin{cases} \text{ARBITRARY} \\ \text{CONTINUOUS} \\ \omega|_D = 0 \end{cases}$$

