Before you decide to drop the course and curse me for convincing or making you take this class, let me tell you that up till now we have not really discussed finite element methods.

The basic mathematics we have previously discussed provides us with a basis for understanding the inner workings of FEM techniques. The two basic approaches are:

- The Ritz method utilizes the energy or functional associated with the differential equation as the base for the finite element formulation
- 2. The **MWR** method approximates the differential equation directly as the base for the finite element formulation

FINITE ELEMENT FORMULATIONS

Variational Finite Element Models

- The steps involved in generating a FEM model using variational techniques follows the same procedure as we used in our discussion of the spring-mass system:
- 1. Discretization
- 2. Interpolation
- 3. Elemental Description or Formulation
- 4. Assembly
- 5. Constraints
- 6. Solution
- 7. Computation of Derived Variables





FINITE ELEMENT FORMULATIONS





FINITE ELEMENT FORMULATIONS

The variation of the unknown function over an element may be written in global coordinates as:

$$u_{e} = C_{1} + C_{2}X$$

Matching the values of the function at the endnodes of each element require u_e to be:

$$U_e = C_1 + C_2 X_i = U_i$$
 $U_e = C_1 + C_2 X_{i+1} = U_{i+1}$











In matrix form we may write the variation of u and u' over an element as:

$$u_e = \mathbf{N}^{\mathsf{T}} \mathbf{u}_e$$
 $u'_e = \mathbf{N}^{'\mathsf{T}} \mathbf{u}_e$

where the vectors \mathbf{N} , \mathbf{N} ', and $\mathbf{u}_{\mathbf{p}}$ are:

$$\mathbf{N} = \begin{cases} \mathbf{N}_i \\ \mathbf{N}_{i+1} \end{cases} \qquad \mathbf{N}' = \begin{cases} \mathbf{N}_i' \\ \mathbf{N}_{i+1}' \end{cases} \qquad \mathbf{u}_{\mathbf{e}} = \begin{cases} \mathbf{u}_i \\ \mathbf{u}_{i+1} \end{cases}$$

The vector ${\bf N}$ is often called the elemental interpolation vector and ${\bf u}_{\rm e}$ is called the elemental displacement vector.







FINITE ELEMENT FORMULATIONS
Element Formulation - Therefore the energy functional may be approximated by:
$Z(u) = \sum_{e} \int_{x_{i}}^{x_{i+1}} \left[\frac{p(u')^{2} - qu^{2}}{2} - uf \right] dx$
$+\frac{\alpha u(a)^2}{2}+\frac{\beta u(b)^2}{2}+Au(a)+Bu(b)$
This type of approximation is possible since one of the fundamental properties of an integral is:
$\int_{a}^{b} dx = \int_{a}^{x_{1}} dx + \int_{x_{1}}^{x_{2}} dx + \int_{x_{2}}^{x_{3}} dx + \dots + \int_{x_{N-1}}^{x_{N}} dx + \int_{x_{N}}^{b} dx$

FINITE ELEMENT FORMULATIONS						
Element Formulation - The approximation of the energy functional may be written in the following form:						
$Z(u) = \sum_{e} \left(\frac{Z_{pe} + Z_{qe}}{2} - Z_{fe}\right) + \frac{\alpha u_{1}^{2}}{2} + \frac{\beta u_{N+1}^{2}}{2} - Au_{1} - Bu_{N+1}$						
where the integrals Z_{pe} , Z_{qe} , and Z_{fe} are defined as:						
$Z_{pe} = \int_{x_i}^{x_{i+1}} u' p(x) u' dx \qquad Z_{qe} = \int_{x_i}^{x_{i+1}} u q(x) u dx$						
$Z_{fe} = \int_{x_i}^{x_{i+1}} uf(x) \ dx$						

Element Formulation - Each of these integrals is evaluated over each element.

To transform the above integral into element coordinates ξ the differential operator *dx* must be replaced by the appropriate transformation between *x* and ξ .

The global coordinate *x* may be written as:

$$\begin{aligned} \mathbf{x}_{e} &= \mathbf{N}^{\mathsf{T}} \mathbf{x}_{e} = \langle N_{i} \quad N_{i+1} \rangle \begin{cases} \mathbf{x}_{i} \\ \mathbf{x}_{i+1} \end{cases} \\ &= (1 - \xi) \mathbf{x}_{i} + \xi \mathbf{x}_{i+1} = \mathbf{x}_{i} + \xi (\mathbf{x}_{i+1} - \mathbf{x}_{i}) \end{aligned}$$

FINITE ELEMENT FORMULATIONS
<u>Element Formulation</u> - Differentiating <i>x</i> with respect to ξ gives:
$dx = \frac{dx}{d\xi} d\xi = \frac{d}{d\xi} \Big[(1-\xi) x_i + \xi x_{i+1} \Big] d\xi = (x_{i+1} - x_i) d\xi$
$dx = I_e d\xi$ I_e = the length of the element
$\mathbf{x}_{e} = \mathbf{x}_{i} + \xi \left(\mathbf{x}_{i+1} - \mathbf{x}_{i} \right) = \mathbf{x}_{i} + \xi \mathbf{I}_{e} \qquad \Rightarrow \xi = \frac{\mathbf{x}_{e} - \mathbf{x}_{i}}{\mathbf{I}_{e}}$
$\frac{du}{dx} = \frac{du}{d\xi}\frac{d\xi}{dx} = \frac{du}{d\xi}\frac{d}{dx}\left(\frac{x-x_i}{I_e}\right) = \frac{du}{d\xi}\left(\frac{1}{I_e}\right)$



<u>Element Formulation</u> - Since the vectors \mathbf{u}_{e} and $\mathbf{u}_{e}^{\mathsf{T}}$ are not functions of ξ , then these terms may be placed outside the integral. The resulting form of the integral Z_{ne} is:

$$Z_{\rho e} \approx \mathbf{u}_{e}^{\mathsf{T}} \left(\frac{1}{l_{e}^{2}} \int_{0}^{1} \mathbf{N}' \boldsymbol{p}(\boldsymbol{x}) \mathbf{N}'^{\mathsf{T}} l_{e} d\xi \right) \mathbf{u}_{e} = \mathbf{u}_{e}^{\mathsf{T}} \mathbf{p}_{e} \mathbf{u}_{e}$$

where $\mathbf{p}_{\mathbf{e}}$ is defined as:

$$\mathbf{p}_{\mathbf{e}} = \frac{1}{I_{\mathbf{e}}} \int_{0}^{1} \mathbf{N}' p(\mathbf{x}) \mathbf{N}'^{\mathsf{T}} d\xi$$

FINITE ELEMENT FORMULATIONS
Element Formulation - The integrals
$$Z_{qe}$$
 and Z_{fe} may be
written in a similar manner:
 $Z_{qe} \approx \mathbf{u}_{e}^{\mathsf{T}} \left(\int_{0}^{1} \mathbf{N} q(x) \mathbf{N}^{\mathsf{T}} I_{e} \, d\xi \right) \mathbf{u}_{e} = \mathbf{u}_{e}^{\mathsf{T}} \mathbf{q}_{e} \mathbf{u}_{e}$
 $\mathbf{q}_{e} = \int_{0}^{1} \mathbf{N} q(x) \mathbf{N}^{\mathsf{T}} I_{e} \, d\xi$
 $Z_{fe} \approx \mathbf{u}_{e}^{\mathsf{T}} \left(\int_{0}^{1} \mathbf{N} f(x) I_{e} \, d\xi \right) = \mathbf{u}_{e}^{\mathsf{T}} \mathbf{f}_{e}$
 $\mathbf{f}_{e} = \int_{0}^{1} \mathbf{N} f(x) I_{e} \, d\xi$

FINITE ELEMENT FORMULATIONS

 $\frac{Element \ Formulation}{p_{e}, \ q_{e}, \ and \ f_{e}. \ Consider \ the integrals}$

$$\mathbf{p}_{e} = \frac{1}{I_{e}} \int_{0}^{1} \mathbf{N}' p(x) \mathbf{N}'^{\mathsf{T}} d\xi = \frac{1}{I_{e}} \int_{0}^{1} \left\{ \frac{N'_{i}}{N'_{i+1}} \right\} p(x) \langle N'_{i} \ N'_{i+1} \rangle d\xi$$
$$= \frac{1}{I_{e}} \int_{0}^{1} \left\{ \frac{-1}{1} \right\} p(x) \langle -1 \ 1 \rangle d\xi \qquad x = x_{i} + \xi I_{e}$$
$$= \frac{1}{I_{e}} \int_{0}^{1} p(x_{i} + \xi I_{e}) \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} d\xi$$

FINITE ELEMENT FORMULATIONS
Element Formulation - Let's turn our attention to the
$$\mathbf{q}_{e}$$

integrals.
 $\mathbf{q}_{e} = \int_{0}^{1} \mathbf{N}q(x)\mathbf{N}^{\mathsf{T}} I_{e}d\xi = \int_{0}^{1} \left\{ \begin{matrix} N_{i} \\ N_{i+1} \end{matrix} \right\} q(x) \langle N_{i} \quad N_{i+1} \rangle I_{e}d\xi$
 $= \int_{0}^{1} \left\{ \begin{matrix} 1-\xi \\ \xi \end{matrix} \right\} q(x) \langle 1-\xi \quad \xi \rangle I_{e}d\xi$
 $x = x_{i} + \xi I_{e}$
 $= \int_{0}^{1} q(x_{i} + \xi I_{e}) \begin{bmatrix} (1-\xi)^{2} & \xi(1-\xi) \\ \xi(1-\xi) & \xi^{2} \end{bmatrix} I_{e}d\xi$

FINITE ELEMENT FORMULATIONS Element Formulation - Now let us consider the \mathbf{f}_{e} integrals: $\mathbf{f}_{e} = \int_{0}^{1} \mathbf{N}f(x) I_{e} d\xi = \int_{0}^{1} \left\{ \begin{matrix} N_{i} \\ N_{i+1} \end{matrix} \right\} f(x) I_{e} d\xi$ $\mathbf{f}_{e} = \int_{0}^{1} \left\{ \begin{matrix} 1-\xi \\ \xi \end{matrix} \right\} f(x_{i} + \xi I_{e}) I_{e} d\xi$

<u>Assembly</u> - The functional Z(u), through the discretization and interpolation procedures has been converted into an approximate function $Z(u_1, u_2, u_3, ..., u_{N+1})$, which may be written as:

$$Z(u_{1}, u_{2}, u_{3}, ..., u_{N+1}) = \frac{\sum \mathbf{u_{e}}^{\mathsf{T}} \mathbf{k_{e}} u_{e}}{2} - \sum \mathbf{u_{e}}^{\mathsf{T}} \mathbf{f_{e}}$$
$$+ \frac{\beta u_{N+1}^{2}}{2} + \frac{\alpha u_{1}^{2}}{2} - B u_{N+1} - A u_{1}$$

where $\mathbf{k}_e = \mathbf{p}_e + \mathbf{q}_e$. Consider the \mathbf{k}_e term from the first element. On an element level, the term $\mathbf{u}_e^{\mathsf{T}} \mathbf{k}_e \mathbf{u}_e$ has the form:

$$\mathbf{u}_{\mathbf{e}}^{\mathsf{T}}\mathbf{k}_{\mathbf{e}}\mathbf{u}_{\mathbf{e}} = \langle u_{1} \quad u_{2} \rangle \begin{bmatrix} (k_{11})_{1} & (k_{12})_{1} \\ (k_{21})_{1} & (k_{22})_{1} \end{bmatrix} \begin{bmatrix} u_{1} \\ u_{2} \end{bmatrix}$$

FINITE ELEMENT FORMULATIONS
Assembly - Substituting this element "stiffness" matrix into the global system would result in something like this:

$$\mathbf{u}_{e}^{\mathsf{T}}\mathbf{k}_{e}\mathbf{u}_{e} = \langle u_{1} \quad u_{2} \quad u_{3} \cdots u_{N+1} \rangle \begin{bmatrix} (k_{11})_{1} \quad (k_{12})_{1} \mid 0 & \cdots & 0 \\ (k_{21})_{1} \quad (k_{22})_{1} \mid 0 & \cdots & 0 \\ 0 & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_{1} \\ u_{2} \\ u_{3} \\ \vdots \\ u_{N+1} \end{bmatrix} = \mathbf{u}_{b}^{\mathsf{T}}\mathbf{k}_{b1}\mathbf{u}_{b}$$
The above equation is intended to show how each element contributes to the global system.



FINITE ELEMENT FORMULATIONS Assembly - In a global sense the linear approximation for the energy functional may be written as: $Z(u_1 \ u_2 \ u_3 \ \dots \ u_{N+1}) = \frac{\mathbf{u}_{\mathbf{G}}^{\mathsf{T}} \mathbf{K}_{\mathbf{G}} \mathbf{u}_{\mathbf{G}}}{2} - \mathbf{u}_{\mathbf{G}}^{\mathsf{T}} \mathbf{F}_{\mathbf{G}}$ $\mathbf{K}_{\mathbf{G}} = \sum_{e} \mathbf{k}_{\mathbf{G}} + \mathbf{B} \mathbf{T}_{\mathbf{G}} \qquad \mathbf{F}_{\mathbf{G}} = \sum_{e} \mathbf{f}_{\mathbf{G}} + \mathbf{b} \mathbf{t}_{\mathbf{G}}$ $\mathbf{B} \mathbf{T}_{\mathbf{G}} = \begin{bmatrix} \alpha \ 0 \ 0 \ \cdots \ 0 \\ 0 \ 0 \ 0 \ \cdots \ 0 \\ \vdots \ \vdots \ \vdots \ \vdots \ \vdots \ \vdots \\ 0 \ 0 \ 0 \ \cdots \ \beta \end{bmatrix} \qquad \mathbf{b} \mathbf{t}_{\mathbf{G}} = \begin{cases} A \\ 0 \\ 0 \\ \vdots \\ B \end{cases}$

FINITE ELEMENT FORMULATIONS

<u>Assembly</u> - Recall the energy functional Z(u) has the form:

 $Z(u_1, u_2, u_3, \dots, u_{N+1})$

and has a stationary value that is obtained by requiring each partial derivative to vanish:

$$\frac{\partial Z}{\partial u_i} = 0 \qquad i = 1, 2, ..., N + 1$$
$$\frac{\partial Z}{\partial u_g} = 0 = \frac{\partial}{\partial u_g} \left(\frac{\mathbf{u_g}^{\mathsf{T}} \mathbf{K_g} \mathbf{u_g}}{2} - \mathbf{u_g}^{\mathsf{T}} \mathbf{F_g} \right) \rightarrow \mathbf{K_g} \mathbf{u_g} = \mathbf{F_g}$$

We have converted the original functional into a function of the nodal unknowns and then required the functional to be stationary with respect to each node using the Ritz method.

FINITE ELEMENT FORMULATIONS

<u>Constraints</u> - Essential or forced boundary conditions may be inserted into the system equations by simply rewriting the appropriate equation corresponding to the variable where the condition is prescribed.

For example, the global system "stiffness" matrix constrained by the boundary condition $u(x_1) = C$ is:

$$\begin{bmatrix} 1 & 0 & 0 & \cdots & 0 \\ K_{21} & K_{22} & K_{23} & \cdots & K_{2,N+1} \\ K_{31} & K_{32} & K_{33} & \cdots & K_{3,N+1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ K_{N+1,1} & K_{N+1,2} & K_{N+1,3} & \cdots & K_{N+1,N+1} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_{N+1} \end{bmatrix} = \begin{bmatrix} C \\ F_2 \\ F_3 \\ \vdots \\ F_{N+1} \end{bmatrix}$$

<u>Constraints</u> - If *C* is zero then the first column in the "stiffness" matrix may also be replace by zeros.

However, for non-zero values of *C* we cannot replace the stiffness components in the first column.

The unconstrained system equations were originally represented by a symmetric stiffness matrix.

With boundary conditions accounted for, the stiffness matrix has become unsymmetrical.

FINITE ELEMENT FORMULATIONS

<u>Constraints</u> - To symmetrize the equations the terms in corresponding column (in this case the first column), the terms are multiplied by the value of the boundary condition and moved to the right-hand side of the equations.

The resulting symmetric set of equations is:



FINITE ELEMENT FORMULATIONS

Solution - The equations are ready to be solved.

Since we have spent some energy symmetrizing the global equations, we should use an equation solver that uses a symmetric storage algorithm.

<u>Computation of Derived Variables</u> - For the Sturm-Liouville problem we have been discussing, the quantity *u*' is not solved for directly.

FINITE ELEMENT FORMULATIONS



FINITE ELEMENT FORMULATIONS

Galerkin Finite Element Models

The steps involved in generating a FEM model using variational techniques follows the same procedure as we used in our discussion of the spring-mass system:

- 1. Discretization
- 2. Interpolation
- 3. Elemental Description or Formulation
- 4. Assembly
- 5. Constraints
- 6. Solution
- 7. Computation of Derived Variables



Interpolation - At this point we have to decide what type of interpolation or approximation we want over each element.

- In past discussions of variational model we used a linear element.
- An element of this type assumes a linear variation of the function over the element.
- For a Galerkin FEM model we will reexamine the concept of interpolation over an element.

FINITE ELEMENT FORMULATIONS

Interpolation - In developing a Galerkin FEM model, the solution is represented in the form of a set of admissible functions:

$$u = \sum_{i=1}^{N+1} u_i n_i \left(x \right)$$

where each of the function $n_i(x)$ is composed of parts of the adjacent interpolation functions $N_i(x)$.

The functions $n_i(x)$ may be called the **basis functions** for the piecewise linear approximation over the interval [a, b].



FINITE ELEMENT FORMULATIONS

<u>Element Formulation</u> - Let's look at a Galerkin approach to the Sturm-Liouville problem.

Recall the general form of the MWR model of the Sturm-Liouville equation:

$$\int_{a}^{b} (v'pu' - vqu) dx + \alpha v(a)u(a) + \beta v(b)u(b)$$
$$= \int_{a}^{b} (vf) dx + Av(a) + Bv(b)$$

FINITE ELEMENT FORMULATIONS

<u>Element Formulation</u> - Substituting our approximation of the function *u* into the above expression from the weighted residual or the error statement:

$$E_{N+1}(U) = \int_{a}^{b} \left(v' p \sum_{i=1}^{N+1} u_{i} n'_{i} - v q \sum_{i=1}^{N+1} u_{i} n_{i} \right) dx + \alpha v(a) u(a) + \beta v(b) u(b)$$
$$- \int_{a}^{b} (vf) dx - A v(a) - B v(b) = 0$$

The Galerkin MWR model requires that the sum of the residual E_{N+1} be zero.

FINITE ELEMENT FORMULATIONS

 \sum_{i}^{N+1}

Element Formulation - If we take the weighting functions v(x) as the basis function then the MWR statement becomes:

$$(n'_{k}pn'_{i} - n_{k}qn_{i})u_{i}dx \bigg] + \alpha u_{i}\delta_{k1} + \beta u_{N+1}\delta_{kN+1}$$
$$= \int_{a}^{b} (n_{k}f)dx + A\delta_{k1} + B\delta_{kN+1}$$

where δ_{ii} is the **Knonecker delta function** given as:

$$\delta_{ij} = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases}$$

which implies that δ_{kN+1} term occurs only during the N+1 equation and δ_{k1} during the first equation.



<u>Element Formulation</u> - The approximation equations may be written in matrix form as:

$$\sum A_{ki}u_i = b_k$$
 $k = 1, 2, ..., N+1$ \rightarrow Au = b

where the terms A_{ki} and b_k are defined as:

$$A_{ki} = \int_{a}^{b} (n'_{k}pn'_{i} - n_{k}qn_{i})u_{i}dx + \alpha u_{i}\delta_{k1} + \beta u_{N+1}\delta_{kN+1}$$
$$b_{k} = \int_{a}^{b} (n_{k}f)dx + A\delta_{k1} + B\delta_{kN+1}$$







FINITE ELEMENT FORMULATIONS Element Formulation interval [$x_{k:r}$, x_k] and n_{k-1} and n'_{k+1} are zero over the interval [$x_{k:r}$, x_k] and n_{k-1} and n'_{k-1} are zero over the interval [x_k , x_{k+1}] then the above equation becomes: $u_{k-1} \int_{x_{k-1}}^{x_k} (n'_k p n'_{k-1} - n_k q n_{k-1}) dx + u_k \int_{x_{k-1}}^{x_{k+1}} (n'_k p n'_k - n_k q n_k) dx$ $+ u_{k+1} \int_{x_k}^{x_{k+1}} (n'_k p n'_{k+1} - n_k q n_{k+1}) dx = \int_{x_{k-1}}^{x_{k+1}} (n_k f) dx$







PROBLEM #11 - Complete the verification that the equations of the Galerkin approach coincide with the equations derived from the Ritz approach.

Hint: First write the Galerkin method in elemental coordinates ξ and then determine if the elemental stiffness components are comparable and if the terms associated with the function f(x) are identical.

Numerical Integration

Before we attempt to solve some problem using the Ritz or Galerkin FEM formulations, we need to discuss how to evaluate integrals of the form:

$$\mathbf{I} = \int_{0}^{1} f(\xi) d\xi$$

The basic idea behind any approximate integrations or quadrature method is to replace the actual function with a polynomial that accurately estimates the behavior of the integrand.

The form of the approximate functions is such that their exact integration may be easily computed.

Numerical Integration

<u>Trapezoidal Rule</u> - In this method the function $f(\zeta)$ is replace by a series of connected linear functions $F(\zeta)$. The integral may be estimated as:

$$\mathbf{I} = \sum_{1}^{N} \int_{\xi_{i}}^{\xi_{i+1}} F(\xi) d\xi$$

where *F* is a linear function over the interval $[\xi_i, \xi_{i+1}]$. Computing the area of the trapezoidal region under the line *F* over each subinterval results in:

$$\mathbf{I} = \sum_{1}^{N} \left[\boldsymbol{F}(\xi_{i}) + \boldsymbol{F}(\xi_{i+1}) \right] \frac{h_{i}}{2} \qquad \qquad h_{i} = \xi_{i+1} - \xi_{i}$$

Numerical Integration <u>Trapezoidal Rule</u> - If all the subintervals are assumed to be the same size, then the integral may be written as: $I = \frac{h}{2} \left(F(\xi_1) + 2 \sum_{i=2}^{N-1} F(\xi_i) + F(\xi_N) \right)$ $F(\xi) = \left[\underbrace{F(\xi_1) + 2 \sum_{i=2}^{N-1} F(\xi_1) + F(\xi_N)}_{\xi_1} \underbrace{F(\xi_1) + F(\xi_N)}_{\xi_2} + \underbrace{F(\xi_N) + F(\xi_N)}_{\xi_1} + \underbrace{F(\xi_N) + F(\xi_N)}_{\xi_2} \right]$

Numerical Integration

- **<u>Simpson's Rule</u>** In this method the function $f(\xi)$ is replace by a series of connected quadratic functions $F(\xi)$.
- The quadratic function is defined over two subintervals of length $2h_i$.

The approximated quadratic curve may be integrated directly over both subintervals.

The resulting value of the integral is:

$$I = \sum_{1}^{N} \left(F\left(\xi_{i-1}\right) + 4F\left(\xi_{i}\right) + F\left(\xi_{i+1}\right) \right) \frac{h_{i}}{3}$$
$$h_{i} = \frac{\xi_{i+1} - \xi_{i-1}}{2}$$



Numerical Integration

<u>Gauss-Legendre Quadrature</u> - In this method, a series of specialized points and weights are developed to evaluate the integral.

We will briefly discuss how these points and weights are determined.

The general form of the quadrature is:

$$I = \int_{-1}^{1} F(u) du = \sum_{1}^{N} w_{i} F(u_{i})$$

Numerical Integration Gauss-Legendre Quadrature - A general integral: $I = \int_{a}^{b} F(\xi) d\xi$ may be converted into the Gaussian integration space [-1, 1] by the following transformation: $\xi = \frac{b+a}{2} + \frac{(b-a)u}{2} \qquad d\xi = \frac{b-a}{2} du$ Therefore the integral has the form:

$$I = \int_{-1}^{1} F\left(\frac{b+a}{2} + \frac{(b-a)u}{2}\right) \frac{(b-a)}{2} du$$

Numerical Integration <u>Gauss-Legendre Quadrature</u> - In both the Ritz and Galerkin formulations, integrals of the form were developed: $I = \int_{0}^{1} F(\xi) d\xi$ therefore the Gaussian quadrature form is: $I = \int_{-1}^{1} F\left(\frac{b+a}{2} + \frac{(b-a)u}{2}\right) \frac{(b-a)}{2} du$ $I = \int_{-1}^{1} F\left(\frac{1+u}{2}\right) \frac{du}{2}$

Numerical Integration

<u>Gauss-Legendre Quadrature</u> - Let's examine how the points and weights for Gaussian quadrature are developed. Assume a one-point method, therefore N = 1:

$$I = \int_{-1}^{1} F(u) du = w_1 F(u_1)$$

The quadrature point u_1 and weight w_1 are determined such that any linear function of u may be integrated exactly.

Numerical Integration

Ι

<u>Gauss-Legendre Quadrature</u> - We can accomplish this task by solving the following two equations for u_1 and w_1 :

$$I = \int_{-1}^{1} 1 \, du = 2 = w_1 F(u_1) = w_1 I = \int_{-1}^{1} u \, du = 0 = w_1 F(u_1) = w_1 u_1$$

Thus the one-point Gaussian quadrature takes the form:

$$=\int_{-1}^{1}F(u)du=2F(0)$$

Numerical Integration
Gauss-Legendre Quadrature - To determine the points and
weights for a two-point Gaussian quadrature,
$$N = 2$$
, the
following equations should be solved:

$$F = 1 \qquad \int_{-1}^{1} 1 \, du = 2 = w_1 F(u_1) + w_2 F(u_2) = w_1 + w_2$$

$$F = u \qquad \int_{-1}^{1} u \, du = 0 = w_1 F(u_1) + w_2 F(u_2) = w_1 u_1 + w_2 u_2$$

$$F = u^2 \qquad \int_{-1}^{1} u^2 \, du = \frac{2}{3} = w_1 F(u_1) + w_2 F(u_2) = w_1 u_1^2 + w_2 u_2^2$$

$$F = u^3 \qquad \int_{-1}^{1} u^3 \, du = 0 = w_1 F(u_1) + w_2 F(u_2) = w_1 u_1^3 + w_2 u_2^3$$

Numerical Integration

I

Gauss-Legendre Quadrature - Solving this set of equations gives:

$$w_1 = w_2 = 1$$
 $u_1 = -\frac{1}{\sqrt{3}}$ $u_2 = \frac{1}{\sqrt{3}}$

1

Thus the two-point Gaussian quadrature takes the form:

$$= \int_{-1}^{1} F(u) du = F\left(-\frac{1}{\sqrt{3}}\right) + F\left(\frac{1}{\sqrt{3}}\right)$$

Therefore, a two-point Gaussian quadrature formula will exactly integrate up to a third-order polynomial.



Numerical Integration

PROBLEM #12 - To compare and contrast the different integration methods we have discussed, evaluate the following integral:

$$I = \int_{-\infty}^{3} \frac{e^x \sin(x)}{1+x^2} dx$$

by: 1) trapezoidal rule with one, two, and four intervals; 2) Simpson's rule using two and four intervals; 3) Gaussian quadrature for N = 1 to 6.





<u>Interpolation</u> - We will use **linear elements.** In developing a Ritz FEM model, the solution was represented in the form of a set of admissible functions:

$$u = N_i u_i + N_{i+1} u_{i+1}$$
 $x = N_i x_i + N_{i+1} x_{i+1}$

<u>Element Formulation</u> - The approximation of the energy functional may be written in the following form:

$$Z(u) = \sum_{e} \left(\frac{Z_{pe}}{2} - Z_{fe} \right) dx$$
$$Z_{pe} = \frac{1}{I_e} \int_{0}^{1} u' AEu' d\xi \qquad \qquad Z_{fe} = \int_{0}^{1} Q(x_i + \xi I_e) u I_e d\xi$$

FINITE ELEMENT FORMULATIONS

Element Formulation - Now we replace u' with the linear elemental approximation using the shape functions in the elemental coordinate ξ .

For example, consider the integral Z_{pe} :

$$Z_{\rho e} \approx \mathbf{u}_{e}^{\mathsf{T}} \left(\frac{1}{l_{e}} \int_{0}^{1} \mathbf{N}' A E \mathbf{N}'^{\mathsf{T}} d\xi \right) \mathbf{u}_{e} = \mathbf{u}_{e}^{\mathsf{T}} \mathbf{p}_{e} \mathbf{u}_{e}$$
$$\mathbf{p}_{e} = \frac{1}{l_{e}} \int_{0}^{1} \mathbf{N}' A E \mathbf{N}'^{\mathsf{T}} d\xi = \frac{1}{l_{e}} \int_{0}^{1} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} A E d\xi$$

FINITE ELEMENT FORMULATIONS

Element Formulation - Now we replace *u*' with the linear elemental approximation using the shape functions in the elemental coordinate ξ .

For example, consider the integral Z_{fe} :

$$Z_{fe} \approx \mathbf{u}_{e}^{T} \left(\int_{0}^{1} \mathbf{N} \mathbf{Q}(x) I_{e} \, d\xi \right) \mathbf{u}_{e} = \mathbf{u}_{e}^{T} \mathbf{f}_{e}$$
$$\mathbf{f}_{e} = \int_{0}^{1} \mathbf{N} \mathbf{Q}(x) I_{e} \, d\xi = \int_{0}^{1} \left\{ \frac{1-\xi}{\xi} \right\} \mathbf{Q}(x_{i} + \xi I_{e}) I_{e} \, d\xi$$

FINITE ELEMENT FORMULATIONS
Assembly - The functional
$$Z(u)$$
, through the discretization
and interpolation procedures has been converted into an
approximate function $Z(u_1, u_2, u_3, ..., u_{N+1})$, which may be
written as:
 $Z(u_1, u_2, u_3, ..., u_{N+1}) = \left(\frac{4AE}{L}\right) \frac{\sum u_e^{-T} k_e u_e}{2} - \sum u_e^{-T} f_e$
 $\frac{\partial Z}{\partial u_g} = 0 \quad \rightarrow \qquad \textbf{K}_g u_g = \textbf{F}_g$
where:
 $K_g = \sum_e k_g \qquad \textbf{F}_g = \sum_e f_g$
where $k_e = p_e$

FINITE ELEMENT FORMULATIONSAssemblyConsider the
$$\mathbf{k}_{e}$$
 term for each element in the system.Eor element #1: $x_{i} = 0$ Eor element #2: $x_{i} = 2.5$ ft. $\mathbf{k}_{1}\mathbf{u}_{1} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} u_{1} \\ u_{2} \end{bmatrix}$ Eor element #2: $x_{i} = 2.5$ ft. $\mathbf{k}_{2}\mathbf{u}_{2} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} u_{2} \\ u_{3} \end{bmatrix}$ Eor element #3: $x_{i} = 5$ ft.For element #3: $x_{i} = 5$ ft.For element #4: $x_{i} = 7.5$ ft. $\mathbf{k}_{3}\mathbf{u}_{3} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} u_{3} \\ u_{4} \end{bmatrix}$ $\mathbf{k}_{4}\mathbf{u}_{4} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} u_{4} \\ u_{5} \end{bmatrix}$

$$\begin{aligned} & \textit{FINITE ELEMENT FORMULATIONS} \\ & \underline{\text{Assembly}}_{inction for each element are:} \\ & \textbf{f}_{e} = Q_{0} \int_{0}^{1} \left[1 - \frac{\xi}{\xi} \right] \left(1 - \frac{x_{i} + \xi I_{e}}{L} \right) I_{e} d\xi = \begin{cases} \frac{Q_{0}I_{e}}{6L} \left(-3x_{i} - I_{e} + 3L \right) \\ \frac{Q_{0}I_{e}}{6L} \left(-3x_{i} - 2I_{e} + 3L \right) \\ \frac{Q_{0}I_{e}}{6L} \left(-3x_{i} - 2I_{e} + 3L \right) \end{cases} \\ & \text{for } I_{e} = L/4 \text{ the element integrals become:} \\ & \textbf{f}_{e} = \begin{cases} \frac{Q_{0}}{96} (11L - 12x_{i}) \\ \frac{Q_{0}}{96} (10L - 12x_{i}) \\ \frac{Q_{0}}{96} (10L - 12x_{i}) \end{cases} \end{aligned}$$







FINITE ELEMENT FORMULATIONS Solution - The equations are ready to be solved.							
<i>u</i> ₁ = 0	$u_2 = 37 \frac{Q_0 L^2}{384 AE}$	$u_3 = 56 \frac{Q_0 L^2}{384 AE}$					
	$u_4 = 63 \frac{Q_0 L^2}{384 AE}$	$u_5 = 64 \frac{Q_0 L^2}{384 AE}$					
<u>FEM Solution</u> - Substituting the numerical values for Q_0 , <i>L</i> , <i>A</i> , and <i>E</i> into the displacement expressions gives:							
$u_{1} = 0$	<i>u</i> ₂ = 0.4784 in.	<i>u</i> ₃ = 0.7241 in.					
	<i>u</i> ₄ = 0.8147 in.	u ₅ = 0.8276 in.					











FINITE ELEMENT FORMULATIONS
<u>Computation of Derived Variables</u> - The exact solution for the first derivative is:
$AEu'(x) = -\int_{-\infty}^{x'} Q(x) dx' dx = -\int_{-\infty}^{x'} Q_0\left(1 - \frac{x}{L}\right) dx' dx$
$= Q_0 L^2 \left[\frac{1}{2} \left(\frac{x}{L} \right)^2 - \left(\frac{x}{L} \right) + \frac{1}{2} \right]$
<u>FEM Solution</u> - Substituting the numerical values for Q_0 , L , A , and E into the displacement expressions gives:
$u'_{element1} = 37 \frac{Q_0 L}{96AE} \qquad u'_{element2} = 19 \frac{Q_0 L}{96AE} \qquad u'_{element3} = 6 \frac{Q_0 L}{96AE} \qquad u'_{element4} = \frac{Q_0 L}{96AE}$









FINITE ELEMENT FORMULATIONS <u>Example</u> - Applying the values for the geometry, material properties, and loading given in this problem and the boundary condition results in:													
	1	0	0	0	0	0	0	0	0	$\left[U_{1}\right]$		0	
	0	2	-1	0	0	0	0	0	0	<i>u</i> ₂		42	
	0	-1	2	-1	0	0	0	0	0	$ u_3 $		36	
0.45	0	0	-1	2	-1	0	0	0	0	u_4		30	
$\frac{8AE}{1}$	0	0	0	-1	2	-1	0	0	0	$\{u_{5}\}$	$= \frac{Q_0 L}{284}$	24	
	0	0	0	0	-1	2	-1	0	0	u_6	304	18	
	0	0	0	0	0	-1	2	-1	0	u ₇		12	
	0	0	0	0	0	0	-1	2	-1	u_8		6	
	0	0	0	0	0	0	0	-1	1	$\left u_{9} \right $		[1]	
										-			











