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Department of Mathematical
Sciences

TMA4220 Numerical
Solution of Partial
Differential Equations
Using Element Methods
Høst 2012

Exercise set 4

1 Let $a(u, v) = \int_{\Omega} \nabla u \nabla v d\Omega$.

- Find the element stiffness matrix $A_h^K \in \mathbb{R}^{3 \times 3}$ for an element with nodes (vertices) $x_1^K = (0, 0)$, $x_2^K = (h, 0)$ and $x_3^K = (0, h)$.
- Prove, by invariance arguments or wild hand-waving, that your results applies to *any* right-triangular element with hypotenuse $\sqrt{2}h$ at *any* orientation or position.
- The mass matrix M_h is given by $(M_h)_{i,j} = \int_{\Omega} \varphi_j \varphi_i d\Omega$. Find the element mass matrix M_h^K for any right-triangular element with hypotenuse $\sqrt{2}h$.

2 From the exam set 2006.

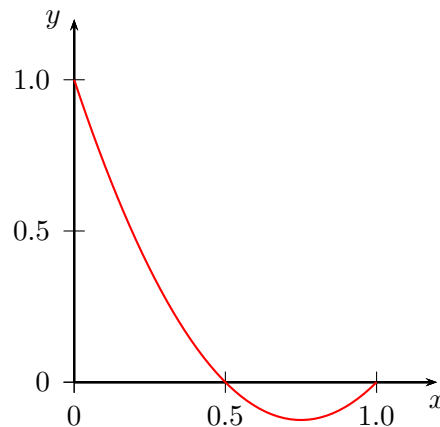


Figure 1: A one-dimensional quadratic element

Figure 1 shows a quadratic element with domain $\Omega_{T_h^{1D}} = (0, 1)$. The element has 3 local nodes: $x_1 = 0$, $x_2 = 0.5$ and $x_3 = 1$. The shape function ψ_1^{1D} for local node 1, presented in the figure, is given by

$$\psi_1^{1D}(x) = 2\left(x - \frac{1}{2}\right)(x - 1).$$

- a) Copy the figure to your own answer sheet, and draw the shape functions corresponding to node 2 and 3. Write down the shape functions as functions of x .

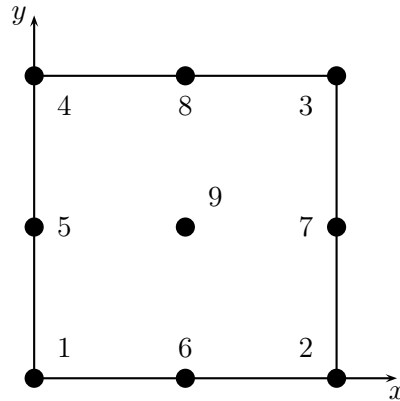


Figure 2: A two-dimensional quadratic element

Figure 2 shows the domain $\Omega = (0, 1) \times (0, 1)$ discretized with one quadratic finite element. The element has 9 local nodes, each labelled as shown.

- b) Write down the 9 quadratic basis functions as functions of x and y .
Hint: Use the basis functions from the one-dimensional example in point a).

Consider now the Poisson problem

$$\begin{aligned} -\Delta u &= 1 & \text{in } \Omega &= (0, 1) \times (0, 1) \\ u &= 0 & \text{on } \partial\Omega \end{aligned} \quad (1)$$

- c) Derive the weak formulation of the problem, that is

$$\text{Find } u \in X \text{ such that } a(u, v) = l(v), \quad \forall v \in X.$$

Determine the expressions of the function space X and the forms $a(\cdot, \cdot)$ and $l(\cdot)$. We now discretize the Poisson problem (1) from point c) by one quadratic element as depicted in Figure 2. We express the the solution u_h by help of the basis functions, insert it into the weak formulation from point c) and includes the boundary conditions. This will give the linear system

$$\mathbf{A}_h u_h = \mathbf{F}_h, \quad (2)$$

where $(A_h)_{i,j} = a(\psi_j, \psi_i)$ and $(F_h)_i = l(\psi_i)$.

- d) How many degrees of freedoms has the linear system of equations?

Parts of the local stiffness matrix for the quadratic 9-nodal element in point b) is

given below.

$$A_h^{T^{2D}} = \begin{bmatrix} X & \frac{-1}{30} & \frac{-1}{45} & \frac{-1}{30} & \frac{-1}{5} & \frac{-1}{5} & \frac{1}{9} & \frac{1}{9} & \frac{-16}{45} \\ \frac{-1}{30} & \frac{28}{45} & \frac{-1}{30} & \frac{-1}{45} & \frac{-1}{9} & \frac{-1}{5} & \frac{-1}{5} & \frac{1}{9} & \frac{-16}{45} \\ \frac{-1}{45} & \frac{-1}{30} & \frac{28}{45} & \frac{-1}{30} & \frac{1}{9} & \frac{1}{9} & \frac{-1}{5} & \frac{-1}{5} & \frac{-16}{45} \\ \frac{-1}{30} & \frac{-1}{45} & \frac{-1}{30} & \frac{28}{45} & \frac{-1}{5} & \frac{1}{9} & \frac{1}{9} & \frac{-1}{5} & \frac{-16}{45} \\ \frac{-1}{5} & \frac{1}{9} & X & \frac{-1}{5} & \frac{88}{45} & \frac{-16}{45} & 0 & \frac{-16}{45} & \frac{-16}{15} \\ \frac{-1}{5} & \frac{-1}{5} & \frac{1}{9} & \frac{1}{9} & \frac{-16}{45} & \frac{88}{45} & \frac{-16}{45} & 0 & \frac{-16}{15} \\ \frac{1}{9} & \frac{-1}{5} & \frac{-1}{5} & \frac{1}{9} & 0 & \frac{-16}{45} & \frac{88}{45} & \frac{-16}{45} & \frac{-16}{15} \\ \frac{1}{9} & \frac{1}{9} & \frac{-1}{5} & \frac{-1}{5} & \frac{-16}{45} & 0 & \frac{-16}{45} & \frac{88}{45} & \frac{-16}{15} \\ \frac{-16}{45} & \frac{-16}{45} & \frac{-16}{45} & \frac{-16}{45} & \frac{-16}{15} & \frac{-16}{15} & \frac{-16}{15} & \frac{-16}{15} & \frac{256}{45} \end{bmatrix}$$

- e) The elements $(A_h^{T^{2D}})_{1,1}$ and $(A_h^{T^{2D}})_{5,3}$ are missing. Find them.

The local load vector is given by

$$\mathbf{F}_h = \left[\frac{1}{36} \frac{1}{36} \frac{1}{36} \frac{1}{36} \frac{1}{9} \frac{1}{9} \frac{1}{9} \frac{1}{9} \frac{4}{9} \right]^T$$

- f) Solve the linear system (2) and find the numerical solution $u_h(x, y)$.

- 3 a) Prove that the finite element depicted in Figure 2 is a finite element, which forms a C^0 finite element space.
- b) Show that the finite element space constructed from triangular cubic Hermite elements (p. 75 in B&S) is C^0 but not C^1 .