

Given  $f_i: \Omega \rightarrow \mathbb{R}$ ,  $g_i: \Gamma_{g_i} \rightarrow \mathbb{R}$  and  $h_i: \Gamma_{h_i} \rightarrow \mathbb{R}$ , find  $u_i \in \mathcal{S}_i$  such that

$$\int_{\Omega} w_{(ij)} \nabla_{ij} d\Omega = \int_{\Omega} w_i f_i d\Omega + \sum_{\alpha=1}^{n_{sd}} \left( \int_{\Gamma_{h_i}} w_{\alpha} h_{\alpha} d\Gamma \right) \forall w_i \in \mathcal{V}_i$$

no sum in integrand

with  $\nabla_{ij} = C_{ijkl} \in_{kl}$ ,  $\in_{kl} = \in_{(ij)} = \frac{u_{ij} + u_{ji}}{2}$

$$\mathcal{S}_i = \{u_i \mid u_i \in H^1, u_i = g_i \text{ on } \Gamma_{g_i}\} \quad \bar{u} = 1(\Omega) n_{sd}$$

$$\mathcal{V}_i = \{w_i \mid w_i \in H^1, w_i = 0 \text{ on } \Gamma_{g_i}\} \quad \bar{v} = 1(\Omega) n_{sd}$$

1. Review text discussion of  $(s) \rightarrow (w)$ ,  $(w) \rightarrow (s)$

note-  $\int_{\Omega} w_{(ij)} \nabla_{ij} d\Omega = \int_{\Omega} w_{(ij)} C_{ijkl} \in_{kl} d\Omega$

Stated with abstract form -

Given  $f, g$  and  $h$  (defined over right stuff)  
 find  $\underline{u} \in \underline{\mathcal{S}}$  such that  
 $a(\underline{w}, \underline{u}) = (\underline{w}, f) + (\underline{w}, h)_{\Gamma} \quad \forall \underline{w} \in \underline{\mathcal{V}}$

where

$$a(\underline{w}, \underline{u}) = \int_{\Omega} w_{(ij)} C_{ijkl} \in_{kl} d\Omega$$

$$(\underline{w}, f) = \int_{\Omega} w_i f_i d\Omega$$

$$(\underline{w}, h)_{\Gamma} = \sum_{\alpha=1}^{n_{sd}} \int_{\Gamma_{h_{\alpha}}} w_{\alpha} h_{\alpha} d\Gamma$$

no sum.

We now work toward a "convenient" matrix description

we begin by representing the necessary terms from our second order tensors as terms listed in a vector -

(they still are second order tensors and transform coordinates like second order tensors - (not like vectors))

recalling that  $\sigma_{ij} = \sigma_{ji}$

for  $n_{sd} = 2$   $\sigma_{12} = \sigma_{21}$ , so only 3 independent terms =  $\sigma_{11}, \sigma_{22}$  and  $\sigma_{12}$  (or  $\sigma_{21}$ )

Thus we will define

$$n_{sd}=2 \quad \underline{\sigma} = \begin{Bmatrix} \sigma_{11} \\ \sigma_{22} \\ \sigma_{12} \end{Bmatrix}$$

for  $n_{sd} = 3$  we have  $\sigma_{12} = \sigma_{21}, \sigma_{13} = \sigma_{31}, \sigma_{23} = \sigma_{32}$   
so  $\sigma_{11}, \sigma_{22}, \sigma_{33}, \sigma_{12}, \sigma_{13}$  &  $\sigma_{23}$  can be the 6 independent terms

The text book ordering of the 6 terms

$$n_{sd}=3 \quad \underline{\sigma} = \begin{Bmatrix} \sigma_{11} \\ \sigma_{22} \\ \sigma_{33} \\ \sigma_{23} \\ \sigma_{13} \\ \sigma_{12} \end{Bmatrix}$$

Like wise we define a  $3 \times 1$  strain vector for  $n_{sd}=2$  and  $6 \times 1$  strain vector for 3D  
 How we convert from Green's strains to "Engineering strains" (double "shear" terms).

$$n_{sd}=2 \quad \underline{\underline{E}}(\underline{u}) = \{ \underline{E}_I(\underline{u}) \} = \left\{ \begin{array}{l} u_{1,1} \\ u_{2,2} \\ u_{1,2} + u_{2,1} \end{array} \right\}$$

$$n_{sd}=3 \quad \underline{\underline{E}}(\underline{u}) = \{ \underline{E}_I(\underline{u}) \} = \left\{ \begin{array}{l} u_{1,1} \\ u_{2,2} \\ u_{3,3} \\ u_{2,3} + u_{3,2} \\ u_{1,3} + u_{3,1} \\ u_{1,2} + u_{2,1} \end{array} \right\}$$

We need our constitutive eq. in terms of the new stress and strain vectors

$$\underline{\underline{\sigma}} = \underline{\underline{D}} \underline{\underline{E}}(\underline{u}) \quad , \quad \{ \underline{\underline{\sigma}} \}_{ex1} = [\underline{\underline{D}}] \{ \underline{\underline{E}}(\underline{u}) \}_{ex1}$$

$$[\underline{\underline{D}}] = [\underline{\underline{D}}]^T$$

symmetric

$$e = n_{sd}(n_{sd}+1)/2 \quad , \quad e = 3 \text{ for } n_{sd}=2 \quad , \quad e = 6 \text{ for } n_{sd}=3$$

If we are given the terms  $C_{ijkl}$  using the known symmetries of  $C_{ijkl}$  and  $\underline{\underline{D}}$  as well as the relations from  $\sigma_{ij}$  to  $\underline{\underline{\sigma}}$  and  $\epsilon_{ij}$  to  $\underline{\underline{E}}(\underline{u})$  we can construct terms in  $\underline{\underline{D}}$ .

Text book shows how to do this

Since no one does this - I will not cover it or ask you to do it on homework or test.

with all this done we have

$$w_{(i,j)} C_{ijkl} u_{(k,l)} = \underline{\underline{e}}(\underline{\underline{w}})^T \underline{\underline{D}} \underline{\underline{e}}(\underline{\underline{u}})$$

$$a(\underline{\underline{w}}, \underline{\underline{u}}) = \int_{\Omega} \underline{\underline{e}}(\underline{\underline{w}})^T \underline{\underline{D}} \underline{\underline{e}}(\underline{\underline{u}}) d\Omega$$

Doing our normal decomposition of  
 $\underline{\underline{u}}^h = \underline{\underline{v}}^h + \underline{\underline{q}}^h$ ,  $\underline{\underline{u}}^h \in \underline{\underline{S}}^h$ ,  $\underline{\underline{v}}^h \in \underline{\underline{V}}^h$ ,  $\underline{\underline{q}}^h \in \underline{\underline{S}}^h$

where:

$$\underline{\underline{V}}^h = \{ \underline{\underline{w}}^h \mid w_i^h \in \underline{\underline{V}}_i^h \}, \quad \underline{\underline{V}}_i^h = \{ w_i^h \mid w_i^h \in H^1, w_i^h = 0 \text{ on } \Gamma_{g_i} \}$$

$$\underline{\underline{S}}^h = \{ \underline{\underline{u}}^h \mid u_i^h \in \underline{\underline{S}}_i^h \}, \quad \underline{\underline{S}}_i^h = \{ u_i^h \mid u_i^h \in H^1, u_i^h = g_i \text{ on } \Gamma_{g_i} \}$$

we have our Galerkin form

Given,  $\underline{\underline{f}}, \underline{\underline{g}}$  and  $h$  as before find  $\underline{\underline{u}}^h = \underline{\underline{v}}^h + \underline{\underline{q}}^h \in \underline{\underline{S}}^h$   
 such that

$$a(\underline{\underline{w}}^h, \underline{\underline{v}}^h) = (\underline{\underline{w}}^h, \underline{\underline{f}}) + (\underline{\underline{w}}^h, \underline{\underline{h}})_{\Gamma} - a(\underline{\underline{w}}^h, \underline{\underline{g}}^h)$$

To get to the matrix form we have to deal with the fact that essential BC can be associated with any nodes (in general dof holders)

(n<sub>dof</sub> ≥ n<sub>sd</sub> for vector systems)

Assuming nodal dof only where each node can have n<sub>dof</sub>,  
 lets use n<sub>dof</sub> = n<sub>sd</sub> for the basic vector system

in this case the total possible number of dof is

$$n_{DOF} = n_{dof} n_{np} = n_{sd} n_{np} \text{ for our current case}$$

└ # of nodes

$n_{eq}$  = actual # dof in global system

$n_{eq} < n_{DOF} \Leftarrow$  must have sufficient essential B.C.

Consider again the set  $\eta = \{1, 2, 3, \dots, n_{np}\}$   
and now define set

$$n_{q_i} = \{\text{nodes with a } q_i\}$$

with this we can write

$$v_i^h = \sum_{A \in n_{q_i}} N_A d_{iA} \quad i = 1(1)n_{sd}$$

$$q_i = \sum_{A \in n_{q_i}} N_A q_{iA} \quad i = 1(1)n_{sd}$$

Introducing yet another construct:

Euclidean basis vector  $\tilde{e}_i$

$$n_{sd} = 2 \quad \tilde{e}_1 = \begin{Bmatrix} 1 \\ 0 \end{Bmatrix}, \quad \tilde{e}_2 = \begin{Bmatrix} 0 \\ 1 \end{Bmatrix}$$

$$n_{sd} = 3 \quad \tilde{e}_1 = \begin{Bmatrix} 1 \\ 0 \\ 0 \end{Bmatrix}, \quad \tilde{e}_2 = \begin{Bmatrix} 0 \\ 1 \\ 0 \end{Bmatrix}, \quad \tilde{e}_3 = \begin{Bmatrix} 0 \\ 0 \\ 1 \end{Bmatrix}$$

with this we can write

$$\underline{v}^h = v_i^h \underline{e}_i, \quad \underline{g}^h = g_i^h \underline{e}_i \quad (\text{remember to sum})$$

$$\underline{w}^h = w_i^h \underline{e}_i, \quad w_i^h = \sum_{A \in \mathcal{N} - \mathcal{N}_g} N_A C_{iA}$$

Note - notation still a bit messy but idea is to include the correct terms in each summation as well as accounting for components -

Substituting all this in and recalling the  $C_{iA}$ 's are arbitrary we have

$$\sum_{j=1}^{N_{sd}} \left( \sum_{B \in \mathcal{N} - \mathcal{N}_g} a(N_A \underline{e}_i, N_B \underline{e}_j) d_{jB} = \right.$$

(Using the dof =  $N_{sd}$  case)

$$\begin{aligned} & (N_A \underline{e}_i, \underline{f}) + (N_A \underline{e}_i, \underline{h}) \Gamma \\ & - \sum_{j=1}^{N_{sd}} \left( \sum_{B \in \mathcal{N}_g} a(N_A \underline{e}_i, N_B \underline{e}_j) g_{jB} \right) \quad \begin{matrix} A \in \mathcal{N} - \mathcal{N}_g \\ 1 \leq i \leq N_{sd} \end{matrix} \end{aligned}$$

For writing the final matrix form

we can use the ID device - now as a matrix

$$ID(i, A)$$

$$\begin{matrix} i = 1(i) N_{sd} \\ A = 1(i) N_{np} \end{matrix} \quad \left( \begin{matrix} \text{vector system} \\ \text{nodal dof} \\ \text{only} \end{matrix} \right)$$

$$P=0$$

Do  $A=1$  to  $N_{np}$

Do  $i=1$  to  $N_{sd}$

If  $A \in \mathcal{N} - \mathcal{N}_{g_i}$

$$P=P+1$$

$$ID(i, A) = P \quad \leftarrow \text{equation \# in } \underline{\mathcal{K}}$$

else

$$ID(i, A) = 0$$

end if

end Do

end Do

$N_{eq} = P \leftarrow$  total number of actual equations

Using this we have

$$[K] \{d\} = \{F\} \quad \left( \underline{\mathcal{K}} \underline{d} = \underline{F} \right)$$

$$P = ID(i, A), \quad Q = ID(j, B)$$

$$K_{PQ} = a(N_A \underline{e}_i, N_B \underline{e}_j)$$

$$F_P = (N_A \underline{e}_i, \underline{f}) + (N_A \underline{e}_i, \underline{h}) \Gamma$$

$$- \sum_{j=1}^{N_{sd}} \left( \sum_{B \in \mathcal{N}_{g_j}} a(N_A \underline{e}_i, N_B \underline{e}_j) g_{jB} \right)$$

$\Rightarrow$  We will see exactly how terms go into place when we locate our pseudo code later

(1) To complete the ability to use vector matrix form we want to introduce the "B" matrix again

$$\underline{\underline{\epsilon}}(N_A \underline{\underline{e}}_i) = \underline{\underline{B}}_A \underline{\underline{e}}_i \leftarrow \text{Strain-displacement operator}$$

for  $n_{sd}=2$

$$\underline{\underline{B}}_A = \begin{bmatrix} N_{A,1} & 0 \\ 0 & N_{A,2} \\ N_{A,2} & N_{A,1} \end{bmatrix}$$

$3 \times 2$   
 $\uparrow$  # strain components  $\leftarrow n_{sd}$

for  $n_{sd}=3$

$$\begin{bmatrix} N_{A,1} & 0 & 0 \\ 0 & N_{A,2} & 0 \\ 0 & 0 & N_{A,3} \\ 0 & N_{A,3} & N_{A,2} \\ N_{A,3} & 0 & N_{A,1} \\ N_{A,2} & N_{A,1} & 0 \end{bmatrix}$$

$6 \times 3$

with this we can write (not very useful!)

$$K_{PQ} = \underline{\underline{e}}_i^T \int \underline{\underline{B}}_A^T \underline{\underline{D}} \underline{\underline{B}}_B d\Omega \underline{\underline{e}}_j$$

and noting that  $\int_{\Omega} N_A \underline{\underline{e}}_i \underline{\underline{z}} d\Omega = \int_{\Omega} N_A f_i d\Omega$

$$\int_{\Gamma} N_A \underline{\underline{e}}_i h d\Gamma = \int_{\Gamma} N_A h_i d\Gamma$$



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$$F_p = \int_n N_A f_i d\Gamma + \int_{\Gamma_{hi}} N_A h_i d\Gamma - \underbrace{\sum_{j=1}^{N_{sd}} \left( \sum_{B \in \mathcal{M}_j} a(N_A e_i, N_B e_j) g_{jB} \right)}_{\text{still messy} -}$$

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Finally - We do not want to do those crazy integrals to directly get  $k_{pq}$  and  $F_p$  terms

We want to do elements - the whole element - at once and have the assembly operator take care of putting things in the right place the right way

$$\underline{\underline{K}} = \sum_{e=1}^{n_{el}} \underline{\underline{A}} \underline{\underline{K}}^e, \quad \underline{\underline{F}} = \sum_{e=1}^{n_{el}} \underline{\underline{A}} (\underline{\underline{K}}^e, \underline{\underline{f}}^e)$$

$n_{en}$  = # nodes / element

$n_{ed}$  = # dof / node =  $n_{sd}$  for simple vector systems

$n_{ee} = n_{en} n_{ed}$  = # of dof of the element  
 $\rightarrow$  will be the size of element  $\underline{\underline{K}}^e, \underline{\underline{f}}^e$

$$\underline{\underline{K}}^e = [\underline{\underline{K}}_{pq}^e], \quad \underline{\underline{f}}^e = \{f^{e2}\} \quad 1 \leq p, q \leq n_{ee}$$

$$k_{pq} = \int_{\Omega_e} \underline{\underline{e}}_i^T \left( \underline{\underline{B}}_a^T \underline{\underline{D}} \underline{\underline{B}}_b \right) d\Omega_e \quad \begin{aligned} p &= n_{ed}(a-1) + i \\ q &= n_{ed}(b-1) + j \end{aligned}$$

for  $n_{sd} = 2$

$$\underline{\underline{B}}_a = \begin{bmatrix} N_{a,1} & 0 \\ 0 & N_{a,2} \\ N_{a,2} & N_{a,1} \end{bmatrix}$$

for

$n_{sd} = 3$

$$\underline{\underline{B}}_a =$$

$$\begin{bmatrix} N_{a,1} & 0 & 0 \\ 0 & N_{a,2} & 0 \\ 0 & 0 & N_{a,3} \\ 0 & N_{a,3} & N_{a,2} \\ N_{a,3} & 0 & N_{a,1} \\ N_{a,2} & N_{a,1} & 0 \end{bmatrix}$$

what I called  $\hat{f}_p^e$

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$$f_p^e = \int_{\Omega^e} N_a f_i d\Omega + \int_{\Gamma_{hi}^e} N_a h_i d\Gamma - \sum_{q=1}^{n_{ee}} k_{pq} g_q^e$$

$\Gamma_{hi}^e = \Gamma_{hi} \cap \Gamma^e$   
↑ portion of elements

$g_q = g_j(x^e)$  if node is on  $\Gamma_{hi}^e$   
is zero otherwise

In actual programs we avoid the  $e$ 's and just do the whole thing at once for example -

Define  $B = [B_1, B_2, \dots, B_{n_{en}}]$

then  $K^e = \int_{\Omega^e} B^T D B d\Omega$

Stress evaluation  $\underline{\underline{\epsilon}}(u^h) = \sum_{a=1}^{n_{en}} B_a d_a$   $d_a$  dof at a node

$\underline{\underline{\sigma}}(x) = D(x) \underline{\underline{\epsilon}}(u^h(x)) = D(x) \sum_{a=1}^{n_{en}} B_a d_a$

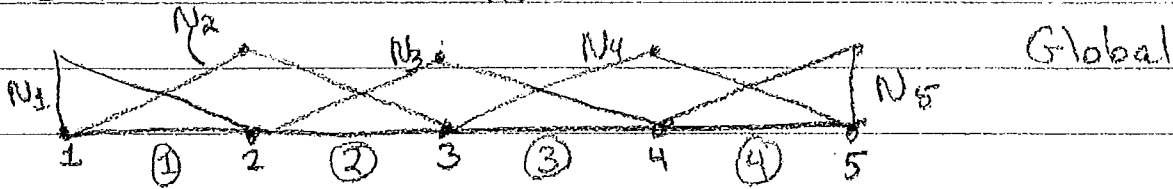
$= D(x) B d^e$

where

$B = [B_1, B_2, B_3, \dots, B_{n_{en}}], d = \begin{Bmatrix} d_1^e \\ d_2^e \\ \vdots \\ d_{n_{en}}^e \end{Bmatrix}$

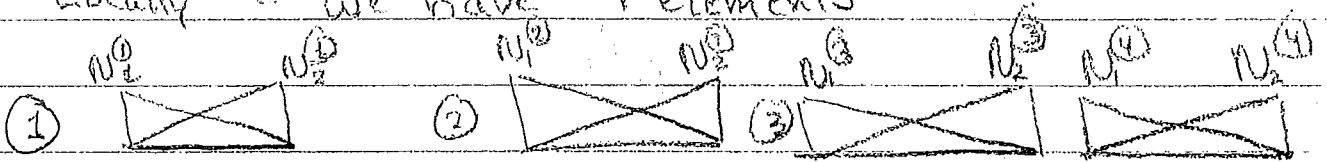
# Global dof - sum element contributions

Lets Look at this for our specific case with 5 nodes



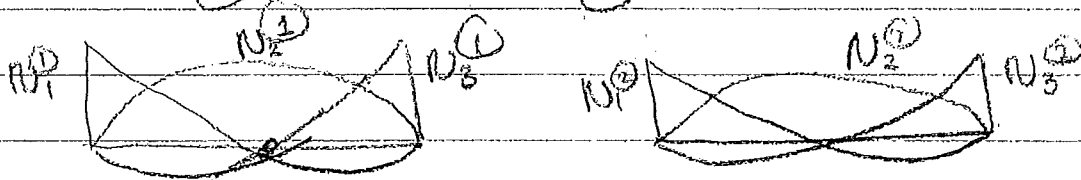
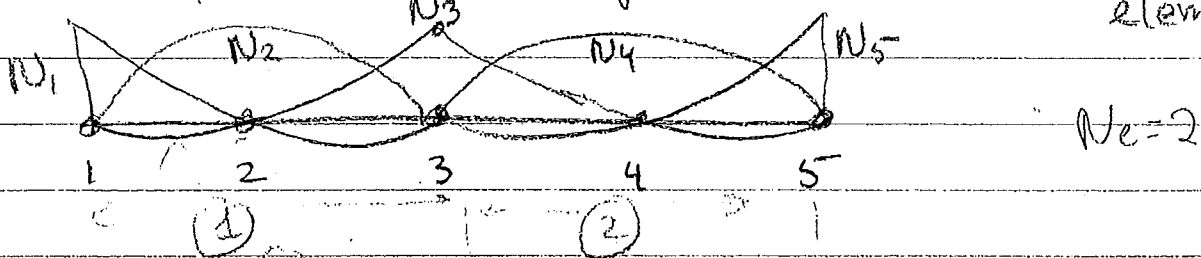
$n=4$ , with essential bc on right need one more shape function for that  $\rightarrow N_{n+1}$

Locally - we have 4 elements



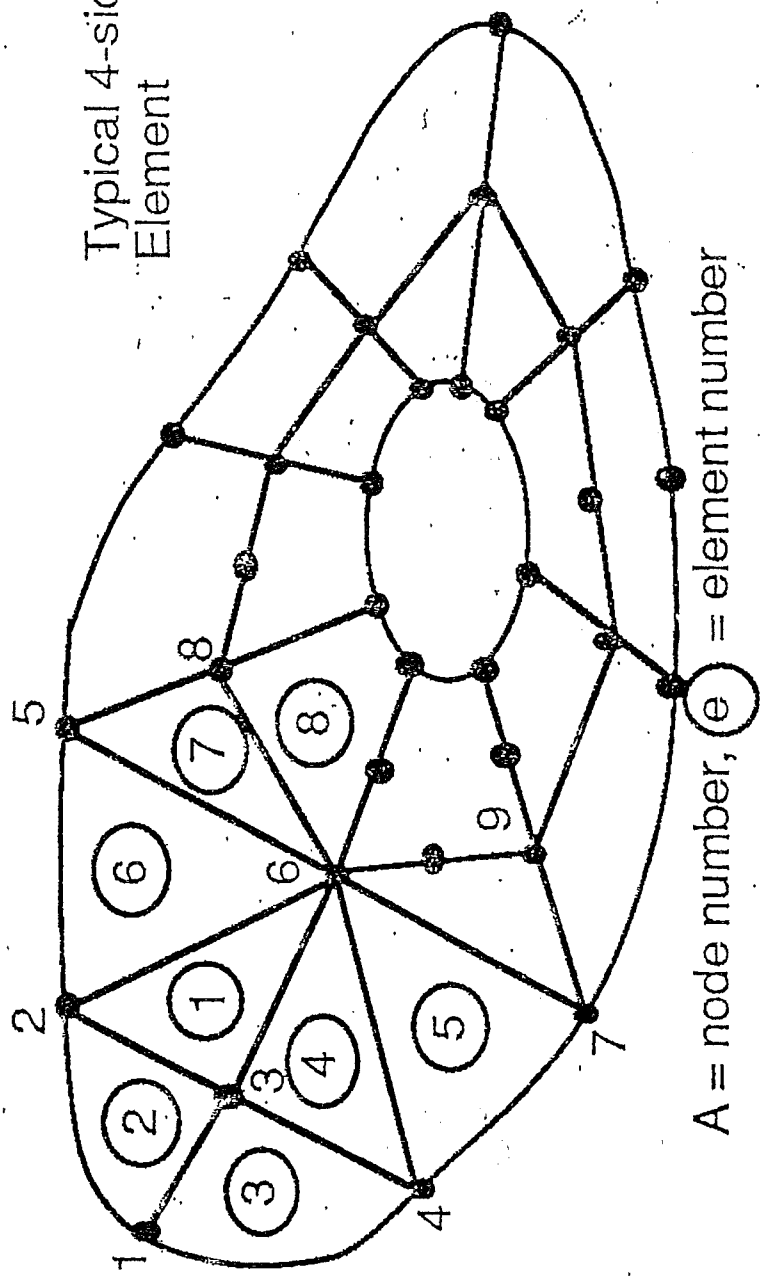
$$\begin{aligned}
 U_1 &= U_1^{(1)} \\
 U_2 &= U_2^{(1)} + U_1^{(2)} \\
 U_3 &= U_2^{(2)} + U_1^{(3)} \\
 U_4 &= U_3^{(2)} + U_4^{(4)} \\
 U_5 &= U_2^{(4)}
 \end{aligned}$$

Can also do the quadratic  $\leftarrow$  now 2-3 nodal elements

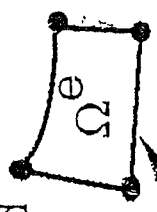


$$\begin{aligned}
 U_1 &= U_1^{(1)} \\
 U_2 &= U_2^{(1)} \\
 U_3 &= U_3^{(1)} + U_1^{(2)} \\
 U_4 &= U_2^{(2)} \\
 U_5 &= U_3^{(2)}
 \end{aligned}$$

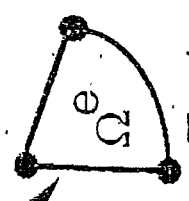
Note - each shape function meets  $U_A(x_B) = \delta_{AB}$   
 shape functions are continuous in value, but not slope between elements



Typical 4-sided Element



$$\Gamma^e = \Gamma_{int}^e + \Gamma_g^e + \Gamma_h^e$$

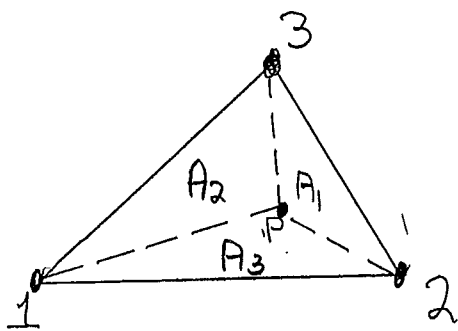
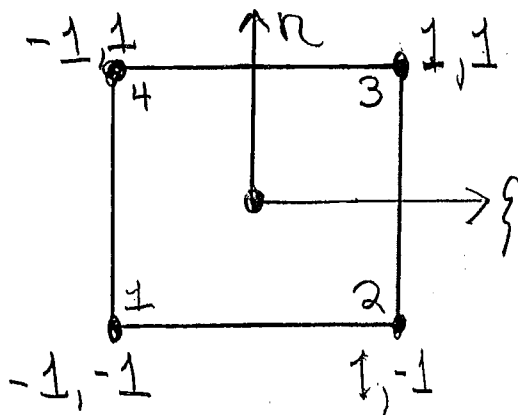
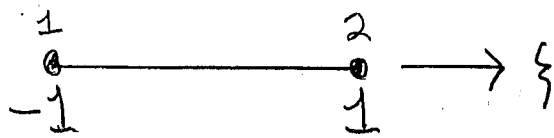


Typical 3-sided Element

## Local Coordinates -

It is not convenient to write our shape functions directly in the global coordinate system.

We prefer to write them in a local coordinate system and then deal with the mapping required



$$\xi_1 = A_1/A$$

$$\xi_2 = A_2/A$$

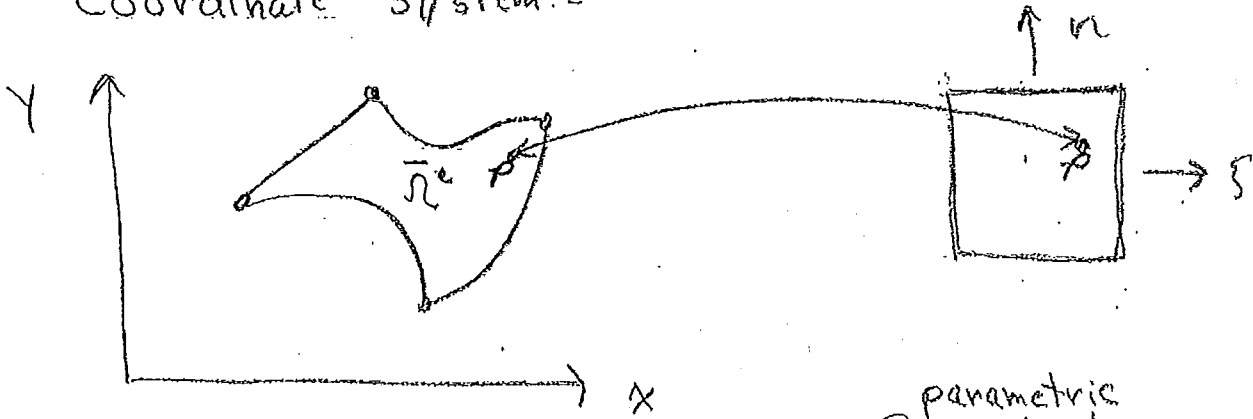
$$\xi_3 = A_3/A$$

Subject to:  $\xi_1 + \xi_2 + \xi_3 = \frac{A_1 + A_2 + A_3}{A} = \frac{A}{A} = 1$

Use -  $\xi_3 = 1 - \xi_1 - \xi_2$ ,  $\xi_2 = 1 - \xi_1 - \xi_3$ , or  $\xi_1 = 1 - \xi_2 - \xi_3$

# Lets revisit Mappings - a bit more general view

Relating our elements with shape functions defined in a parametric coordinate system with the element in the real (global) coordinate system.



need mappings acting on  $\square$  to relate it to global coordinates -

parametric coordinate

$$\underline{\hat{x}} : \square \rightarrow \bar{\Omega}^e$$

going from parametric to real

We will assume elements are 1 to 1 To be discussed later

A useful mapping  $\hat{x}(\xi, \eta)$  is given by -

$$\underline{\hat{x}} = \underline{Q}^e(\xi, \eta)$$

- Common to define on a component by component basis -

$$x = Q_{ix}^e(\xi, \eta) \quad ; \quad y = Q_{iy}^e(\xi, \eta)$$

Now during the process of defining the stiffness matrix we need -  $\int \underline{\hat{x}} \underline{\hat{x}}^T dx dy$

$$\frac{\partial}{\partial \xi} \quad , \quad \frac{\partial}{\partial \eta} \quad \text{and} \quad \int \underline{\hat{x}} \underline{\hat{x}}^T dx dy$$

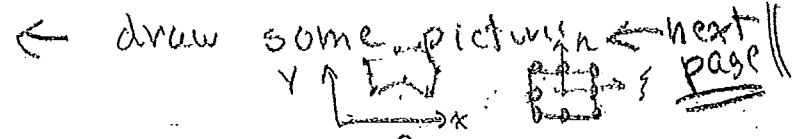
These are some basics - still need to have something to proceed -

Consider for now elements where we use nodal values of the components of  $\underline{u}$  as unknowns

$$\underline{u} = \sum_{a=1}^{N_{\text{non}}} N_a \underline{d}_a$$

$$u_i = \sum_{a=1}^{N_{\text{non}}} N_a d_{ia} \quad \text{where } d_{ia} = u_i / \underline{x}_a$$

Could take the same type of approach - That is assume we define the set of geometry nodes for which we know the coordinates of the nodes in both  $\underline{x}$  and  $\underline{f}$



define  $N_{\text{non}}^g$  as number of geometric nodes

$$\underline{x} = \sum_{a=1}^{N_{\text{non}}^g} N_a^g \underline{x}_a^e \quad \text{with } \underline{x}_a^e = \underline{x} / \text{node } a$$

$$x_i = \sum_{a=1}^{N_{\text{non}}^g} N_a^g x_{ia}^e$$

The most common choice of  $N_a^g$  is  $N_a^g = N_a$  isoparametric

Define  $p^g$  as polynomial order of  $N_a^g$

"  $p$  as polynomial order of  $N_a$

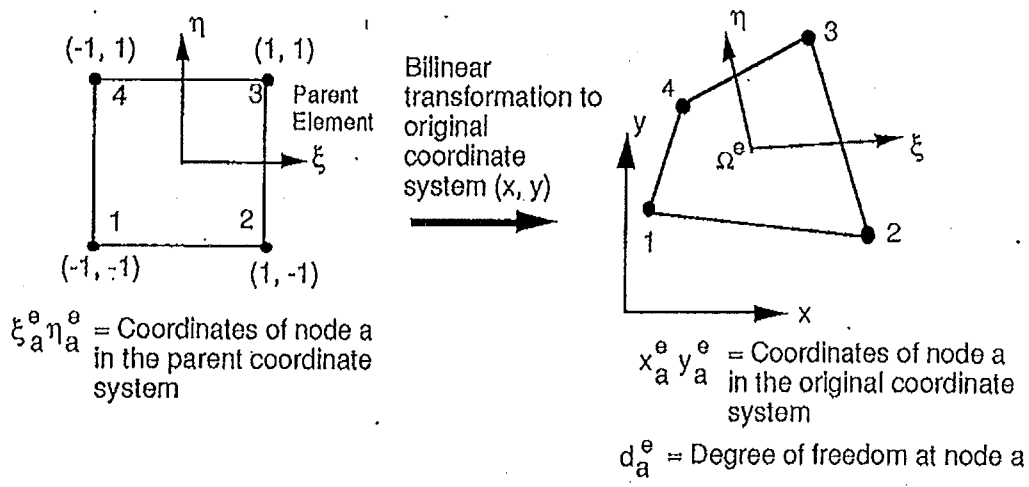
If  $p^g > p$  superparametric element - does not exactly meet constant strain state part of CB



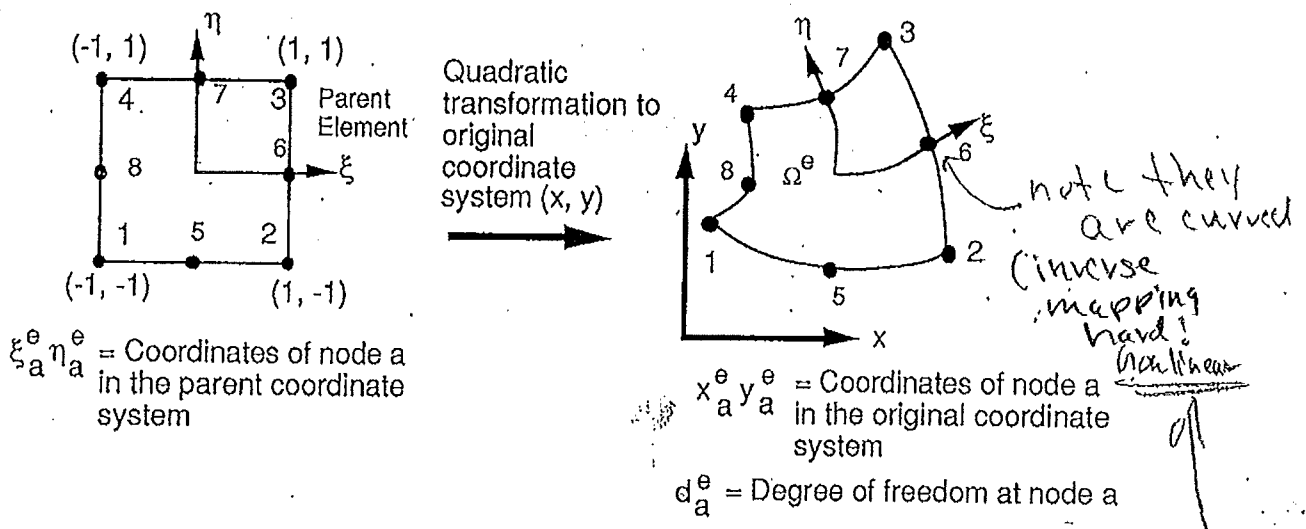
# Isoparametric

• These interpolations map the square element in the parent  $\xi-\eta$  system into a more generally shaped element in  $x-y$  space whose shape depends on the interpolations,  $N_a$ , used.

For example, the linear (bilinear) interpolation maps the square into a quadrilateral with straight sides:



The quadratic (or biquadratic) interpolation maps the square into a quadrilateral with curved (quadratic) sides:



3-D elements add a third coordinate

*So is the bilinear but can be done*

note from before for iso parametric and by component.

$$\tilde{X} = \sum_{a=1}^{n_{ch}} N_a \tilde{X}_a$$

$$X_i = \sum_{a=1}^{n_{ch}} N_a X_{ia}^e$$

or in  $X \in Y$   
 $X = \sum_{a=1}^{n_{ch}} N_a X_a^e$   
 $Y = \sum_{a=1}^{n_{ch}} N_a Y_a^e$

Using these last two we can rewrite

$$\frac{\partial}{\partial X} = \frac{1}{|J|} \left( \frac{\partial Y}{\partial \eta} \frac{\partial}{\partial \xi} - \frac{\partial Y}{\partial \xi} \frac{\partial}{\partial \eta} \right) =$$

$$\frac{\partial}{\partial X} = \frac{1}{|J|} \left( \frac{\partial X}{\partial \eta} \frac{\partial}{\partial \xi} + \frac{\partial X}{\partial \xi} \frac{\partial}{\partial \eta} \right)$$

$$|J| = \frac{\partial X}{\partial \xi} \frac{\partial Y}{\partial \eta} - \frac{\partial X}{\partial \eta} \frac{\partial Y}{\partial \xi}$$

Lets look at integration a bit closer  
consider 2-D

$$\int_{\Omega^e} f(x, y) d\Omega = \int_{-1}^1 \int_{-1}^1 f(x(\xi, \eta), y(\xi, \eta)) |J(\xi, \eta)| d\xi d\eta$$

More specifically consider the element stiffness matrix

$$k^e = \int_{\Omega^e} \underline{B}^T \underline{D} \underline{B} d\Omega = \int_{\Omega^e} N_{a,x} \underline{D} N_{a,x} dx$$

$\underline{B} = [ \underline{B}_1, \underline{B}_2 \dots \underline{B}_{nen} ]$   
 $\uparrow$   
 $N_a(\xi)$

for heat conduction

$$\underline{B}_a = \underline{\nabla} N_a = \begin{Bmatrix} N_{a,x} \\ N_{a,y} \end{Bmatrix} \quad \underline{D} = [E]_{2 \times 2}$$

(assume its constant)

for elasticity

$$\underline{B}_a = \begin{bmatrix} N_{a,x} & 0 \\ 0 & N_{a,y} \\ N_{a,y} & N_{a,x} \end{bmatrix} \quad \underline{D} = [D]_{3 \times 3}$$

assume constant

so a typical term in the matrix is

$$\frac{\partial N_a}{\partial x} = \frac{1}{|J|} \left( \frac{\partial y}{\partial \xi} \frac{\partial N_a}{\partial \eta} - \frac{\partial y}{\partial \eta} \frac{\partial N_a}{\partial \xi} \right) = \frac{1}{|J|} \left( \gamma_{12} N_{a,\eta} - \gamma_{13} N_{a,\xi} \right)$$

$$\frac{\partial N_a}{\partial y} = \frac{1}{|J|} \left( \frac{\partial x}{\partial \xi} \frac{\partial N_a}{\partial \eta} + \frac{\partial x}{\partial \eta} \frac{\partial N_a}{\partial \xi} \right) = \frac{1}{|J|} \left( \chi_{12} N_{a,\eta} + \chi_{13} N_{a,\xi} \right)$$

substituting this in - gives

for heat conduction

$$\{\hat{B}_a\} = \frac{1}{|J|} \begin{Bmatrix} y_{1,n} N_{a,5} - y_{1,5} N_{a,n} \\ -x_{1,n} N_{a,5} + x_{1,5} N_{a,n} \end{Bmatrix} = \frac{1}{|J|} \hat{B}_a$$

for elasticity

$$\hat{B}_e = \frac{1}{|J|} \begin{Bmatrix} y_{1,n} N_{a,5} - y_{1,5} N_{a,n} & 0 \\ 0 & -x_{1,n} N_{a,5} + x_{1,5} N_{a,n} \\ -x_{1,n} N_{a,5} + x_{1,5} N_{a,n} & y_{1,n} N_{a,5} - y_{1,5} N_{a,n} \end{Bmatrix} = \frac{1}{|J|} \hat{B}_e$$

$$\hat{B} = [\hat{B}_1, \hat{B}_2, \dots, \hat{B}_{n \times n}] = \frac{1}{|J|} [\hat{B}_1, \hat{B}_2, \dots, \hat{B}_{n \times n}] = \frac{1}{|J|} \hat{B}$$

substituting this in yields the stiffness integral yield

$$k^e = \int_{-1}^1 \int_{-1}^1 \frac{1}{|J|} \hat{B}^T \mathbf{D} \frac{1}{|J|} \hat{B} |J| ds dn$$

see why  $|J| \neq 0$

$$k^e = \int_{-1}^1 \int_{-1}^1 \hat{B}^T \mathbf{D} \hat{B} \frac{1}{|J|} ds dn \leftarrow \text{in general this is a rational function}$$

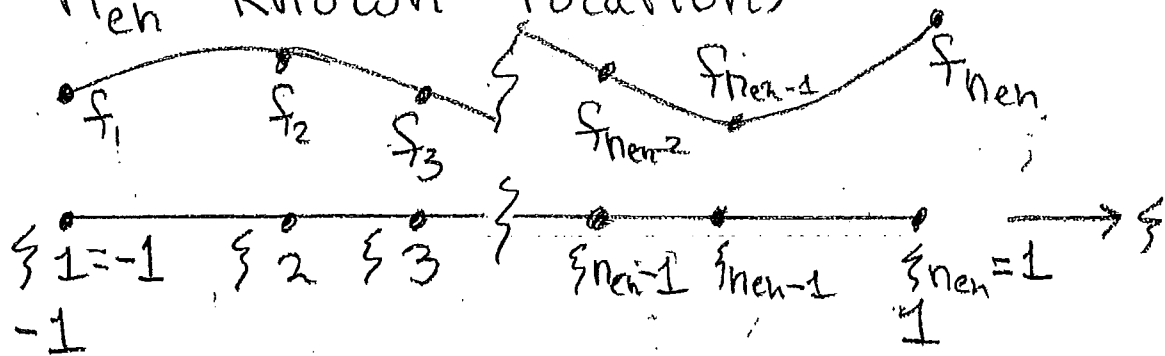
when the element shapes are general since  $|J|$  is in that case  $f(\xi, \eta)$  when  $N_a$  has terms greater than linear

- when it is a rational function ~~evaluate integral~~ is no longer given by simple formula for polynomial integrate appropriately

# Lagrange Interpolation

A procedure to construct an order  $n-1$  polynomial that interpolates a 1D function at  $n$  points

Starting point: knowledge of the value of the function at  $n$  known locations



Lagrange Polynomials: An order  $n-1$  order polynomial that interpolates at the  $n$  given locations. Order of  $n-1$ .

$$f_i(\xi) = \sum_{a=1}^n l_a^{n-1}(\xi) f(\xi_a), \text{ note } l_a(\xi_b) = \delta_{ab}$$

$$l_a^{n-1}(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq a}}^n (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq a}}^n (\xi_a - \xi_b)}$$

## Two node linear

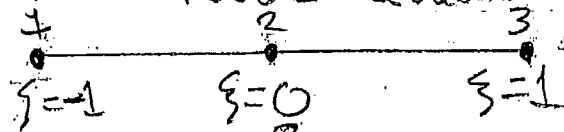


$n_{en} = 2$   
 $n_{en} - 1 = 1 \leftarrow$  linear functions

$$l_1^1(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq 1}}^2 (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq 1}}^2 (\xi_1 - \xi_b)} = \frac{\xi - \xi_2}{\xi_1 - \xi_2} = \frac{\xi - 1}{-1 - 1} = \frac{1}{2}(\xi - 1)$$

$$l_2^1(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq 2}}^2 (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq 2}}^2 (\xi_2 - \xi_b)} = \frac{\xi - \xi_1}{\xi_2 - \xi_1} = \frac{\xi - (-1)}{1 - (-1)} = \frac{1}{2}(\xi + 1)$$

## Three Node Quadratic (equally spaced)



$n_{en} = 3$ ,  $n_{en} - 1 = 2$

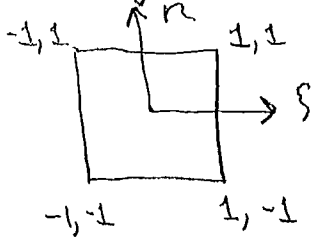
$$l_1^2(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq 1}}^3 (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq 1}}^3 (\xi_1 - \xi_b)} = \frac{(\xi - \xi_2)(\xi - \xi_3)}{(\xi_1 - \xi_2)(\xi_1 - \xi_3)} = \frac{\xi(\xi - 1)}{(-1)(-2)} = \frac{1}{2}\xi(\xi - 1)$$

$$l_2^2(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq 2}}^3 (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq 2}}^3 (\xi_2 - \xi_b)} = \frac{(\xi - \xi_1)(\xi - \xi_3)}{(\xi_2 - \xi_1)(\xi_2 - \xi_3)} = \frac{(\xi - (-1))(\xi - 1)}{(1)(-1)} = 1 - \xi^2$$

$$l_3^2(\xi) = \frac{\prod_{\substack{b=1 \\ b \neq 3}}^3 (\xi - \xi_b)}{\prod_{\substack{b=1 \\ b \neq 3}}^3 (\xi_3 - \xi_b)} = \frac{(\xi - \xi_1)(\xi - \xi_2)}{(\xi_3 - \xi_1)(\xi_3 - \xi_2)} = \frac{(\xi - (-1))(\xi - 0)}{(1 - (-1))(1 - 0)} = \frac{1}{2}\xi(\xi + 1)$$

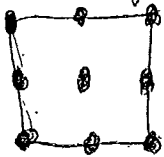
# Constructions of 2-D - 4 sided elements Using Lagrange Shape functions.

As indicated previously, the element's shape functions will be written in the parametric coordinate system - Therefore, all elements are bi-unit squares



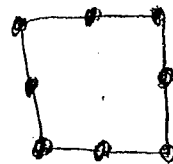
We will consider two families of such elements

(Full) Lagrangian



Will in general have interior and boundary nodes

Serendipity



- nodes only on edges

Also

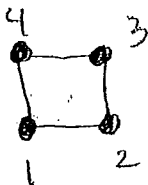


Variable # nodes

Start with Lagrangian -

Elements defined by multiplying 1-D Lagrange polynomials in one direction times those in the other directions <sup>3-D</sup>

Start with simple 4-noded element



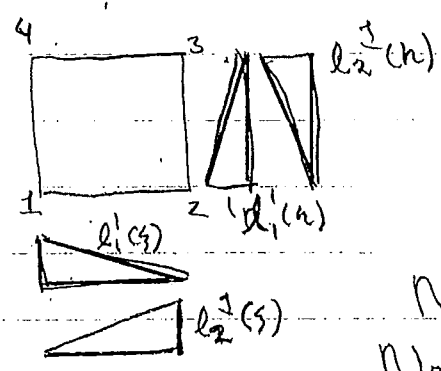
With 2 nodes per side we want to use linear

Consider the 1-D Lagrange Polynomials  
in 1-D - 2 nodes per edge - linear

in  $\xi$  direction -  $l_1^1 = \frac{1}{2}(1-\xi) = l_1^1(\xi)$   $l_2^1 = \frac{1}{2}(1+\xi) = l_2^1(\xi)$

in  $\eta$  direction -  $l_1^2 = \frac{1}{2}(1-\eta) = l_1^2(\eta)$   $l_2^2 = \frac{1}{2}(1+\eta) = l_2^2(\eta)$

the shape functions at the nodes are the correct multiplication of these



$$u^h = \sum_{a=1}^4 N_a d_a$$

$$N_1 = l_1^1(\xi) l_1^1(\eta) = \frac{1}{4}(1-\xi)(1-\eta)$$

$$N_2 = l_2^1(\xi) l_1^1(\eta) = \frac{1}{4}(1+\xi)(1-\eta)$$

$$N_3 = l_2^1(\xi) l_2^1(\eta) = \frac{1}{4}(1+\xi)(1+\eta)$$

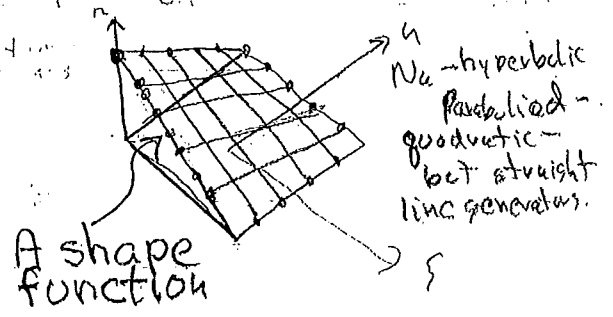
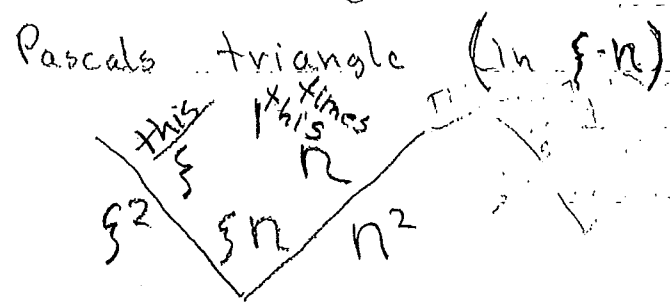
$$N_4 = l_1^1(\xi) l_2^1(\eta) = \frac{1}{4}(1-\xi)(1+\eta)$$

Note -  $N_a = \frac{1}{4}(1+\xi a \xi)(1+\eta a \eta) = \frac{1}{4}(1 + \xi a \xi + \eta a \eta + \xi a \eta a \xi \eta)$   
 in other words each -  $a_{11} = -1$

$$N_a = a_{0a} + a_{1a}\xi + a_{2a}\eta + a_{3a}\xi\eta$$

Since each shape function has same form:

$$u^h = a_0 + a_1\xi + a_2\eta + a_3\xi\eta$$





# Higher Order Lagrange elements

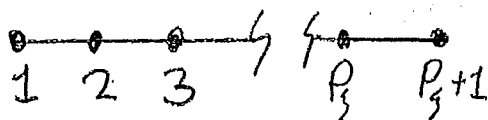
Products of 1-D shape functions

$$2D \quad N_a(\xi, \eta) = l_{a\xi}^{P_\xi}(\xi) l_{a\eta}^{P_\eta}(\eta)$$

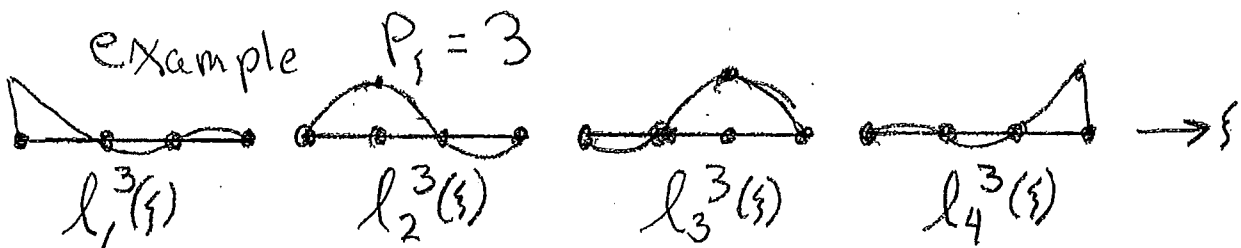
$$3D \quad N_a(\xi, \eta, \zeta) = l_{a\xi}^{P_\xi}(\xi) l_{a\eta}^{P_\eta}(\eta) l_{a\zeta}^{P_\zeta}(\zeta)$$

$P_\xi$  = polynomial order in  $\xi$  direction

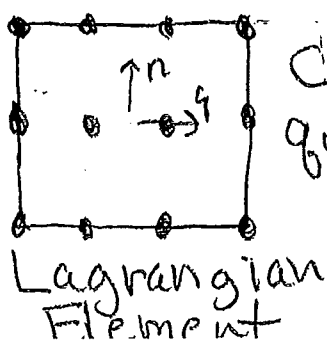
$a_\xi$  -  $\xi$  direction "station" for node  $a$



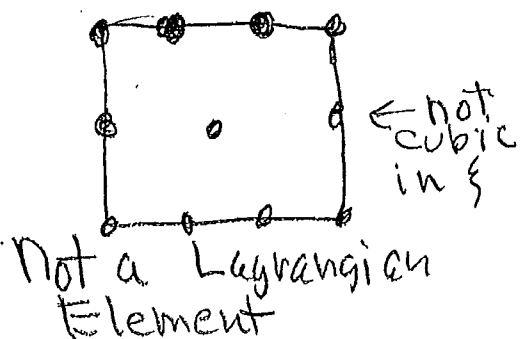
(Same for other coordinates)



Use of this formula requires the same order polynomial in a specific direction at each station in the other directions

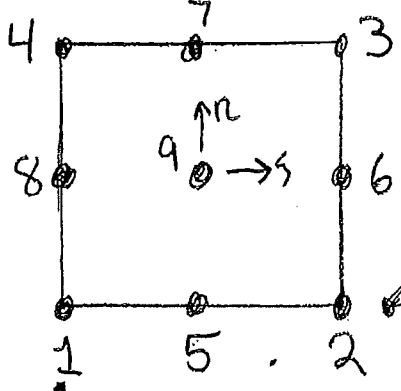


Cubic in  $\xi$   
quadratic in  $\eta$

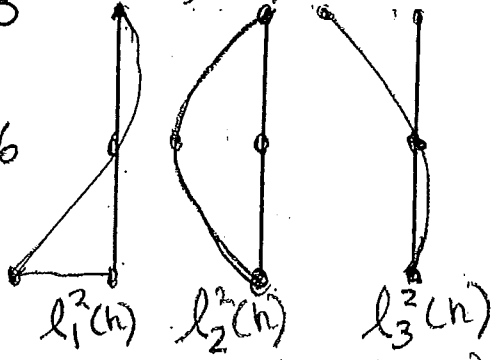


← not cubic in  $\xi$

Example - 9 noded Lagrangian Quadratic



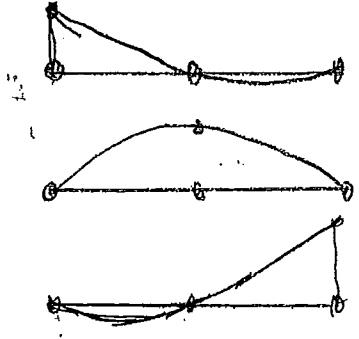
$P_3 = 2, P_n = 2$



$$l_1^2(\eta) = \frac{1}{2} \eta(\eta-1)$$

$$l_2^2(\eta) = 1 - \eta^2$$

$$l_3^2(\eta) = \frac{1}{2} \eta(\eta+1)$$



$$l_1^2(\xi) = \frac{1}{2} \xi(\xi-1)$$

$$l_2^2(\xi) = 1 - \xi^2$$

$$l_3^2(\xi) = \frac{1}{2} \xi(\xi+1)$$

$$N_1 = l_1^2(\xi) l_1^2(\eta)$$

$$N_2 = l_3^2(\xi) l_1^2(\eta)$$

$$N_3 = l_3^2(\xi) l_3^2(\eta)$$

$$N_4 = l_1^2(\xi) l_3^2(\eta)$$

$$N_5 = l_2^2(\xi) l_1^2(\eta)$$

$$N_6 = l_3^2(\xi) l_2^2(\eta)$$

$$N_7 = l_2^2(\xi) l_3^2(\eta)$$

$$N_8 = l_1^2(\xi) l_2^2(\eta)$$

$$N_9 = l_2^2(\xi) l_2^2(\eta)$$

Conditions C1-C3 (m=1 case)

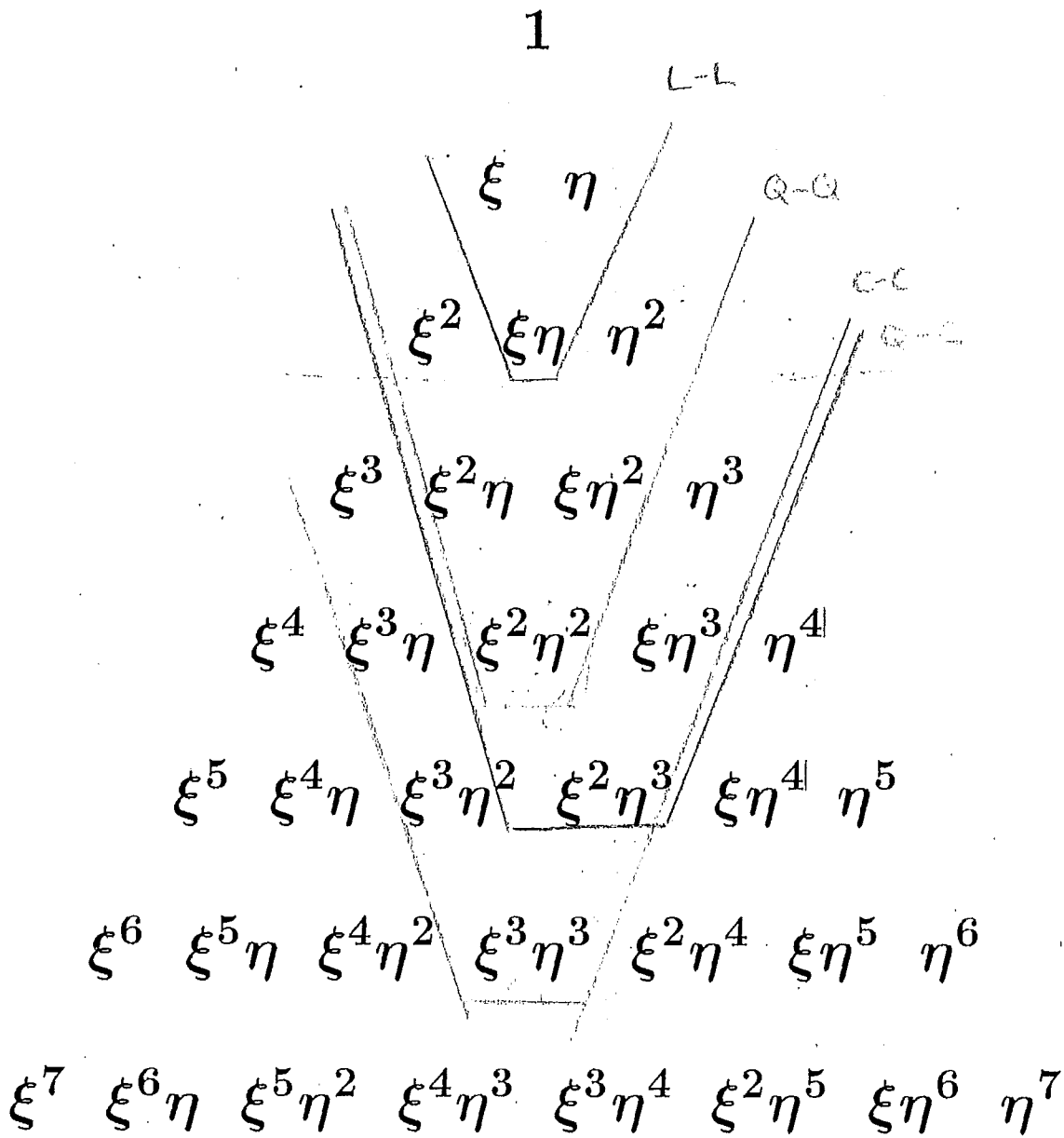
C1 - Intraelement continuity need  $C^1$

In  $\xi-\eta$ , its fine | In x-y also need positive |J|  
in mapping - move later

C2 - Inter element continuity - need  $C^0$

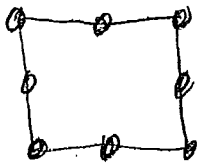
Need to show  $u^h$  is continuous between elements - Will again look at  $u$  on boundary between elements - If uniquely defined in terms of nodal values on the boundary -  $u^h$  is continuous since the nodal values are shared.

# Lagrangian Elements

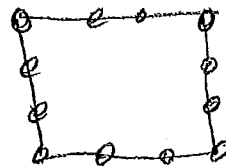


Serendipity element, variable # of nodes per edge, and other options

Serendipity - typically nodes on edges only

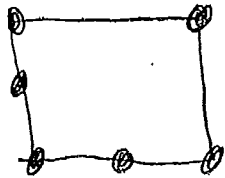


8 noded most common



12 noded

Variable # of nodes -



Useful for transition of element orders

Can not just apply products of Lagrange polynomials since those will have "zeros" that will not be accounted for - not enough conditions.

Ad-hoc construction methods required

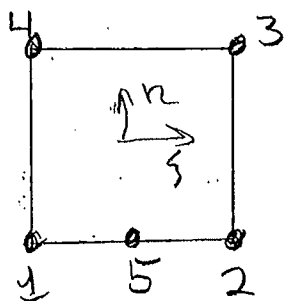
Typical procedure

1. Start with "minimal" Lagrangian element - typically will be bi-linear
2. Add proper shape functions for added nodes
3. Correct any previous shape functions to satisfy the  $N_u(\xi_b) = \delta_{ab}$  condition.

easiest to simply work through examples.

$\hat{N}_a$  - starting "minimal shape functions  
 $N_a$  - the shape function when done

Start with easiest example - an extra node

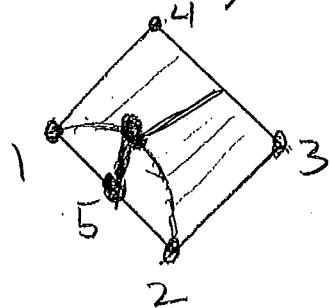


$\hat{N}_a, a=1-4$  The bi-linears.  
 Step 1  $\hat{N}_a = \frac{1}{4} (1 + \xi_c \xi) (1 + \eta_a \eta)$   $a=1(1)4$

Step 2 - Define a shape function for node 5 that satisfies  $N_a(\xi_b, \eta_b) = \delta_{ab}$   
 need function that is:

- 1 at node 5, 0 at nodes 1-4
- to be 1 at node 5 and 0 at nodes 1 and 2
- need a quadratic in  $\xi$ . Note that  $N_5|_{\eta=0}$  is required 50 in the  $\eta$  direction

we need  $N_5(\xi, -1) = 1$   $N_5(\xi, 1) = 0$   
3-4 or something



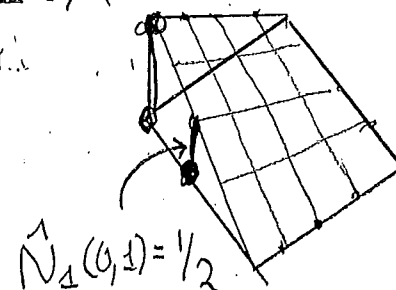
$$N_5 = \frac{1}{2} \underbrace{(1 - \xi^2)}_{\xi_2(\xi)} \underbrace{(1 - \eta)}_{\eta_1(\eta)}$$

Step 3 correct any of the  $\hat{N}_a$  shape functions that are not zero at the nodes of shape functions defined in step 2

Look at  $\hat{N}_a(x_5, x_5) \quad a=1(1)4$   
 $\hat{N}_a(0, -1) \quad a=1(1)4$

$$\hat{N}_1(0, 1) = 1/2$$

$$\hat{N}_a(0, 1) = 0, \quad a=2(1)4$$



Easy to correct

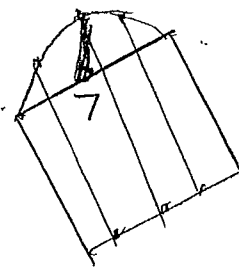
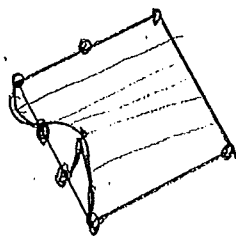
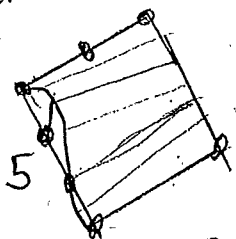
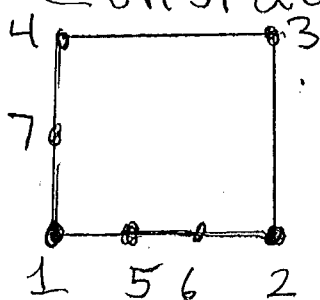
$$N_1 = \hat{N}_1 - \hat{N}_1(0, -1) N_5 = \hat{N}_1 - \frac{1}{2} N_5$$

because  $N_5 = 0$  at others - causes no problem

We end up with

$$N_1 = \hat{N}_1 - \frac{1}{2} N_5, \quad N_2 = \hat{N}_2 + \frac{1}{2} N_5, \quad N_3 = \hat{N}_3, \quad N_4 = \hat{N}_4$$

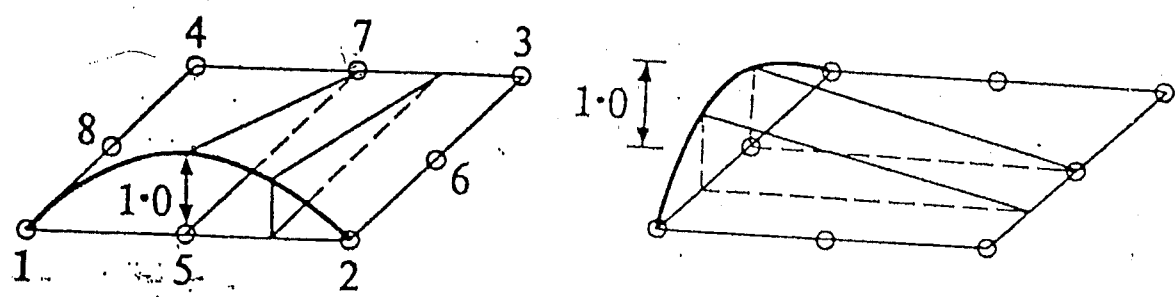
Consider -



$$N_5 = l_2^3(\xi) l_1(\eta) \quad N_6 = l_3^3(\xi) l_1(\eta) \quad N_7 = l_1(\xi) l_2^2(\eta)$$

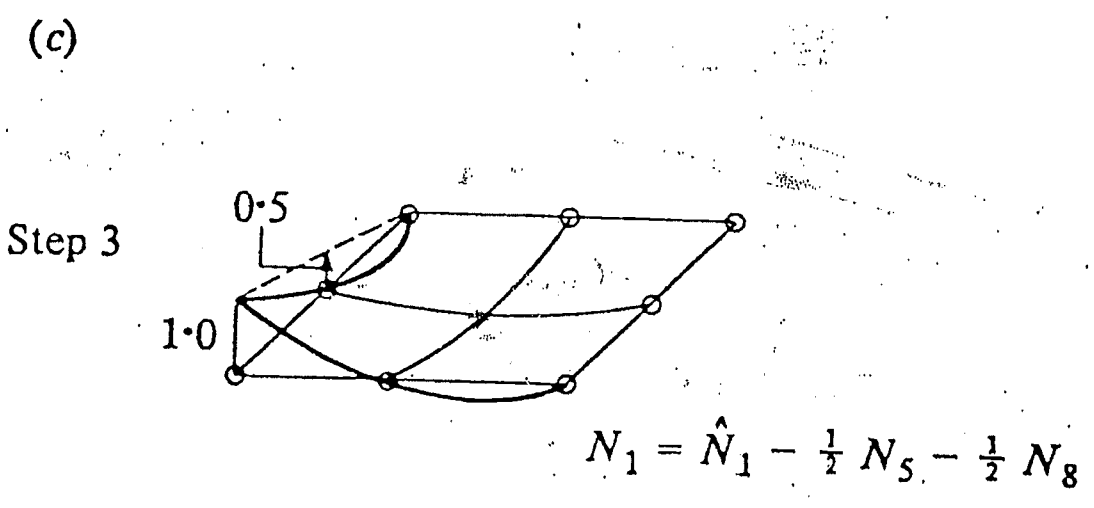
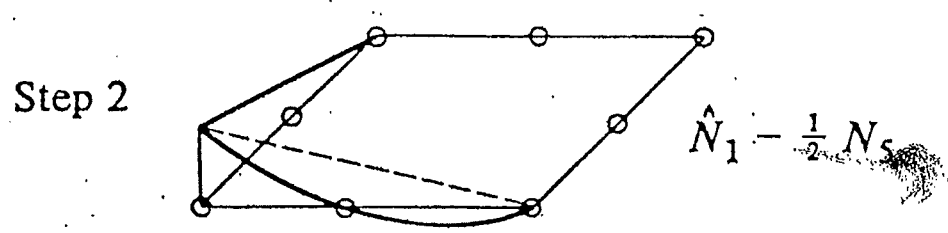
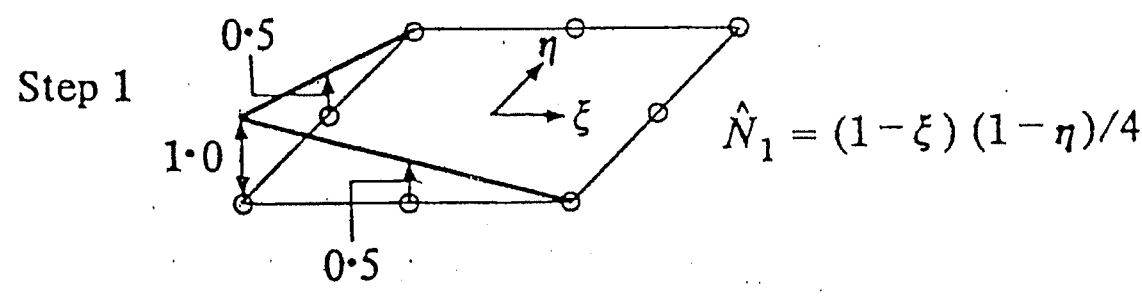
$$N_1 = \hat{N}_1 - \frac{2}{3} N_5 - \frac{1}{3} N_6 - \frac{1}{2} N_7, \quad N_2 = \hat{N}_2 - \frac{1}{3} N_5 - \frac{2}{3} N_6$$

$$N_3 = \hat{N}_3, \quad N_4 = \hat{N}_4 - \frac{1}{2} N_7$$



(a)  $N_5 = \frac{1}{2} (1 - \xi^2) (1 - \eta)$   
 $l_2^2(\xi) l_1^1(\eta)$

(b)  $N_8 = \frac{1}{2} (1 - \xi) (1 - \eta^2)$   
 $l_1^1(\xi) l_2^2(\eta)$



Quadratic  
Lagrangian  
shape functions

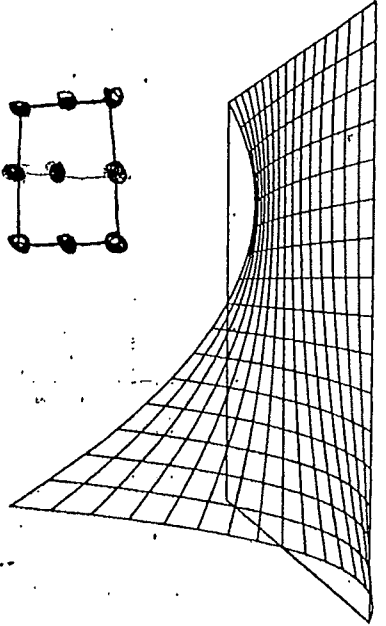
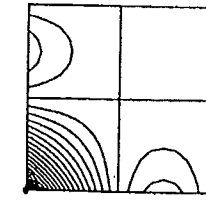
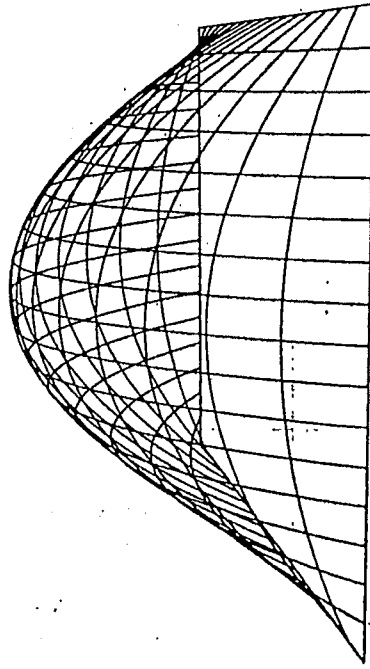
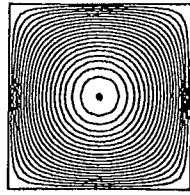
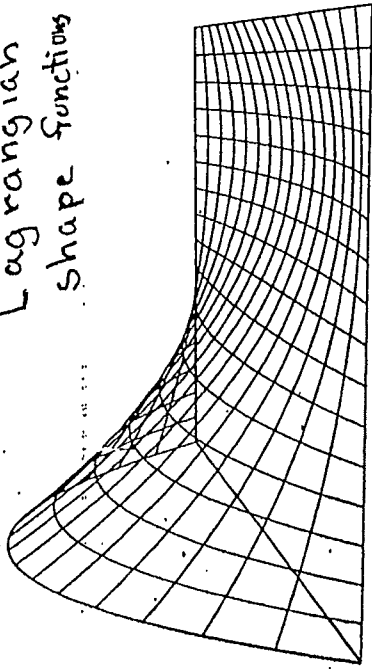
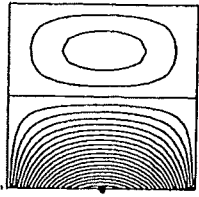
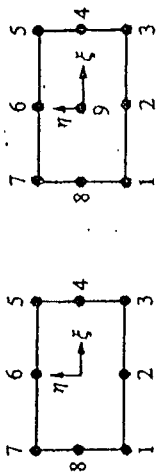


Fig. 8.10 Typical shape functions for the 9-node rectangular element.



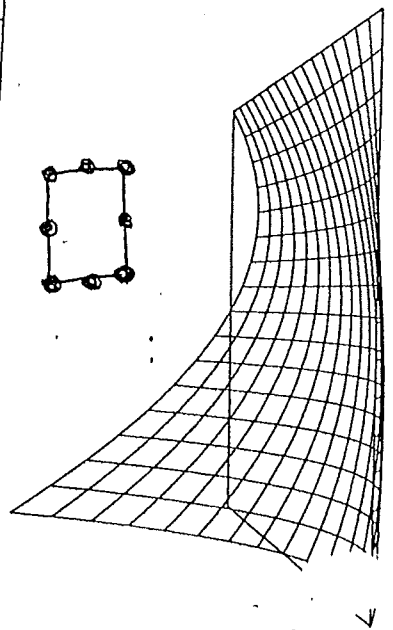
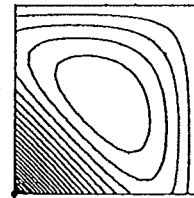
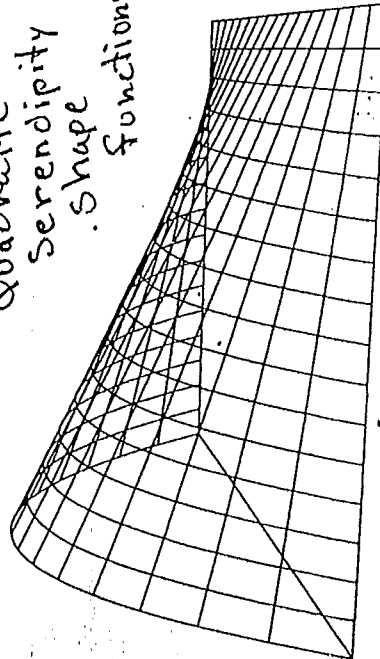
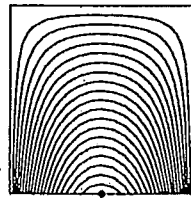
8-node Serendipity element

Local node number	$\xi$	$\eta$
1	-1	-1
2	0	-1
3	1	-1
4	1	0
5	1	1
6	0	1
7	-1	1
8	-1	0
9	0	0

9-node Lagrangian element

Fig. 8.7 Quadratic 8 and 9-node rectangular elements.

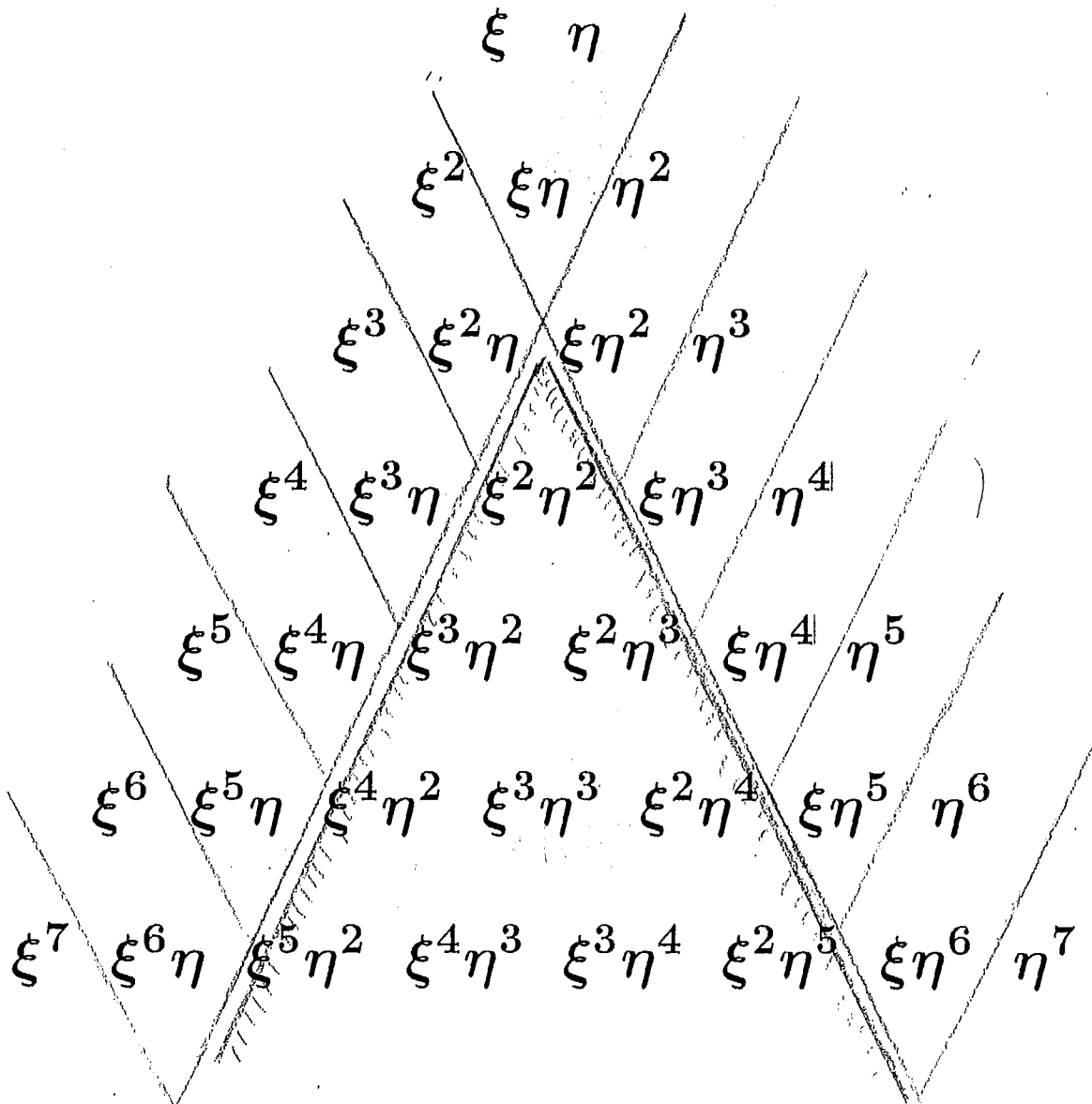
Quadratic  
Serendipity  
shape functions





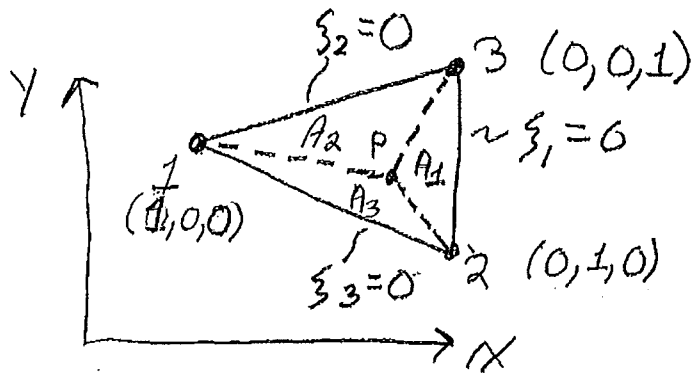
## Serendipity Elements

1



1

# Area Coordinates and Triangular elements



$$\xi_i = \frac{A_i}{A}$$

$A$  - Area of triangle  
 $A_i$  - Area of subtriangle  $i$

$$\xi_1 + \xi_2 + \xi_3 = \frac{A_1 + A_2 + A_3}{A} = \frac{A}{A} = 1$$

Only two independent coordinates -

At some point one need to eliminate one (ex.  $\xi_3 = 1 - \xi_1 - \xi_2$ )

Note - The area coordinates on a straight sided element define a convenient linear interpolant

$$u^h = \sum_{a=1}^3 \xi_a u_a \quad u_a = u(x_a)$$

For an isoparametric mapping

$$\underline{x} = \sum_{a=1}^3 \xi_a \underline{x}_a, \quad x = \sum_{a=1}^3 \xi_a x_a, \quad y = \sum_{a=1}^3 \xi_a y_a$$

In the case of straight sided triangles the mapping between  $\underline{x}$  and  $\underline{\xi}$  is linear and easily invertable.

This will not be the case for curved elements

In the general curved case we again note that we will use a map of  $\Delta$  in terms of  $\xi$ .

recalling the only two of the area coordinates are independent the following is written assuming you selected  $\xi_1$  and  $\xi_2$  as the independent coordinates and every where there is a  $\xi_3$  you replace it with

$$\xi_3 = 1 - \xi_1 - \xi_2$$

With this we apply chain rule knowing we can take  $\frac{\partial y}{\partial \xi_1}$  and  $\frac{\partial y}{\partial \xi_2}$  of things and invert what we have to  $\frac{\partial x}{\partial \xi_1}$  to produce


$$\frac{\partial x}{\partial \xi_1} = \frac{1}{|J|} \left( \frac{\partial y}{\partial \xi_2} \frac{\partial}{\partial \xi_1} - \frac{\partial y}{\partial \xi_1} \frac{\partial}{\partial \xi_2} \right)$$

$$\frac{\partial y}{\partial \xi_1} = \frac{1}{|J|} \left( -\frac{\partial x}{\partial \xi_2} \frac{\partial}{\partial \xi_1} + \frac{\partial x}{\partial \xi_1} \frac{\partial}{\partial \xi_2} \right)$$

$$|J| = \frac{\partial x}{\partial \xi_1} \frac{\partial y}{\partial \xi_2} - \frac{\partial y}{\partial \xi_1} \frac{\partial x}{\partial \xi_2}$$

We also have integration of  $\int_{\Delta} f(\xi_1, \xi_2, \xi_3) d\Delta$  again using  $\xi_3 = 1 - \xi_1 - \xi_2$  we have

$$\int_{\Delta} f(\xi_1, \xi_2) d\Delta = \int_{\Delta} f(\xi_1, \xi_2) |J| d\xi_1 d\xi_2$$

 parametric triangle



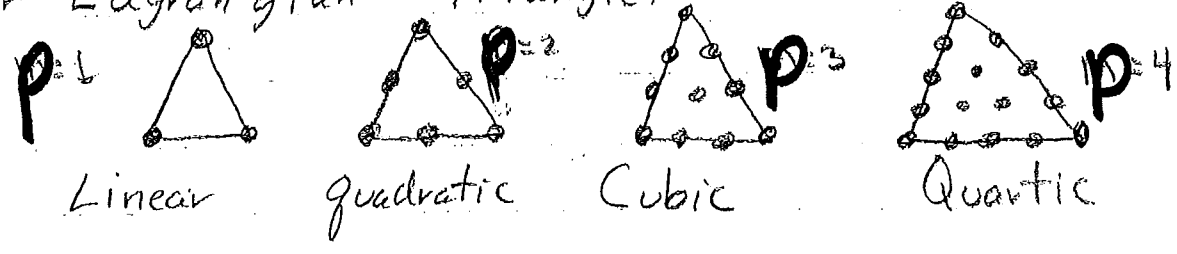
1

 $\xi \eta$  $\xi^2 \xi \eta \eta^2$  $\xi^3 \xi^2 \eta \xi \eta^2 \eta^3$  $\xi^4 \xi^3 \eta \xi^2 \eta^2 \xi \eta^3 \eta^4$  $\xi^5 \xi^4 \eta \xi^3 \eta^2 \xi^2 \eta^3 \xi \eta^4 \eta^5$  $\xi^6 \xi^5 \eta \xi^4 \eta^2 \xi^3 \eta^3 \xi^2 \eta^4 \xi \eta^5 \eta^6$  $\xi^7 \xi^6 \eta \xi^5 \eta^2 \xi^4 \eta^3 \xi^3 \eta^4 \xi^2 \eta^5 \xi \eta^6 \eta^7$

# Interpolation for triangles

Notes: Expressions differ in notation from that in Appendix 3.I, result the same

For Lagrangian triangles



complete polynomials of order  $p$

have  $n = p + 1$  nodes on each side

$$u = \sum_{a=1}^{N_{en}} N_a d_a$$

$$N_{en} = \frac{1}{2} (p+1)(p+2)$$

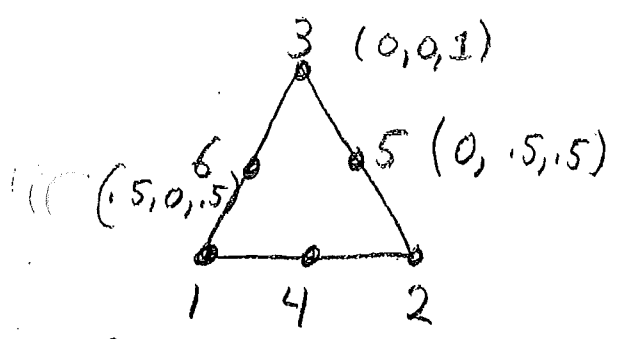
# of terms in complete  $p^{th}$  order polynomial

$$N_a(\xi) = \prod_{i=1}^3 N_i^a(\xi_i) = N_1^a(\xi_1) N_2^a(\xi_2) N_3^a(\xi_3)$$

$$N_i^a(\xi_i) = \begin{cases} \prod_{J=1}^{I_i^a} \left( \frac{p \xi_i - J + 1}{J} \right) & \text{for } I_i^a \geq 1 \\ 1 & \text{for } I_i^a = 0 \end{cases}$$

$$I_i^a = p \xi_i \Big|_{\xi = \xi_a} \leftarrow \text{Second term is the } \xi_i \text{ coordinate of node } a$$

$p=2$   $T=11$



$$N_1 = N_1'(\xi_1) N_2'(\xi_2) N_3'(\xi_3)$$

$$I_1^1 = 2(1) = 2, \quad I_2^1 = 2(0) = 0, \quad I_3^1 = 2(0) = 0$$

$$N_2^1 = 1, \quad N_3^1 = 1, \quad N_1^1 = \prod_{J=1}^2 \left( \frac{2\xi_1 - J + 1}{J} \right) = 2\xi_1 \left( \frac{2\xi_1 - 1}{2} \right) = \xi_1 (2\xi_1 - 1)$$

$$N_1 = \xi_1 (2\xi_1 - 1) (1)(1) = \xi_1 (2\xi_1 - 1)$$

$$N_2 = N_1^2(\xi_1) N_2^2(\xi_2) N_3^2(\xi_3), \quad I_1^2 = 0 = I_3^2, \quad I_2^2 = 2$$

$$N_1^2 = 1, \quad N_3^2 = 1, \quad N_2^2 = \prod_{J=1}^2 \left( \frac{2\xi_2 - J + 1}{J} \right) = \xi_2 (2\xi_2 - 1)$$

$$N_2 = (1) \xi_2 (2\xi_2 - 1) (1) = \xi_2 (2\xi_2 - 1)$$

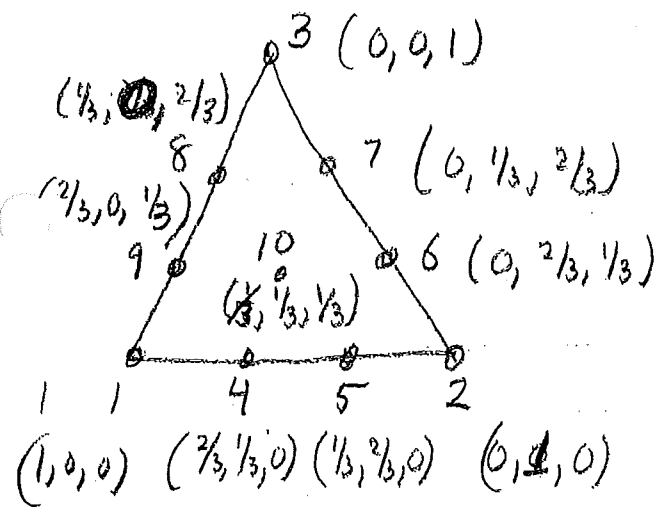
$$N_4 = N_1^4(\xi_1) N_2^4(\xi_2) N_3^4(\xi_3), \quad I_1^4 = 2(1.5) = 1, \quad I_2^4 = 2(1.5) = 1, \quad I_3^4 = 0$$

$$N_1^4 = \prod_{J=1}^2 \left( \frac{2\xi_1 - J + 1}{J} \right) = 2\xi_1, \quad N_2^4 = 2\xi_2, \quad N_3^4 = 1$$

$$N_4 = 4\xi_1 \xi_2$$

m=3

$p=3$



$$N_1 = N_1^1(\xi_1) N_2^1(\xi_2) N_3^1(\xi_3), I_1^1 = 3(1) = 3, I_2^1 = 0, I_3^1 = 0$$

$$N_1^1 = \prod_{j=1}^3 \left( \frac{3\xi_j - j + 1}{j} \right) = 3\xi_1 \left( \frac{3\xi_1 - 1}{2} \right) \left( \frac{3\xi_1 - 2}{3} \right) = \frac{\xi_1}{2} (3\xi_1 - 1)(3\xi_1 - 2)$$

$$N_1 = N_1^1 \cancel{N_2^1} \cancel{N_3^1} = \frac{\xi_1}{2} (3\xi_1 - 1)(3\xi_1 - 2)$$

$$N_4 = N_1^4(\xi_1) N_2^4(\xi_2) N_3^4(\xi_3), I_1^4 = 3(\frac{2}{3}) = 2, I_2^4 = 3(\frac{1}{3}) = 1, I_3^4 = 0$$

$$N_1^4 = \prod_{j=1}^3 \left( \frac{3\xi_j - j + 1}{j} \right) = 3\xi_1 \left( \frac{3\xi_1 - 1}{2} \right) \left( \frac{3\xi_1 - 2}{3} \right) \cancel{N_3^4 = 1}$$

$$N_2^4 = \prod_{j=1}^3 \left( \frac{3\xi_j - j + 1}{j} \right) = 3\xi_2$$

$$N_4 = 3\xi_1 \left( \frac{3\xi_1 - 1}{2} \right) 3\xi_2 = \frac{9}{2} \xi_1 \xi_2 (3\xi_1 - 1)$$

$$N_{10} = N_1^{10}(\xi_1) N_2^{10}(\xi_2) N_3^{10}(\xi_3), I_2^{10} = 3(\frac{1}{3}) = 1$$

$$N_i^{10} = \prod_{j=1}^3 \left( \frac{3\xi_j - j + 1}{j} \right) = 3\xi_i$$

$$N_{10} = 3\xi_1 3\xi_2 3\xi_3 = 27 \xi_1 \xi_2 \xi_3$$



# Numerical Integration

## References:

- Numerical Analysis, Burden and Faires, PWS-Kent Publishing Co.
- F.E. Procedures in Engineering Analysis, R.J. Bathe, Prentice Hall

We have seen that in many cases the integrand to our element stiffness integral is a rational polynomial. Thus we are not likely to have exact integration formula for the integrals. Thus we must integrate numerically in that case. Even if when we can integrate exactly it is typically more convenient and just as efficient, to use numerical integration.

Numerical quadrature - look at 1-D

$$\int_{-1}^1 g(\xi) d\xi = \sum_{l=1}^{n_{int}} w_l g(\xi_l) + R_{n_{int}-1}$$

How do we get to such a formula - will use an interpolating polynomial to approximate the integrand and integrate those terms to obtain our weights. Using our Lagrange polynomials

$$g(\xi) = \sum_{l=1}^{n_{int}} g(\xi_l) L_l(\xi) + \tilde{R}$$

in which case our integral becomes

$$\int_{-1}^1 g(\xi) d\xi = \int_{-1}^1 \sum_{l=1}^{n_{int}} g(\xi_l) L_l^{n_{int}-1} d\xi + \int_{-1}^1 R d\xi$$

$$= \sum_{l=1}^{n_{int}} \left( g(\xi_l) \int_{-1}^1 L_l^{n_{int}-1} d\xi \right) + R_{n_{int}-1} = \sum_{l=1}^{n_{int}} w_l g(\xi_l) + R_{n_{int}-1}$$

$\Rightarrow$  note  $w_l = \int_{-1}^1 L_l^{n_{int}-1} d\xi$

It can be shown that at some location  $-1 \leq \hat{\xi} \leq 1$

$$\hat{R} = \left( \frac{d^{n_{int}} g(\hat{\xi})}{d\xi^{n_{int}}} \right) \prod_{l=1}^{n_{int}} (\xi - \xi_l) / n_{int}!$$

$$R_{n_{int}-1} = \int_{-1}^1 R d\xi$$

This method is referred to as Newton-Cotes

Two common Newton-Cotes rules:

Trapezoidal Rule,  $n_{int}=2$ , points at  $\xi=-1, \xi=1$

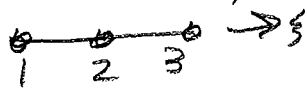


$$w_1 = \int_{-1}^1 l_1' d\xi = \int_{-1}^1 \frac{1}{2}(1-\xi) d\xi = 1$$

$$w_2 = \int_{-1}^1 l_2' d\xi = \int_{-1}^1 \frac{1}{2}(1+\xi) d\xi = 1$$

$$R = -\frac{2}{3} g_{\xi\xi\xi}(\hat{\xi}) \leftarrow \text{We will exactly integrate a linear}$$

Simpson's Rule,  $n_{int}=3$ , points at  $\xi=-1, \xi=0, \xi=1$ ,  $N=2a$



$$w_1 = \int_{-1}^1 l_1^2 d\xi = \int_{-1}^1 \frac{1}{2} (\xi^2 - \xi) d\xi = \frac{1}{3}$$

$$w_2 = \int_{-1}^1 l_2^2 d\xi = \frac{4}{3}, \quad w_3 = \int_{-1}^1 l_3^2 d\xi = \frac{1}{3}$$

The error equation we saw before would say the error is  $\propto \xi^5$

However, a more careful analysis shows that the error is:

$$R = \frac{-831551}{90} (f^{(4)}) \left(\frac{x}{2}\right) \leftarrow \text{proportional to 4th derivative}$$

This says cubics would be integrated exactly

How can that be - We only used 3 conditions (values at 3 points) - So why do we do better than  $3-1=2$  for the order curve done exactly?

⇒ The positions of the evaluation points in the numerical integration can be used as conditions - In this case one point (the center point) is at a <sup>such</sup> "optimal" location

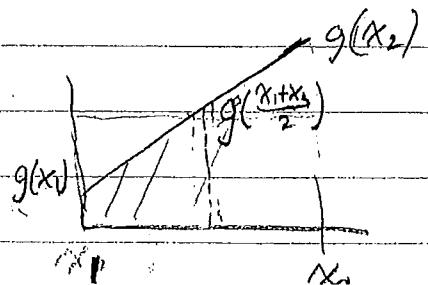
There is a procedure to find these points which leads to the Gauss Quadrature nodes where with  $n_{\text{int}}$  integration points you can exactly integrate an order  $2n_{\text{int}}-1$  order polynomial

⇒ Note - we are not saying we exactly represent it - just exactly integrate it.

Consider a linear curve -  
Can easily exactly integrate using average value (center value)

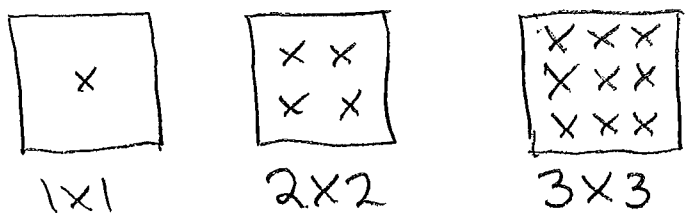
times interval

$$\rightarrow A = g\left(\frac{x_1+x_2}{2}\right) / (x_2-x_1)$$



# Integration for $n_{sd} > 1$

For Quads and Hex elements  
Use products of 1-D rules



$$\int_{-1}^1 \int_{-1}^1 g(\xi, \eta) d\xi d\eta \approx \int_{-1}^1 \sum_{i=1}^{n_{int\xi}} g(\xi_i, \eta) w_i d\eta$$

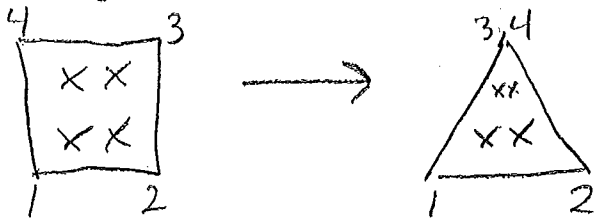
$$= \sum_{j=1}^{n_{int\eta}} \sum_{i=1}^{n_{int\xi}} g(\xi_i, \eta_j) w_i w_j = \sum_{k=1}^{n_{int}} w_k g(\xi_k, \eta_k)$$

$n_{int} = n_{int\xi} n_{int\eta}$

For triangles and Tets

A couple of options -

(A) Degenerate product rule



(B) Specifically constructed single loop  
simplex integration rules

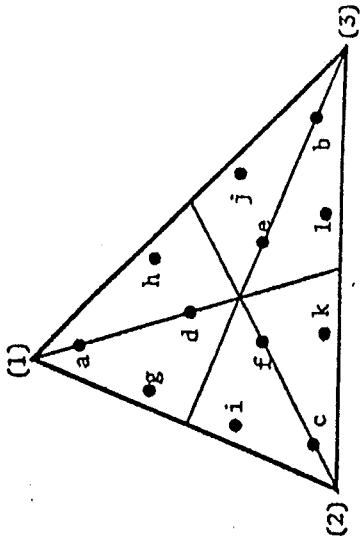
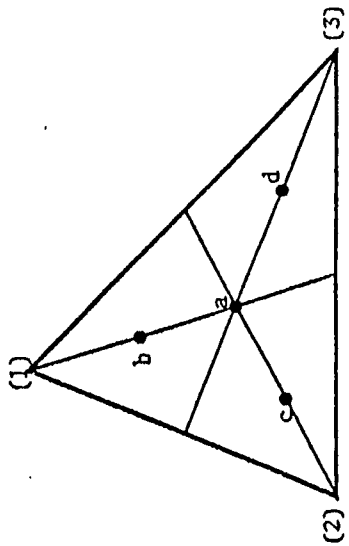
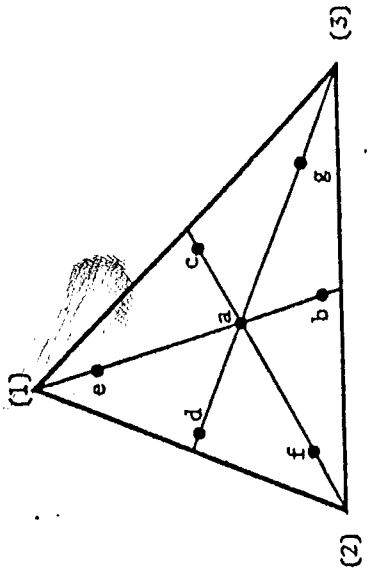
Hammer's Rule Common for triangles

$$\int_{\Delta} g(\xi_1, \xi_2, \xi_3) d\Delta = \sum_{k=1}^{n_{int}} g(\xi_{1k}, \xi_{2k}, \xi_{3k}) w_k$$

SEVEN POINT FIFTH ORDER INTEGRATION

FOUR POINT CUBIC INTEGRATION

TWELVE POINT SIXTH ORDER INTEGRATION



	$\xi_1$	$\xi_2$	$\xi_3$	w
a	1/3	1/3	1/3	9/80
b	$\alpha_1$	$\beta_1$	$\beta_1$	$\eta_1$
c	$\beta_1$	$\alpha_1$	$\beta_1$	$\eta_1$
d	$\beta_1$	$\beta_1$	$\alpha_1$	$\eta_1$
e	$\alpha_2$	$\beta_2$	$\beta_2$	$\eta_2$
f	$\beta_2$	$\alpha_2$	$\beta_2$	$\eta_2$
g	$\beta_2$	$\beta_2$	$\alpha_2$	$\eta_2$

$\alpha_1 = 0.05971$  58717 89770  
 $\beta_1 = 0.47014$  20641 05115  
 $\eta_1 = 0.06619$  70763 94253  
 $\alpha_2 = 0.79742$  69853 53087  
 $\beta_2 = 0.10128$  65073 23456  
 $\eta_2 = 0.06296$  95902 72414

	$\xi_1$	$\xi_2$	$\xi_3$	w
a	1/3	1/3	1/3	-27/96
b	3/5	1/5	1/5	25/96
c	1/5	3/5	1/5	25/96
d	1/5	1/5	3/5	25/96

	$\xi_1$	$\xi_2$	$\xi_3$	w
a	$\alpha_1$	$\beta_1$	$\beta_1$	$\eta_1$
b	$\beta_1$	$\beta_1$	$\alpha_1$	$\eta_1$
c	$\beta_1$	$\alpha_1$	$\beta_1$	$\eta_1$
d	$\alpha_2$	$\beta_2$	$\beta_2$	$\eta_2$
e	$\beta_2$	$\beta_2$	$\alpha_2$	$\eta_2$
f	$\beta_2$	$\alpha_2$	$\beta_2$	$\eta_2$
g	$\alpha_3$	$\beta_3$	$\beta_3$	$\eta_3$
h	$\alpha_3$	$\beta_3$	$\beta_3$	$\eta_3$
i	$\beta_3$	$\beta_3$	$\alpha_3$	$\eta_3$
j	$\beta_3$	$\beta_3$	$\alpha_3$	$\eta_3$
k	$\gamma_3$	$\gamma_3$	$\gamma_3$	$\eta_3$
l	$\gamma_3$	$\gamma_3$	$\gamma_3$	$\eta_3$

$\alpha_1 = 0.87382$  19710 16996  
 $\beta_1 = 0.06308$  90144 91502  
 $\eta_1 = 0.02542$  24531 85104  
 $\alpha_2 = 0.50142$  65096 58179  
 $\beta_2 = 0.24928$  67451 70910  
 $\alpha_3 = 0.05839$  31378 63190  
 $\beta_3 = 0.63650$  24991 21399  
 $\gamma_3 = 0.31035$  24510 33785  
 $\eta_3 = 0.05314$  50498 44816  
 $\eta_3 = 0.04142$  55378 09187

What order integration should we use?

Remember for generally shaped elements the integrand is a rational polynomial thus our numerical integration can not be exact. Even when the  $W$  is constant, which means we would have polynomials (with polynomial shape functions) we may not want to integrate exactly.

So if you do not integrate exactly - How well do you want to integrate?

Take this in two levels

First level - Integrate well enough that our F.E. method will execute and, in the limit, converge to the exact solutions.

Second level - To integrate well enough that we converge at the maximum possible rate as dictated by the highest order complete polynomial in our shape functions.

First Level - Integrate well enough

Two considerations

- to maintain convergence (minimal rate)
- to avoid a singular stiffness matrix

Maintain Convergence (minimal rate)

(min) Convergence can be maintained so long as we can integrate a constant value of the  $m^{\text{th}}$  derivative as it appears in the energy inner product correctly

That is we want to correctly integrate

$$\int_{\Omega} c \, d\Omega = \int_{\Omega} c |J| \, d\Omega = c \int_{\Omega} |J| \, d\Omega$$

Thus we have to integrate the element volume correctly. For polynomial shape functions and isoparametric mappings  $|J|$  is a polynomial -

Thus we need to integrate this polynomial exactly to get the correct volume -

This defines a minimum order of integration possible.



To Avoid a Singular Stiffness Matrix

we have to solve  $\tilde{K} \tilde{d} = \tilde{F}$

if the stiffness matrix is not full rank then  $K^{-1}$  does not exist and we can not solve the system

If we use too low an order of numerical integration we will not have sufficient conditions, and we would find our elements have too many zero eigen values with one or more corresponding to a valid (energy producing if properly integrated eigenmode)

To look at this lets consider 2-D elasticity and individual element matrices

$$\tilde{K}^e_{n \times n_{e \times e}}$$

Note since the element has no essential boundary conditions an exactly integrated element stiffness matrix will have 3 zero eigen values, the eigen vectors of which correspond to the 3 rigid body modes

# To Converge at maximum rate possible

For problems with smooth solutions  
(no singularities)

$$\|u^h - u\|_m \leq \bar{C} h^{k+1-m} \|u\|_{k+1}$$


$m$  - highest order derivative in  $a(u, u)$

$k$  - highest order complete polynomial in  $U^h$


To maintain the convergence rate of  $k+1-m$  must use a high enough order integration rule to exactly integrate a polynomial of order

$$(\bar{k} + k - 2m)$$


$\bar{k}$  - highest order monomial term appearing in  $U^h$

 -  $\bar{k} = 1$


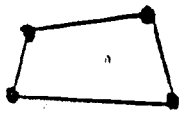
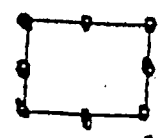
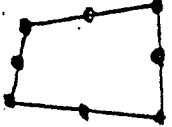

 -  $\bar{k} = 2$  ( $\xi^h$  term)

 -  $\bar{k} = 2$

 -  $\bar{k} = 3$  ( $\xi^h$  and  $\eta^2$  terms)

 -  $\bar{k} = 4$  ( $\xi^2 \eta^2$  term)

### ORDERS OF GAUSSIAN INTEGRATION FOR TWO DIMENSIONAL ELEMENTS

ELEMENT	DISPLACEMENT MODEL	GEOMETRY MODEL	MINIMUM ORDER <sub>a,b,c</sub>	USUAL OR	EXACT OF
				RECOMMENDED ORDER <sub>a,d</sub>	MAXIMUM ORDER <sub>d</sub>
	LINEAR	RECTANGULAR	1x1	2x2	2x2
	LINEAR	LINEAR	1x1	2x2	3x3
	QUADRATIC	RECTANGULAR	2x2	2x2	3x3
	QUADRATIC	LINEAR	2x2	2x2	3x3
	QUADRATIC	QUADRATIC	3x3	3x3	4x4

NOTES: (A) REFERENCE: ZIENKIEWICZ & HINTON, "REDUCED INTEGRATION, FUNCTION SMOOTHING AND NON-CONFORMITY IN FINITE ELEMENT ANALYSIS", PROC. 1976 INT. CONF. ON FINITE ELEMENT METHODS IN ENGINEERING, UNIV. OF ADELAIDE, AUSTRALIA, AND ALSO TO BE PUBLISHED IN THE JOURNAL OF THE FRANKLIN INSTITUTE.

(B) ZERO ENERGY DEFORMATION MODES MAY ARISE. IF THESE ARE NOT INTERELEMENT COMPATIBLE, THEN THE RECOMMENDED ORDER IS HIGHER THAN THE MINIMUM ORDER.

→ (C) BASED ON VOLUME-INTEGRATION CRITERION: COOK, SECTION 5.7

(D) REFERENCE: BATHE & WILSON, SECTION 4.7.

(E) ALL VALUES GIVEN ARE FOR CONSTANT THICKNESS ELEMENTS.