



Introduction to PDEs and Numerical Methods

Lecture 13.

The finite element method: assembling the matrices, isoparametric mapping, FEM in higher dimension

Dr. Noemi Friedman, 24. 01. 2018.

RECAP: How to solve PDE with FEM with nodal basis, piecewise linear shape functions

Finite Element method with piecewise linear functions in 1D, hom DBC

- 1) Weak formulation of the PDE, definition of the 'energy' inner product (the bilinear functional, a) and the linear functional (F)

$$a(u, v) = F(v)$$

- 2) Define approximating subspace by definition of a mesh (nodes 0,1,..N, with coordinates, elements) and setup the hat functions on them

$$\Phi_i(x) = N_i(x) = \begin{cases} \frac{x - x_{i-1}}{l} & x \in [x_{i-1}, x_i] \\ \frac{x_{i+1} + x}{l} & x \in [x_i, x_{i+1}] \\ 0 & \text{else} \end{cases} \quad i = 1..N-1$$

- 3) Compute the elements of the stiffness matrix (Grammian) – evaluation of integrals

$$K_{ij} = a(N_i(x), N_j(x)) = \langle N_i(x), N_j(x) \rangle_E \quad i, j = 1..N-1$$

- 4) Compute the elements of the vector of the right hand side – evaluation of integrals

$$f_i = F(N_i), \quad i = 1..N-1$$

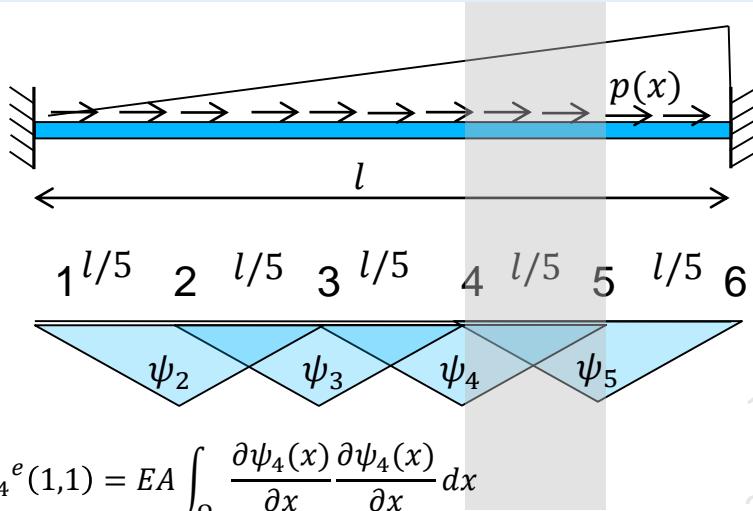
- 5) Solve the system of equations: $\mathbf{Ku} = \mathbf{f}$

for \mathbf{u} , which gives the solution at the nodes.

The solution in between the nodes can be calculated from: $u(x) \approx \sum_{i=1}^N u_i N_i(x)$

Recap:

1D Example with linear nodal basis



$$K_4^e(1,1) = EA \int_{\Omega_4} \frac{\partial \psi_4(x)}{\partial x} \frac{\partial \psi_4(x)}{\partial x} dx$$

$$K_4^e(1,2) = EA \int_{\Omega_4} \frac{\partial \psi_4(x)}{\partial x} \frac{\partial \psi_5(x)}{\partial x} dx$$

$$K_4^e(2,1) = EA \int_{\Omega_4} \frac{\partial \psi_5(x)}{\partial x} \frac{\partial \psi_4(x)}{\partial x} dx$$

$$K_4^e(2,2) = EA \int_{\Omega_4} \frac{\partial \psi_5(x)}{\partial x} \frac{\partial \psi_5(x)}{\partial x} dx$$

$$K_4^e = \begin{matrix} & 4 & 5 & 6 \\ 4 & K_4^e(1,1) & K_4^e(1,2) & \\ 5 & K_4^e(2,1) & K_4^e(2,2) & \end{matrix}$$

instead:

Compute stiffness matrix elementwisely and then assemble

Global stiffness matrix

	1	2	3	4	5	6
1	$K_2^e(1,1)$					
2		$K_2^e(1,2)$ $K_1^e(2,2)$				
3			$K_3^e(1,1)$ $K_2^e(2,2)$	$K_3^e(1,2)$		
4				$K_4^e(1,1)$ $K_3^e(2,1)$	$K_4^e(1,2)$	
5					$K_4^e(2,1)$ $K_3^e(2,2)$	$K_5^e(1,1)$
6						1

\mathbf{K}

u_1	=	0
u_2		f_2
u_3		f_3
u_4		f_4
u_5		f_5
u_6		0

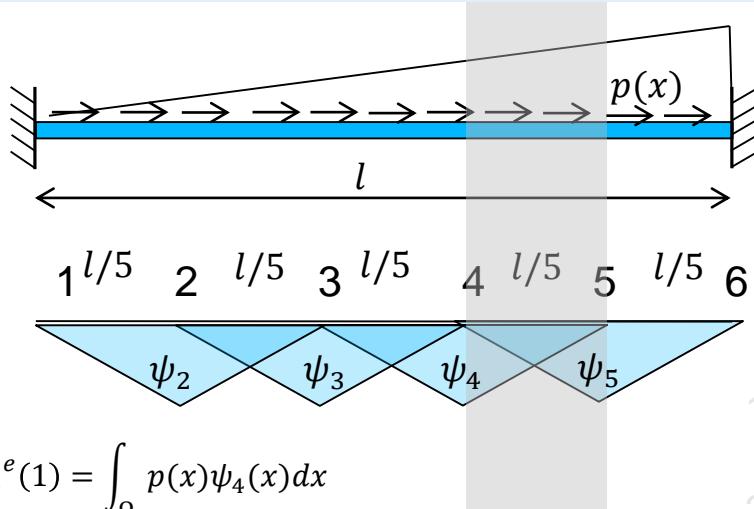
\mathbf{u}

\mathbf{f}



Recap:

1D Example with linear nodal basis



$$f_4^e(1) = \int_{\Omega_4} p(x)\psi_4(x)dx$$

$$f_4^e(2) = \int_{\Omega_4} p(x)\psi_5(x)dx$$

$$f_4^e = \begin{matrix} 4 & f_4^e(1) \\ 5 & f_4^e(2) \end{matrix}$$

instead:

Compute stiffness matrix elementwisely and then assemble

	1	2	3	4	5	6	
1	1						u_1
2		$K_2^e(1,1)$ $K_1^e(2,2)$	$K_2^e(1,2)$				u_2
3		$K_2^e(2,1)$ $K_2^e(2,2)$	$K_3^e(1,1)$	$K_3^e(1,2)$			u_3
4			$K_3^e(2,1)$ $K_3^e(2,2)$	$K_4^e(1,1)$ $K_3^e(2,2)$	$K_4^e(1,2)$		u_4
5				$K_4^e(2,1)$ $K_4^e(2,2)$	$K_4^e(2,2)$ $K_5^e(1,1)$		u_5
6						1	u_6
							f

\mathbf{K} \mathbf{u} \mathbf{f}



The same but elementwisely: How to solve PDE with FEM with nodal basis, piecewise linear shape functions

Finite Element method with piecewise linear functions in 1D, hom DBC

- 1) Weak formulation of the PDE, definition of the ‚energy‘ inner product (the bilinear functional, a) and the linear functional (l)

$$a(u, v) = l(v)$$

- 2) a.) Define reference element, define mapping between global and local coordinate systems

$$\xi(x) \leftrightarrow x(\xi)$$

- b.) Define reference linear shape functions $N_1(\xi) = 1 - \xi$ $N_2(\xi) = \xi$

- 3) Compute the ‚element stiffness‘ matrix – evaluation of integrals

$$K_{ij} = a(N_i(x), N_j(x)) = \langle N_i(x), N_j(x) \rangle_E \quad i, j = 1..2$$

$$K^e = \begin{array}{|c|c|} \hline K_4^e(1,1) & K_4^e(1,2) \\ \hline \hline K_4^e(2,1) & K_4^e(2,2) \\ \hline \end{array}$$

- 4) Compute the right hand side elementwisely ($f_{ie} = l(N_i)$), $i = 1, 2$

- 5) Compile, global stiffness‘ matrix

- 6) Solve the system of equations: $\mathbf{Ku} = \mathbf{f}$

for \mathbf{u} , which gives the solution at the nodes.

The solution in between the nodes can be calculated from:

$$u(x) \approx \sum_{i=1}^N u_i N_i(x)$$

$$f_4^e = \begin{array}{|c|} \hline f_4^e(1) \\ \hline \hline f_4^e(2) \\ \hline \end{array}$$

Local/global coordinate system 1D

Idea:

coordinate transformation to have unit length elements \rightarrow element stiffness matrix is the same for each element

$$\xi = \frac{x - x_i}{x_{i+1} - x_i} \quad \rightarrow \quad \xi = [0,1] \quad \frac{\partial \xi}{\partial x} = \frac{1}{l^e}$$

$$K_4^e(k, l) = EA \int_{\Omega_4} \frac{\partial \psi_4(x)}{\partial x} \frac{\partial \psi_5(x)}{\partial x} dx \quad i, j \in [4,5] \\ k, l \in [1,2]$$

$$K_4^e(k, l) = EA \int_{\Omega_4} \frac{\partial N_k(\xi)}{\partial \xi} \underbrace{\frac{\partial \xi}{\partial x}}_{\frac{1}{l^e}} \frac{\partial N_l(\xi)}{\partial \xi} \underbrace{\frac{\partial \xi}{\partial x}}_{\frac{1}{l^e}} dx = \frac{EA}{(l^e)^2} \int_{\Omega_4} \frac{\partial N_k(\xi)}{\partial \xi} \frac{\partial N_l(\xi)}{\partial \xi} dx$$

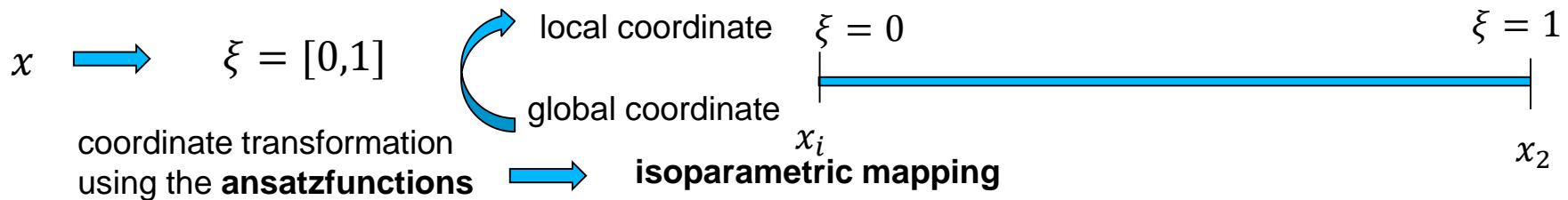
$$K_4^e(k, l) = \frac{EA}{(l^e)^2} \int_0^1 \frac{\partial N_k(\xi)}{\partial \xi} \frac{\partial N_l(\xi)}{\partial \xi} \left| \frac{dx(\xi)}{d\xi} \right| d\xi = \frac{EA}{l^e} \int_0^1 \frac{\partial N_k(\xi)}{\partial \xi} \frac{\partial N_l(\xi)}{\partial \xi} d\xi$$

Local/global coordinate system 1D

$$f_4^e(l) = \begin{bmatrix} \int_{\Omega_4} p(x) \psi_4(x) dx \\ \int_{\Omega_4} p(x) \psi_5(x) dx \end{bmatrix} = \int_0^1 p(\xi) N_l(\xi) \left| \frac{dx(\xi)}{d\xi} \right| d\xi = l^e \int_0^1 p(\xi) N_l(\xi) d\xi$$

$l \in [1,2]$

Local/ coordinate system, isoparametric mapping 1D



Shape functions: $N_1(\xi) = 1 - \xi$

functions of lower order: **subparametric**
functions of higher order: **superparametric**

$$N_2(\xi) = \xi$$

Transformation from local to global coordinates:

$$x(\xi) = x_i N_1(\xi) + x_{i+1} N_2(\xi) = [N_1(\xi) \quad N_2(\xi)] \begin{bmatrix} x_i \\ x_{i+1} \end{bmatrix} \rightarrow$$

Stiffness matrix with isoparametric elements:

$$K_4^e(k, l) = EA \int_{\Omega_4} \frac{\partial \psi_i(x)}{x} \frac{\partial \psi_j(x)}{\partial x} dx = EA \int_{\Omega_4} \frac{\partial N_k(\xi)}{\partial \xi} \frac{\partial \xi}{\partial x} \frac{\partial N_l(\xi)}{\partial \xi} \frac{\partial \xi}{\partial x} dx$$

$$\left(\frac{dx}{d\xi} \right)^{-1} \quad \left(\frac{dx}{d\xi} \right)^{-1}$$

$$i, j \in [4, 5] \quad k, l \in [1, 2]$$

$$K_4^e(k, l) = EA \int_0^1 \frac{\partial N_k(\xi)}{\partial \xi} \left(\frac{dx}{d\xi} \right)^{-1} \frac{\partial N_l(\xi)}{\partial \xi} \left(\frac{dx}{d\xi} \right)^{-1} \left| \frac{dx(\xi)}{d\xi} \right| d\xi$$

$$\frac{dx}{d\xi} = x_i \frac{dN_1(\xi)}{d\xi} + x_{i+1} \frac{dN_2(\xi)}{d\xi}$$

$$\frac{dx}{d\xi} = \left[\frac{dN_1(\xi)}{d\xi} \quad \frac{dN_2(\xi)}{d\xi} \right] \begin{bmatrix} x_i \\ x_{i+1} \end{bmatrix}$$

The same but differently: Local/ coordinate system, isoparametric mapping 1D

$$[-1 \dots 1] \quad \xrightarrow{\hspace{2cm}} \quad [x_i \dots x_{i+1}]$$

coordinate transformation
using the **ansatzfunctions** $\xrightarrow{\hspace{2cm}}$ **isoparametric mapping**

Basis functions: $N_1(\xi) = \frac{1}{2}(1 - \xi)$

$$N_2(\xi) = \frac{1}{2}(1 + \xi)$$

functions of lower order: **subparametric**
functions of higher order: **superparametric**

Transformation from local to global coordinates:

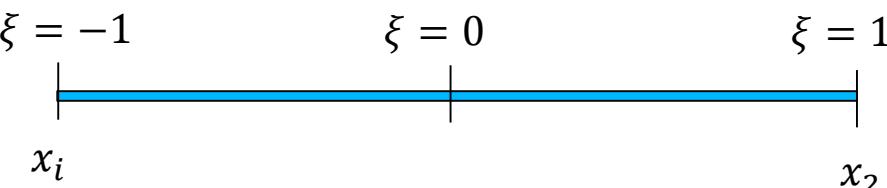
$$x_{glob}(\xi) = x_i N_1(\xi) + x_{i+1} N_2(\xi) = [N_1(\xi) \quad N_2(\xi)] \begin{bmatrix} x_i \\ x_{i+1} \end{bmatrix} \xrightarrow{\hspace{2cm}} \frac{\partial}{\partial \xi} x_{glob}(\xi) = \left[\underbrace{\frac{\partial}{\partial \xi} N_1(\xi)}_{-1/2} \quad \underbrace{\frac{\partial}{\partial \xi} N_2(\xi)}_{+1/2} \right] \begin{bmatrix} x_i \\ x_{i+1} \end{bmatrix} = \frac{1}{2l_e}$$

Stiffness matrix with isoparametric elements:

$$K_{ij} = EA \int_{-1}^1 \left(\underbrace{\left(\frac{\partial x_{glob}}{\partial \xi} \right)^{-1}}_{2l_e} \underbrace{\frac{\partial N_j}{\partial \xi}}_{\pm 1/2} \cdot \underbrace{\left(\frac{\partial x_{glob}}{\partial \xi} \right)^{-1}}_{2l_e} \underbrace{\frac{\partial N_i}{\partial \xi}}_{\pm 1/2} \right) \underbrace{\left| \frac{dx_{glob}(\xi)}{d\xi} \right|}_{1/2l_e} d\xi \quad i, j \in [1, 2]$$

$$\xrightarrow{\hspace{2cm}} K_4^e = \frac{EA}{l^e} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$

local coordinate
global coordinate



FROM STRONG FORM TO WEAK FORM in higher dimension

Steps of formulating the weak form (recipe)

$$Lu(\mathbf{x}) = f(\mathbf{x})$$

1.) Multiply by test function φ and integrate

$$\langle Lu, \varphi \rangle - \langle p, \varphi \rangle = 0 \quad \forall \varphi \in V$$

$$\int Lu(\mathbf{x})\varphi(\mathbf{x})d\mathbf{x} - \int f(\mathbf{x})\varphi(\mathbf{x})d\mathbf{x} = 0$$

2.) Reduce order of $\langle Lu, \varphi \rangle$ by using Green's theorem (generalized integration by parts)

$$\int_{\Omega} v \Delta u d\Omega = - \int_{\Omega} \nabla v \cdot \nabla u d\Omega + \int_{\partial\Omega} v \frac{\partial u}{\partial n} d\Gamma$$

3.) Apply boundary conditions

FROM STRONG FORM TO WEAK FORM

Recap: differential operators (grad, div, curl), Green's theorem

Green's identity

similar to integration by part in multiple dimensions

- 1) rewrite equation with the product rule in multiple dimensions

$$\nabla \cdot (\nu \nabla u) = \nabla \nu \cdot \nabla u + \nu \Delta u$$

- 2) integrate both sides over the domain Ω (bounded by $\partial\Omega$)

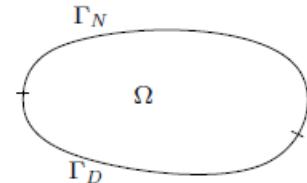
$$\int_{\Omega} \nabla \cdot (\nu \nabla u) d\Omega = \int_{\Omega} \nabla \nu \cdot \nabla u d\Omega + \int_{\Omega} \nu \Delta u d\Omega$$

- 3) apply divergence theorem

$$\int_{\Omega} \nabla \cdot (\nu \nabla u) d\Omega = \int_{\Omega} \operatorname{div}(\nu \nabla u) d\Omega = \int_{\partial\Omega} (\nu \nabla u) \cdot n d\partial\Omega$$

$$-\int_{\Omega} \nu \Delta u d\Omega = \int_{\Omega} \nabla \nu \cdot \nabla u d\Omega - \int_{\partial\Omega} (\nu \nabla u) \cdot n d\partial\Omega$$

Recap: Multidimensional stationary heat equation with inhomogeneous Dirichlet and Neumann BC.



Strong form:
$$Lu(\mathbf{x}) = f(\mathbf{x})$$

Example:

$$\begin{cases} -\Delta u(\mathbf{x}) = f & \text{in } \Omega, \\ u = g & \text{on } \Gamma_D, \\ \frac{\partial u}{\partial n} = h & \text{on } \Gamma_N, \end{cases}$$

convert to homogeneous problem:

$$u = \omega + \hat{u} \quad \begin{array}{l} \omega: \text{known function, } \omega = g \text{ on } \Gamma_D \\ \hat{u}: \text{new function that we look for} \end{array}$$

$$V = \{v \in H^1(\Omega) \text{ and } v = 0 \text{ on } \Gamma_D\}$$

1.) Multiply by test function v and integrate

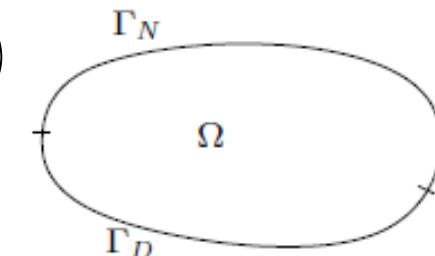
$$\int -\Delta u(\mathbf{x})v(\mathbf{x})d\Omega - \int f(\mathbf{x})v(\mathbf{x})d\Omega = 0$$

2.) Reduce order of $\langle Lu, v \rangle$ by using divergence theorem

$$\int -\Delta u(\mathbf{x})v(\mathbf{x})d\Omega = \int_{\Omega} \nabla u(\mathbf{x}) \cdot \nabla v(\mathbf{x})d\Omega - \int_{\partial\Omega} \frac{\partial u}{\partial n} v(\mathbf{x})d\Gamma$$

Recap: Multidimensional stationary heat equation with inhomogeneous Dirichlet and Neumann BC.

$$\int_{\Omega} -\Delta u(\mathbf{x}) v(\mathbf{x}) d\Omega = \int_{\Omega} \nabla u(\mathbf{x}) \cdot \nabla v(\mathbf{x}) d\Omega - \int_{\partial\Omega} \frac{\partial u}{\partial n} v(\mathbf{x}) d\Gamma$$



3.) Apply boundary conditions

$$\int_{\partial\Omega} \frac{\partial u}{\partial n} v(\mathbf{x}) d\Gamma = \underbrace{\int_{\Gamma_N} \frac{\partial u}{\partial n} v(\mathbf{x}) d\Gamma}_{h} + \underbrace{\int_{\Gamma_D} \frac{\partial u}{\partial n} v(\mathbf{x}) d\Gamma}_{0} = \int_{\Gamma_N} h v(\mathbf{x}) d\Gamma$$

$$\int_{\Omega} \nabla u(\mathbf{x}) \cdot \nabla v(\mathbf{x}) d\Omega = \int_{\Omega} f(\mathbf{x}) v(\mathbf{x}) d\Omega + \int_{\Gamma_N} h v(\mathbf{x}) d\Gamma$$

$$\int_{\Omega} \nabla (\omega(\mathbf{x}) + \hat{u}(\mathbf{x})) \cdot \nabla v(\mathbf{x}) d\Omega = \int_{\Omega} f(\mathbf{x}) v(\mathbf{x}) d\Omega + \int_{\Gamma_N} h v(\mathbf{x}) d\Gamma$$

$$\int_{\Omega} \nabla \hat{u}(\mathbf{x}) \cdot \nabla v(\mathbf{x}) d\Omega = \int_{\Omega} f(\mathbf{x}) v(\mathbf{x}) d\Omega + \underbrace{\int_{\Gamma_N} h v(\mathbf{x}) d\Gamma}_{\text{from natural/Neumann BC}} - \underbrace{\int_{\Omega} \nabla \omega(\mathbf{x}) \cdot \nabla v(\mathbf{x}) d\Omega}_{\text{from essential/Dirichlet BC}}$$

from natural/Neumann BC

from essential/Dirichlet BC

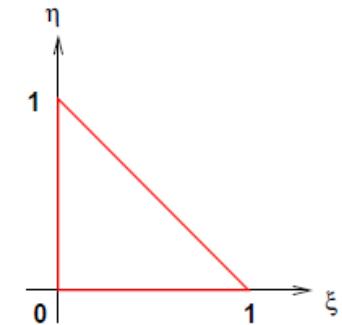
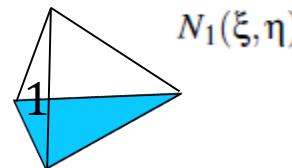
Isoparametric linear mapping 2D triangular elements

Basis functions:

$$N_1(\xi, \eta) = \xi$$

$$N_2(\xi, \eta) = \eta$$

$$N_3(\xi, \eta) = 1 - \xi - \eta$$



Transformation from local to global coordinates:

$$\begin{pmatrix} x_{glob} \\ y_{glob} \end{pmatrix}(\xi, \eta) = N_1(\xi, \eta) \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + N_2(\xi, \eta) \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} + N_3(\xi, \eta) \begin{pmatrix} x_3 \\ y_3 \end{pmatrix}$$

$$\begin{bmatrix} x_{glob}(\xi, \eta) \\ y_{glob}(\xi, \eta) \end{bmatrix} = \begin{bmatrix} N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) \\ N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \\ x_2 \\ y_2 \\ x_3 \\ y_3 \end{bmatrix}$$

Stiffness matrix:

$$\mathbf{K}_{ij} = \int_{\Omega_{elm}} \left(\frac{\partial N_j}{\partial x} \right) \cdot \left(\frac{\partial N_i}{\partial x} \right) d\Omega_{elm} \quad i, j \in [1, 2, 3]$$

Isoparametric linear mapping 2D triangular elements

Stiffness matrix:

$$\mathbf{K}_{ij} = \int_{\Omega_{elm}} \left(\begin{array}{c} \frac{\partial N_j}{\partial x} \\ \frac{\partial N_j}{\partial y} \end{array} \right) \cdot \left(\begin{array}{c} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{array} \right) d\Omega_{elm} \quad i, j \in [1, 2, 3]$$

Stiffness matrix with local coordinates:

$$\mathbf{K}_{ij} = \int_0^1 \int_0^{1-\eta} \mathbf{J}^{-T} \begin{pmatrix} \frac{\partial N_j}{\partial \xi} \\ \frac{\partial N_j}{\partial \eta} \end{pmatrix} \cdot \mathbf{J}^{-T} \begin{pmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{pmatrix} |\mathbf{J}| d\xi d\eta$$

substitution rule
determinant should not be negative or zero!
 $i, j \in [1, 2, 3]$

where:

$$\mathbf{J} = \begin{pmatrix} \frac{\partial x_{glob}}{\partial \xi} & \frac{\partial x_{glob}}{\partial \eta} \\ \frac{\partial y_{glob}}{\partial \xi} & \frac{\partial y_{glob}}{\partial \eta} \end{pmatrix}$$

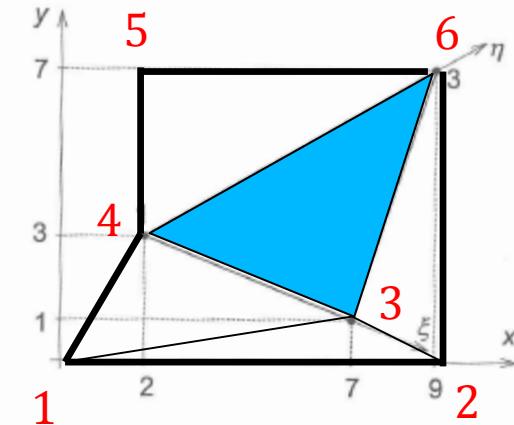
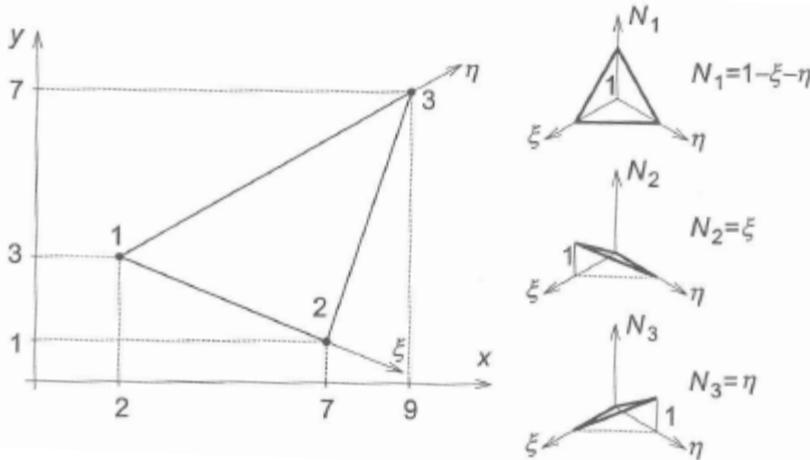
$$\mathbf{J} = \begin{pmatrix} \sum_{i=1}^3 \frac{\partial N_i(\xi, \eta)}{\partial \xi} x_i & \sum_{i=1}^3 \frac{\partial N_i(\xi, \eta)}{\partial \eta} x_i \\ \sum_{i=1}^3 \frac{\partial N_i(\xi, \eta)}{\partial \xi} y_i & \sum_{i=1}^3 \frac{\partial N_i(\xi, \eta)}{\partial \eta} y_i \end{pmatrix}$$

$$\begin{aligned} \frac{\partial N}{\partial \xi} &= \frac{\partial N}{\partial x} \frac{\partial x_{glob}}{\partial \xi} + \frac{\partial N}{\partial y} \frac{\partial y_{glob}}{\partial \xi} \\ \frac{\partial N}{\partial \eta} &= \frac{\partial N}{\partial x} \frac{\partial x_{glob}}{\partial \eta} + \frac{\partial N}{\partial y} \frac{\partial y_{glob}}{\partial \eta} \end{aligned} \rightarrow \begin{pmatrix} \frac{\partial N}{\partial \xi} \\ \frac{\partial N}{\partial \eta} \end{pmatrix} = \mathbf{J}^T \begin{pmatrix} \frac{\partial N}{\partial x} \\ \frac{\partial N}{\partial y} \end{pmatrix}$$

$$\mathbf{J}^{-T} \begin{pmatrix} \frac{\partial N}{\partial \xi} \\ \frac{\partial N}{\partial \eta} \end{pmatrix} = \begin{pmatrix} \frac{\partial N}{\partial x} \\ \frac{\partial N}{\partial y} \end{pmatrix}$$



Isoparametric linear mapping 2D triangular elements, example



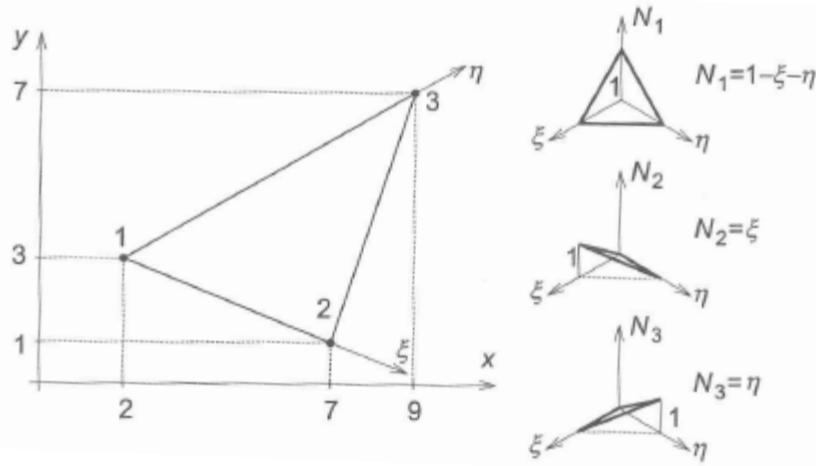
Transformation from local to global coordinates (isoparametric mapping):

$$\begin{bmatrix} x_{glob}(\xi, \eta) \\ y_{glob}(\xi, \eta) \end{bmatrix} = \begin{bmatrix} N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) \\ N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) \end{bmatrix}$$

$$N_3(\xi, \eta) \begin{bmatrix} x_1 \\ y_1 \\ x_2 \\ y_2 \\ x_3 \\ y_3 \end{bmatrix}$$

$$\begin{bmatrix} x(\xi, \eta) \\ y(\xi, \eta) \end{bmatrix} = \begin{bmatrix} (1 - \xi - \eta) & \xi & \eta \\ (1 - \xi - \eta) & \xi & \eta \end{bmatrix} \begin{bmatrix} 2 \\ 3 \\ 7 \\ 1 \\ 9 \\ 7 \end{bmatrix}$$

Local/ coordinate system, isoparametric mapping 2D triangular elements, example



Stiffness matrix with local coordinates:

$$\mathbf{K}_{ij} = \int_0^1 \int_0^{1-\eta} \mathbf{J}^{-T} \begin{bmatrix} \frac{\partial N_j}{\partial \xi} \\ \frac{\partial N_j}{\partial \eta} \end{bmatrix} \cdot \mathbf{J}^{-T} \begin{bmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{bmatrix} |\mathbf{J}| d\xi d\eta \quad i, j \in [1, 2, 3]$$

$$\mathbf{J} = \begin{pmatrix} \frac{\partial x_{glob}}{\partial \xi} & \frac{\partial x_{glob}}{\partial \eta} \\ \frac{\partial y_{glob}}{\partial \xi} & \frac{\partial y_{glob}}{\partial \eta} \end{pmatrix}$$

Local/ coordinate system, isoparametric mapping 2D triangular elements, example

$$J^T = \begin{bmatrix} \frac{\partial}{\partial \xi} \\ \frac{\partial}{\partial \eta} \end{bmatrix} \begin{bmatrix} 1-\xi-\eta & \xi & \eta \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 7 & 1 \\ 9 & 7 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 7 & 1 \\ 9 & 7 \end{bmatrix} = \begin{bmatrix} 5 & -2 \\ 7 & 4 \end{bmatrix}$$

$$J = \begin{bmatrix} 5 & 7 \\ -2 & 4 \end{bmatrix} \quad |J^T| = |J| = 34$$

$$\mathbf{K}_{ij}^e = \int_0^1 \int_0^{1-\eta} J^{-T} \begin{bmatrix} \frac{\partial N_j}{\partial \xi} \\ \frac{\partial N_j}{\partial \eta} \end{bmatrix} \cdot J^{-T} \begin{bmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{bmatrix} |J| d\xi d\eta$$

$$\mathbf{K}_{ij}^e = \int_0^1 \int_0^{1-\eta} \frac{1}{34} \begin{bmatrix} 4 & 2 \\ -7 & 5 \end{bmatrix} \begin{bmatrix} \frac{\partial N_j}{\partial \xi} \\ \frac{\partial N_j}{\partial \eta} \end{bmatrix} \cdot \frac{1}{34} \begin{bmatrix} 4 & 2 \\ -7 & 5 \end{bmatrix} \begin{bmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{bmatrix} 34 d\xi d\eta$$

$$\mathbf{K}_{21}^e = \int_0^1 \int_0^{1-\eta} \frac{1}{34} \begin{bmatrix} 4 & 2 \\ -7 & 5 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \end{bmatrix} \cdot \frac{1}{34} \begin{bmatrix} 4 & 2 \\ -7 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} 34 d\xi d\eta = \int_0^1 \int_{-1}^{1-\eta} \frac{1}{34} \begin{bmatrix} -6 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ -7 \end{bmatrix} d\xi d\eta$$

$$\mathbf{K}_{21}^e = -1.118 \int_0^1 \int_0^{1-\eta} d\xi d\eta = -1.118 \cdot \frac{1}{2} = -0.559$$

$$J^{-T} = \frac{1}{|J^T|} \begin{bmatrix} 4 & 2 \\ -7 & 5 \end{bmatrix}$$

\mathbf{K}_{11}^e	\mathbf{K}_{12}^e	\mathbf{K}_{13}^e
\mathbf{K}_{21}^e	\mathbf{K}_{22}^e	\mathbf{K}_{23}^e
\mathbf{K}_{13}^e	\mathbf{K}_{23}^e	\mathbf{K}_{33}^e

Local/ coordinate system, isoparametric mapping 2D triangular elements, example

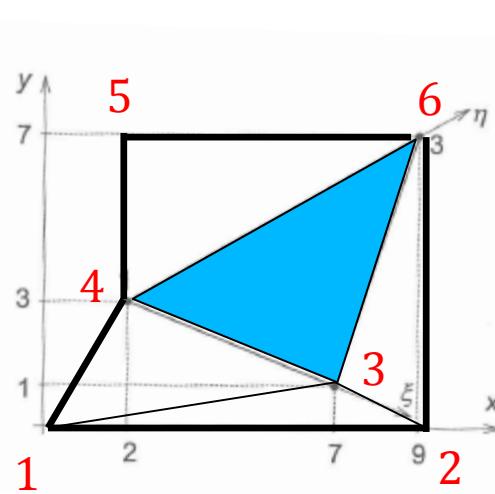
$$\begin{array}{|c|c|c|} \hline K_{11}^e & K_{12}^e & K_{13}^e \\ \hline K_{21}^e & K_{22}^e & K_{23}^e \\ \hline K_{13}^e & K_{23}^e & K_{33}^e \\ \hline \end{array}$$

$$\begin{array}{|c|} \hline u_1^e \\ \hline u_2^e \\ \hline u_3^e \\ \hline \end{array} = \begin{array}{|c|} \hline f_1^e \\ \hline f_2^e \\ \hline f_3^e \\ \hline \end{array}$$

$$|J^T| = |J| = 34$$

$$f^e = \begin{bmatrix} \int_{\Omega_e} p(x) N_1(x, y) dx \\ \int_{\Omega_e} p(x) N_2(x, y) dx \\ \int_{\Omega_e} p(x) N_3(x, y) dx \end{bmatrix} = \begin{bmatrix} \int_0^1 \int_0^{1-\eta} p(\xi) N_1(\xi, \eta) |J| d\xi d\eta \\ \int_0^1 \int_0^{1-\eta} p(\xi) N_2(\xi, \eta) |J| d\xi d\eta \\ \int_0^1 \int_0^{1-\eta} p(\xi) N_3(\xi, \eta) |J| d\xi d\eta \end{bmatrix}$$

Local/ coordinate system, isoparametric mapping 2D triangular elements, example



1	2	3	4	5	6
2					
3			K_{22}^e	K_{21}^e	K_{23}^e
4			K_{12}^e	K_{11}^e	K_{13}^e
5					
6			K_{32}^e	K_{31}^e	K_{33}^e

$u_1 =$

$u_2 =$

$u_3 = f_2^e$

$u_4 = f_1^e$

$u_5 =$

$u_6 = f_3^e$

local	1	2	3
global	4	3	6
1	K_{11}^e	K_{12}^e	K_{13}^e
2	K_{21}^e	K_{22}^e	K_{23}^e
3	K_{31}^e	K_{32}^e	K_{33}^e

$$u_1^e = f_1^e$$

$$u_2^e = f_2^e$$

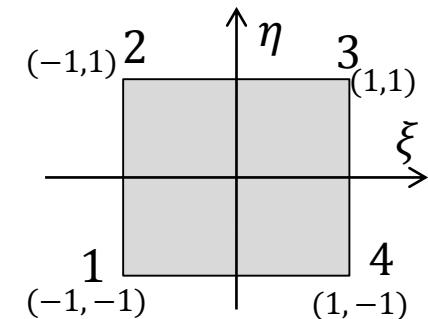
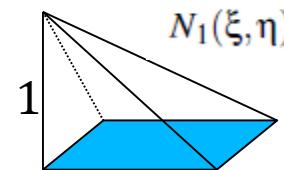
$$u_3^e = f_3^e$$

4
3
6

Local/ coordinate system, isoparametric mapping 2D quadrilateral elements

Basis functions:

$$\begin{aligned} N_1(\xi, \eta) &= \frac{1}{4}(1-\xi)(1-\eta) \\ N_2(\xi, \eta) &= \frac{1}{4}(1+\xi)(1-\eta) \\ N_3(\xi, \eta) &= \frac{1}{4}(1+\xi)(1+\eta) \\ N_4(\xi, \eta) &= \frac{1}{4}(1-\xi)(1+\eta) \end{aligned}$$



Transformation from local to global coordinates:

$$\begin{pmatrix} x_{glob} \\ y_{glob} \end{pmatrix}(\xi, \eta) = N_1(\xi, \eta) \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} + N_2(\xi, \eta) \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} + N_3(\xi, \eta) \begin{pmatrix} x_3 \\ y_3 \end{pmatrix} + N_4(\xi, \eta) \begin{pmatrix} x_4 \\ y_4 \end{pmatrix}$$

$$\begin{bmatrix} x_{glob}(\xi, \eta) \\ y_{glob}(\xi, \eta) \end{bmatrix} = \begin{bmatrix} N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) & N_4(\xi, \eta) \\ N_1(\xi, \eta) & N_2(\xi, \eta) & N_3(\xi, \eta) & N_4(\xi, \eta) \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \\ x_2 \\ y_2 \\ x_3 \\ y_3 \\ x_4 \\ y_4 \end{bmatrix}$$

Stiffness matrix:

$$\mathbf{K}_{ij} = \int_{\Omega_{elm}} \left(\begin{array}{c} \frac{\partial N_j}{\partial x} \\ \frac{\partial N_j}{\partial y} \end{array} \right) \cdot \left(\begin{array}{c} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{array} \right) d\Omega_{elm} \quad i, j \in [1, \dots, 4] \quad K_{ij} = \int_{\Omega} \nabla N_i(\mathbf{x}) \cdot \nabla N_j(\mathbf{x}) d\Omega$$