

(1.1)

$$(i) -EAu'' = -\alpha u$$

Multiply by test function  $v$  and integrate

$$-\int_0^L EA v u'' dx + \int_0^L \alpha v u du$$

Integration by parts:

$$\int_0^L EA v' u' dx - v EA u' \Big|_0^L + \int_0^L \alpha v u du$$

since  $u=0$  at  $x=0$ ,  $v(0)=0$ , Using this

and insert the Neumann (force) boundary condition.

$$\int_0^L (EA u' v' + \alpha u v) dx = v F \Big|_{x=L}$$

(iii) To integrate exactly, term  $\alpha v u$  has highest degree.

Use Gauss quadrature, which with  $n$  points can

integrate a polynomial of degree  $2n-1$  exactly. Therefore,

- P1 element : use 2 points (integrand is polynomial degree 2)

- P2 element : use 3 points (integrand is polynomial degree 3)

(iii) In a finite element implementation, set

and columns for degree of freedom associated with  
Dirichlet boundary condition and set 1 on corresponding  
diagonal terms. Or remove the associated rows and  
columns from the system.

(1.2) (i)



Left-hand side

$$\int_0^{L/3} (EA v' u' + \alpha u v) dx = v^+ (u^+ - u^-) k|_{x=L/3}$$

Right-hand side

$$\int_{L/3}^L (EA v' u' + \alpha u v) dx = -v^+ (u^+ - u^-) k|_{x=L/3} + vF_L$$

Combining:

$$\int_0^L (EA u' v' + \alpha u v) + k(v^+ - v^-)(u^+ - u^-)|_{x=L/3} = vF_L$$

(ii) If  $\alpha = k = 0$ , system would be singular.

Q2

(a) (i) A priori error estimate:  $\|e\| \leq (h)^{p+1} / u_{1,r}$

$h_1$ : cell size original mesh

$h_2$ : cell size refined mesh

To halve error:  $\frac{h_1^{p+1}}{2} = h_2^{p+1}$

$$\therefore h_2 = \frac{h_1}{2^{\frac{1}{p+1}}}$$

linear elements ( $p=1$ ):  $h_2 = \frac{1}{\sqrt{2}} h_1$

quadrot element ( $p=2$ )  $h_2 = \frac{1}{\sqrt[3]{2}} h_1$

same in  
 $2D < 3D$ .

(ii)  $3D: n \propto \frac{1}{h^3} \quad \therefore \text{cost } O\left(\frac{1}{h^6}\right)$

$$n_2 = \frac{1}{h_2^3} = \frac{2}{h_1^3} \quad \therefore \text{cost } O\left(\frac{4}{h_1^6}\right)$$

$\therefore$  Cost increase by factor of 4

(iii) A priori estimate rely on sufficiently smooth exact solution. If not smooth enough, increasing element degree will not reduce error

Q 2 (cont)

(b) (ii) Assembly cost is proportional to number of elements. Number of step dots ( $n$ ) is proportional to number of elements.

$\therefore$  cost will double

(iii) In 3D, increase cell count by factor of 8 corresponds to halving cell size,

$$h_2 = \frac{h_1}{2}$$

$\therefore$  Crank-Nicholson time step  $\propto h^2$ ,  $\therefore$  time step must be reduced by 4.

Cost per time step increases by factor of 8, and 4 times the number of steps required.

$\therefore$  Increase in cost is  $4 \cdot 8 = \underline{\underline{32}}$

(iv) The time step restriction of  $\Delta t_n \propto t^2$  is very strong. Implicit method, which can be constructed to have no time step restriction, would be better.

3.1

$$(a) \quad x = 2 + \xi(5-2) + \eta(3-2) = 2 + 3\xi + \eta$$

$$y = 1 + \xi(3-1) + \eta(4-1) = 1 + 2\xi + 3\eta$$

$$\text{for } \xi = \frac{1}{3}, \eta = \frac{1}{3}$$

$$P = \boxed{\begin{aligned} x &= 2 + 1 + \frac{1}{3} = \frac{10}{3} \\ y &= 1 + \frac{2}{3} + 1 = \frac{8}{3} \end{aligned}}$$

$$(b) \quad \underline{J} = \begin{pmatrix} 3 & 2 \\ 1 & 3 \end{pmatrix}, \quad \det(\underline{J}) = 7, \text{ the area of the triangle is } A = \frac{7}{2}$$

$$(c) \quad \frac{\partial N_i}{\partial \xi} = \frac{\partial N_i}{\partial x} \cdot \frac{\partial x}{\partial \xi} + \frac{\partial N_i}{\partial y} \cdot \frac{\partial y}{\partial \xi}$$

$$\frac{\partial N_i}{\partial \eta} = \frac{\partial N_i}{\partial x} \cdot \frac{\partial x}{\partial \eta} + \frac{\partial N_i}{\partial y} \cdot \frac{\partial y}{\partial \eta}$$

$$\begin{pmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{pmatrix} = \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{pmatrix} \begin{pmatrix} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{pmatrix}$$

$$\begin{pmatrix} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{pmatrix} = \begin{pmatrix} 3 & 2 \\ 1 & 3 \end{pmatrix}^{-1} \begin{pmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{pmatrix} = \frac{1}{7} \begin{pmatrix} 3 & -2 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{pmatrix}$$

$$= \cancel{\begin{pmatrix} \frac{3}{7} & -\frac{2}{7} \\ -\frac{1}{7} & \frac{3}{7} \end{pmatrix}} = \begin{pmatrix} \frac{3}{7} & -\frac{2}{7} \\ -\frac{1}{7} & \frac{3}{7} \end{pmatrix} \begin{pmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{pmatrix}$$

(3.2)

$$(d) \quad N_5 = 4\eta\xi$$

$$x = 2 + 3\xi + \eta \quad (1)$$

$$y = 1 + 2\xi + 3\eta \quad (2)$$

$$3 \times (1) - (2) \quad 3x - y = 5 + 7\xi$$

$$\xi = \frac{1}{7} (3x - y - 5)$$

$$2 \times (1) - 3 \times (2) \quad 2x - 3y = 1 - 7\eta$$

$$\eta = \frac{1}{7} (3y + 1 - 2x)$$

$$\text{Hence } N_5 = \frac{4}{49} (3x - y - 5)(3y + 1 - 2x)$$

$$(e) \quad N_4 = 4\xi(1 - \xi - \eta)$$

$$\frac{\partial N_4}{\partial \xi} = 4 - 8\xi - 4\eta, \quad \frac{\partial N_4}{\partial \eta} = -4\xi$$

$$\begin{aligned} \frac{\partial N_4}{\partial x} &= \frac{3}{7} \frac{\partial N_4}{\partial \xi} - \frac{2}{7} \frac{\partial N_4}{\partial \eta} = \frac{3}{7} (4 - 8\xi - 4\eta) - \frac{2}{7} \times 4\xi \\ &= \frac{12}{7} - \frac{32}{7}\xi - \frac{12}{7}\eta \end{aligned}$$

$$\int_K \frac{\partial N_4}{\partial x} \cdot \frac{\partial N_4}{\partial x} dx dy = \int_{\tilde{K}} \frac{\partial N_4}{\partial x} \cdot \frac{\partial N_4}{\partial x} \det(J) d\xi d\eta.$$

$$= \left( \frac{\partial N_4}{\partial x} \right)^2 \left( \frac{1}{3}, \frac{1}{3} \right) \times 7 \times \frac{1}{2} = 0.508$$

$$\frac{\partial N_4}{\partial x} \left( \frac{1}{3}, \frac{1}{3} \right) = -0.381$$

4.1

(a) Let the square is noted as  $\Omega$  and  $v$  a test function where  $v=0$  at  $\partial\Omega$ .

$$\int_{\Omega} v \nabla^2 u \, dx dy = - \int_{\Omega} v \, dx dy$$

Integrate by part

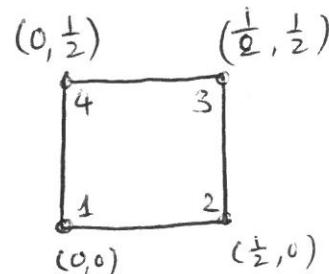
$$\int_{\Omega} \nabla u \cdot \nabla v \, dx dy = \int_{\partial\Omega} \frac{\partial u}{\partial n} v \, d\ell + \int_{\Omega} v \, dx dy.$$

$$(b) N_1^e = 4 \left( \frac{1}{2} - x \right) \left( \frac{1}{2} - y \right)$$

$$N_2^e = 4x \left( \frac{1}{2} - y \right)$$

$$N_3^e = 4y \left( \frac{1}{2} - x \right)$$

$$N_4^e = 4 \left( \frac{1}{2} - x \right) y$$



$$(i) \underline{B}^e = \begin{bmatrix} \frac{\partial N^e}{\partial x} \\ \frac{\partial N^e}{\partial y} \end{bmatrix} = \begin{bmatrix} -2+4y & 2-4y & 4y & -4y \\ -2+4x & -4x & 4x & 2-4x \end{bmatrix}$$

$$(ii) K_{11} = \int_0^{1/2} \int_0^{1/2} \frac{\partial N_1}{\partial x} \cdot \frac{\partial N_1}{\partial x} + \frac{\partial N_1}{\partial y} \frac{\partial N_1}{\partial y} \, dx dy = \int_0^{1/2} \int_0^{1/2} (2+4y)^2 + (-2+4x)^2 \, dx dy =$$

$$K_{12} = \int_0^{1/2} \int_0^{1/2} (-2+4y)(2-4y) + (2-4x)(4x) \, dx dy = -\frac{1}{3}$$

$$K_{13} = \int_0^{1/2} \int_0^{1/2} (-2+4y)(4y) + (-2+4x)(4x) \, dx dy = -\frac{2}{3}$$

$$K_{14} = K_{12} = -\frac{1}{3} \quad (\text{by symmetry}).$$

We can complete the matrix [conductance] by symmetry.

$$\underline{K}^e = \frac{1}{3} \begin{bmatrix} 4 & -1 & -2 & -1 \\ -1 & 4 & -1 & -2 \\ -2 & -1 & 4 & -1 \\ -1 & -2 & -1 & 4 \end{bmatrix}$$

(4.2)

$$(b) \text{ (iii)} f_3 = \int_0^{\frac{1}{2}} \int_0^{\frac{1}{2}} 4xy \, dx \, dy = 4 \int_0^{\frac{1}{2}} x \, dx \int_0^{\frac{1}{2}} y \, dy = 4 \left[ \frac{x^2}{2} \right]_0^{\frac{1}{2}} \left[ \frac{y^2}{2} \right]_0^{\frac{1}{2}} = \frac{1}{16}$$

by symmetry  $f_1 = f_2 = f_4 = \frac{1}{16}$ .

(c) The only unknown is at node 5. The equation for node 5 is

$$-\frac{2}{3}u_1 - \frac{2}{3}u_2 - \frac{2}{3}u_3 - \frac{2}{3}u_4$$

$$+ \frac{16}{3}u_5 - \frac{2}{3}u_6 - \frac{2}{3}u_7 - \frac{2}{3}u_8 - \frac{2}{3}u_9 = 4 \times \frac{1}{16}$$

$$\left| \begin{array}{ccc|cc} -\frac{2}{3} & -\frac{2}{3} & -\frac{2}{3} & -\frac{2}{3} \\ -\frac{1}{3} & \frac{16}{3} & \frac{16}{3} & -\frac{1}{3} \\ \hline -\frac{1}{3} & \frac{4}{3} & \frac{4}{3} & -\frac{1}{3} \\ -\frac{2}{3} & -\frac{1}{3} & -\frac{1}{3} & -\frac{2}{3} \end{array} \right|$$

Applying boundary condition  $u_1 = \dots = u_4 = 0$

$$u_6 = \frac{1}{4}, \quad u_7 = u_8 = u_9 = 0,$$

$$u_5 = \frac{3}{64} \quad \frac{16}{3}u_5 - \frac{2}{3} \times \frac{1}{4} = 4 \times \frac{1}{16}$$

$$u_5 = \frac{9}{64}$$