## Top Math Summer School on

# Adaptive Finite Elements: Analysis and Implementation Organized by: Kunibert G. Siebert

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Santa Fe - Argentina

July 28 – August 2, 2008 Frauenchiemsee, Germany

#### Outline

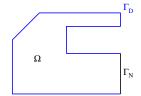
Implementation of Linear Finite Elements on a Fixed Mesh

Implementation of Non-Homogeneous Boundary Conditions

#### **Weak Formulation**

## Let us consider the problem

$$\begin{split} -\operatorname{div}(a\nabla u) + b\cdot \nabla u + c\, u &= f &\quad \text{in } \Omega, \\ u &= g_D &\quad \text{on } \Gamma_D, \\ a\frac{\partial u}{\partial n} &= g_N &\quad \text{on } \Gamma_N, \end{split}$$



 $\Gamma_{D}$ 

#### Weak Formulation

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Its weak form reads: Find  $u \in H^1_{\Gamma_D,g_D}(\Omega)$  such that

$$\int_{\Omega} a \nabla u \cdot \nabla v + b \cdot \nabla u \, v + c \, u \, v \, dx = \int_{\Omega} f \, v \, dx + \int_{\Gamma_N} g_N \, v \, ds, \quad \forall v \in H^1_{\Gamma_D,0}(\Omega).$$

Here 
$$H^1_{\Gamma_D,g_D}(\Omega) = \{v \in H^1(\Omega) \mid v_{\mid \Gamma_D} = g_D\}.$$

#### **Weak Formulation**

## Defining

$$B: H^{1}(\Omega) \times H^{1}(\Omega) \to \mathbb{R}$$
  
$$B[v, w] = \int_{\Omega} a \nabla v \cdot \nabla w + b \cdot \nabla v \, w + c \, v \, w \, dx$$

and

$$F: H^{1}(\Omega) \to \mathbb{R}$$

$$F(v) = \int_{\Omega} f v \, dx + \int_{\Gamma_{N}} g_{N} v \, ds$$

#### Weak Formulation

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The weak form reads:

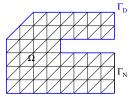
Find 
$$u \in H^1_{\Gamma_D,g_D}(\Omega)$$
 such that  $B[u,v] = F(v), \quad \forall v \in H^1_{\Gamma_D,0}(\Omega).$ 

## **Finite Element Formulation:**

Consider a triangulation  $\mathcal{T}$  of Omega, as for example in the figure, and let

$$\mathbb{V}^{\mathcal{T}} = \{ v \in C(\overline{\Omega}) : v_{|T} \text{ is linear}, \forall T \in \mathcal{T} \}$$

Thus each function  $v \in \mathbb{V}^T$  is determined by its value at all the *vertices*.



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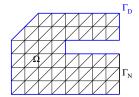
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The finite element formulation is thus

Find 
$$u_T \in \mathbb{V}_{\Gamma_D,g_D}^T$$

$$B[u_{\mathcal{T}}, v_{\mathcal{T}}] = F(v_{\mathcal{T}}), \quad \forall v_{\mathcal{T}} \in \mathbb{V}_{\Gamma_D, 0}^{\mathcal{T}}.$$



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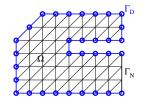
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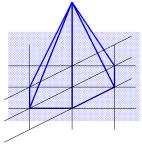
$$\mathbb{V}_{\Gamma_{D},g_{D}}^{\mathcal{T}}=\left\{v\in\mathbb{V}^{\mathcal{T}}:v(x)=g_{D}(x)\text{ for every }\textit{vertex }x\text{ on }\Gamma_{D}\right\}$$

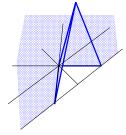
## Towards the implementation:

Consider the *nodal basis*  $\{\phi_j\}_{j=1}^{N_{\mathcal{T}}}$  of  $\mathbb{V}^{\mathcal{T}}$  of functions

$$\phi_j \in \mathbb{V}^T$$
:  $\phi_j(x_i) = \delta_{ij}, \quad i, j = 1, 2, \dots, N$ 

where  $x_i$ , i = 1, 2, ..., N denote the vertices of the triangulation.





Then, if  $v \in \mathbb{V}^T$ ,

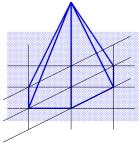
$$v(x) = \sum_{i=1}^{N} v_i \phi_i(x) = \sum_{i=1}^{N} v(x_i) \phi_i(x)$$

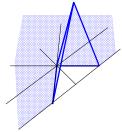
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Then, if  $v \in \mathbb{V}^T$ .

$$v(x) = \sum_{i=1}^N v_i \phi_i(x) = \sum_{i=1}^N v(x_i) \phi_i(x)$$
 only three terms are added at each  $x$ 

The finite element formulation:

Find 
$$\mathbf{u_T} \in \mathbb{V}_{\Gamma_D,g_D}^{\mathcal{T}}$$

$$B[\mathbf{u}_{\mathcal{T}}, v_{\mathcal{T}}] = F(v_{\mathcal{T}}), \quad \forall v_{\mathcal{T}} \in \mathbb{V}_{\Gamma_{D}, 0}^{\mathcal{T}}.$$

Writing 
$$\mathbf{u}_{\mathcal{T}} = \sum_{j=1}^{N} \mathbf{u}_{j} \phi_{j}$$
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Writing  $\mathbf{u}_{\mathcal{T}} = \sum_{j=1}^{N} \mathbf{u}_{j} \phi_{j}$ .

Equivalent formulation: Find  $\mathbf{u}_j$ ,  $j = 1, 2, \dots, N$ , such that

$$B\left[\sum_{j=1}^{N}\mathbf{u}_{j}\phi_{j},\phi_{i}\right] = F(\phi_{i}), \qquad i = 1, 2, \dots, N \text{ and } x_{i} \notin \Gamma_{D}$$

$$\mathbf{u}_{i} = g_{D}(x_{i}), \qquad i = 1, 2, \dots, N \text{ and } x_{i} \in \Gamma_{D}$$

The finite element formulation:

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$$\sum_{j=1}^{N} \mathbf{u}_{j} B\left[\phi_{j}, \phi_{i}\right] = F(\phi_{i}), \qquad i = 1, 2, \dots, N \text{ and } x_{i} \notin \Gamma_{D}$$

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$$\mathbf{u}_i = g_D(x_i), \qquad i = 1, 2, \dots, N \text{ and } x_i \in \Gamma_D$$

 $\leadsto$  a square  $N\times N$  linear system

Find  $\mathbf{u}_j$ ,  $j = 1, 2, \dots, N$ , such that

$$\begin{split} \sum_{j=1}^N \mathbf{u}_j B\left[\phi_j, \phi_i\right] &= F(\phi_i), \qquad i = 1, 2, \dots, N \text{ and } x_i \notin \Gamma_D \\ \mathbf{u}_i &= g_D(x_i), \qquad i = 1, 2, \dots, N \text{ and } x_i \in \Gamma_D \end{split}$$

 $\leadsto$  a square  $N \times N$  linear system

$$A\mathbf{u} = \mathbf{f}$$

with

$$A_{ij} = B[\phi_j, \phi_i] \qquad \text{if } x_i \notin \Gamma_D$$

$$A_{ij} = \delta_{ij} \qquad \text{if } x_i \in \Gamma_D$$

$$\mathbf{f}_i = F(\phi_i) \qquad \text{if } x_i \notin \Gamma_D$$

$$\mathbf{f}_i = q_D(x_i), \qquad \text{if } x_i \in \Gamma_D$$

Find  $\mathbf{u}_i$ ,  $j = 1, 2, \dots, N$ , such that

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 $\leadsto$  a square  $N \times N$  linear system

$$A\mathbf{u} = \mathbf{f}$$

with

$$A_{ij} = B[\phi_j, \phi_i] = \int_{\Omega} a \, \nabla \phi_j \cdot \nabla \phi_i + b \cdot \nabla \phi_j \phi_i + c \, \phi_j \phi_i \, dx \qquad \text{if } x_i \notin \Gamma_D$$

$$A_{ij} = \delta_{ij} \qquad \qquad \text{if } x_i \in \Gamma_D$$

$$\mathbf{f}_i = F(\phi_i) = \int_{\Omega} f \phi_i \, dx + \int_{\Gamma} g_N \phi_i \, ds \qquad \text{if } x_i \notin \Gamma_D$$

$$f_i = q_D(x_i),$$
 if  $x_i \in \Gamma_D$ 

## Implementation:

We want a computer program that:

- Reads a triangulation defining the domain and the boundary regions
- ▶ Sets the equation parameters a, b, c, and data f,  $g_D$ ,  $g_N$
- Assembles the system matrix and right-hand side
- Solves the system and outputs the solution

## Implementation:

#### Observe that:

$$\int_{\Omega} f \phi_i \, dx = \sum_{T \in \mathcal{T}} \int_{T} f \phi_i \, dx$$

$$\int_{\Gamma_N} g_N \phi_i \, ds = \sum_{T \in \mathcal{T}} \int_{\partial T \cap \Gamma_N} g_N \phi_i \, ds = \sum_{S \subset \Gamma_N} \int_{S} g_N \phi_i \, ds$$

$$\int_{\Omega} a \, \nabla \phi_j \cdot \nabla \phi_i \, dx = \sum_{T \in \mathcal{T}} \int_{T} a \, \nabla \phi_j \cdot \nabla \phi_i$$

$$\int_{\Omega} b \cdot \nabla \phi_j \, \phi_i = \sum_{T \in \mathcal{T}} \int_{T} b \cdot \nabla \phi_j \, \phi_i$$

$$\int_{\Omega} c \, \phi_j \phi_i \, dx = \sum_{T \in \mathcal{T}} \int_{T} c \, \phi_j \phi_i \, dx$$

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$$\int_{\Omega} a \, \nabla \phi_j \cdot \nabla \phi_i \, dx = \sum_{T \in \mathcal{T}} \int_{T \subset \text{supp}(\phi_i) \cap \text{supp}(\phi_j)} \int_{T} a \, \nabla \phi_j \cdot \nabla \phi_i$$

$$\int_{\Omega} b \cdot \nabla \phi_j \, \phi_i = \sum_{T \in \mathcal{T}} \int_{T \subset \text{supp}(\phi_i) \cap \text{supp}(\phi_j)} \int_{T} b \cdot \nabla \phi_j \, \phi_i$$

$$\int_{\Omega} c \, \phi_j \phi_i \, dx = \sum_{T \in \mathcal{T}} \int_{T \subset \text{supp}(\phi_i) \cap \text{supp}(\phi_j)} \int_{T} c \, \phi_j \phi_i \, dx$$
just a few!

## Assembly of the right-hand side

Consider the part 
$$\int_{\Omega} f \phi_i \, dx = \sum_{\substack{T \in \mathcal{T} \\ T \subset \operatorname{supp}(\phi_i)}} \int_{T} f \phi_i \, dx$$

## Assembly of the right-hand side

Consider the part 
$$\int_{\Omega} f \phi_i \, dx = \sum_{\substack{T \in \mathcal{T} \\ T \subset \operatorname{supp}(\phi_i)}} \int_T f \phi_i \, dx$$

Idea: Loop over the elements, for each element do:

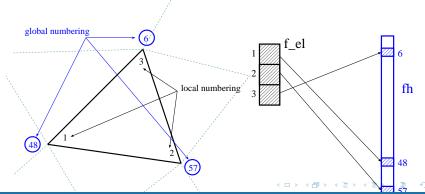
- compute all the integrals that are nonzero at the element;
- add the computed integrals at the proper positions of the right-hand side vector f.

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Idea: Loop over the elements, for each element do:

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## Local basis functions

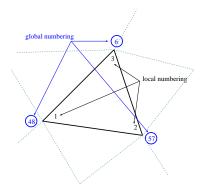
#### Observe that

$$\phi_{48|T} = \varphi_T^1$$

$$\phi_{57|T} = \varphi_T^2$$

$$\phi_{6|T} = \varphi_T^3$$

Where  $\varphi_T^j$  is the linear function on T that equals one at the j-th local vertex and zero at the others.

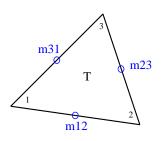


## Quadrature

We will use the quadrature formula

$$\int_T g \, dx \approx \frac{|T|}{3} \Big[ g(m_{12}) + g(m_{23}) + g(m_{31}) \Big] \quad \longleftarrow \quad \text{midpoint rule}$$

which is exact for quadratic polynomials.



#### Quadrature

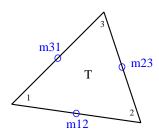
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which is exact for quadratic polynomials.

$$f_{el}(1) = \frac{|T|}{3} \left[ f(m_{12}) \frac{1}{2} + f(m_{23}) 0 + f(m_{31}) \frac{1}{2} \right]$$
  
$$f_{el}(2) = \frac{|T|}{3} \left[ f(m_{12}) \frac{1}{2} + f(m_{23}) \frac{1}{2} + f(m_{31}) 0 \right]$$

$$f_{el}(3) = \frac{|T|}{3} \left[ f(m_{12}) \, 0 + f(m_{23}) \frac{1}{2} + f(m_{31}) \frac{1}{2} \right]$$



We will assume the existence of four files:

- vertex\_coordinates.txt: containing the coordinates of the vertices of the mesh; one line per vertex.
- elem\_vertices.txt: containing the numbers (indices) of the three vertices of each element; one line per element.
- dirichlet.txt: containing a list with the numbers of the vertices that lie on the Dirichtlet part of the boundary Γ<sub>D</sub>; one line per vertex.
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#### vertex coordinates.txt

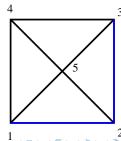
0.0 0.0

1.0 0.0

1.0 1.0

0.0 1.0

0.5 0.5



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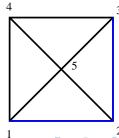
## elem\_vertices.txt

1 2 5

2 3 5

3 4 5

4 1 5



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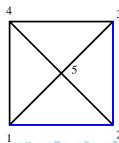
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## dirichlet.txt

1

2

3



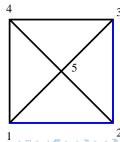
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- ▶ neumann.txt: containing a list of segments that lie on  $\Gamma_N$ , one line per segment.

#### neumann.txt

3 4

4 1



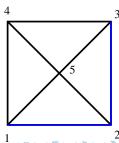
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## Mesh Generation

In the folder fixed\_mesh there are two OCTAVE functions that generate meshes:

- gen\_mesh\_rectangle.m
- ▶ gen\_mesh\_L\_shape.m



#### Back to the assembly

Let us see some parts of the code fem.m

#### Initialization

```
coef_a = 1.0;
coef c = 1.0:
fc_f = inline('sin(pi*x(1))*sin(pi*x(2))', 'x');
fc_gD = inline('1', 'x');
fc_gN = inline('0', 'x');
vertex_coordinates = load('vertex_coordinates.txt');
elem vertices
                  = load('elem_vertices.txt');
dirichlet
                  = load('dirichlet.txt');
                  = load('neumann.txt'):
neumann
n_vertices = size(vertex_coordinates, 1);
n elem = size(elem vertices, 1):
```

#### Back to the assembly

Let us see some parts of the code fem.m

## Loop over elements

```
fh = zeros(n_vertices, 1);
for el = 1 : n_elem
    v_elem = elem_vertices( el, : );
    v1 = vertex_coordinates( v_elem(1), :)'; % coords. of 1st vertex o
    v2 = vertex_coordinates( v_elem(2), :)'; % coords. of 2nd vertex o
    v3 = vertex_coordinates( v_elem(3), :)'; % coords. of 3rd vertex o
    m12 = (v1 + v2) / 2; \%  midpoint of side 1-2
    m23 = (v2 + v3) / 2; \%  midpoint of side 2-3
    m31 = (v3 + v1) / 2; \% midpoint of side 3-1
    % evaluation of f at the quadrature points
    f12 = fc_f(m12); f23 = fc_f(m23); f31 = fc_f(m31);
```

## Back to the assembly

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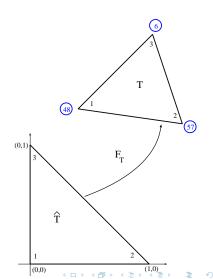
## Loop over elements

```
fh = zeros(n_vertices, 1);
for el = 1 : n_elem
   v_elem = elem_vertices( el, : );
    [...]
    % computation of the element load vector
    f_el = [ (f12+f31)*0.5 ; (f12+f23)*0.5 ; (f23+f31)*0.5 ] ...
           * (el_area/3);
    % contributions added to the global load vector
    fh(v_{elem}) = fh(v_{elem}) + f_{el};
end
```

## Reference element and mapping

We let  $v_T^i$ , i=1,2,3 denote the vertex coordinates of the element T. In our example

$$v_T^1 = x_{48}$$
  
 $v_T^2 = x_{57}$   
 $v_T^3 = x_6$ .



We let  $v_T^i$ , i=1,2,3 denote the vertex coordinates of the element T.

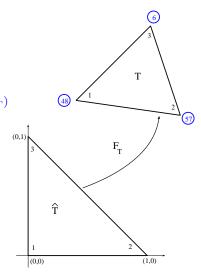
Then  $F_T: \hat{T} \to T$ 

$$F_T(\hat{x}) = v_T^1 + \hat{x}_1(v_T^2 - v_T^1) + \hat{x}_2(v_T^3 - v_T^1)$$
$$= v_T^1 + \underbrace{\left[v_T^2 - v_T^1 \mid v_T^3 - v_T^1\right]}_{B} \begin{bmatrix} \hat{x}_1 \\ \hat{x}_2 \end{bmatrix}$$

maps  $\hat{T}$  onto T , and

$$B = DF_T$$

$$\frac{|T|}{|\hat{T}|} = 2|T| = \det(B).$$



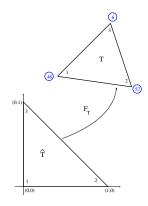
If we define the basis functions on the reference element  $\hat{\phi}_i:\hat{T}\to\mathbb{R}$  as

$$\hat{\phi}_1(\hat{x}_1, \hat{x}_2) = 1 - \hat{x}_1 - \hat{x}_2$$

$$\hat{\phi}_2(\hat{x}_1, \hat{x}_2) = \hat{x}_1$$

$$\hat{\phi}_3(\hat{x}_1, \hat{x}_2) = \hat{x}_2$$

Then 
$$\varphi_T^i = \hat{\phi}_i \circ F_T^{-1}$$
 and  $\hat{\phi}_i = \varphi_i \circ F_T$ .



If we define the basis functions on the reference element  $\phi_i: T \to \mathbb{R}$  as

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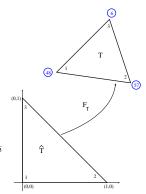
$$\hat{\phi}_3(\hat{x}_1, \hat{x}_2) = \hat{x}_2$$

Then 
$$\varphi_T^i = \hat{\phi}_i \circ F_T^{-1}$$
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$$\ddot{\phi}_i = \varphi_i \circ F_T$$

And by the chain rule

$$\frac{\partial \hat{\phi}_i}{\partial \hat{x}_k} = \sum_{\ell} \frac{\partial \varphi_i}{\partial x_\ell} \frac{\partial F_{T,\ell}}{\partial x_k} = \sum_{\ell} \frac{\partial \varphi_i}{\partial x_\ell} B_{\ell k} = \mathop{\mathrm{col}}_k(B) \cdot \nabla \varphi_i$$



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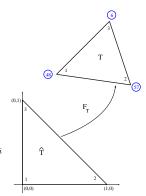
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Thus (if gradients are columns)

$$\hat{\nabla}\hat{\phi}_i = B^T \nabla \varphi_i \qquad \text{or} \qquad \nabla \varphi_i = B^{-T} \hat{\nabla}\hat{\phi}_i$$



Computing 
$$\int_T \nabla \varphi_j \cdot \nabla \varphi_i \, dx$$

Recall

$$\hat{\nabla} \hat{\phi}_i = B^T \nabla \varphi_i \qquad \text{or} \qquad \nabla \varphi_i = B^{-T} \hat{\nabla} \hat{\phi}_i$$

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Then

$$\nabla \varphi_j \cdot \nabla \varphi_i = \nabla \varphi_j^T \nabla \varphi_i = \hat{\nabla} \hat{\phi}_j^T B^{-1} B^{-T} \hat{\nabla} \hat{\phi}_i$$

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On the other hand, B is constant, and thus

$$\int_{T} \nabla \varphi_{j} \cdot \nabla \varphi_{i} \, dx = \int_{\hat{T}} \hat{\nabla} \hat{\phi}_{j}^{T} B^{-1} B^{-T} \hat{\nabla} \hat{\phi}_{i} |\det(B)| \, d\hat{x} = \frac{|\det(B)|}{2} \hat{\nabla} \hat{\phi}_{j}^{T} B^{-1} B^{-T} \hat{\nabla} \hat{\phi}_{i}$$

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Also

$$\hat{\phi}_1 = 1 - \hat{x}_1 - \hat{x}_2 
\hat{\phi}_2 = \hat{x}_1 
\hat{\phi}_3 = \hat{x}_2$$

$$\Rightarrow \qquad \hat{\nabla}\hat{\phi}_1 = \begin{bmatrix} -1 \\ -1 \end{bmatrix} \quad \hat{\nabla}\hat{\phi}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \hat{\nabla}\hat{\phi}_3 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

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$$\int_T \nabla \varphi_j \cdot \nabla \varphi_i \, dx = \int_{\hat{T}} \hat{\nabla} \hat{\phi}_j^T B^{-1} B^{-T} \hat{\nabla} \hat{\phi}_i |\det(B)| \, d\hat{x} = \frac{|\det(B)|}{2} \hat{\nabla} \hat{\phi}_j^T B^{-1} B^{-T} \hat{\nabla} \hat{\phi}_i$$

Also

Defining grd\_bas\_fcts =  $\begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix}$  we have that

$$\texttt{el\_mat\_a} = \frac{|\det(B)|}{2} \texttt{grd\_bas\_fcts}^T (B^{-1}B^{-T}) \, \texttt{grd\_bas\_fcts}$$

is a  $3 \times 3$  matrix satisfying

$$\mathtt{mat\_el}_{ij} = \int_T 
abla arphi_j \cdot 
abla arphi_i$$

#### Back to the assembly

Let us see some parts of the code fem.m

## Loop over elements

```
A = sparse(n_vertices, n_vertices);
for el = 1 : n_elem
    v_elem = elem_vertices( el, : );
    v1 = vertex_coordinates( v_elem(1), :)'; % coords. of 1st vertex o
    v2 = vertex_coordinates( v_elem(2), :)'; % coords. of 2nd vertex o
    v3 = vertex_coordinates( v_elem(3), :)'; % coords. of 3rd vertex o
    % derivative of the affine transformation from the reference
    % element onto the current element
    B = [v2-v1 v3-v1]:
    % element area
    el area = abs(det(B)) * 0.5:
    % gradients of the basis functions in the reference element
```

#### Back to the assembly

Let us see some parts of the code fem.m

## Loop over elements

```
A = sparse(n_vertices, n_vertices);
for el = 1 : n_elem
    v_elem = elem_vertices( el, : );
    [...]
    \% gradients of the basis functions in the reference element
    grd bas fcts = [ -1 -1 : 1 0 : 0 1 ]' :
    el_mat = coef_a * grd_bas_fcts' * (Binv*Binv') * grd_bas_fcts ...
             * el area:
    % contributions added to the global matrix
    A(v_{elem}, v_{elem}) = A(v_{elem}, v_{elem}) + el_{mat};
```

end

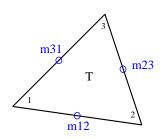
# Computing $\int_T \varphi_j \varphi_i \, dx$

Here we just use the midpoint rule:

$$\int_T \varphi_i \varphi_i \, dx = \frac{|T|}{3} \left( \frac{1}{2} \frac{1}{2} + \frac{1}{2} \frac{1}{2} + 0 \, 0 \right) = |T| \frac{1}{6}$$

and if  $i \neq j$ 

$$\int_T \varphi_i \varphi_j \, dx = \frac{|T|}{3} \left( \frac{1}{2} \frac{1}{2} + \frac{1}{2} \, 0 + 0 \, \frac{1}{2} \right) = |T| \frac{1}{12}$$



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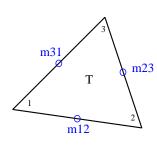
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$$\int_{T} \varphi_{i} \varphi_{j} \, dx = \frac{|T|}{3} \left( \frac{1}{2} \frac{1}{2} + \frac{1}{2} \, 0 + 0 \, \frac{1}{2} \right) = |T| \frac{1}{12}$$

Therefore

$$\texttt{el\_mat\_c} = \texttt{el\_area} \begin{bmatrix} \frac{1}{6} & \frac{1}{12} & \frac{1}{12} \\ \frac{1}{12} & \frac{1}{6} & \frac{1}{12} \\ \frac{1}{12} & \frac{1}{12} & \frac{1}{6} \end{bmatrix}$$



# Computing $\int_T \varphi_j \varphi_i \, dx$

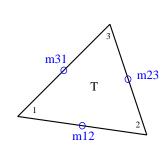
Here we just use the midpoint rule:

$$\int_{T} \varphi_{i} \varphi_{i} \, dx = \frac{|T|}{3} \left( \frac{1}{2} \frac{1}{2} + \frac{1}{2} \frac{1}{2} + 0 \, 0 \right) = |T| \frac{1}{6}$$

and if  $i \neq j$ 

$$\int_{T} \varphi_{i} \varphi_{j} \, dx = \frac{|T|}{3} \left( \frac{1}{2} \frac{1}{2} + \frac{1}{2} \, 0 + 0 \, \frac{1}{2} \right) = |T| \frac{1}{12}$$

Therefore



In the code

el\_mat = coef\_a\*el\_area \* grd\_bas\_fcts'\*(Binv\*Binv')\*grd\_bas\_fcts ... + coef\_c\*el\_area \* [1/6 1/12 1/12; 1/12 1/6 1/12; 1/12 1/12 1/6]

Computing 
$$\int_T b \cdot \nabla \varphi_j \, \varphi_i \, dx$$

The computation of

$$\int_T b \cdot \nabla \varphi_j \, \varphi_i \, dx$$

is left as exercise.

Do the computations and include the corresponding modifications into the code.

#### Outline

Implementation of Linear Finite Elements on a Fixed Mesh

Implementation of Non-Homogeneous Boundary Conditions

## **Boundary conditions**

Recall that we need to solve

$$A\mathbf{u}=\mathbf{f}$$

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$$A\mathbf{u} = \mathbf{f}$$

with

$$A_{ij} = B[\phi_j, \phi_i] = \int_{\Omega} a \, \nabla \phi_j \cdot \nabla \phi_i + b \cdot \nabla \phi_j \phi_i + c \, \phi_j \phi_i \, dx \qquad \text{if } x_i \notin \Gamma_D$$

$$A_{ij} = \delta_{ij} \qquad \qquad \text{if } x_i \in \Gamma_D$$

$$\mathbf{f}_i = F(\phi_i) = \int_{\Omega} f \phi_i \, dx + \int_{\Gamma_N} g_N \phi_i \, ds \qquad \qquad \text{if } x_i \notin \Gamma_D$$

$$\mathbf{f}_i = g_D(x_i), \qquad \qquad \text{if } x_i \in \Gamma_D$$

## **Boundary conditions**

Recall that we need to solve

$$A\mathbf{u} = \mathbf{f}$$

with

$$\begin{split} A_{ij} &= B[\phi_j,\phi_i] = \int_{\Omega} a \, \nabla \phi_j \cdot \nabla \phi_i + b \cdot \nabla \phi_j \phi_i + c \, \phi_j \phi_i \, dx & \text{if } x_i \notin \Gamma_D \\ A_{ij} &= \delta_{ij} & \text{if } x_i \in \Gamma_D \\ \mathbf{f}_i &= F(\phi_i) = \int_{\Omega} f \phi_i \, dx + \int_{\Gamma_N} g_N \phi_i \, ds & \text{if } x_i \notin \Gamma_D \\ \mathbf{f}_i &= g_D(x_i), & \text{if } x_i \in \Gamma_D \end{split}$$

But so far, for  $i, j = 1, 2, \dots, N$ 

$$\mathbf{A}_{ij} = B[\phi_j, \phi_i], \qquad ext{and} \qquad \mathbf{f}_i = \int_{\Omega} f \phi_i \, dx.$$

This is ok if  $x_i$  is not on  $\Gamma_D$ , and the Neumann contribution is missing.

#### **Neumann boundary conditions**

We now loop over the Neumann edges and add the contributions

$$\int_{S} g_N \, \varphi_i \, ds$$

to the corresponding entries on the right-hand side vector. The integrals on the edges are approximated with Simpson's rule

$$\int_{a}^{b} g \, dx \approx \frac{b-a}{6} \left[ g(a) + 4g(\frac{a+b}{2}) + g(b) \right]$$

which is exact for cubic polynomials.

#### **Neumann boundary conditions**

We now loop over the Neumann edges and add the contributions

$$\int_{S} g_{N} \, \varphi_{i} \, ds$$

to the corresponding entries on the right-hand side vector. The integrals on the edges are approximated with Simpson's rule

$$\int_a^b g \, dx \approx \frac{b-a}{6} \left[ g(a) + 4g(\frac{a+b}{2}) + g(b) \right]$$

which is exact for cubic polynomials.

Then

$$\int_{S} g_{N} \varphi_{1} ds = \frac{|S|}{6} \left[ g_{N}(v_{S}^{1}) 1 + 4g_{N}(m) \frac{1}{2} + g_{N}(v_{S}^{2}) 0 \right]$$

$$\int_{S} g_{N} \varphi_{2} ds = \frac{|S|}{6} \left[ g_{N}(v_{S}^{1}) 0 + 4g_{N}(m) \frac{1}{2} + g_{N}(v_{S}^{2}) 1 \right]$$

#### Neumann boundary conditions (code)

$$\int_{S} g_{N} \varphi_{1} ds = \frac{|S|}{6} \left[ g_{N}(v_{S}^{1}) + 2g_{N}(m) \right]$$
$$\int_{S} g_{N} \varphi_{2} ds = \frac{|S|}{6} \left[ 2g_{N}(m) + g_{N}(v_{S}^{2}) \right]$$

```
n_neumann_segments = size(neumann, 1);
for i = 1:n_neuman_segments
  v_seg = neumann(i, :);
  v1 = vertex_coordinates( v_seg(1) , : ); % coords. of 1st vertex
  v2 = vertex_coordinates( v_seg(2) , : ); % coords. of 2nd vertex
  segment_length = norm(v2-v1);
 m = (v1 + v2) / 2:
  g1 = fc_gN(v1); g2 = fc_gN(v2); gm = fc_gN(m);
  f_{seg} = [g1 + 2 * gm ; 2 * gm + g2] * segment_length / 6;
  fh(v_seg) = fh(v_seg) + f_seg;
end
```

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## **Dirichlet boundary conditions**

If  $x_i \in \Gamma_D$  we have to change the *i*-th equation of the system:

- we have to set the i-th row of A to  $e_i^T$ ,
- ▶ the right-hand side  $f_i$  should be  $g(x_i)$ .

#### **Dirichlet boundary conditions**

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- ▶ the right-hand side  $\mathbf{f}_i$  should be  $g(x_i)$ .

This is done as follows in the code

```
for i = 1:length(dirichlet)
  diri = dirichlet(i);
  A(diri,:) = zeros(1, n_vertices);
  A(diri,diri) = 1;
  fh(diri) = fc_gD( vertex_coordinates(diri, :) );
end
```

- Generate the files describing the mesh:
  - vertex\_coordinates.txt: containing the coordinates of the vertices of the mesh; one line per vertex.
  - elem\_vertices.txt: containing the numbers (indices) of the three vertices of each element; one line per element.
  - dirichlet.txt: containing a list with the numbers of the vertices that lie on the Dirichtlet part of the boundary Γ<sub>D</sub>; one line per vertex.
  - neumann.txt: containing a list of segments that lie on  $\Gamma_N$ , one line per segment. This file should not exist if all the boundary is Dirichlet.
- Set the following parameters and data inside fem.m
  - ▶ Equation coefficients coef\_a, coef\_b and coef\_c corresponding to a, b, c, respectively. They are assumed constant in this version, but feel free to generalize the code. (remember that the convective term  $b \cdot \nabla u$  is not implemented)
  - ► Functions fc\_f, fc\_gD and fc\_gN, corresponding to f, gD, gN, respectively.

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  - ▶ Functions fc\_f, fc\_gD and fc\_gN, corresponding to f,  $g_D$ ,  $g_N$ , respectively.

#### Exercises:

1. Solve Poisson equation with pure Dirichlet boundary conditions:

$$-\Delta u = f \qquad \text{in } \Omega = (-1,1) \times (-1,1)$$
 
$$u = g_D \qquad \text{on } \Gamma = \partial \Omega$$

Choose f and  $g_D$  so that the exact solution  $u(x) = e^{-10|x|^2}$ .

- Create the meshes using gen\_mesh\_rectangle with N=M=4.8, 16, 32, 64.
- Solve the equations and compute the L2 and H1 errors using the provided functions L2\_err and H1\_err. Compute the experimental orders of convergence for both norms.
- 2. Repeat the previous exercise with  $\Omega$  the L-shaped domain  $(-1,1)\times(-1,1)\setminus[0,1]\times[0,1]$ , and the exact solution given in polar coordinates by

$$u(r,\theta) = r^{2/3} \sin\left(\frac{2\theta}{3}\right).$$

Hints:  $f \equiv 0$  and the meshes can be generated with gen\_mesh\_L\_shape.