



# Numerical solutions of boundary value problems.

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# A mechanical pendulum

Nonlinear problem

$$m \frac{d^2 \varphi}{dt^2} + \omega^2 \sin \varphi = 0,$$

where  $\omega^2 = \frac{g}{h}$  is for small angles  $\varphi$  linearized as

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Example of initial conditions:

$$\varphi(t = t_0) = \varphi_0, \quad \frac{d\varphi}{dt}(t = t_0) = \varphi_1$$

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# A heat equation - 1D rod model

$$\frac{du}{dt} - \alpha \frac{d^2 u}{dx^2} = \frac{1}{c_p \rho} q, \quad \alpha = \frac{k}{c_p \rho}$$

Parameters:

- $c_p$  - specific heat capacity
- $k$  - thermal conductivity
- $\rho$  - density
- $q$  - internal heat (source term)

Special cases: No internal heat + stationary case:

$$\frac{d^2 u}{dx^2} = 0$$

Discussion: 1) boundary conditions? 2) Extension to 3D?

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# A linear elasticity in 1D/2D/3D

Navier - Lamme equations using Einstein notation:

$$(\lambda + \mu)u_{k,ki} + \mu u_{i,kk} + F_i = \rho \frac{d^2 u_i}{dt^2}$$

Equivalently:

$$(\lambda + \mu)\text{grad div}\mathbf{u} + \mu\nabla^2\mathbf{u} + \mathbf{F} = \rho \frac{d^2\mathbf{u}}{dt^2}$$

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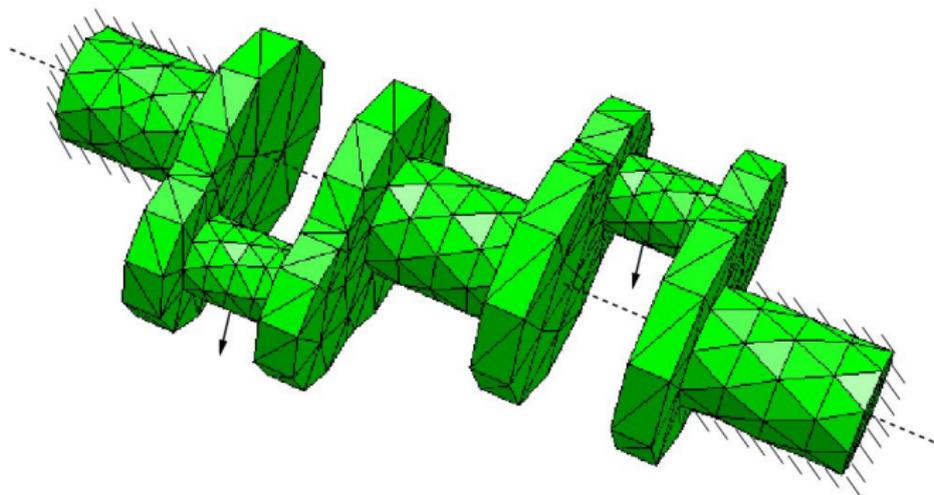
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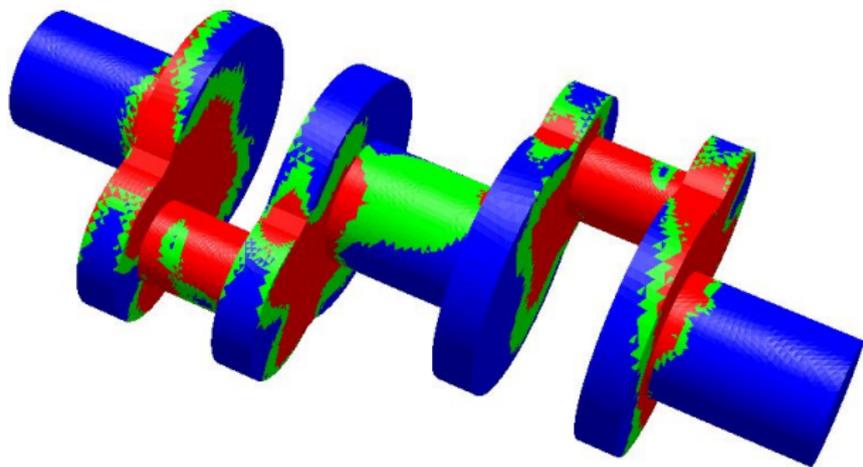
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# Example of FEM: coarse mesh



**Figure:** The coarse mesh of the crankshaft model.

## Example of FEM: elastoplastic field



**Figure:** Fine mesh with 808448 tetrahedra obtained by three uniform refinements of the coarse mesh.

# Finite elements methods

FEM is a numerical technique for finding approximate solutions to boundary value problems, such as

- diffusion equations, heat conduction
- elasticity, nonlinear elasticity (plasticity)
- equations of flows in fluids (Navier-Stokes equations)
- electro-magnetic equations (Maxwell)
- ...

# History of FEM

- works of Alexander Hrennikoff (1941) and Richard Courant (1942)
- John Argyris (Stuttgart)
- Ray W. Clough (Berkeley)
- software NASTRAN by NASA at the end of 1960s.
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# FEM for 1D Poisson problem: strong and weak formulations

We solve

$$\begin{aligned} -u''(x) &= f(x) \quad x \in (0, 1) \\ u(0) &= u(1) = 0, \end{aligned}$$

equivalent to the weak formulation

$$\int_0^1 u' v' dx = \int_0^1 f v dx$$

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# FEM for 1D Poisson problem: linear basis functions

We assume the uniform triangulation with points:

$$x_0 = 0, \quad x_1 = h, \quad x_2 = 2h, \quad \dots, \quad x_{N+1} = 1,$$

where  $h = 1/(N+1)$  and look for the solution in the form

$$u = \sum_{i=0}^{N+1} u_i \varphi_i,$$

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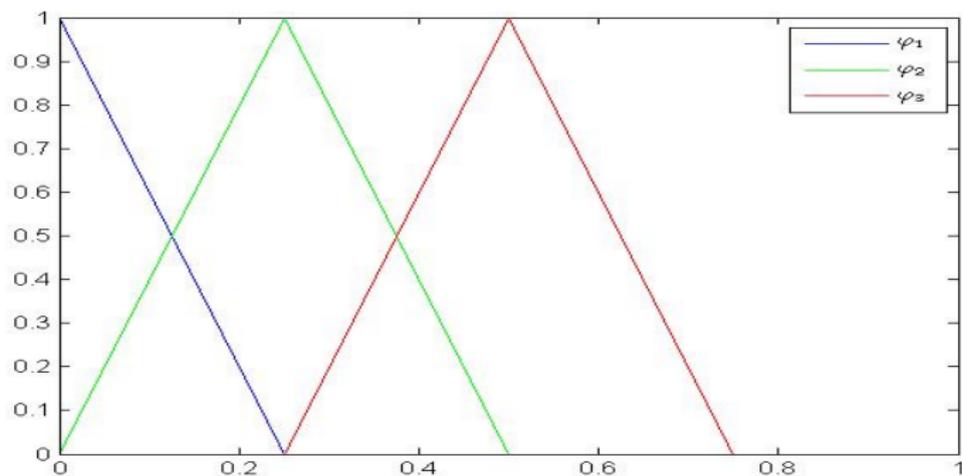
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**Figure:** Nodal basis functions

# FEM for 1D Poisson problem: linear systems of equations

The substitutions of  $u$  in the weak form results in the linear systems of equations

$$Au = b,$$

where

$$A_{ij} = \int_0^1 \varphi_i' \varphi_j' dx, \quad b_i = \int_0^1 f \varphi_i dx$$

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# Examples

- Poisson problem in 1D
- Obstacle problem in 2D

Some MATLAB examples are available at Matlab Central under <http://www.mathworks.com/matlabcentral/fileexchange/authors/37756>.

Thank You for Your Attention.