

Problem Session 2


1/16/2025

▷ Vector space.

▷ Euler-Lagrange

▷ (possibly) test functions, shape functions
& basis functions ...

Vector Space

"Nerdy definition" 

~ Renzo Cavatieri, CSO

"A vector space is a set that is closed under addition and scalar multiplication."

basis for a vector space

↳ sets w/ simple structure

↳ they can be added together & multiplied by scalars.

Definition.

Additive

Multiplicative

Additive closure

$$u + v \in V$$

Additive Commutativity

$$u + v = v + u$$

Additive Associativity

$$(u + v) + w = u + (v + w)$$

Zero.

$$u + 0_V = u \quad \forall u \in V$$

Additive Inverse

For every u , exists w
 $u + w = 0_V$

Multiplicative Closure

$$c \cdot v \in V$$

Distributivity

$$(c + d) \cdot v = c \cdot v + d \cdot v$$

Distributivity

$$c \cdot (u + v) = c \cdot u + c \cdot v$$

Associativity

$$(cd) \cdot v = c \cdot (d \cdot v)$$

Unity

$$1 \cdot v = v \quad \forall v \in V$$

Examples

Credit : Sebastian Tomaskovic-Moore, UPenn.

$$\textcircled{1} \{ (a, b) \in \mathbb{R}^2 : b = 3a + 1 \}$$

Counterexample :
• No zero vector
• Not closed addition & multiplication.

$$\textcircled{2} \{ (a, b) \in \mathbb{R}^2 \} \quad \text{w/ scalar mul. } k(a, b) = (ka, b)$$

$$(r+s)(a, b) = ((r+s)a, b) = (ra + sa, b)$$

$$r(a,b) + s(a,b) = (ra, b) + (sa, b) = (ra+sa, 2b)$$

violates the distributivity ~~!!!~~

$$\textcircled{3} \quad \{(a,b) \in \mathbb{R}^2\} \text{ w/ scalar mul. } k(a,b) = (ka, 0)$$

$$1(a,b) = (1a, 0) = (a, 0) \neq (a,b)$$

violates both Mul. closure & Unity mul.

Euler Lagrange Equation

credit: Norbert Stoop, MIT

Let us define an "Energy functional"

$$P(u) = \int_0^1 F(u, u') dx \quad \text{w/ } \begin{cases} u(0) = a \\ u(1) = b \end{cases}$$

Recall functional derivative:

$$J[F] = \int_a^b h(x, f(x), f'(x)) dx$$

$$\frac{\delta J}{\delta f} = \frac{\partial h}{\partial f} - \frac{d}{dx} \frac{\partial h}{\partial f'} \rightarrow \delta J = \int_a^b \left(\frac{\partial h}{\partial f} \delta f(x) + \frac{\partial h}{\partial f'} \frac{d}{dx} \delta f(x) \right) dx$$

Grauert & Hildebrandt, 1996

First variation

(not required for this course)

$$\frac{\delta P}{\delta u} = \int_0^1 \left(v \frac{\partial F}{\partial u} + v' \frac{\partial F}{\partial u'} \right) dx \quad \text{for every } v$$

our old friend, test function !!

Weak form:
$$\int_0^L v(x) \left(\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) \right) dx + \left[v \frac{\partial F}{\partial u'} \right]_0^L = 0$$

integral
boundary terms

Note that this is satisfied
for ALL test functions

Euler-Lagrange equation for u'

$$\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) = 0.$$

Example

(Ex. 2.20; P. 36)

function u satisfies

$$\int_0^L u' v' dx + u'(0) v(0) + u(0) v'(0) + \mu u(0) v(0)$$

$$- \int_0^L f(x) v(x) dx - d_L v(L) - g_0 v'(0)$$

$$- \mu g_0 v(0) = 0.$$

for all $v \in \mathcal{V} = \{v: [0, L] \rightarrow \mathbb{R} \text{ smooth}\}$

For general procedure, see P. 35 ~ 36

Step 1: eliminate the derivative on v

$$\begin{aligned} u'(L)v(L) - \underbrace{u'(0)v(0)} - \int_0^L u'' v \, dx + \underbrace{u'(0)v(0)} \\ + \underbrace{u(0)v'(0)}_{\triangle} + \underbrace{\mu u(0)v(0)}_{\square} = \int_0^L f v \, dx + \underbrace{d_L v(L)}_{\circ} \\ + \underbrace{g_0 v'(0)}_{\triangle} + \underbrace{\mu g_0 v(0)}_{\square} \end{aligned}$$

Step 2: Collect v terms

$$\begin{aligned} \int_0^L (u'' + f) v \, dx = (u'(L) - d_L) v(L) \\ + (u(0) - g_0) v'(0) + \mu(u(0) - g_0) v(0) \end{aligned}$$

For $v \in \mathcal{V}$: $\rightarrow v(0) = v(L) = v'(0) = 0$
implies RHS = 0

We conclude: $\int_0^L (u'' + f) v \, dx = 0$

Step 3: Obtain PDE & B.C.s

$$\rightarrow u''(x) + f(x) = 0 \quad x \in (0, L)$$

u needs \uparrow to satisfy this PDE

For such u , the previous RHS should be satisfied for all v , not just $v(0) = v(L) = v'(0) = 0$ ($v \in \mathcal{V}$).

$$\Rightarrow 0 = (u'(L) - d_L) v(L) + (u(0) - g_0) v'(0) + \mu (u(0) - g_0) v(0)$$

if $v(L) \neq 0 \rightarrow u'(L) - d_L = 0$
(Neumann B.C.s)

if $v'(0) \neq 0$
 $v(0) \neq 0 \rightarrow u(0) - g_0 = 0$
(Dirichlet B.C.s)

Euler-Lagrange equation:

$$u''(x) + f(x) = 0, \quad x \in (0, L)$$

$$u(0) = g_0,$$

$$u'(L) = d_L$$

Conceptual Classifications

test functions

~ test how well trial functions satisfy sol'n

(Need last P.S.)

how do we use



"A test function is an infinitely differentiable function

of compact support." (NIST. Math. Func.)

how does

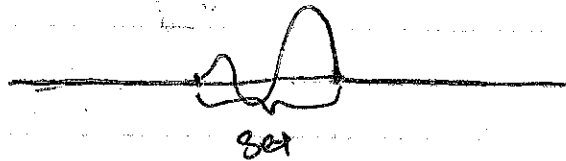
it look like



"A function has compact support if it is zero outside of a compact set." (Wolfram)

(topological space)

1D example



example

$$\int_0^1 u'' v dx < \infty$$

... test & trial func.

⇓
u must be twice differentiable

not necessarily same.

doesn't even have to be continuous

basis functions

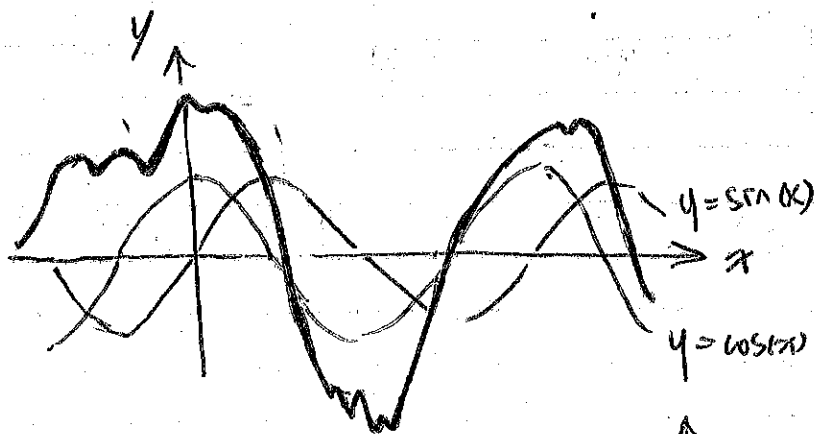
→ usually referred in the context of approximation in FEA

$$u(x) = \sum_{i=1}^n C_i \psi_i$$

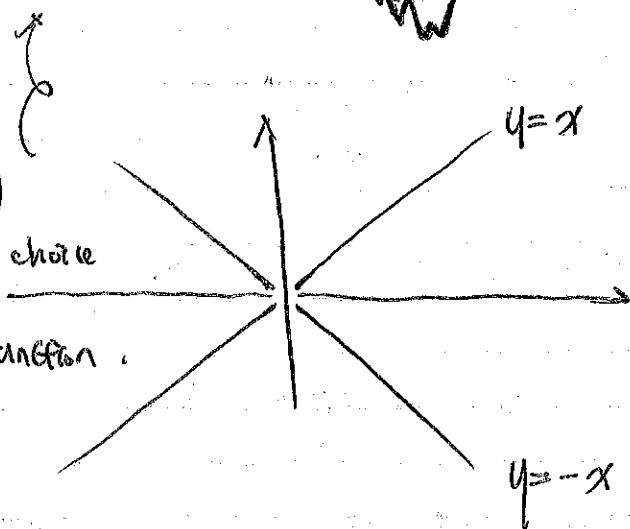
"an element of a particular basis for a function space."

↳ every function in the function space can be represented as a linear combination of basis functions.

Example



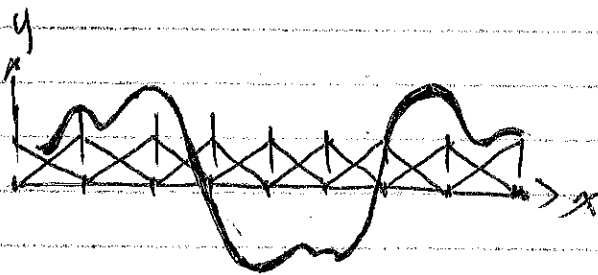
Probably a good choice of basis function.



use basis function trying to interpolate a weird-shaped function

Shape functions ----- (usually referred specifically in FEA) -----

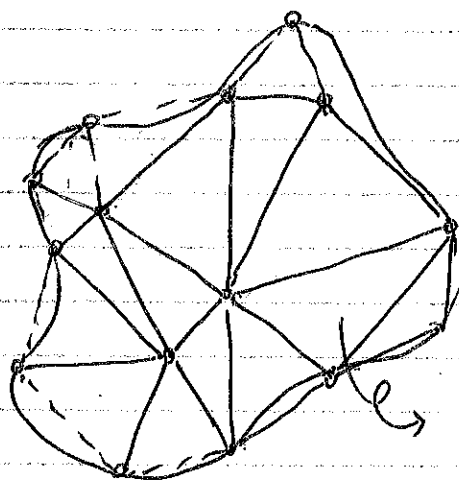
The shape function is the function which interpolates the solution between the discrete values obtained at the mesh nodes



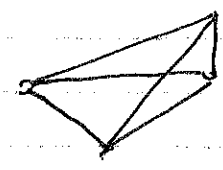
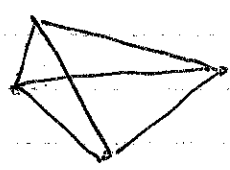
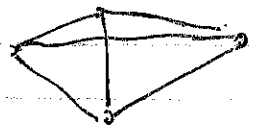
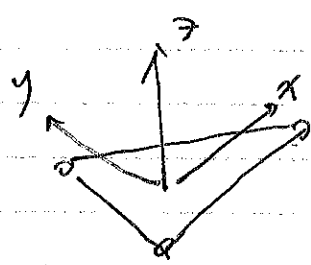
So, in FEA, sometimes they (the 3 functions) are talking about the same thing!

↑ Much easier to approximate ☺) !!!

... in higher dimensions ☺) ☺)



pick this element



three basis functions!

Example 2.40

base space $Z_h = \text{span}(\{1, x, x^2, x^3\})$

test space $Z_h^e = \text{span}(\{x, x^2, x^3\})$

trial space $S_h = \{z + v_h \mid v_h \in Z_h^e\}$

$$\begin{cases} m = 4 \\ n = 3 \end{cases}$$

$$\begin{array}{cccc} x & x^2 & x^3 & 1 \\ N_1(x) & N_2(x) & N_3(x) & N_4(x) \\ \underbrace{\hspace{10em}} & & & \\ n & & & \\ \underbrace{\hspace{15em}} & & & \\ m & & & \end{array}$$

$$\bar{u}_h(x) = z N_4(x) = z$$

Recall definition of consistency

$$R_h(u, v_h) = 0 \quad a_h(u_h, v_h) = l_h(v_h)$$

..... \rightarrow

\nwarrow \Downarrow solves \nearrow

$$a_h(u, v_h) = l_h(v_h)$$

$$\left\{ \begin{array}{l} a_h(u_h, N_1) = l_h(N_1) \\ a_h(u_h, N_2) = l_h(N_2) \\ a_h(u_h, N_3) = l_h(N_3) \end{array} \right.$$

$$\because u_n \in S_n, \therefore \bar{u}_4 = 3.$$

▷ load vector.

$$\underline{F} = \begin{bmatrix} l_n(N_1) \\ l_n(N_2) \\ l_n(N_3) \\ \bar{u}_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 3 \end{bmatrix}$$

▷ Stiffness matrix

$$\underline{K} = \begin{bmatrix} a_n(N_1, N_1) & a_n(N_2, N_1) & a_n(N_3, N_1) & a_n(N_4, N_1) \\ a_n(N_1, N_2) & a_n(N_2, N_2) & a_n(N_3, N_2) & a_n(N_4, N_2) \\ a_n(N_1, N_3) & a_n(N_2, N_3) & a_n(N_3, N_3) & a_n(N_4, N_3) \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

write some codes (MATLAB & Python) to solve for the numerical values in K_{ij} .

Solving for $\underline{KU} = \underline{F} \rightarrow \underline{U} = \underline{K}^{-1}\underline{F}$

$$\underline{U} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{bmatrix} \rightarrow u_n(x) = u_1 N_1(x) + u_2 N_2(x) + u_3 N_3(x) + u_4 N_4(x) \quad (-\bar{u}_4)$$

Some values ↗