FORMULARY Basic FEM Analysis

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1 Linear algebra

1.1 Identity matrix

$$
\mathbf{I} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \text{ in } 2D \text{ or } \mathbf{I} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \text{ in } 3D.
$$

1.2 Matrix multiplication

If **A** is an $n \times m$ matrix and **B** is a $m \times p$ matrix the matrix product **AB** is defined to be a $n \times p$ matrix where each i, j entry is given by multiplying the entries A_{ik} (across row i of A) by entries B_{jk} (down column j of **B**), for $k = 1, 2, ..., m$ and summing the results over k: $(AB)_{ij} = \sum_{k=1}^{m} A_{ik}B_{kj}$.

1.3 The determinant and inverse of a matrix

If

$$
\mathbf{A} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix}
$$

then det $\mathbf{A} = A_{11}A_{22} - A_{12}A_{21}$ and

$$
A^{-1} = \frac{1}{\det A} \begin{bmatrix} A_{22} & -A_{12} \\ -A_{21} & A_{11} \end{bmatrix}
$$

1.4 The trace of a matrix

The trace of a matrix is the sum of its diagonal components, e.g., $tr\mathbf{A} = A_{11} + A_{22}$

1.5 Outer product

The outer product $\mathbf{u} \otimes \mathbf{v}$ is equivalent to a matrix multiplication \mathbf{uv}^T , provided that \mathbf{u} is represented as $m \times 1$ column vector and **v** as a $n \times 1$ column vector (which makes **v**^T a row vector), e.g., $(\mathbf{u} \otimes \mathbf{v})_{ij} = u_i v_j$ or

$$
\mathbf{u} \otimes \mathbf{v} = \mathbf{u}\mathbf{v}^{\mathrm{T}} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} \begin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix} = \begin{bmatrix} u_1v_1 & u_1v_2 & u_1v_3 \\ u_2v_1 & u_2v_2 & u_2v_3 \\ u_3v_1 & u_3v_2 & u_3v_3 \end{bmatrix}
$$

1.6 Matrix contraction (double dot product)

$$
\mathbf{A} : \mathbf{B} = \sum_{i,j=1}^{n} A_{ij} B_{ij}
$$

2 Numerical Integration

$$
\int_{a}^{b} f(x)dx \approx \frac{b-a}{2} (f(a) + f(b))
$$

(trapezoidal rule) or

$$
\int_{a}^{b} f(x)dx \approx (b-a)f((a+b)/2)
$$

(midpoint rule), both exact for linear polynomials.

2.1 Gaussian quadrature

$$
\int_0^1 f(x) \ dx \approx \sum_{i=1}^n f(x_i) w_i
$$

An n-point Gaussion quadrature yields an exact result for polynomials of degree $2n - 1$ or less. For the range [0,1] the Gauss points and weigts are given in Table 1. A function for computing the any order Gauss-points and weights is given in the MATLAB function gauss. $m¹$.

2.2 Gaussian quadrature for triangles

$$
\int_K f(\mathbf{x})dK \approx \text{area}(K) \sum f(\boldsymbol{\xi}_i)w_i
$$

where area (K) is the area of the triangle K, ξ_i are the Gauss points (integration points) and w_i are the Gauss weights. Note that one-point integration is exact for up to linear polynomials, that is linear triangles.

area(K) =
$$
\int_K dx dy = \int_{\hat{K}} det(\mathbf{J})d\xi d\eta = \sum \det(\mathbf{J}(\xi_i)w_i d\hat{K})
$$

¹Golub-Welsh algorithm taken from L. N. Trefethen, Spectral Methods in Matlab, SIAM, 2000 p.129

Gauss order n	Polynomial degree	w_i	x_i	
			1/2	
$\overline{2}$	3		$\frac{\sqrt{3}}{6}$ $\frac{\sqrt{3}}{2}$	
		$\frac{1}{2}$		
3	5		$\sqrt{3}\sqrt{5}$ $\frac{1}{2}$ 10	
		$5/18$ $4/9$	$\frac{1}{2}$	
		5/18	$\frac{1}{2}$	

Table 1: Gaussian quadrature for $\xi \in [0,1]$

Figure 1: Gauss points for quadliteral

where $d\hat{K} = 1/2$ is the area of the parametric triangle.

For the quadrature points and weight, see Table 2, for higher order scheme see the function trigauc.m.

2.3 Gaussian quadrature for quadliterals

$$
\int_K f(\boldsymbol{x}) dK \approx \text{area}(K) \sum f(\boldsymbol{x}_i) w_i
$$

where $area(K)$ is the area of the quadliteral K, x_i are the Gauss points (integration points) and w_i are the Gauss weights. The Gauss-points and weights for each dimension are given by Table 1, see Figure 1 for 2D, use the function GaussQuadliteral.m. Syntax: [GP,GW] = GaussQuadliteral(order)

Number of points n	Polynomial degree	ξ_i	η_i	w_i
$\mathbf{1}$	$\mathbf{1}$	1/3	1/3	$\,1$
	$\sqrt{2}$	1/6	1/6	1/3
$\,3$		2/3	1/6	1/3
		1/6	2/3	1/3
	$\overline{3}$	1/3	1/3	$-9/16$
4		3/5	1/5	25/48
		1/5	3/5	25/48
		1/5	1/5	25/48
	$\overline{4}$	$\boldsymbol{0}$	$\boldsymbol{0}$	1/20
		1/2	$\boldsymbol{0}$	2/15
		$\mathbf{1}$	$\boldsymbol{0}$	1/20
7		1/2	1/2	2/15
		$\boldsymbol{0}$	$\,1$	1/20
		$\boldsymbol{0}$	1/2	2/15
		1/3	1/3	9/20

Table 2: Quadrature rules for a triangle in $\xi, \eta \in [0,1]$

3 Linear map, 1D

Element stretches from x_1 to x_2 , map: $x = \hat{\varphi}_1(\xi)x_1 + \hat{\varphi}_2(\xi)x_2 = (1 - \xi)x_1 + \xi x_2, 0 \le \xi \le 1$. Then $\varphi_i(x) = \varphi_i(\xi(x)) = \hat{\varphi}_i(\xi),$

$$
\frac{dx}{d\xi} = x_2 - x_1 = h, \quad \frac{d\varphi_i}{dx} = \frac{1}{h} \frac{d\hat{\varphi}_i}{d\xi}, \quad \text{and } \int_{x_1}^{x_2} f(x)dx = \int_0^1 f(x(\xi))h d\xi
$$

4 Linear map of elements

Isoparametric (linear) map from the reference element \hat{K} in the domain $0 \leq \xi \leq 1, 0 \leq \eta \leq 1$ to the physical element K , is given by

$$
(x,y) = \left(\sum_{i=1}^{3} x_i \hat{\varphi}_i(\xi,\eta), \sum_{i=1}^{3} y_i \hat{\varphi}_i(\xi,\eta)\right)
$$
 (1)

where for the triangle we have the parametric basis functions

$$
\hat{\varphi}_1 = 1 - \xi - \eta, \quad \hat{\varphi}_2 = \xi, \quad \hat{\varphi}_3 = \eta,
$$

and for the bilinear element we have

$$
\hat{\varphi}_1 = (1 - \xi)(1 - \eta), \ \hat{\varphi}_2 = \xi(1 - \eta), \ \hat{\varphi}_3 = \eta \xi, \ \hat{\varphi}_4 = \eta(1 - \xi).
$$

Under this map, derivatives transform as

$$
\begin{bmatrix} \frac{\partial \varphi_i}{\partial x} \\ \frac{\partial \varphi_i}{\partial y} \end{bmatrix} = \boldsymbol{J}^{-1} \begin{bmatrix} \frac{\partial \hat{\varphi}_i}{\partial \xi} \\ \frac{\partial \hat{\varphi}_i}{\partial \eta} \end{bmatrix}, \text{ where } \boldsymbol{J} = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix},
$$

 $\frac{\partial x}{\partial \xi} = \frac{\partial \hat{\varphi}}{\partial \xi} \cdot \boldsymbol{x}_c$, etc., and $\varphi_i(x, y) = \hat{\varphi}(\xi, \eta)$ if (1) holds. Change of variables in integrals:

$$
\int_K f(x, y) dx = \int_{\hat{K}} f(x(\xi, \eta), y(\xi, \eta)) \det J d\xi \eta.
$$

5 FEM, 1D

Consider the following weak form: Find u such that

$$
\int_{a}^{b} \frac{du}{dx} \frac{dv}{dx} dx + \int_{a}^{b} uv dx = \int_{a}^{b} fv dx \text{ for all } v
$$

We want to approximate u and $\frac{du}{dx}$ using Galerkin's method using one or several basis functions φ_i . More precisely we want to find a set of discrete values u_i such that $u \approx \sum_{i=1}^n \varphi_i u_i = \varphi \cdot \mathbf{u}$ and $\frac{du}{dx} \approx \sum_{i=1}^n \frac{d\varphi_i}{dx} u_i = \frac{d\varphi}{dx} \cdot \mathbf{u}$, where $\varphi = [\varphi_1, \varphi_2, ..., \varphi_n]$ and $\mathbf{u} = [u_1, u_2, ..., u_n]^T$. We i and get:

$$
\int_{a}^{b} \frac{du}{dx} \frac{dv}{dx} dx \approx \int_{a}^{b} \sum_{i=1}^{n} \left(\frac{d\varphi_{i}}{dx} u_{i} \right) \frac{d\varphi_{j}}{dx} dx = \int_{a}^{b} \frac{d\varphi_{i}}{dx} \frac{d\varphi_{j}}{dx} dx \left(u_{1}, \ldots, u_{n} \right)^{T} = \int_{a}^{b} \left(\frac{d\varphi}{dx} \right)^{T} \frac{d\varphi}{dx} dx \mathbf{u} = \mathbf{S} \mathbf{u}
$$

and

$$
\int_a^b uv \, dx \approx \int_a^b \left(\sum_{i=1}^n \varphi_i u_i\right) \varphi_j \, dx = \int_a^b \varphi_i \varphi_j \, dx \, (u_1, ..., u_n)^T = \int_a^b \varphi^T \varphi \, dx \, \mathbf{u} = \mathbf{M} \mathbf{u}
$$

and with $\int_a^b f v \, dx = \left[\frac{du}{dx} v\right]_a^b = \mathbf{f}$ we arrive at

$$
(\mathbf{S} + \mathbf{M})\mathbf{u} = \mathbf{f}
$$

6 FEM, heat conduction 2D

The governing equation for heat conduction: $-\nabla \cdot (k\nabla u) = f$ in Ω , $u = g_D$ on $\partial \Omega_D$, $-k\mathbf{n} \cdot \nabla u = g_F$ on $\partial \Omega_F$. Weak form: find u , such that

$$
\int_{\Omega} k \nabla u \cdot \nabla v \, d\Omega = \int_{\Omega} f v \, d\Omega + \int_{\partial \Omega_F} g_F v \, ds \quad \text{for all } v, \ v = 0 \text{ on } \partial \Omega_D.
$$

Approximation $u \approx U = \sum_{i=1}^{n} \varphi_i(x, y) u_i = \boldsymbol{\varphi} \cdot \mathbf{u}$, $\nabla U = \mathbf{B} \mathbf{u}$ leading to $\mathbf{S} \mathbf{u} = \mathbf{f}$, where $\boldsymbol{\varphi} = [\varphi_1, \varphi_2, ..., \varphi_n]$, $\mathbf{u} = [u_1, u_2, ..., u_n]^{\mathrm{T}},$

$$
\mathbf{B} = \begin{bmatrix} \frac{\partial \varphi_1}{\partial x} & \frac{\partial \varphi_2}{\partial x} & \cdots & \frac{\partial \varphi_n}{\partial x} \\ \frac{\partial \varphi_1}{\partial y} & \frac{\partial \varphi_2}{\partial y} & \cdots & \frac{\partial \varphi_n}{\partial y} \end{bmatrix}, \ \mathbf{S}_K = \int_K \mathbf{B}^{\mathrm{T}} k \mathbf{B} \ dK, \ \mathbf{f}_K = \int_K \boldsymbol{\varphi}^{\mathrm{T}} f \ dK + \int_{\partial K_F} \boldsymbol{\varphi}^{\mathrm{T}} g_F \ ds,
$$

where \mathbf{S}_K is the element stiffness matrix for element K and \mathbf{f}_K the element load vector.

7 FEM, elasticity 2D

The governing equation for static linear elasticity:

$$
-\nabla \cdot \boldsymbol{\sigma} = \boldsymbol{f} \quad \text{ in } \quad \Omega(\text{equilibrium})
$$
\n
$$
\boldsymbol{\sigma} = \lambda \nabla \cdot \boldsymbol{u} \boldsymbol{I} + 2\mu \boldsymbol{\varepsilon}(\boldsymbol{u}) \quad \text{ in } \quad \Omega(\text{small strain material behaviour, Hooke's law})
$$
\n
$$
\boldsymbol{u} = \mathbf{0} \quad \text{ on } \quad \partial\Omega_D(\text{prescribed displacements})
$$
\n
$$
\boldsymbol{\sigma} \cdot \boldsymbol{n} = \boldsymbol{t} \quad \text{ on } \quad \partial\Omega_F(\text{prescribed traction forces}),
$$

where the Lamé parameters are defined as

$$
\lambda = \frac{E\nu}{(1+\nu)(1-2\nu)}
$$
 (Plane strain) or $\lambda = \frac{E\nu}{1-\nu^2}$ (Plane stress),

$$
\mu = \frac{E}{2(1+\nu)},
$$

and where E is the Young's modulus and ν the Poisson's ratio.

Weak form: find \boldsymbol{u} such that

$$
\int_{\Omega} \sigma(v) : \varepsilon(v) \ d\Omega = \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} d\Omega + \int_{\Omega_F} \boldsymbol{g} \cdot \boldsymbol{v} \ ds \quad \text{for all } \boldsymbol{v}, \ \boldsymbol{v} = \boldsymbol{0} \text{ on } \partial \Omega_D.
$$

Mandel notation

$$
\boldsymbol{\sigma}_M = \begin{bmatrix} \sigma_x \\ \sigma_y \\ \tau_{xy} \end{bmatrix} \quad \boldsymbol{\varepsilon}_M(\boldsymbol{u}) = \begin{bmatrix} \varepsilon_x \\ \varepsilon_y \\ \sqrt{2} \varepsilon_{xy} \end{bmatrix} = \begin{bmatrix} \frac{\partial}{\partial x} & 0 \\ 0 & \frac{\partial}{\partial y} \\ \frac{1}{\sqrt{2}} \frac{\partial}{\partial y} & \frac{1}{\sqrt{2}} \frac{\partial}{\partial x} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \end{bmatrix} = \begin{bmatrix} \frac{\partial u_x}{\partial x} \\ \frac{\partial u_y}{\partial y} \\ \frac{1}{\sqrt{2}} \frac{\partial u_x}{\partial y} & \frac{1}{\sqrt{2}} \frac{\partial u_y}{\partial x} \end{bmatrix}
$$

and we have that $\varepsilon : \varepsilon = \varepsilon_M \cdot \varepsilon_M$ and $\sigma : \varepsilon = \varepsilon_M^{\mathrm{T}} \sigma_M$. Approximation $u \approx U = \left(\sum_{i=1}^n \varphi_i(x, y) u_x^i, \sum_{i=1}^n \varphi_i(x, y) u_y^i\right) = \Phi u$, where

$$
\Phi = \begin{bmatrix} \varphi_1 & 0 & \varphi_2 & 0 & \dots & \varphi_n & 0 \\ 0 & \varphi_1 & 0 & \varphi_2 & \dots & 0 & \varphi_n \end{bmatrix}, \quad \mathbf{u} = \begin{bmatrix} u_x^1 & u_y^1 & u_x^2 & u_y^2 & \dots \end{bmatrix}^{\mathrm{T}}
$$

.

Then

$$
\mathbf{S}_K := \int_K (2\mu \boldsymbol{B}_{\varepsilon}^{\mathrm{T}} \boldsymbol{B}_{\varepsilon} + \lambda \boldsymbol{B}_{\mathrm{div}}^{\mathrm{T}} \boldsymbol{B}_{\mathrm{div}}) dK
$$

where

$$
\boldsymbol{B}_{\varepsilon} := \begin{bmatrix} \frac{\partial \varphi_1}{\partial x} & 0 & \frac{\partial \varphi_2}{\partial x} & 0 & \dots \\ 0 & \frac{\partial \varphi_1}{\partial y} & 0 & \frac{\partial \varphi_2}{\partial y} & \dots \\ \frac{1}{\sqrt{2}} \frac{\partial \varphi_1}{\partial y} & \frac{1}{\sqrt{2}} \frac{\partial \varphi_1}{\partial x} & \frac{1}{\sqrt{2}} \frac{\partial \varphi_2}{\partial y} & \frac{1}{\sqrt{2}} \frac{\partial \varphi_2}{\partial x} & \dots \end{bmatrix}
$$

$$
\boldsymbol{B}_{\mathrm{div}} := \begin{bmatrix} \frac{\partial \varphi_1}{\partial x} & \frac{\partial \varphi_1}{\partial y} & \frac{\partial \varphi_2}{\partial x} & \frac{\partial \varphi_2}{\partial y} & \dots \end{bmatrix}.
$$

Similary the load element vector is defined by

$$
\mathbf{f}_K := \int_K \boldsymbol{\Phi}^{\mathrm{T}} \boldsymbol{f}(\boldsymbol{x}) \; dK + \int_{\partial K_F} \boldsymbol{\Phi}^{\mathrm{T}} \boldsymbol{g}_F dK
$$

which leads to the linear system $Su = f$.

8 Post processing of linear elasticity

8.1 Computing the strain matrix

$$
\varepsilon = \begin{bmatrix} \frac{\partial u_x}{\partial x} & \frac{1}{2} \left(\frac{\partial u_x}{\partial y} + \frac{\partial u_y}{\partial x} \right) \\ \frac{1}{2} \left(\frac{\partial u_x}{\partial y} + \frac{\partial u_y}{\partial x} \right) & \frac{\partial u_y}{\partial y} \end{bmatrix} = \frac{1}{2} \left(\nabla u^T + \nabla u \right)
$$

this is approximated, using the basis functions, by

$$
\varepsilon(\mathbf{u}) \approx \varepsilon_a(\mathbf{u}) = \begin{bmatrix} \frac{\partial \varphi}{\partial x} \cdot \mathbf{u}_x & \frac{1}{2} \left(\frac{\partial \varphi}{\partial y} \cdot \mathbf{u}_x + \frac{\partial \varphi}{\partial x} \cdot \mathbf{u}_y \right) \\ \frac{1}{2} \left(\frac{\partial \varphi}{\partial y} \cdot \mathbf{u}_x + \frac{\partial \varphi}{\partial x} \cdot \mathbf{u}_y \right) & \frac{\partial \varphi}{\partial y} \cdot \mathbf{u}_y \end{bmatrix}
$$

where $\frac{\partial \varphi}{\partial x} = \begin{bmatrix} \frac{\partial \varphi_1}{\partial x} & \frac{\partial \varphi_2}{\partial x} & \cdots & \frac{\partial \varphi_n}{\partial x} \end{bmatrix}$, $\varphi = \varphi(x, y)$ and $\mathbf{u}_x = \begin{bmatrix} u_x^1 & u_x^2 & \cdots & u_x^n \end{bmatrix}^T$. Using

$$
\mathbf{B} = \begin{bmatrix} \frac{\partial \varphi_1}{\partial x} & \frac{\partial \varphi_2}{\partial x} & \cdots & \frac{\partial \varphi_n}{\partial x} \\ \frac{\partial \varphi_1}{\partial y} & \frac{\partial \varphi_2}{\partial y} & \cdots & \frac{\partial \varphi_n}{\partial y} \end{bmatrix}
$$

and $\nabla \mathbf{u} = \mathbf{B} \mathbf{u}$ we arrive at

$$
\varepsilon_a(\mathbf{u}) = \frac{1}{2} (\nabla \mathbf{u}^T + \nabla \mathbf{u}) = \frac{1}{2} ((\mathbf{B}\mathbf{u})^T + \mathbf{B}\mathbf{u})
$$

8.2 Computing the stress matrix from the strain

$$
\boldsymbol{\sigma} = 2\mu\boldsymbol{\varepsilon}(\boldsymbol{u}) + \lambda \text{tr}\boldsymbol{\varepsilon}(\boldsymbol{u})\boldsymbol{I} \approx 2\mu\boldsymbol{\varepsilon}_a(\mathbf{u}) + \lambda \text{tr}\boldsymbol{\varepsilon}_a(\mathbf{u})\boldsymbol{I} \approx \begin{bmatrix} \sigma_x & \tau_{xy} \\ \tau_{xy} & \sigma_y \end{bmatrix}
$$

where $\text{tr}\varepsilon(\boldsymbol{u}) = \varepsilon_x(\boldsymbol{u}) + \varepsilon_y(\boldsymbol{u}) = \nabla \cdot \boldsymbol{u} \approx \frac{\partial \boldsymbol{\varphi}}{\partial x} \cdot \mathbf{u}_x + \frac{\partial \boldsymbol{\varphi}}{\partial y} \cdot \mathbf{u}_y$.

and

8.3 Computing principle stresses/ strains

Solve $|\boldsymbol{\sigma} - \Sigma \mathbf{I}| = 0$, with $|.| = \det(.)$ which leads to the equation

$$
\Sigma^2 - (\sigma_x + \sigma_y)\Sigma + \sigma_x \sigma_y - \tau_{xy}^2 = 0
$$

note that $(\sigma_x + \sigma_y) = \text{tr}\boldsymbol{\sigma}$ and $\sigma_x\sigma_y - \tau_{xy}^2 = |\boldsymbol{\sigma}|$, so $\Sigma_{1,2} = \frac{1}{2}\text{tr}\boldsymbol{\sigma} \pm \sqrt{\left(\frac{1}{2}\text{tr}\boldsymbol{\sigma}\right)^2 - |\boldsymbol{\sigma}|}$, where Σ_1 and Σ_2 are the principal stresses. The principal strains can be computed the same way. In MATLAB this is done by the eig() function, see the help files for more info.

8.4 Equivalent strain

A scalar quantity called the equivalent strain, or the von Mises strain, is often used to describe the state of strain in solids.

$$
\varepsilon_{\rm eq} = \sqrt{\frac{2}{3}} \varepsilon^{\rm dev} : \varepsilon^{\rm dev} = \sqrt{\frac{2}{3}} \varepsilon_{ij}^{\rm dev} \varepsilon_{ij}^{\rm dev}; \ \varepsilon^{\rm dev} = \varepsilon - \frac{1}{3} \text{tr}(\varepsilon) \textbf{\textit{I}}
$$

8.5 Von Mises stress

8.6 L_2 projection

If we want to take a field that exists inside the elements and put it in the nodes we basically want to minimize $u - u_h$, where u_h is the element field and u is the nodal field. We chose to minimze the error on average, this means that we want to minimize

$$
\epsilon:=\sqrt{\int_{\Omega}\left(u-u_{h}\right)^{2}d\Omega}
$$

We can achive this by setting up the problem: Find u such that

$$
\int_{\Omega} \left(u - u_h \right) v \ d\Omega = 0
$$

Rewrite this by multiplying v into the parenthesis

$$
\int_{\Omega} uv \ d\Omega = \int_{\Omega} u_h v \ d\Omega
$$

Now apply Galerkin and approximate $u \approx \sum_i \varphi_i u_i$ and insert into the equation above

$$
\int_{\Omega} \varphi_i \varphi_j \ d\Omega u_i = \int_{\Omega} u_h \varphi_j \ d\Omega
$$

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

we can then get the averaged nodal values by

 $\mathbf{u} = \mathbf{M}^{-1}\mathbf{f}$