

2D and 3D higher order elements
 As a sample application I consider thermal heat conduction (HW1) for 2D quad elements:

Weak statement

$$\int_{\Omega} \nabla w \cdot k \nabla T \, dV = \int_{\Omega} w Q \, dV - \int_{\partial \Omega} w \bar{q} \, dS$$

$L_m(w) \rightarrow$ 2x2 conductivity matrix
 $L_m = \nabla$
 Source term contribution
 Neumann boundary
 $f_r^e = \int_e N^T Q \, dV$
 $f_N^e = \int_{\partial \Omega} N^T \bar{q} \, dS$
 $k^e = \int_e B^e D B^e \, dV$
 $B^e = L_m(N^e) = \nabla N^e$

Fig
 We focus on calculating k for 2D quad elements today

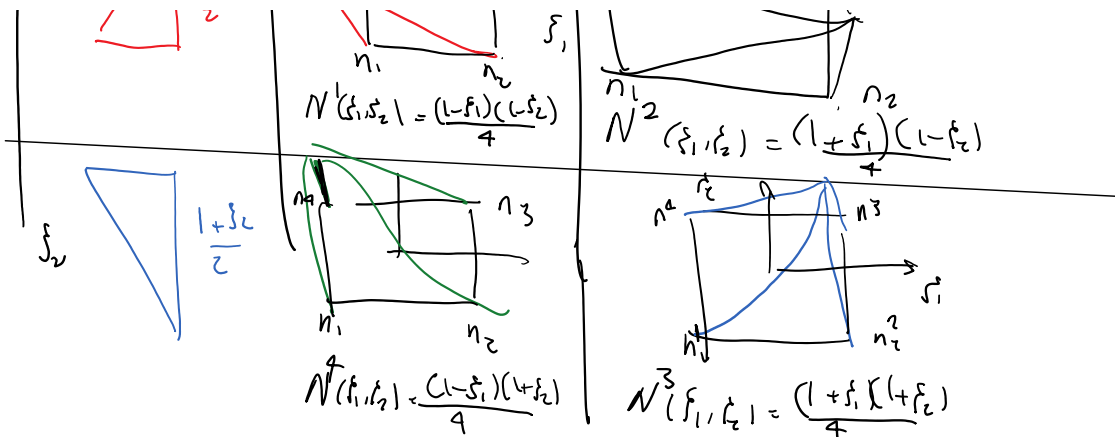
parent geometry: $n^1 | -1 | -1$, $n^2 | +1 | -1$, $n^3 | +1 | +1$, $n^4 | -1 | +1$
 real geometry: $n^1 | x_1=0 | x_2=0$, $n^2 | x_1=0 | x_2=2$, $n^3 | x_1=2 | x_2=2$, $n^4 | x_1=2 | x_2=0$
 coordinate direction
 real geometry

Step 1: Formulate shape functions

Recall 1D $p=1$ element

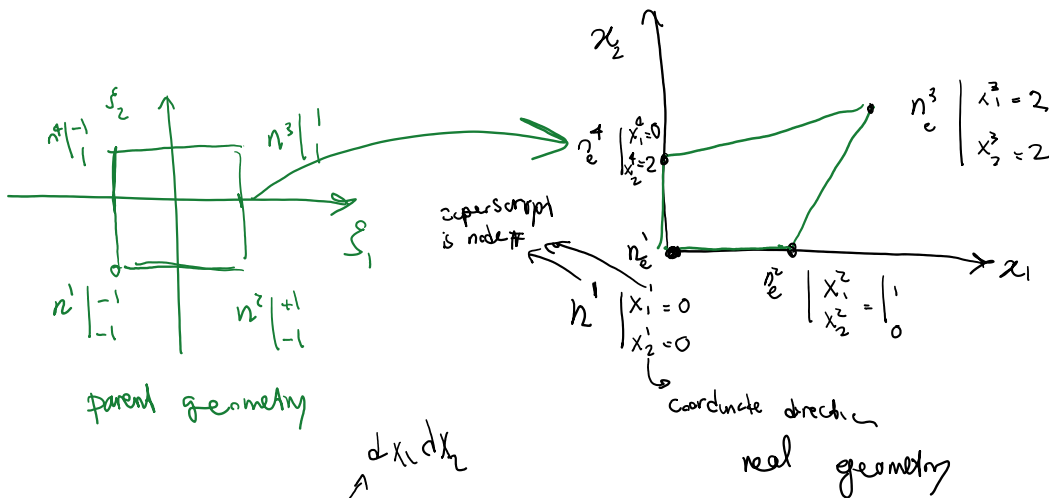
$N_1(\xi) = \frac{1-\xi}{2}$
 $N_2(\xi) = \frac{1+\xi}{2}$

Shows the mapping of 1D shape functions to 2D elements. The 1D functions are extended to 2D as $N_1 = \frac{1-\xi}{2}$ and $N_2 = \frac{1+\xi}{2}$. The resulting 2D elements are shown with nodes n_1, n_2, n_3, n_4 and shape functions N_1, N_2, N_3, N_4 .



$$N = [N^1, N^2, N^3, N^4] = \left[\frac{(1-\xi_1)(1-\xi_2)}{4}, \frac{(1+\xi_1)(1-\xi_2)}{4}, \frac{(1+\xi_1)(1+\xi_2)}{4}, \frac{(1-\xi_1)(1+\xi_2)}{4} \right] \quad (1D)$$

$N(\xi_1, \xi_2)$



$$K^e = \int_{\Omega^e} B^T D^e B dV \quad , \quad B = L_m(N) = \nabla [N^1, N^2, N^3, N^4]$$

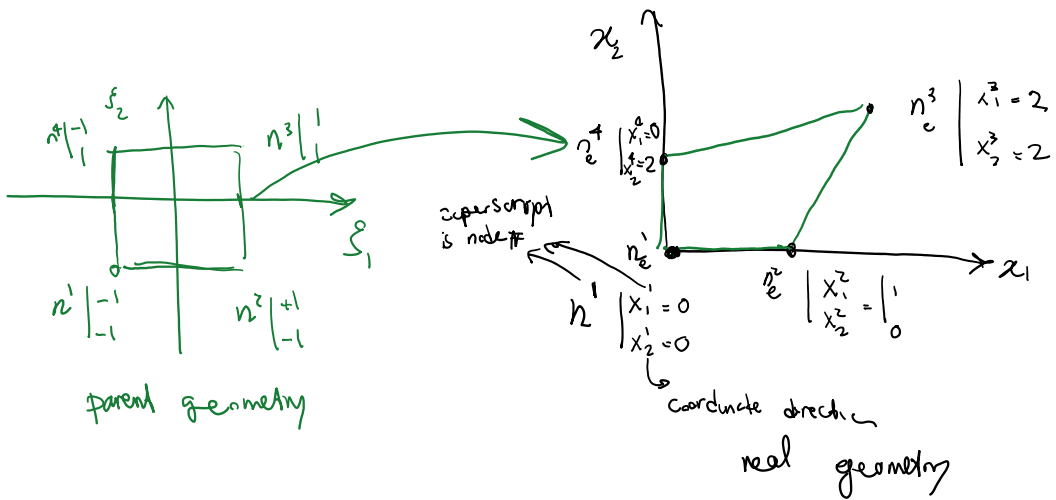
$$B^e = \begin{bmatrix} \frac{\partial N^1}{\partial x^1} & \frac{\partial N^2}{\partial x^1} & \frac{\partial N^3}{\partial x^1} & \frac{\partial N^4}{\partial x^1} \\ \frac{\partial N^1}{\partial x^2} & \frac{\partial N^2}{\partial x^2} & \frac{\partial N^3}{\partial x^2} & \frac{\partial N^4}{\partial x^2} \end{bmatrix} \quad 4 \times 2 \text{ matrix}$$

We can calculate B for ξ but not for x (challenge 1)

Integral needs to be pulled back to the parent element

$$dV_x = dx_1 dx_2 = \begin{pmatrix} \cdot & \cdot \\ \cdot & \cdot \end{pmatrix} d\xi_1 d\xi_2$$

How to address challenge number one:

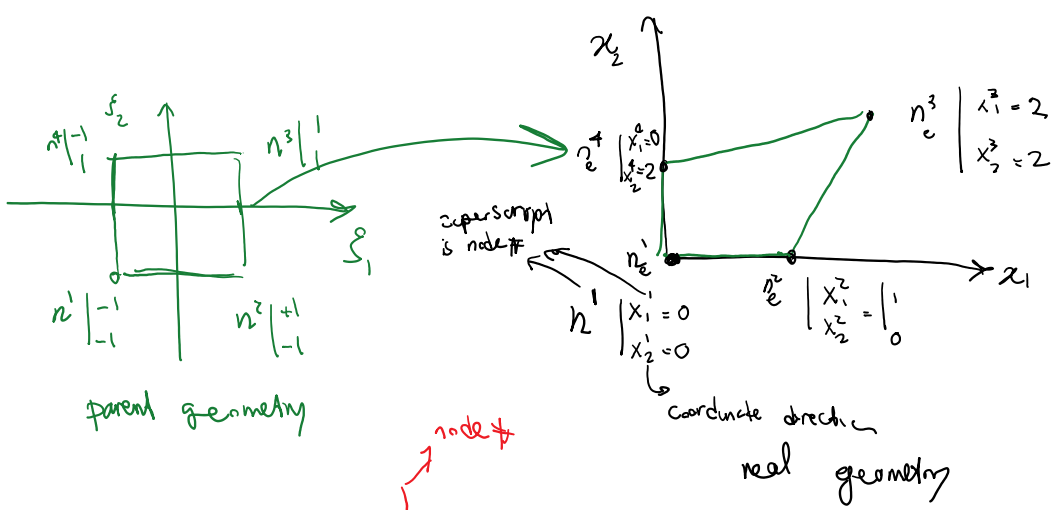
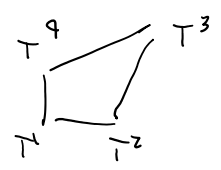
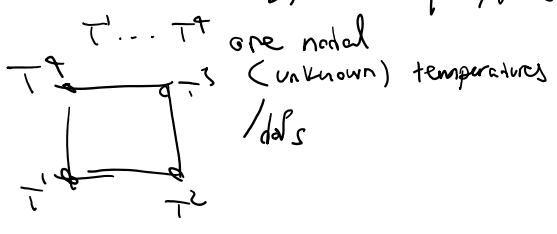


$$\xi \rightarrow X \checkmark$$
 or

$$X \rightarrow \xi$$

Again we use FEM shape function interpolation property:

$$T^h(\xi_1, \xi_2) = T^1 N^1(\xi_1, \xi_2) + T^2 N^2(\xi_1, \xi_2) + T^3 N^3(\xi_1, \xi_2) + T^4 N^4(\xi_1, \xi_2)$$



$$X_1(\xi_1, \xi_2) = X_1^1 N^1(\xi_1, \xi_2) + X_1^2 N^2(\xi_1, \xi_2) + X_1^3 N^3(\xi_1, \xi_2) + X_1^4 N^4(\xi_1, \xi_2)$$

node #

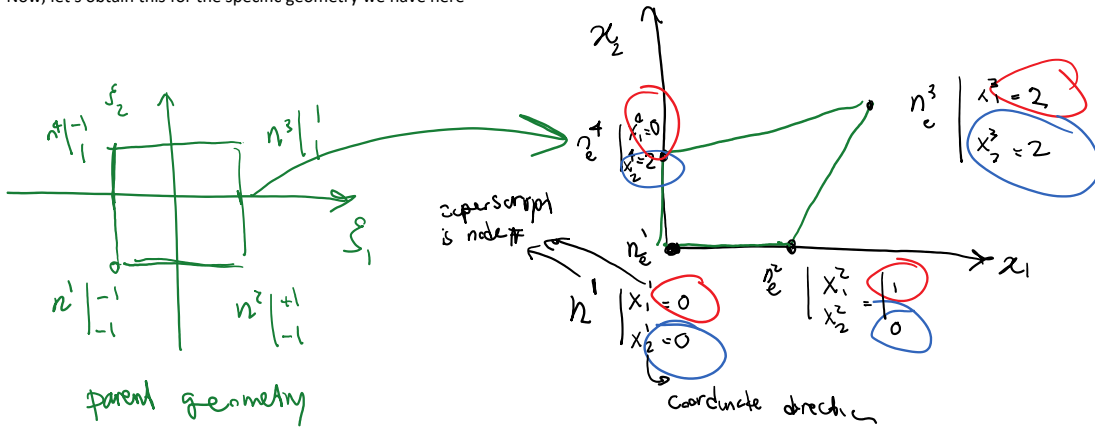
direction

This always gives $X_1(\xi_1, \xi_2)$ will be obtained

Similar process $x_1 \rightarrow x_2$ will provide $x_2(\xi_1, \xi_2)$

$$\begin{matrix} x_1(\xi_1, \xi_2) \\ x_2(\xi_1, \xi_2) \end{matrix}$$

Now, let's obtain this for the specific geometry we have here



$$x_1(\xi_1, \xi_2) = 0 \cdot \left[\frac{(1-\xi_1)(1+\xi_2)}{4} \right] + 2 \cdot \left[\frac{(1+\xi_1)(1-\xi_2)}{4} \right] + 2 \cdot \left[\frac{(1+\xi_1)(1+\xi_2)}{4} \right] + 0 \cdot \left[\frac{(1-\xi_1)(1-\xi_2)}{4} \right]$$

$$x_2(\xi_1, \xi_2) = 0 = 0 + 2 = 2$$

Simply to get

$$\begin{aligned} x_1(\xi_1, \xi_2) &= \frac{1}{4} (3 + 3\xi_1 + \xi_2 + \xi_1 \xi_2) \\ x_2(\xi_1, \xi_2) &= \frac{1}{4} (3 + \xi_1 + 3\xi_2 + \xi_1 \xi_2) \end{aligned}$$

only for this geometry

$B = \begin{bmatrix} \frac{\partial N^1}{\partial x_1} & \frac{\partial N^2}{\partial x_1} & \frac{\partial N^3}{\partial x_1} & \frac{\partial N^4}{\partial x_1} \\ \frac{\partial N^1}{\partial x_2} & \frac{\partial N^2}{\partial x_2} & \frac{\partial N^3}{\partial x_2} & \frac{\partial N^4}{\partial x_2} \end{bmatrix}$

$B_f = \begin{bmatrix} \frac{\partial N^1}{\partial \xi_1} & \frac{\partial N^2}{\partial \xi_1} & \frac{\partial N^3}{\partial \xi_1} & \frac{\partial N^4}{\partial \xi_1} \\ \frac{\partial N^1}{\partial \xi_2} & \frac{\partial N^2}{\partial \xi_2} & \frac{\partial N^3}{\partial \xi_2} & \frac{\partial N^4}{\partial \xi_2} \end{bmatrix}$

we can calculate $\ddot{}$

but we need B

$$K^e = \int_e \hat{B}^T D B dV$$

Relation between $B_f \rightarrow B$

or to begin with
$$\begin{bmatrix} \frac{\partial N^i}{\partial f_1} \\ \frac{\partial N^i}{\partial f_2} \end{bmatrix} \rightarrow \begin{bmatrix} \frac{\partial N^i}{\partial x_1} \\ \frac{\partial N^i}{\partial x_2} \end{bmatrix} \quad i=1, \dots, 4$$

Want this

$$\frac{\partial N^i}{\partial x_1} = \frac{\partial N^i}{\partial f_1} \frac{\partial f_1}{\partial x_1} + \frac{\partial N^i}{\partial f_2} \frac{\partial f_2}{\partial x_1}$$

need $f(x)$ but we have $X(f)$

Let's do the opposite

$$\frac{\partial N^i}{\partial f_1} = \frac{\partial N^i}{\partial x_1} \frac{\partial x_1}{\partial f_1} + \frac{\partial N^i}{\partial x_2} \frac{\partial x_2}{\partial f_1}$$

$$\frac{\partial N^i}{\partial f_2} = \frac{\partial N^i}{\partial x_1} \frac{\partial x_1}{\partial f_2} + \frac{\partial N^i}{\partial x_2} \frac{\partial x_2}{\partial f_2}$$

$$\begin{bmatrix} \frac{\partial N^i}{\partial f_1} \\ \frac{\partial N^i}{\partial f_2} \end{bmatrix} = \begin{bmatrix} \frac{\partial x_1}{\partial f_1} & \frac{\partial x_2}{\partial f_1} \\ \frac{\partial x_1}{\partial f_2} & \frac{\partial x_2}{\partial f_2} \end{bmatrix} \begin{bmatrix} \frac{\partial N^i}{\partial x_1} \\ \frac{\partial N^i}{\partial x_2} \end{bmatrix}$$

can easily calculate this J Jacobian (matrix) \rightarrow we don't this

(2)

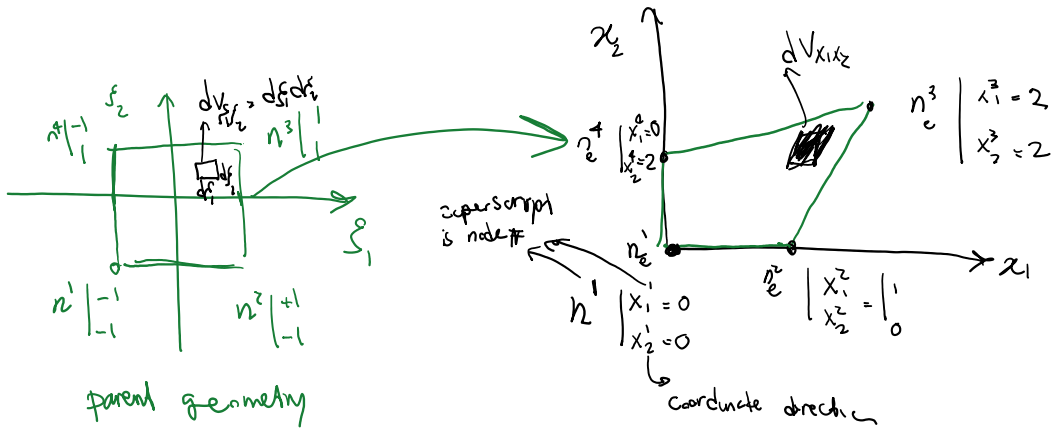
repeat this for $i=1, \dots, 4$

$$\begin{bmatrix} \frac{\partial N^1}{\partial f_1} & \frac{\partial N^2}{\partial f_1} & \frac{\partial N^3}{\partial f_1} & \frac{\partial N^4}{\partial f_1} \\ \frac{\partial N^1}{\partial f_2} & \frac{\partial N^2}{\partial f_2} & \frac{\partial N^3}{\partial f_2} & \frac{\partial N^4}{\partial f_2} \end{bmatrix} = J \begin{bmatrix} \frac{\partial N^1}{\partial x_1} & \frac{\partial N^2}{\partial x_1} & \frac{\partial N^3}{\partial x_1} & \frac{\partial N^4}{\partial x_1} \\ \frac{\partial N^1}{\partial x_2} & \frac{\partial N^2}{\partial x_2} & \frac{\partial N^3}{\partial x_2} & \frac{\partial N^4}{\partial x_2} \end{bmatrix} \quad 4 \times 2$$

$$B_{f_s} = \begin{bmatrix} \frac{\partial N^1}{\partial f_1} & \frac{\partial N^2}{\partial f_1} & \frac{\partial N^3}{\partial f_1} & \frac{\partial N^4}{\partial f_1} \\ \frac{\partial N^1}{\partial f_2} & \frac{\partial N^2}{\partial f_2} & \frac{\partial N^3}{\partial f_2} & \frac{\partial N^4}{\partial f_2} \end{bmatrix}$$

$$B = \begin{bmatrix} \frac{\partial N^1}{\partial x_1} & \frac{\partial N^2}{\partial x_1} & \frac{\partial N^3}{\partial x_1} & \frac{\partial N^4}{\partial x_1} \\ \frac{\partial N^1}{\partial x_2} & \frac{\partial N^2}{\partial x_2} & \frac{\partial N^3}{\partial x_2} & \frac{\partial N^4}{\partial x_2} \end{bmatrix} \quad ?$$

$$B = J^{-1} B_{f_s}$$



Challenge 2:

$$\int_e \mathbf{B}^T \mathbf{D} \mathbf{B} dV_{x_1 x_2} = \int_{\xi_1=-1}^1 \int_{\xi_2=-1}^1 \mathbf{B}^t \mathbf{D} \mathbf{B} |\mathbf{J}| d\xi_1 d\xi_2$$

$$\frac{dV_{x_1 x_2}}{dV_{\xi_1 \xi_2}} = |\mathbf{J}|$$

notation for det J

for a valid change of coordinate $\det \mathbf{J} > 0$ at most every where a.e.

$$K^e = \int_{\xi_1=-1}^1 \int_{\xi_2=-1}^1 \mathbf{B}^t \mathbf{D} \mathbf{B} |\mathbf{J}| d\xi_1 d\xi_2$$

eq (3) $\mathbf{B} = \mathbf{J}^{-1} \mathbf{B}_\xi$

$$K^e = \int_{-1}^1 \int_{-1}^1 (\mathbf{J}^{-1} \mathbf{B}_\xi)^t k_{2x2} (\mathbf{J}^{-1} \mathbf{B}_\xi) |\mathbf{J}| d\xi_1 d\xi_2$$

$$(K^e)_{4 \times 4} = \int_{-1}^1 \int_{-1}^1 \left(\mathbf{B}_\xi^t \right)_{4 \times 2} \left(\mathbf{J}^{-t} k_{2x2} \mathbf{J}^{-1} |\mathbf{J}| \right)_{2 \times 2} \left(\mathbf{B}_\xi \right)_{2 \times 4} d\xi_1 d\xi_2$$

ⓐ
correct for any quad p=1 element

$$N = [N^1 \ N^2 \ N^3 \ N^4] = \left[\frac{(1-\xi_1)(1-\xi_2)}{4} \quad \frac{(1+\xi_1)(1-\xi_2)}{4} \quad \frac{(1+\xi_1)(1+\xi_2)}{4} \quad \frac{(1-\xi_1)(1+\xi_2)}{4} \right]$$

$$N = [N^1 \ N^2 \ N^3 \ N^4] = \left[\frac{(1-f_1)(1-f_2)}{4} \quad \frac{(1+f_1)(1-f_2)}{4} \quad \frac{(1+f_1)(1+f_2)}{4} \quad \frac{(1-f_1)(1+f_2)}{4} \right] \text{quad } p=1 \text{ element}$$

$$B_{\xi} = \frac{\partial N}{\partial \xi} = \begin{bmatrix} \frac{\partial N^1}{\partial f_1} & \frac{\partial N^2}{\partial f_1} & \dots \\ \frac{\partial N^1}{\partial f_2} & \frac{\partial N^2}{\partial f_2} & \dots \end{bmatrix}$$

$$N^2 = \frac{(1+f_1)(1-f_2)}{4} \rightarrow \frac{\partial N^2}{\partial f_1} = \frac{1-f_2}{4} \quad \frac{\partial N^2}{\partial f_2} = -\left(\frac{1+f_1}{4}\right)$$

Parent geometry: $\int_{f_1=-1}^1 \int_{f_2=-1}^1$

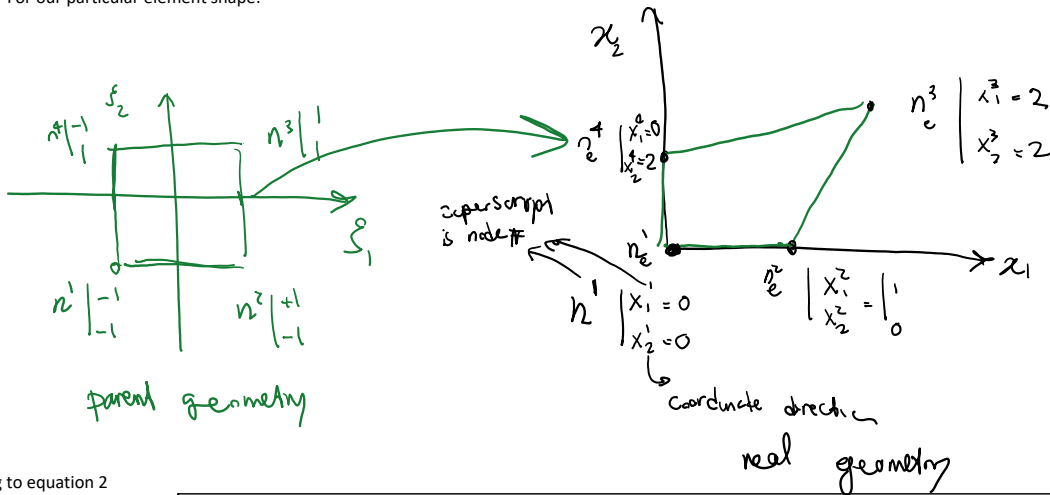
Real geometry: $\int_{x_1=0}^2 \int_{x_2=0}^2$

Jacobian matrix B_{f_i} (inverse of J):

$$B_{f_i} = \begin{bmatrix} -\frac{(1-f_2)}{4} & -\frac{(1-f_1)}{4} \\ \frac{1-f_2}{4} & -\frac{(1+f_1)}{4} \\ \frac{1+f_2}{4} & \frac{1+f_1}{4} \\ -\frac{(1+f_2)}{4} & \frac{(1-f_1)}{4} \end{bmatrix}$$

(4b) General for any quad $p=1$, thermal problem

For our particular element shape:



Referring to equation 2

$$x_1(f_1, f_2) = \frac{1}{4} (3 + 3f_1 + f_2 + f_1 f_2)$$

$$x_2(f_1, f_2) = \frac{1}{4} (3 + f_1 + 3f_2 + f_1 f_2)$$

only for this geometry

$$J = \begin{bmatrix} \frac{\partial x_1}{\partial f_1} & \frac{\partial x_1}{\partial f_2} \\ \frac{\partial x_2}{\partial f_1} & \frac{\partial x_2}{\partial f_2} \end{bmatrix} = \begin{bmatrix} \frac{3+f_2}{4} & \frac{1+f_2}{4} \\ \frac{1+f_1}{4} & \frac{3+f_1}{4} \end{bmatrix}$$

$$|J| = \frac{(3+f_2)(3+f_1)}{16} - \frac{(1+f_2)(1+f_1)}{16} = \frac{4+f_1+f_2}{8}$$

$$J_{ij} = \frac{\partial x_j}{\partial f_i}$$

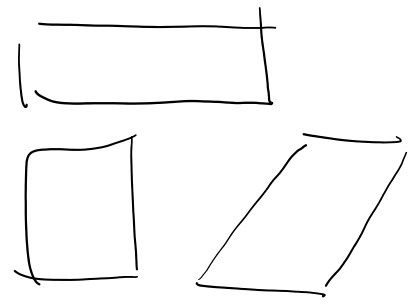
$$J = \begin{bmatrix} \frac{\partial x_1}{\partial f_1} & \frac{\partial x_1}{\partial f_2} \\ \frac{\partial x_2}{\partial f_1} & \frac{\partial x_2}{\partial f_2} \end{bmatrix}$$

$$|J| = \frac{(3+s_2)(3+f_1)}{16} - \frac{(1+f_2)(1+f_1)}{16} = \frac{4+f_1+s_2}{8} \quad J = \begin{matrix} \sqrt{\dots} \\ \dots \end{matrix}$$

(4b)

$$K^e = \int_{s_1=-1}^1 \int_{s_2=-1}^1 \left[\underbrace{\begin{matrix} -\left(\frac{1-f_1}{4}\right) & -\left(\frac{1-f_1}{4}\right) \\ \frac{1-f_2}{4} & -\left(\frac{1+f_1}{4}\right) \\ \frac{1+f_2}{4} & \frac{1+f_1}{4} \\ -\left(\frac{1+f_2}{4}\right) & \left(\frac{1-f_1}{4}\right) \end{matrix}}_{B_s^T} \right] \underbrace{\begin{matrix} \sigma^t k \sigma^{-1} |J| \\ \left(\frac{\partial}{\partial t}\right)^t \end{matrix}} \underbrace{\begin{matrix} -\left(\frac{1-f_1}{4}\right) & \left(\frac{1-f_1}{4}\right) & \frac{1+f_2}{4} & -\left(\frac{1+f_2}{4}\right) \\ -\left(\frac{1-f_1}{4}\right) & -\left(\frac{1+f_1}{4}\right) & \frac{1+f_1}{4} & \frac{1-f_1}{4} \end{matrix}}_{B_s}$$

full integration order $J = \text{constant}$
assumes



"It ignores $\sigma^t k \sigma^{-1} |J|$ term"

ignore

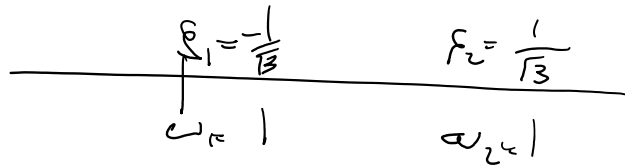
$$K^e = \int_{s_1=-1}^1 \int_{s_2=-1}^1 \left[\underbrace{\begin{matrix} -\left(\frac{1-f_1}{4}\right) & -\left(\frac{1-f_1}{4}\right) \\ \frac{1-f_2}{4} & -\left(\frac{1+f_1}{4}\right) \\ \frac{1+f_2}{4} & \frac{1+f_1}{4} \\ -\left(\frac{1+f_2}{4}\right) & \left(\frac{1-f_1}{4}\right) \end{matrix}}_{B_s^T} \right] \underbrace{\begin{matrix} \sigma^t k \sigma^{-1} |J| \\ \left(\frac{\partial}{\partial t}\right)^t \end{matrix}} \underbrace{\begin{matrix} -\left(\frac{1-f_1}{4}\right) & \left(\frac{1-f_1}{4}\right) & \frac{1+f_2}{4} & -\left(\frac{1+f_2}{4}\right) \\ -\left(\frac{1-f_1}{4}\right) & -\left(\frac{1+f_1}{4}\right) & \frac{1+f_1}{4} & \frac{1-f_1}{4} \end{matrix}}_{B_s}$$

$I(f_1, f_2)$

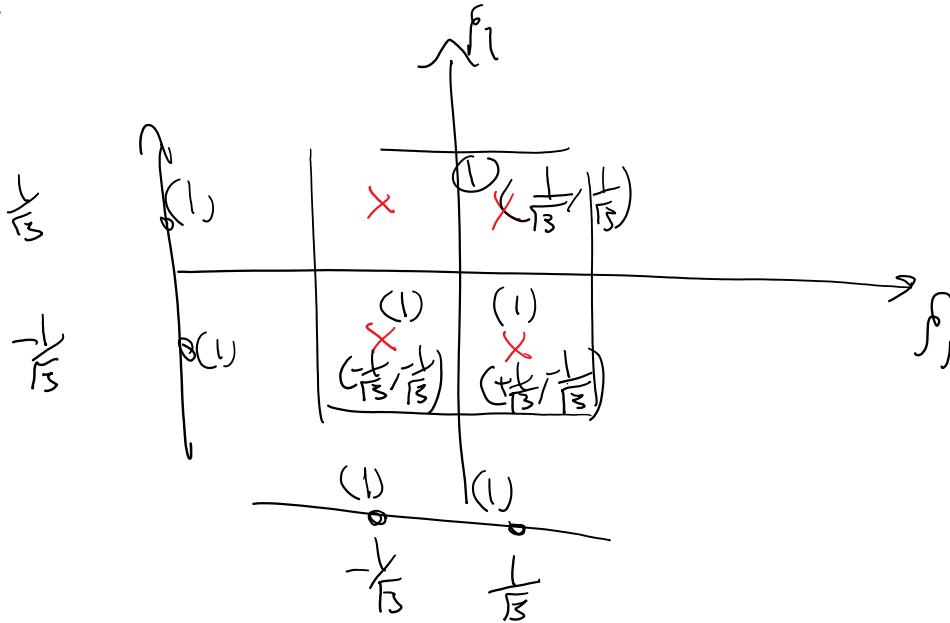
$$I_{11} = + \left(\frac{1-f_2}{4}\right)^2 + \left(\frac{1+f_1}{4}\right)^2 \quad \text{order 2 in } f_1, f_2$$

Gauss Quadrature

order in $f_1 = 2 \rightarrow 2 \text{ gpts} = \left(\frac{0.5+1}{2}\right) = \text{ceil}(1.5) = 2$



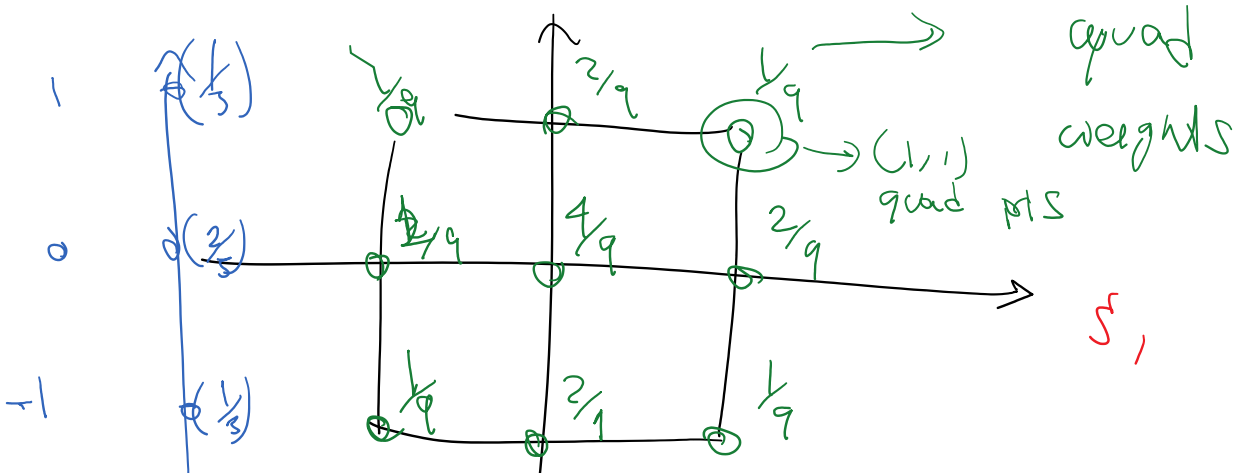
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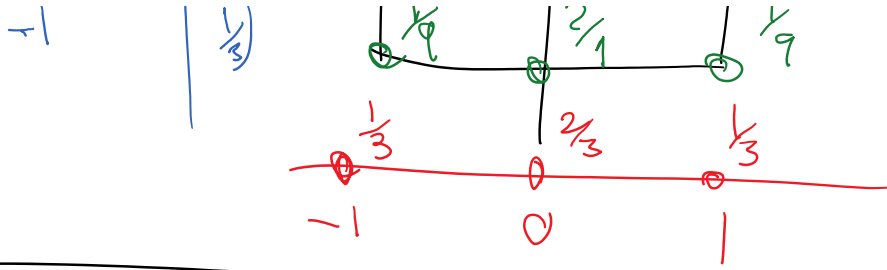


$$k^e = 1 \int_{-1/\sqrt{3}}^{-1/\sqrt{3}} \int_{-1/\sqrt{3}}^{-1/\sqrt{3}} + 1 \int_{+1/\sqrt{3}}^{+1/\sqrt{3}} \int_{-1/\sqrt{3}}^{-1/\sqrt{3}} + 1 \int_{1/\sqrt{3}}^{1/\sqrt{3}} \int_{1/\sqrt{3}}^{1/\sqrt{3}} + 1 \int_{-1/\sqrt{3}}^{-1/\sqrt{3}} \int_{1/\sqrt{3}}^{1/\sqrt{3}}$$

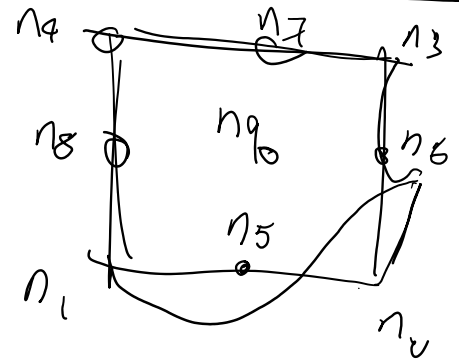
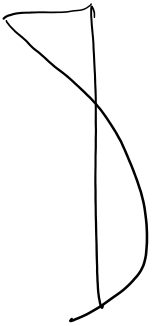
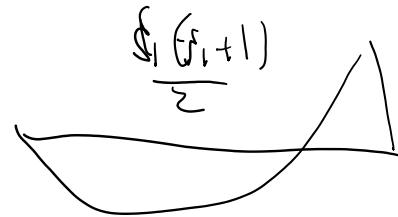
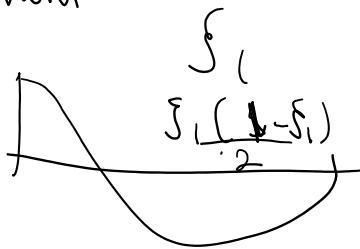
NCs \rightarrow order 2 \rightarrow 3 NC points

Simpson's rule

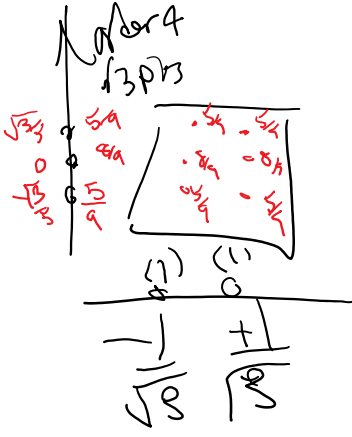
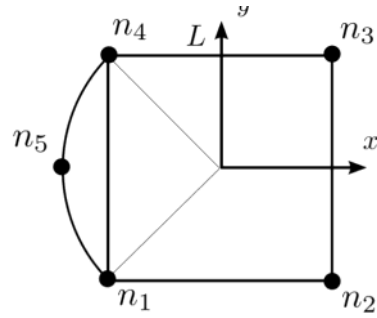
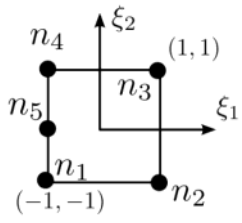




$P=2$ element



$$N^2 = \frac{\xi^2(1 - \xi)}{2} + \frac{\xi(1 + \xi)}{2}$$



← order 2