

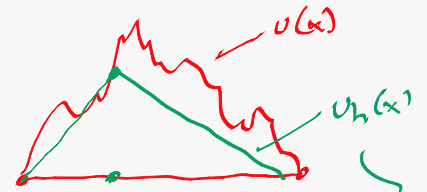
**Nous allons faire notre premier
vrai programme d'éléments finis !**

$$u'' + f = 0$$

$$\langle u'' \tau_i \rangle + \langle f \tau_i \rangle = 0$$

$$\langle \cdot \rangle \triangleq \int_{\Omega} \quad [\cdot]_e \triangleq \left[\begin{array}{c} X_2^e \\ X_1^e \end{array} \right]$$

$$\langle \cdot \rangle_e \triangleq \int_{\Omega_e}$$



$$U_i = u(X_i)$$

$$\sum U_i \tau_i$$

$$\sum_e \left[-\langle u' \tau_i' \rangle_e + \left[\tau_i u' \right]_e \right] = 0$$

$\xrightarrow{X_i}$

$$\sum_j \langle \tau_i' \tau_j' \rangle u(X_j) = \langle f \tau_i \rangle$$

FORMULATION DISCRETE

$$\sum_e \langle u \tau_i'' \rangle - \left[u \tau_i' \right]_e = \frac{2}{h} u(X_i)$$

VKAI EN 1D

= 0
CAR $\tau_i'' = 0$

DEFINISSONS

$$u^*(x) = \sum u(X_i) \tau_i$$

C'INTERPOLATION DE LA SOLUTION EXACTE

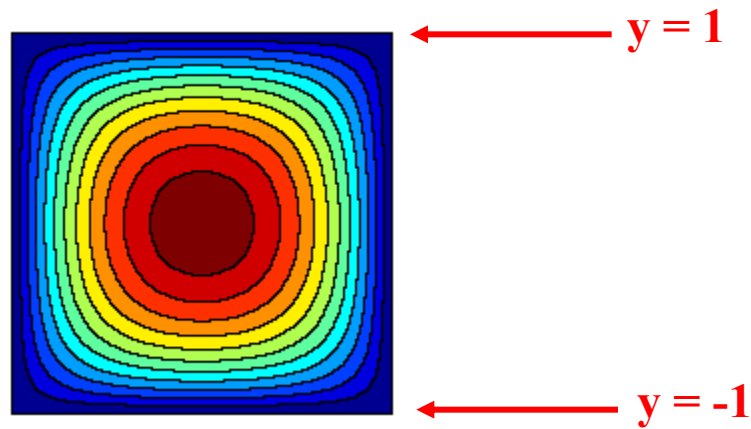
$$\sum_e \langle -(u^*)' \tau_i' \rangle_e = \sum_j \langle \tau_i' \tau_j' \rangle u(X_j)$$

□



Un
exemple
tout simple
et bien
connu :-)

$$\begin{aligned}\nabla^2 u(x, y) + 1 &= 0, & (x, y) \in \Omega, \\ u(x, y) &= 0, & (x, y) \in \partial\Omega,\end{aligned}$$



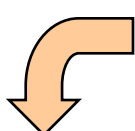
$$u(x, y) = \sum_{i, j \text{ odd}} C_{ij} \sin\left(\frac{i\pi(x+1)}{2}\right) \sin\left(\frac{j\pi(y+1)}{2}\right)$$

Solution analytique

$$\nabla^2 u(x, y) = -1,$$

$$\sum_{i,j \text{ odd}} \pi^2(i^2 + j^2) C_{ij} \sin\left(\frac{i\pi(x+1)}{2}\right) \sin\left(\frac{j\pi(y+1)}{2}\right) = 1,$$

Because sin are orthogonal,


$$\frac{\pi^2(i^2 + j^2)}{4} C_{ij} = \underbrace{\int_{\Omega} \sin\left(\frac{i\pi(x+1)}{2}\right) \sin\left(\frac{j\pi(y+1)}{2}\right) d\Omega}_{16/(ij\pi^2)},$$

$$u(x, y) = \sum_{i,j \text{ odd}} C_{ij} \sin\left(\frac{i\pi(x+1)}{2}\right) \sin\left(\frac{j\pi(y+1)}{2}\right)$$

On a ici une solution analytique !

Mais, ce n'est pas le cas dans la plupart des vrais problèmes.

Il s'agit juste d'un exemple pour présenter notre méthode !

Construction du système linéaire discret

$$J(u^h) = \frac{1}{2} \int_{\Omega} (\nabla u^h) \cdot (\nabla u^h) d\Omega - \int_{\Omega} f u^h d\Omega,$$

$$J(u^h) = \frac{1}{2} \int_{\Omega} \left(\sum_{i=1}^n U_i \nabla \tau_i \right) \cdot \left(\sum_{j=1}^n U_j \nabla \tau_j \right) d\Omega - \int_{\Omega} f \left(\sum_{i=1}^n U_i \tau_i \right) d\Omega,$$

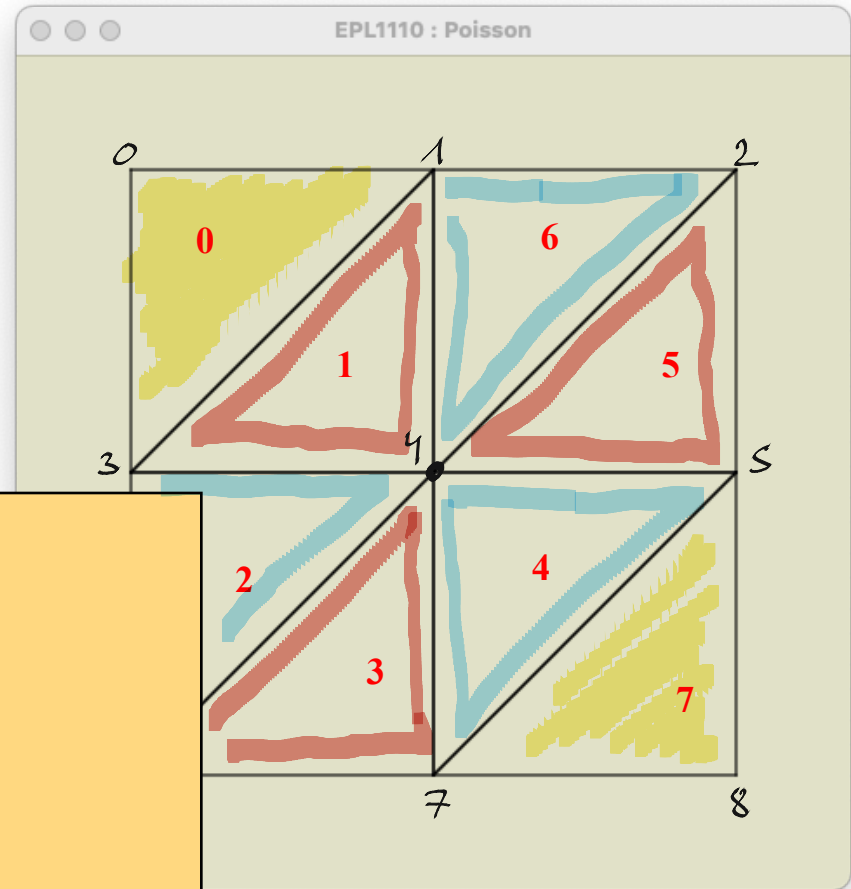
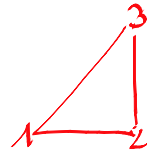
$$J(u^h) = \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n U_i U_j \int_{\Omega} (\nabla \tau_i) \cdot (\nabla \tau_j) d\Omega - \sum_{i=1}^n U_i \int_{\Omega} f \tau_i d\Omega,$$

$$J(u^h) = \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n U_i U_j A_{ij} - \sum_{i=1}^n U_i B_i,$$



$$0 = \frac{\partial J(u^h)}{\partial U_i} = \sum_{j=1}^n A_{ij} U_j - B_i, \quad i = 1, n.$$

Faisons un petit exemple !



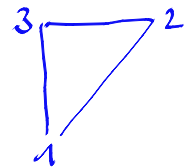
Number of nodes 9

0 :	0.0000000e+00	2.0000000e+00
1 :	1.0000000e+00	2.0000000e+00
2 :	2.0000000e+00	2.0000000e+00
3 :	0.0000000e+00	1.0000000e+00
4 :	1.0000000e+00	1.0000000e+00
5 :	2.0000000e+00	1.0000000e+00
6 :	0.0000000e+00	0.0000000e+00
7 :	1.0000000e+00	0.0000000e+00
8 :	2.0000000e+00	0.0000000e+00

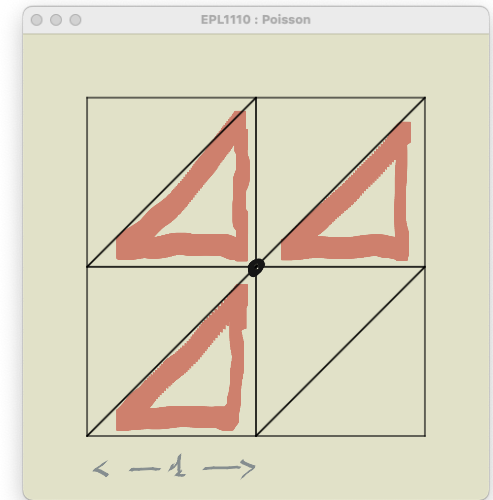
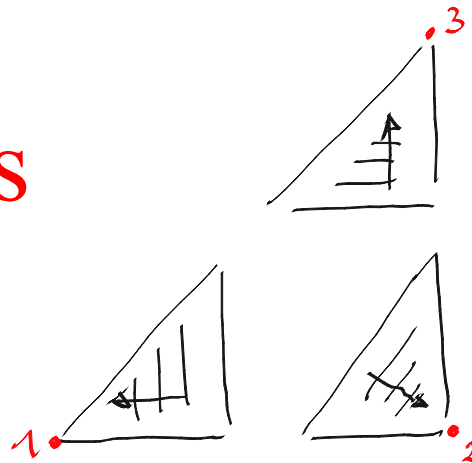
Number of triangles 8

0 :	3	1	0
1 :	3	4	1
2 :	6	4	3
3 :	6	7	4
4 :	7	5	4
5 :	4	5	2
6 :	4	2	1
7 :	7	8	5

$$A_{ij} = \oplus A_{ij}^e$$



Deux matrices locales



$$A_{ij}^e = \int_{\Omega_e} \phi_{i,x}^e \phi_{j,x}^e + \phi_{i,y}^e \phi_{j,y}^e \, dx dy$$

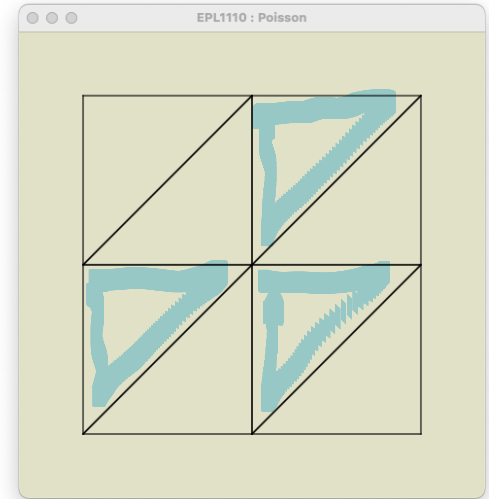
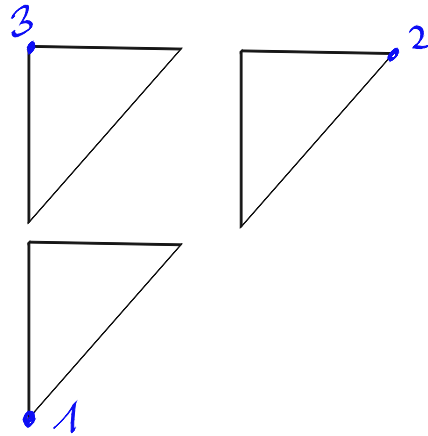
	$\phi_{i,x}$	$\phi_{i,y}$
1	-1	0
2	1	-1
3	0	1

$$\begin{aligned} \sum \phi_i &= 1 \\ \sum \phi_{i,x} &= 0 \\ \sum \phi_{i,y} &= 0 \end{aligned}$$

$$\frac{1}{2} \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$$

A_{ij}^e

Deux matrices locales



$$A_{ij}^e = \int_{\Omega_e} \phi_{i,x}^e \phi_{j,x}^e + \phi_{i,y}^e \phi_{j,y}^e \, dx dy$$

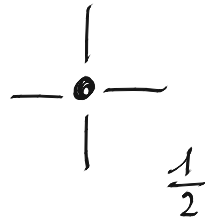
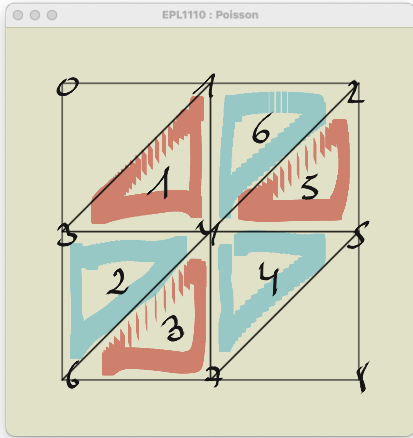
	$\phi_{i,x}$	$\phi_{i,y}$
1	0	-1
2	1	0
3	-1	1

$$\begin{aligned} \sum \phi_i &= 1 \\ \sum \phi_{i,x} &= 0 \\ \sum \phi_{i,y} &= 0 \end{aligned}$$

$$\frac{1}{2} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -1 & -1 & 2 \end{bmatrix}$$

A_{ij}^e

Assemblons les matrices



	1	2	3	4	5	6	7	8
1	1+2	-1		-1-1				
2	-1	1+1			-1			
3			1+2	-1-1		-1		
4	-1		-1-1	2+1+1 2+1+1	-1		-1-1	
5		-1		-1-1	1+2			
6			-1			1+1	-1	
7				-1-1		-1	2+1	
8								

$$\frac{1}{2} \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$$

A_{ij}^e

$$\frac{1}{2} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -1 & -1 & 2 \end{bmatrix}$$

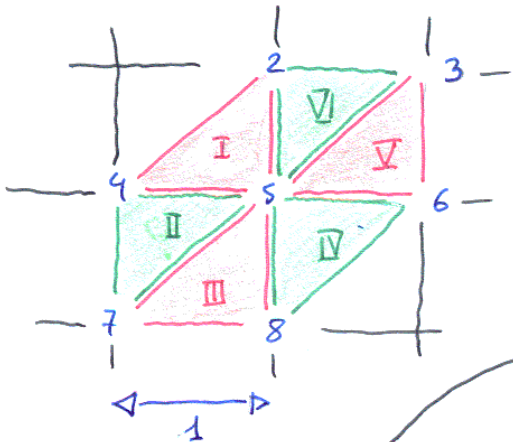
A_{ij}^e

$$-2U_1 - 2U_3 + 8U_4 - 2U_5 - 2U_7$$

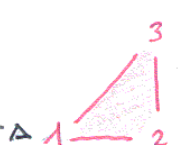
	1	2	3
0 :	3	1	0
1 :	3	4	1
2 :	6	4	3
3 :	6	7	4
4 :	7	5	4
5 :	4	5	2
6 :	4	2	1
7 :	7	8	5

STIFFNESS MATRIX CALCULATION

$$\left\langle \frac{\partial \phi_i^e}{\partial x} \frac{\partial \phi_j^e}{\partial x} + \frac{\partial \phi_i^e}{\partial y} \frac{\partial \phi_j^e}{\partial y} \right\rangle_{\Omega_e}$$




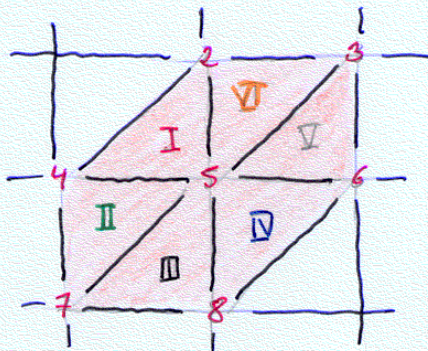
$$A_{ij} = \oplus A_{ij}^e$$

$\phi_{i,x} \quad \phi_{i,y}$

 1 $\begin{bmatrix} -1 & 0 \\ 1 & -1 \\ 0 & 1 \end{bmatrix}$ $\rightarrow \frac{1}{2} \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$

CHECK!
 $\sum \phi_i = 1$
 $\sum \phi_{i,x} = 0$
 $\sum \phi_{i,y} = 0$

$$\begin{aligned} \phi_1 &= (1-x) + \alpha t \\ \phi_{1,x} &= -1 \\ \phi_{1,y} &= 0 \end{aligned}$$

A_{ij}^e

 $\phi_{i,x} \quad \phi_{i,y}$
 1 $\begin{bmatrix} 0 & -1 \\ 1 & 0 \\ -1 & 1 \end{bmatrix}$ $\rightarrow \frac{1}{2} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -1 & -1 & 2 \end{bmatrix}$



ASSEMBLING LOCAL MATRICES

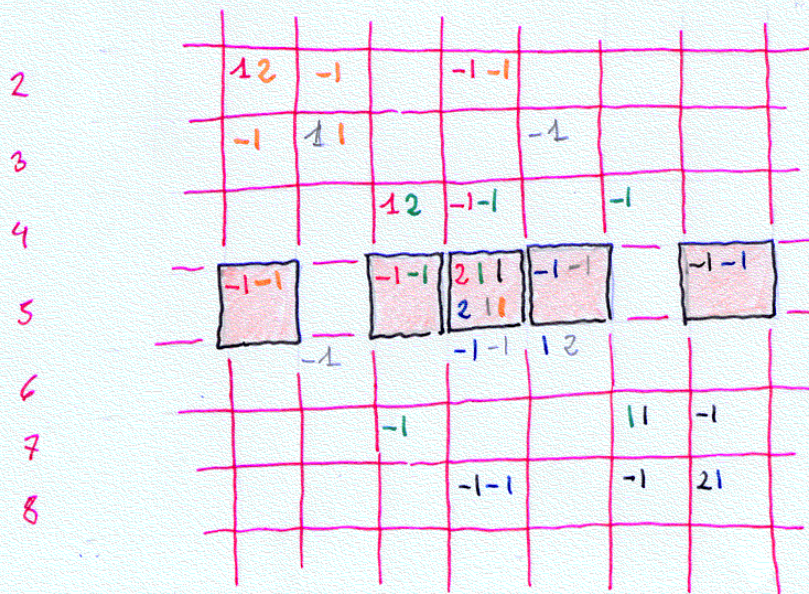
$$\begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \frac{1}{2}$$

$$\begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -1 & -1 & 2 \end{bmatrix} \frac{1}{2}$$

LOCATION TABLE

I	4	5	2
II	7	5	4
III	7	8	5
IV	8	6	5
V	5	6	3
VI	5	3	2

2 3 4 5 6 7 8



$$\frac{1}{2} \begin{pmatrix} 8U_5 & -2U_2 & -2U_4 \\ -2U_8 & -2U_6 \end{pmatrix}$$

REGULAR LATTICE OF TURNER TRIANGLES = CENTRAL FINITE DIFFERENCES

Une structure pour un système linéaire $Ax = b$

```
typedef struct {  
    double **A;  
    double *B;  
    int size;  
} femFullSystem;
```

Nous allons faire les tâches suivantes :

- Allouer la matrice et le vecteur
- Initialiser le système
- Imprimer le système
- Contraindre une valeur
- Résoudre le système

```
theSystem = femFullSystemCreate(2);  
double **A = theSystem->A;  
double *B = theSystem->B;  
A[0][0] = 1.0; A[0][1] = 1.0; B[0] = 4;  
A[1][0] = 1.0; A[1][1] = 2.0; B[1] = 7;  
femFullSystemEliminate(theSystem);  
femFullSystemPrint(theSystem);
```

*Résolution « en place »
par élimination de Gauss
de matrices symétriques
définies positives*



```
+1.0e+00 +1.0e+00 : +1.0e+00  
+1.0e+00 +1.0e+00 : +3.0e+00
```

```
femFullSystem* femFullSystemCreate(int size);  
void femFullSystemPrint(femFullSystem* mySystem);  
void femFullSystemConstrain(femFullSystem* mySystem, int myNode, double myValue);  
void femFullSystemEliminate(femFullSystem* mySystem);
```

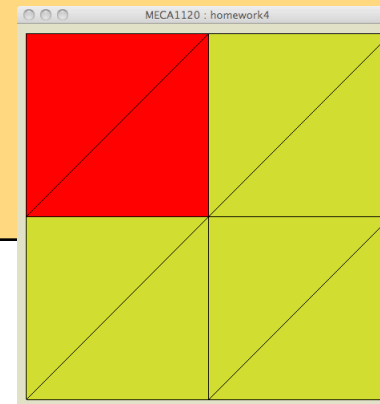

Assemblage élément...



```
+1.0e+00 -5.0e-01      -5.0e-01
-5.0e-01 +5.0e-01
-5.0e-01                +5.0e-01
```

```
: +1.7e-01
: +1.7e-01
: +0.0e+00
: +1.7e-01
: +0.0e+00
: +0.0e+00
: +0.0e+00
: +0.0e+00
```

```
+1.0e+00 -5.0e-01      -5.0e-01
-5.0e-01 +1.0e+00      -5.0e-01
-5.0e-01                +1.0e+00 -5.0e-01
                    -5.0e-01 +1.0e+00
```



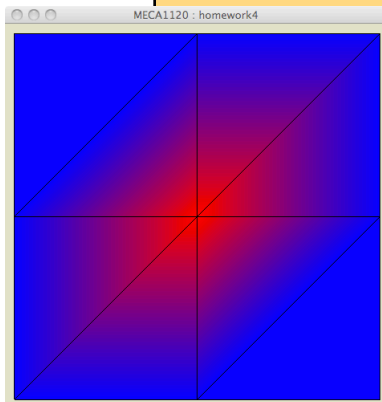
```
: +1.7e-01
: +3.3e-01
: +0.0e+00
: +3.3e-01
: +1.7e-01
: +0.0e+00
: +0.0e+00
: +0.0e+00
: +0.0e+00
```

...par élément

Comment imposer les conditions frontières ?

```
def constrain(self,myNode,myValue):  
    A = self.A; B = self.B; n = self.n  
    for i in range(n):  
        B[i] -= myValue * A[i,myNode]  
        A[i,myNode] = 0  
    for i in range(n):  
        A[myNode,i] = 0  
    A[myNode,myNode] = 1;  
    B[myNode] = myValue;
```

```
for myEdge in theEdges.edges:  
    if (myEdge[3] == -1) :  
        theSystem.constrain(myEdge[0],0.0)  
        theSystem.constrain(myEdge[1],0.0)
```



```
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+4.0e+00 : +1.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00  
+1.0e+00 : +0.0e+00
```

Les éléments triangulaires, c'est bien :-)
Mais, ici des éléments quadrilatères, ce serait mieux !

$$\begin{bmatrix} 4 & 5 & 3 \\ 5 & 7 & 8 \\ 3 & 8 & 18 \end{bmatrix} \begin{bmatrix} U_1 \\ U_2 \\ U_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$U_2 = 4$$

OPERATION
COLUMNNE

$$\begin{bmatrix} 4 & 0 & 3 \\ 5 & 0 & 8 \\ 3 & 0 & 18 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -5U_2 \\ 2 & -7U_2 \\ 3 & -8U_2 \end{bmatrix}$$

$$\begin{bmatrix} -19 \\ -25 \\ -29 \end{bmatrix}$$

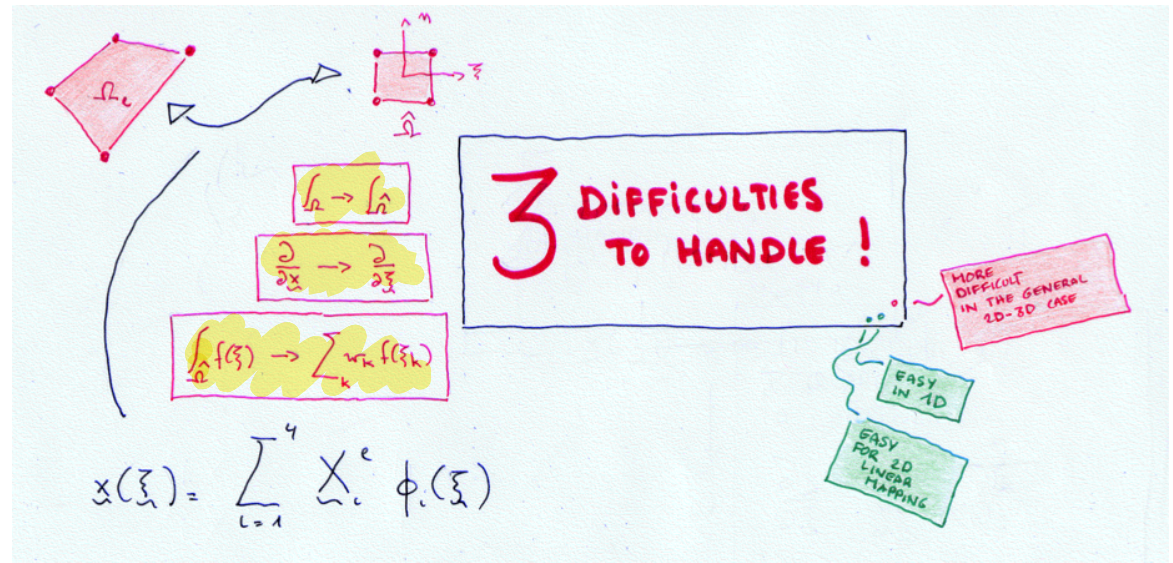
$$\begin{bmatrix} 7 & 0 & 3 \\ 0 & 1 & 0 \\ 3 & 0 & 18 \end{bmatrix} \begin{bmatrix} -19 \\ 7 \\ -29 \end{bmatrix}$$

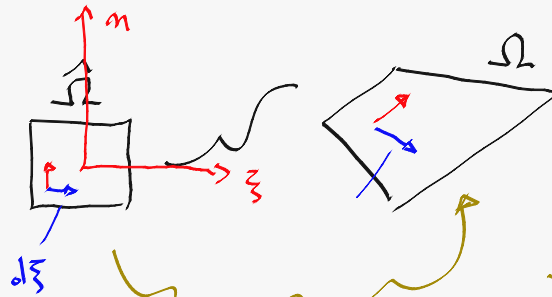
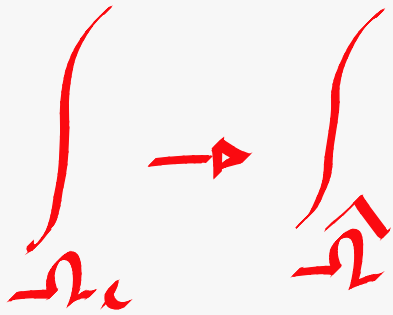
OPERATION
LINE

Et on fait
comment
pour des
quadrilatères ?

$$A_{ij} = \int_{\Omega} (\nabla \tau_i) \cdot (\nabla \tau_j) d\Omega,$$

$$B_i = \int_{\Omega} f \tau_i d\Omega.$$





$$\underline{x}(\underline{\xi}) = \sum_{i=1}^n \chi_i^c \phi_i(\xi, \eta)$$

$$d\Omega_c = \left| \underbrace{\frac{\partial \underline{x}}{\partial \underline{\xi}}}_{\left(\frac{\partial x}{\partial \xi}, \frac{\partial y}{\partial \xi} \right)} \times \underbrace{\frac{\partial \underline{x}}{\partial \eta}}_{\frac{\partial x}{\partial \eta}} \right| d\xi d\eta = \underbrace{\left| \frac{\partial \underline{x}}{\partial \xi} \times \frac{\partial \underline{x}}{\partial \eta} \right|}_{J_c} \underbrace{d\xi d\eta}_{d\Omega}$$

$$\left(\frac{\partial x}{\partial \xi}, \frac{\partial y}{\partial \xi} \right)$$

$$\sum \chi_i^c \frac{\partial \phi_i}{\partial \xi}(\xi, \eta)$$

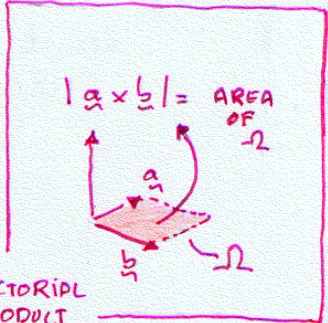
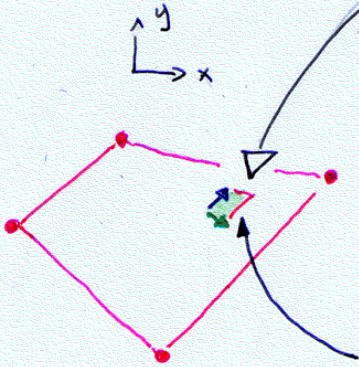
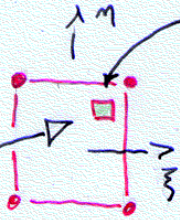
$$\sum \chi_i^c \frac{\partial \phi_i}{\partial \eta}(\xi, \eta)$$

$$J_c = \det \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{bmatrix}$$

$$J_c = \det \left[\frac{\partial \underline{x}}{\partial \underline{\xi}} \right]$$

$\int_{\Omega_c} \rightarrow \int_{\hat{\Omega}}$

$$d\hat{\Omega} = d\xi d\eta$$

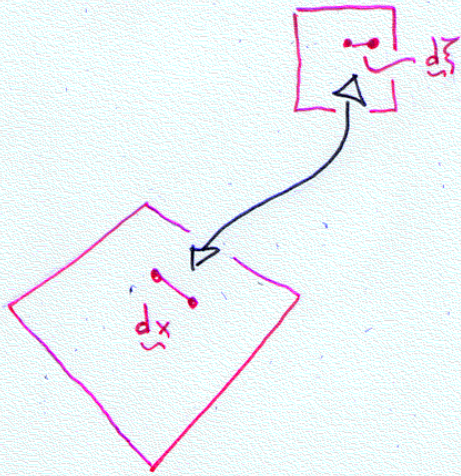


$$d\Omega_e = \left| \begin{pmatrix} \frac{\partial x}{\partial \xi} d\xi & \frac{\partial x}{\partial \eta} d\eta \\ \frac{\partial y}{\partial \xi} d\xi & \frac{\partial y}{\partial \eta} d\eta \end{pmatrix} \right|$$

LENGTH VECTORIAL PRODUCT

$$= \left| \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{pmatrix} \right| \underbrace{d\xi d\eta}_{d\hat{\Omega}}$$

$$= \det \left(\frac{\partial \mathbf{x}}{\partial \mathbf{m}} \right)$$



$$x(\xi) = \sum_{i=1}^4 X_i^e \phi_i(\xi)$$

$$dx(\xi)$$

$$\begin{bmatrix} dx \\ dy \end{bmatrix}$$

$$= \sum_{i=1}^4 X_i^e \frac{\partial \phi_i(\xi)}{\partial \xi} \cdot d\xi$$

$$\frac{\partial x}{\partial \xi}$$

$$\begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{bmatrix}$$

$$d\xi$$

$$\begin{bmatrix} d\xi \\ d\eta \end{bmatrix}$$

How to
CALCULATE
 J^e ?

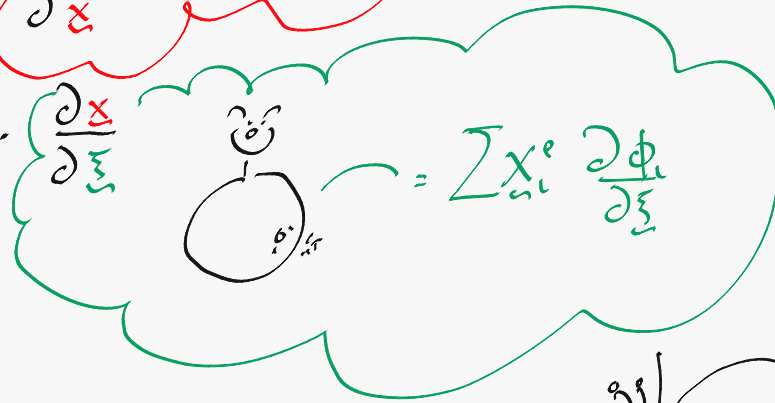
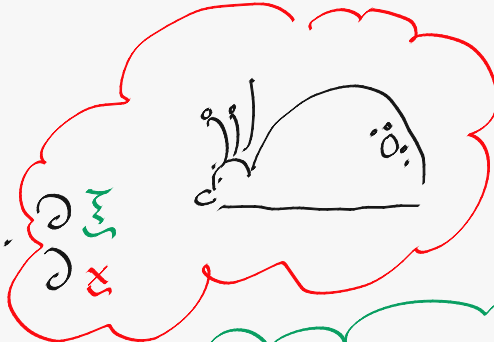
$$J^e = \det \left(\frac{\partial x}{\partial \xi} \right)$$

$$\frac{\partial}{\partial x} \rightarrow \frac{\partial}{\partial \xi}$$

$$\frac{\partial \phi_i}{\partial x} = \frac{\partial \phi_i}{\partial \xi} \frac{\partial \xi}{\partial x} = \frac{\partial \phi_i}{\partial \eta} \frac{\partial \eta}{\partial x}$$

$$\frac{\partial \phi_i}{\partial x} = \frac{\partial \phi_i}{\partial \xi} \frac{\partial \xi}{\partial x}$$

$$\frac{\partial \phi_i}{\partial \xi} = \frac{\partial \phi_i}{\partial x} \frac{\partial x}{\partial \xi}$$



$$= \left[\text{circle with } \xi \right]^{-1}$$

$$\begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} \end{bmatrix} = \frac{1}{J_e} \begin{bmatrix} \frac{\partial y}{\partial \eta} & -\frac{\partial x}{\partial \eta} \\ -\frac{\partial y}{\partial \xi} & \frac{\partial x}{\partial \xi} \end{bmatrix}$$

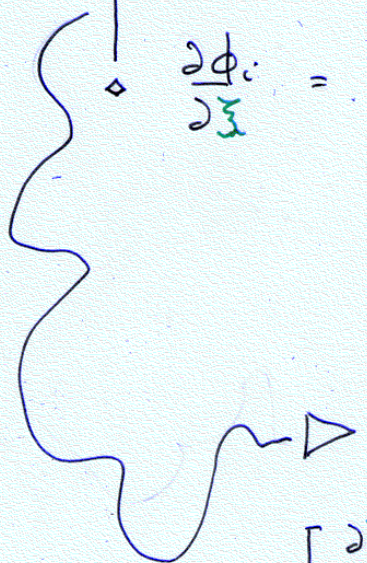
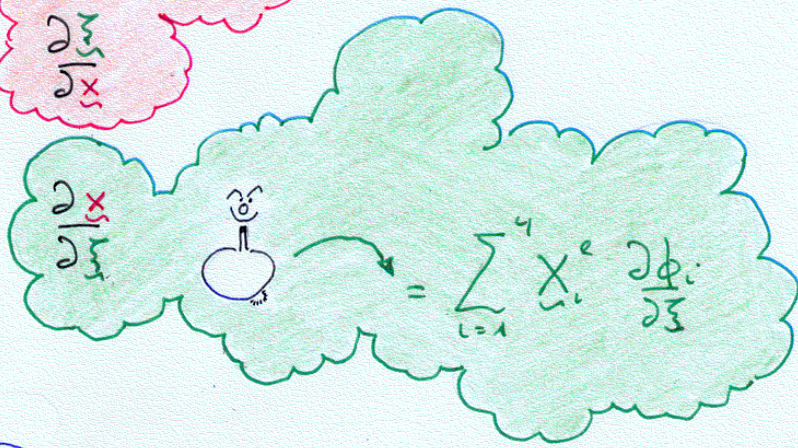
$\frac{\partial}{\partial x}$ \rightarrow $\frac{\partial}{\partial \xi}$

IT IS NOT NECESSARY TO CALCULATE $\xi(x)$!

$\nabla \phi_i$

$$\frac{\partial \phi_i}{\partial x} = \frac{\partial \phi_i}{\partial \xi}$$

$$\frac{\partial \phi_i}{\partial \xi} = \frac{\partial \phi_i}{\partial x}$$

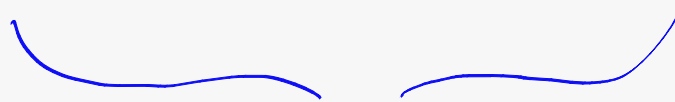


$$\text{Cartoon character} = (\text{Cartoon character})^{-1}$$

$$\begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} \end{bmatrix} = \frac{1}{J_e} \begin{bmatrix} \frac{\partial y}{\partial \eta} & -\frac{\partial x}{\partial \eta} \\ -\frac{\partial y}{\partial \xi} & \frac{\partial x}{\partial \xi} \end{bmatrix}$$

$$A_{ij}^e = \int_{\hat{\Omega}} J_e \left[\frac{\partial \phi_i}{\partial x} \frac{\partial \phi_j}{\partial x} + \frac{\partial \phi_i}{\partial y} \frac{\partial \phi_j}{\partial y} \right]$$

$$\frac{\partial \phi_i}{\partial x} = \frac{1}{J_e} \left[\frac{\partial y}{\partial \eta} \frac{\partial \phi_i}{\partial \xi} - \frac{\partial x}{\partial \xi} \frac{\partial \phi_i}{\partial \eta} \right]$$



$f(\xi, \eta)$

QUOTIENT
DE POLYNOMES !

$$\begin{bmatrix} \frac{\partial \phi_i}{\partial x} & \frac{\partial \phi_i}{\partial y} \end{bmatrix} = \begin{bmatrix} \frac{\partial \phi_i}{\partial \xi} & \frac{\partial \phi_i}{\partial \eta} \end{bmatrix} \cdot \begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \eta}{\partial x} \\ \frac{\partial \xi}{\partial y} & \frac{\partial \eta}{\partial y} \end{bmatrix}$$

↓

$\sum Y_i \frac{\partial \phi_i}{\partial \eta}$

$\frac{\partial \phi_i}{\partial x} = \frac{1}{J_c} \left(\frac{\partial y}{\partial \eta} \frac{\partial \phi_i}{\partial \xi} - \frac{\partial y}{\partial \xi} \frac{\partial \phi_i}{\partial \eta} \right)$

$\sum Y_i \frac{\partial \phi_i}{\partial \xi}$

FCT (ξ, η)

$$A_y^e = \int_{\hat{\Omega}} \underbrace{\nabla \phi_i \cdot \nabla \phi_j}_{\text{FCT}(\xi, \eta)} J_c(\xi, \eta) d\hat{\Omega}$$

FCT (ξ, η)

YOU HAVE JUST TO INTEGRATE NOW !



$$\int_{\hat{\Omega}} f(\xi) \rightarrow \sum_k w_k f(\xi_k)$$

NUMERICAL
INTEGRATION
REQUIRED !

ANALYTICAL
WAY IS
IMPOSSIBLE !

WEIGHTS

$$\sum w_k = 1!
IF \int_{\hat{\Omega}} = 1$$

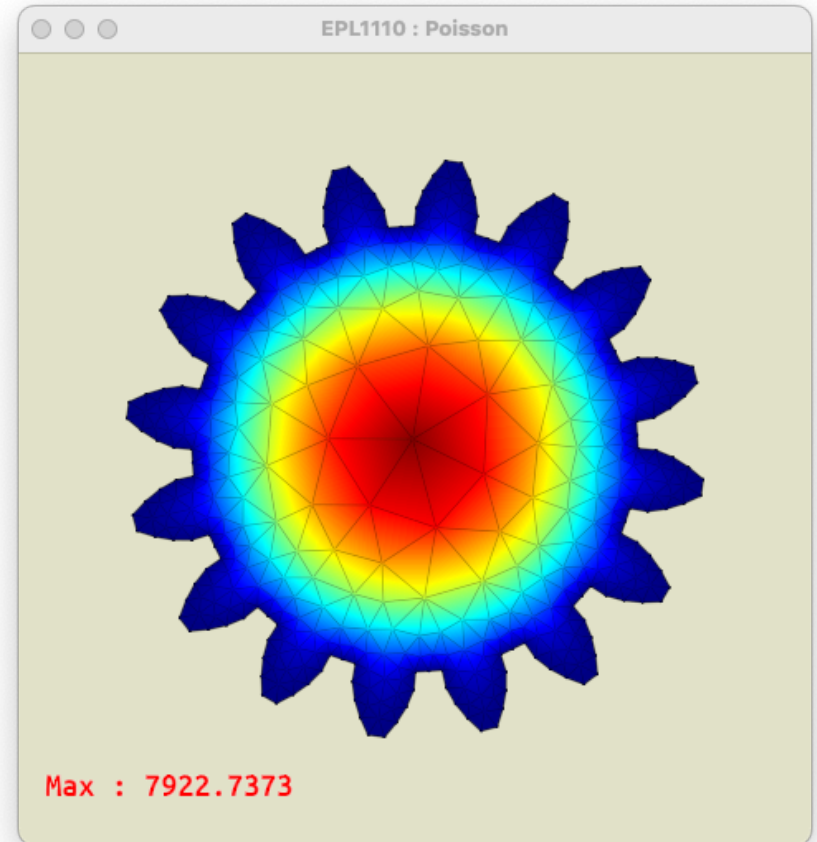
INTEGRATION
POINTS

TO BE
SELECTED
IN A CLEVER WAY

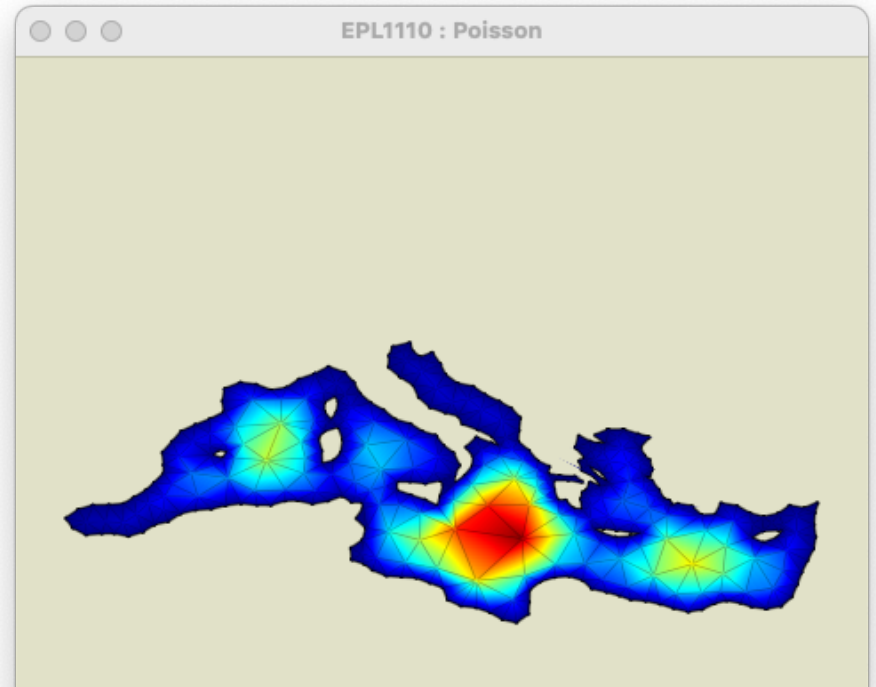
$$\underbrace{\nabla \phi_i \cdot \nabla \phi_j}_{f(\xi)} \quad \underbrace{J_c(\xi)}_{f(\xi)}$$

**GAUSS
LEGENDRE
QUADRATURE !**

Et zou
On est prêt !



**Calculer la solution du problème de Poisson avec des triangles linéaires ou des quads bilinéaires... Le jacobien n'est pas toujours constant !
Une code unique pour les deux cas !**



Le code est très très lent...

Ne pas essayer des maillages trop fins !

Utiliser un solveur plein n'est pas très judicieux...

On fera appel à des solveurs creux ou itératifs : on en reparlera :-)

**Un petit Poisson
perdu dans la Méditerranée...**