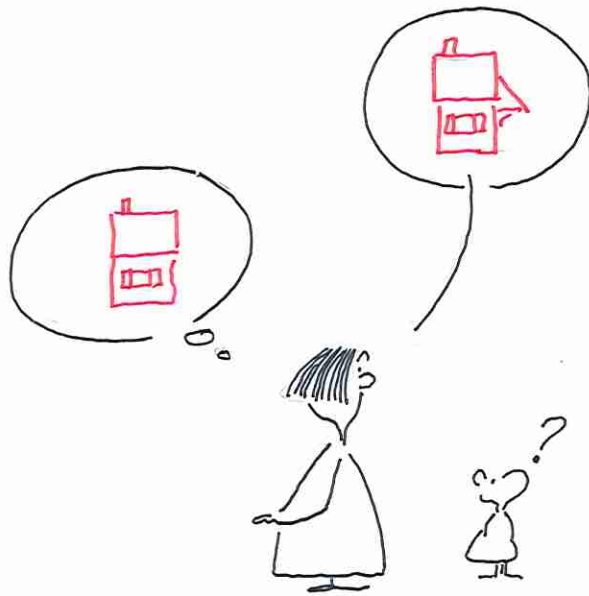
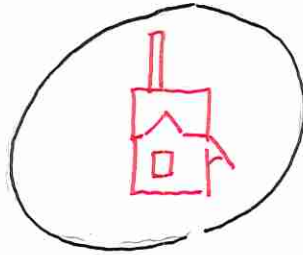
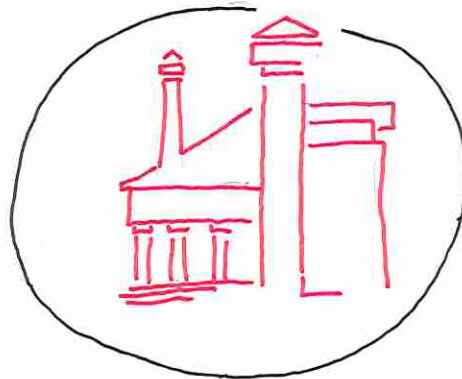




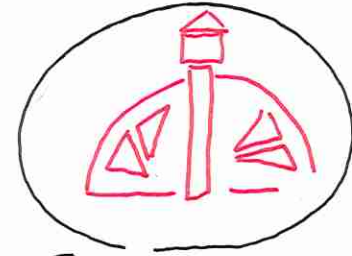
J-15



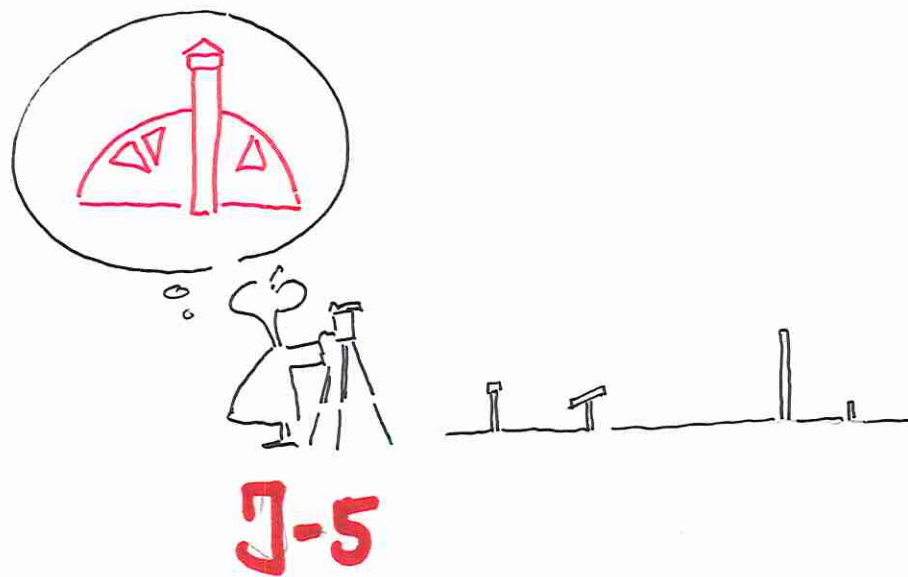
J-14



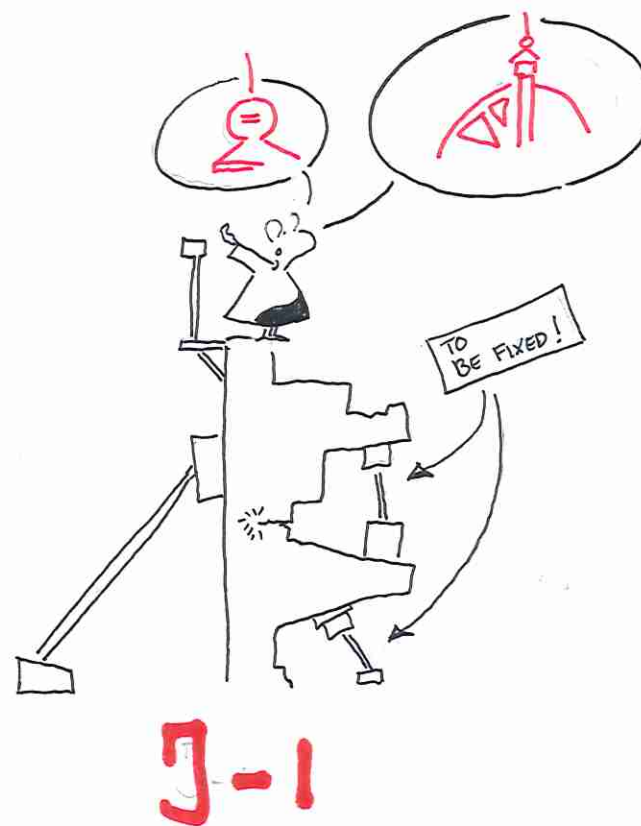
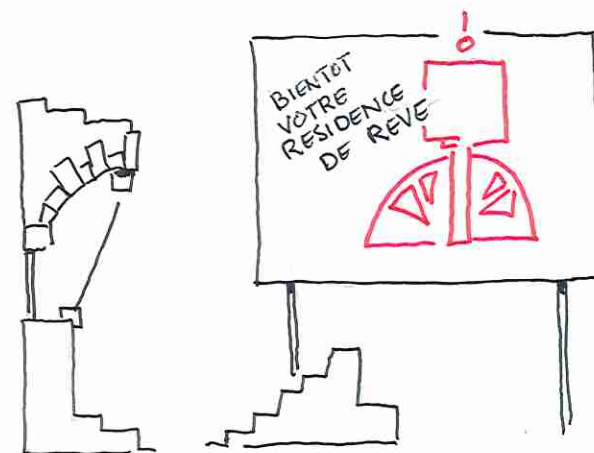
J-12

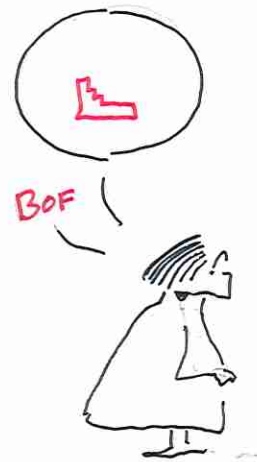


J-10



J-4





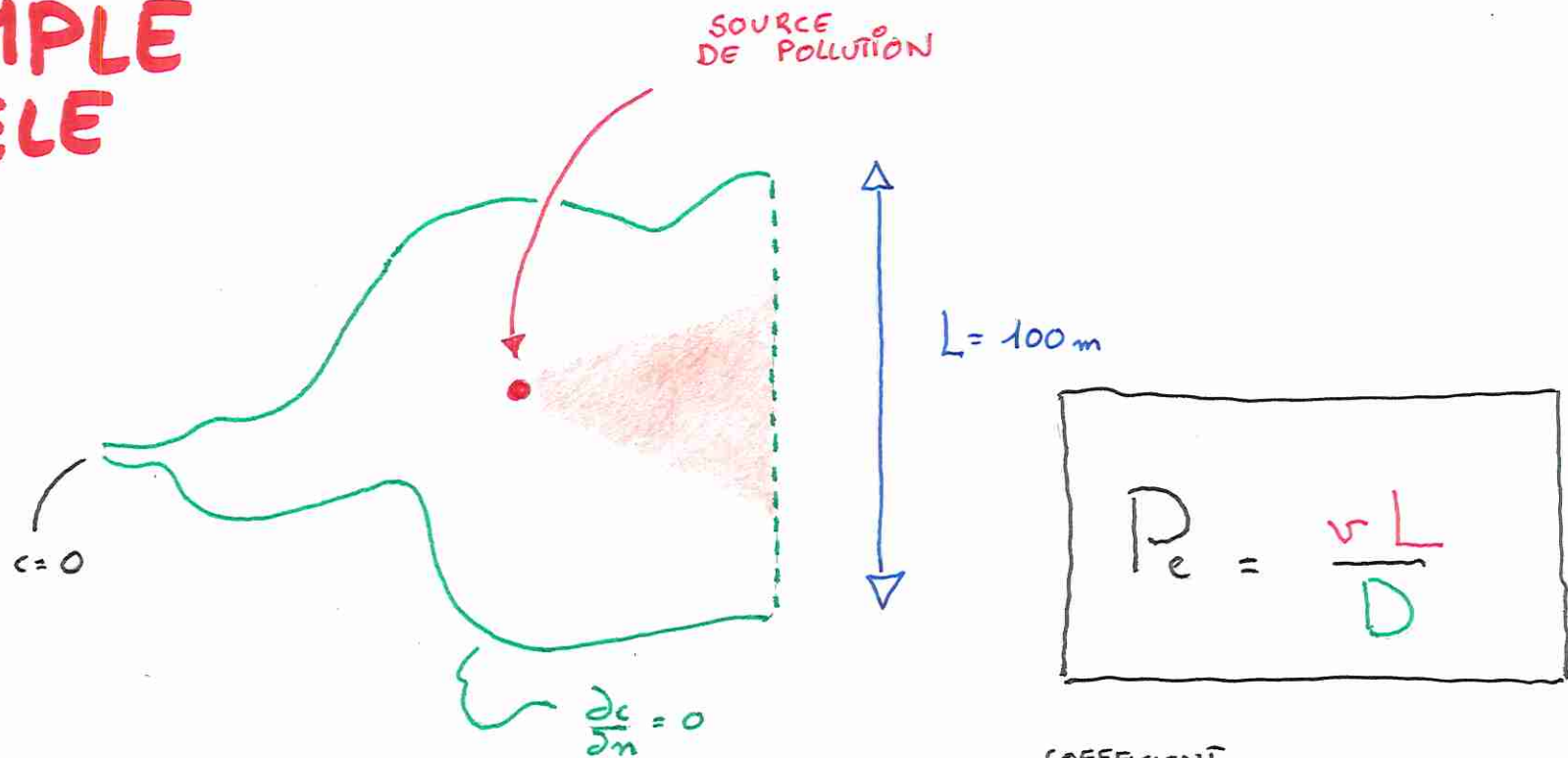
BoF



NOT
SATISFIED?
WHY?

J

EXEMPLE MODELE



$$P_e = \frac{vL}{D}$$

MOYENNE
DE LA
CONCENTRATION
SUR LA
PROFONDEUR

$$\frac{\partial c}{\partial t}$$

+

$$\underline{v} \cdot \underline{\nabla} c$$

=

$$\underline{\nabla} \cdot (\underline{D} \underline{\nabla} c)$$

+

S

TERME DE
TRANSPORT

TERME
DE DIFFUSION

$\underline{v}$ = VITESSE
HORIZONTALE

COEFFICIENT
DE DIFFUSION

$$\frac{\partial c}{\partial t} + v \frac{\partial c}{\partial x} = k \frac{\partial^2 c}{\partial x^2}$$

P_e PETIT

STATIONNAIRE

$$0 = k \frac{\partial^2 c}{\partial x^2}$$

ELL
2

$$v \frac{\partial c}{\partial x} = k \frac{\partial^2 c}{\partial x^2}$$

ELL
2

P_e GRAND

$$v \frac{\partial c}{\partial x} = 0$$

HYP
1

INSTATIONNAIRE

$$\frac{\partial c}{\partial t} = k \frac{\partial^2 c}{\partial x^2}$$

PARA
2

$$\frac{\partial c}{\partial t} + v \frac{\partial c}{\partial x} = k \frac{\partial^2 c}{\partial x^2}$$

PARA
2

$$\frac{\partial c}{\partial t} + v \frac{\partial c}{\partial x} = 0$$

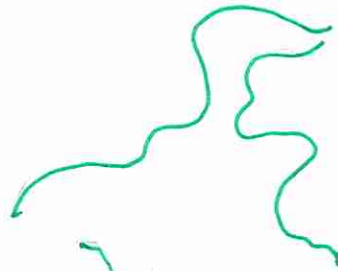
HYP
1

$$P_e = \frac{vL}{k}$$

EDP ORDRE 1 QUASI-LINEAIRE

$u(x, t)$ 

$$\frac{\partial u}{\partial t} + b \frac{\partial u}{\partial x} = d$$

 $fct(u, x, t)$

COURBE
CARACTERISTIQUE

$$\frac{dx}{dt} = b$$



$$\frac{du}{dt} = \underbrace{\frac{\partial u}{\partial t}}_d + \underbrace{\frac{\partial u}{\partial x} \frac{dx}{dt}}_b$$

UNE EDP SUR
UNE COURBE CAR.
SE REDUIT A UNE
EDO

EDP
ORDRE m
QUASI-LINEAIRE

$n \times n$

$f(u, x, t)$

$$\underline{A} \cdot \frac{\partial u}{\partial t} + \underline{B} \cdot \frac{\partial u}{\partial x} = d$$

m
COURBES
CARACTERISTIQUES

$$\frac{dx}{dt} = \lambda_i$$

$\neq 0$

$$\underline{z}_i \cdot (\underline{B} - \lambda_i \underline{A}) = 0$$

$$\rightarrow \det(\underline{B} - \lambda_i \underline{A}) = 0$$

$$\underline{z}_i \cdot \underline{A} \cdot \frac{du}{dt} = \underline{z}_i \cdot d$$

$$A \frac{\partial^2 u}{\partial t^2} + B \frac{\partial^2 u}{\partial x \partial t} + C \frac{\partial^2 u}{\partial x^2} = D$$

$\underline{u} = \begin{bmatrix} \partial u / \partial x \\ \partial u / \partial t \end{bmatrix}$
 $\underline{A} = \begin{bmatrix} 0 & A \\ 1 & 0 \end{bmatrix} \cdot \frac{\partial \underline{u}}{\partial t} + \underline{B} \cdot \frac{\partial \underline{u}}{\partial x} = \underline{D}$
 $\underline{B} = \begin{bmatrix} C & B \\ 0 & -1 \end{bmatrix}$
 $\underline{D} = \begin{bmatrix} D \\ 0 \end{bmatrix}$

$$\det \begin{bmatrix} C & B - \lambda A \\ -\lambda & -1 \end{bmatrix} = 0$$

$$-C + \lambda B - \lambda^2 A = 0$$

$B^2 - 4AC$
 $\begin{matrix} > \\ = \\ < \end{matrix} 0$

HYPERBOLIQUE

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$u = f(x - ct) + g(x + ct)$$

PARABOLIQUE

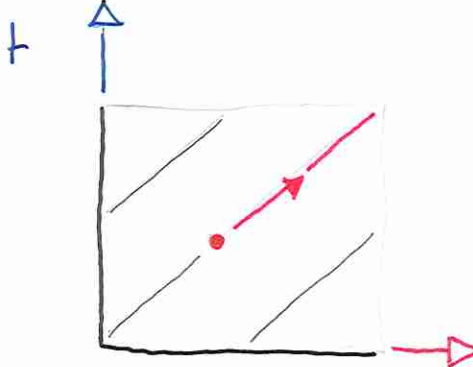
$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$$

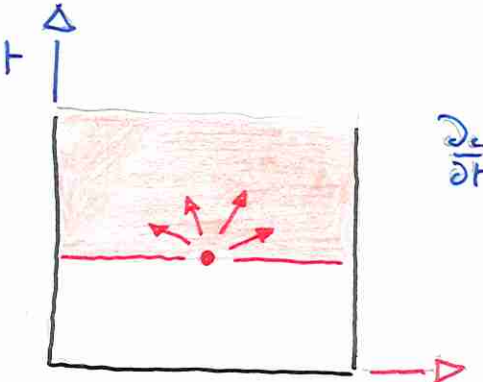
ELLIPTIQUE

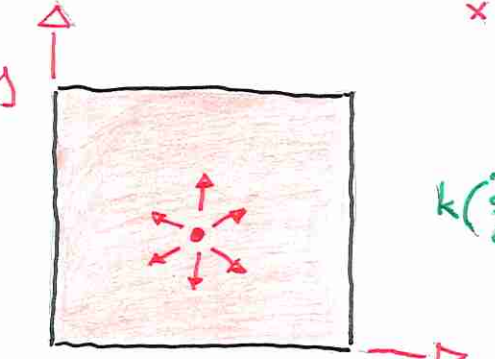
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

PROBLEME BIEN POSE

→ CONDITIONS
AUX LIMITES


$$\frac{\partial c}{\partial t} + v \frac{\partial c}{\partial x} = 0$$


$$\frac{\partial c}{\partial t} = k \frac{\partial^2 c}{\partial x^2}$$


$$k \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} \right) = 0$$

PROBLÈME ELLIPTIQUE



ELEMENTS FINIS *



* "USUAL FEM"
CLASSICAL
GALERKIN
FORMULATION

HEAT CONDUCTION

CONSERVATION LAW

$$-\nabla \cdot \underline{q} + f = 0$$

HEAT FLOW

CONSTITUTIVE LAW

$$\underline{q} = -k \nabla u$$

FOURIER

TEMPERATURE

? u SUCH THAT

$$\nabla \cdot (\overbrace{-\underline{q}(u)}^{k \nabla u}) + f = 0 \quad \text{in } \Omega$$

$$-\underline{q} \cdot \underline{n} = g \quad \text{ON } \Gamma_2$$

$$u = 0 \quad \text{ON } \Gamma_0$$

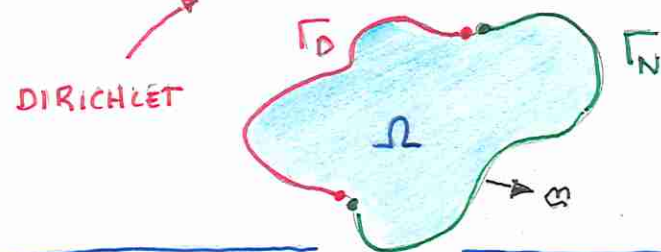
TYPICAL ELLIPTIC BOUNDARY VALUE PROBLEM

? u SUCH THAT

$$\nabla \cdot (a \nabla u) + f = 0 \quad \text{in } \Omega$$

$$\nabla \cdot (a \nabla u) = g \quad \text{ON } \Gamma_N \quad \text{NEUMANN}$$

$$u = t \quad \text{ON } \Gamma_D \quad \text{DIRICHLET}$$



1D
EXAMPLE

? u SUCH THAT

$$\frac{d^2 u}{dx^2} + f = 0 \quad \forall x \in]0, 1[$$

$$u(0) = u(1) = 0$$



SOME NEW NOTATIONS

$$\begin{aligned}
 \langle . \rangle &\triangleq \int_{\Omega} . \, d\Omega \\
 \ll . \gg &\triangleq \int_{\partial\Omega} . \, ds \\
 \ll . \gg_N &\triangleq \int_{\Gamma_N} . \, ds \\
 \ll . \gg_D &\triangleq \int_{\Gamma_D} . \, ds
 \end{aligned}$$

NOT VERY RIGOROUS !

$$\begin{aligned}
 \mathcal{U} &\triangleq \left\{ u \dots \text{SUCH THAT } u = \dagger \text{ ON } \Gamma_D \right\} \\
 \hat{\mathcal{U}} &\triangleq \left\{ u \text{ SUCH THAT } u = 0 \text{ ON } \Gamma_D \right\}
 \end{aligned}$$

FUNCTIONS SPACES

.... TO DO CALCULUS !

TIP #1
 $(fg)' = fg' + f'g$
 INTEGRAL BY PARTS

$$\langle \hat{u} \mid \nabla \cdot (a \nabla u) \rangle = \underbrace{\langle \nabla \cdot (\hat{u} a \nabla u) \rangle}_{\in \mathcal{U}} - \underbrace{\langle (\nabla \hat{u}) \cdot (a \nabla u) \rangle}_{\in \mathcal{U}}$$

TIP #2
 DIVERGENCE'S THEOREM
 $\langle \nabla \cdot \underline{a} \rangle = \langle \underline{n} \cdot \underline{a} \rangle$

$$= \langle \underline{n} \cdot (a \nabla u) \hat{u} \rangle$$

TIP #3
 BY DEFINITION
 OF $\hat{u}$

$$= \langle \underbrace{\underline{n} \cdot (a \nabla u)}_{g \text{ on } \Gamma_N!} \hat{u} \rangle_N$$



? u SUCH THAT

$$\begin{aligned} \nabla \cdot (a \nabla u) + f &= 0 && \text{IN } \Omega \\ \mathfrak{B} \cdot (a \nabla u) &= g && \text{ON } \Gamma_N \\ u &= t && \text{ON } \Gamma_D \end{aligned}$$

STRONG FORMULATION

WEAK FORMULATION



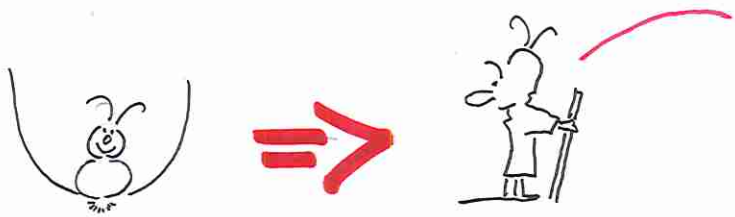
? $u \in U$ SUCH THAT

$$\underbrace{\langle \nabla \hat{u} \cdot a \nabla u \rangle}_{a(\hat{u}, u)} = \underbrace{\langle f \hat{u} \rangle + \ll g \hat{u} \gg_N}_{b(\hat{u})} \quad \forall \hat{u} \in \hat{U}$$

MINIMIZATION PROBLEM



? u SUCH THAT $J(u) = \min_{v \in U} \underbrace{\left(\frac{1}{2} a(r, r) - b(r) \right)}_{J(r)}$



WEAK
OF VARIATIONAL
FORMULATION

$u \in U$
AND MINIMIZES
 J

$\epsilon \in \mathbb{R}$

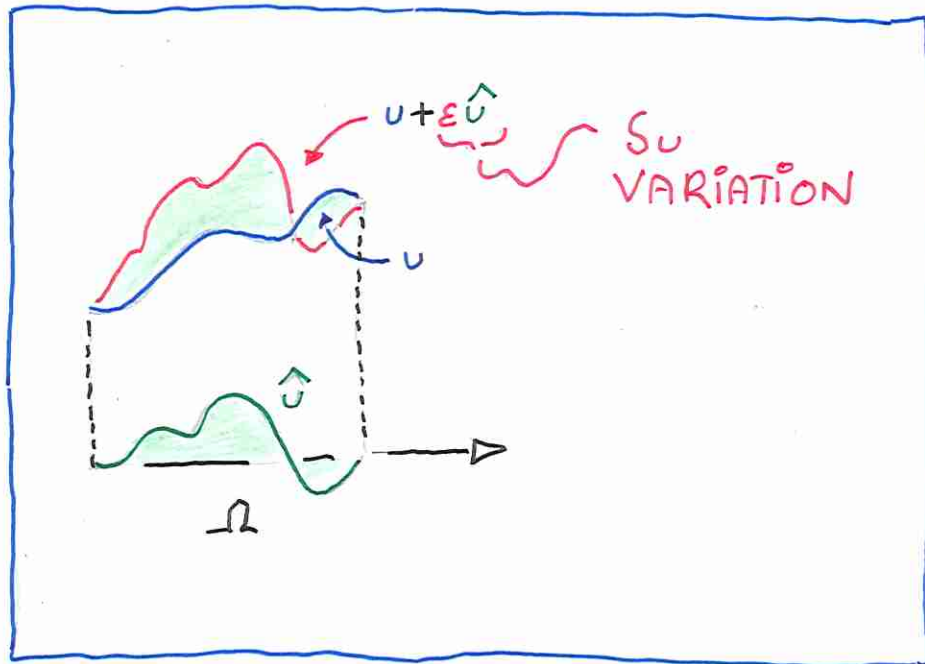
VARIATION
 $\in \hat{U}$

$$\left. \frac{dJ(u + \epsilon \hat{u})}{d\epsilon} \right|_{\epsilon=0} = 0 \quad \forall \hat{u} \in \hat{U}$$

FUNCTIONAL

$$SJ(u) = 0$$

VARIATIONAL CALCULUS



$$J(u + \varepsilon \hat{u}) = \underbrace{\frac{1}{2} \langle \nabla u \cdot a \nabla u \rangle - \langle f u \rangle - \langle\langle g u \rangle\rangle_N}_{J(u)} + \varepsilon \langle \nabla u \cdot a \nabla \hat{u} \rangle - \varepsilon \langle f \hat{u} \rangle - \varepsilon \langle\langle g \hat{u} \rangle\rangle_N + \frac{\varepsilon^2}{2} \langle \nabla \hat{u} \cdot a \nabla \hat{u} \rangle$$

$g(\varepsilon)$

$$\underbrace{\left. \frac{dJ(u + \varepsilon \hat{u})}{d\varepsilon} \right|_{\varepsilon=0}}_{=0} = \langle \nabla u \cdot a \nabla \hat{u} \rangle - \langle f \hat{u} \rangle - \langle\langle g \hat{u} \rangle\rangle_N$$

$\sqrt{\hat{u}} \in \hat{U}$



... ..



$$J(u + \hat{u}) = \frac{1}{2} \langle \nabla u \cdot a \nabla u \rangle + \langle \nabla u \cdot a \nabla \hat{u} \rangle + \frac{1}{2} \langle \nabla \hat{u} \cdot a \nabla \hat{u} \rangle$$

SOLUTION
OF THE
WEAK PROBLEM

$\in \hat{U}$

$$- \langle f u \rangle$$

$$- \langle f \hat{u} \rangle$$

$$- \langle\langle g u \rangle\rangle_N$$

$$- \langle\langle g \hat{u} \rangle\rangle_N$$

≥ 0

IF $a > 0$!

$$J(u)$$

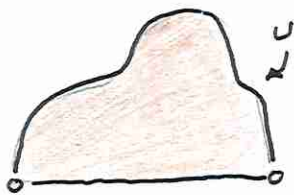
$$= 0$$

u SOLUTION
OF THE WEAK
PROBLEM

$$\Rightarrow J(u)$$



THE FINITE ELEMENT METHOD



$u \in U$

$$u^h \in U^h \subset U$$

$$\dim(U^h) = n$$

UNKNOWN
NODAL
VALUES

$$u^h = \sum_{j=1}^n U_j \tau_j(x)$$

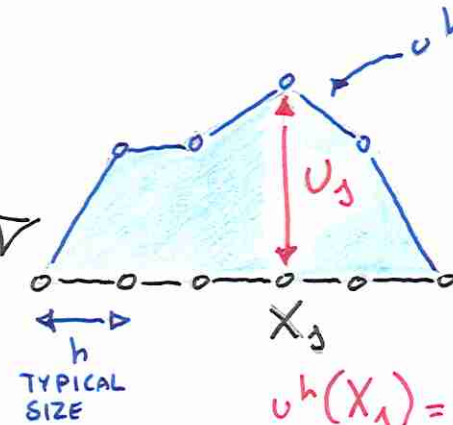
KNOWN
SHAPE
FUNCTIONS

$\tau_j \in U$

$\{\tau_j\}$ IS A BASIS FOR U^h

$$\tau_j(X_i) = S_{ij}$$

LOCAL
SUPPORT!



u
 $\rightarrow \tilde{u}^h, \tilde{u}^h$

BUT u !
 IT IS
 NOT KNOWN !

INTERPOLATION APPROXIMATION

$\tilde{u}^h, \tilde{u}^h, \dots$
 THOSE FUNCTIONS
 ARE ONLY
 VIRTUAL CONCEPTS ...

INTERPOLATION
 $U_i = u(X_i)$
 $\rightarrow \tilde{u}^h(x)$

LEAST SQUARES
 APPROXIMATION
 $\langle \tau_j, \tau_i \rangle U_i = \langle \tau_j, u \rangle$
 $\rightarrow \tilde{u}^h(x)$

FINITE ELEMENT = VARIATIONAL METHOD

$$\begin{aligned} &? v^h \in U^h \\ &a(v^h, \hat{v}^h) = b(\hat{v}^h) \quad \forall \hat{v}^h \in \hat{U}^h \end{aligned}$$

GALERKIN
METHOD



$$\begin{aligned} &? v^h \in U^h \\ &J(v^h) = \min_{v^h \in U^h} \underbrace{\frac{1}{2} a(v^h, v^h)}_{J(v^h)} - \underbrace{b(v^h)}_{J(v^h)} \end{aligned}$$

RITZ
METHOD

DISCRETE FORM.

DISCRETE FORMULATION = LINEAR SYSTEM !

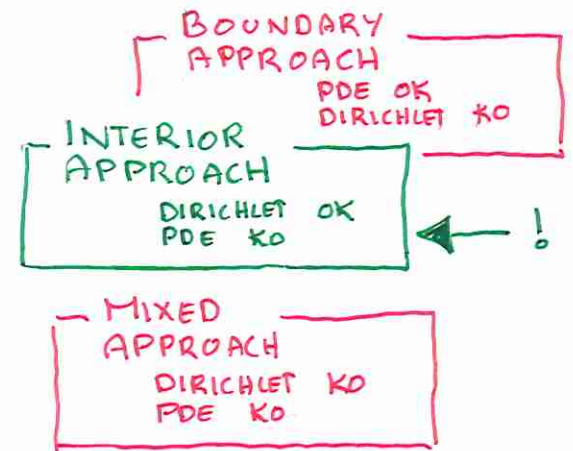
$$\begin{aligned}
 J(u^h) &= \frac{1}{2} \left\langle \underbrace{\sum_i u_i \nabla \tau_i}_{\nabla u^h} \cdot \sum_j u_j \nabla \tau_j \right\rangle - \left\langle f \sum_i u_i \tau_i \right\rangle \\
 &= \frac{1}{2} \sum_i \sum_j u_i u_j \underbrace{\langle \nabla \tau_i \cdot \nabla \tau_j \rangle}_{A_{ij}} - \sum_i u_i \underbrace{\langle f \tau_i \rangle}_{B_i}
 \end{aligned}$$

$$0 = \frac{\partial J(u^h)}{\partial u_i}$$

$$\sum_{j=1}^n A_{ij} u_j = B_i$$

ASSUME
 $\alpha = 1$
 $\beta = 0$

FINITE ELEMENT = WEIGHTED RESIDUALS METHOD



? U_i

IN ORDER TO MINIMIZE "IN A GIVEN SENSE" *
THE RESIDUAL FUNCTION

$$\underbrace{\nabla \cdot (a \nabla u^h)}_{\triangleq r^h} + f$$

IN GENERAL $\neq 0$!

- * → COLLOCATION $r^h(X_i) = 0$
- * → GALERKIN $\langle \tau_i, r^h \rangle = 0$

$$\langle r^h \tau_i \rangle$$

$$\langle \tau_i (\nabla \cdot a \nabla u^h) \rangle + \langle \tau_i f \rangle = 0$$

$$- \langle \nabla \tau_i \cdot a \nabla u^h \rangle + \langle \nabla \cdot (\tau_i a \nabla u^h) \rangle + \langle \nabla \cdot a \nabla u^h \tau_i \rangle_N$$

$$\sum_{j=1}^m U_j \nabla \tau_j$$

BECAUSE
 U_i ON Γ_D
 ARE GIVEN
 A PRIORI!

$$- \sum_{j=1}^m U_j \langle \nabla \tau_j \cdot \nabla \tau_i \rangle + \langle \tau_i f \rangle + \langle g \tau_i \rangle_N = 0$$

d^2/dx^2 LINEAR ELEMENTS

.....

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

1D

A_{ij}

SPARSE MATRIX
 BECAUSE τ_i HAVE
 LOCAL SUPPORT!

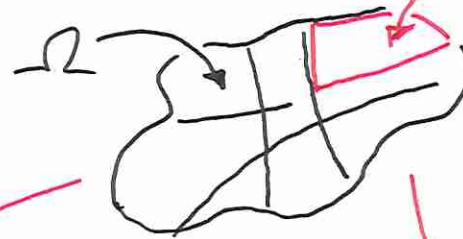
B_i

THE 2 BASIC IDEAS OF THE F.E.M.

$$\bar{\Omega} = \bigcup_{e=1}^N \{\bar{\Omega}_e\}$$

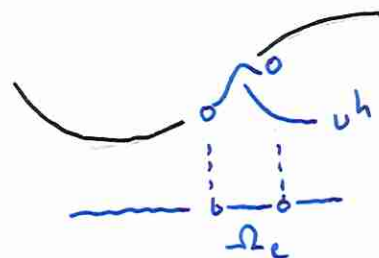
$$\Omega_e \cap \Omega_f = \emptyset \text{ if } e \neq f$$

ELEMENT Ω_e



THE PROBLEM GEOMETRY IS DIVIDED INTO SMALL ELEMENTS

1 PIECEWISE APPROXIMATION OF THE UNKNOWN FUNCTION



LOCAL POLYNOMIAL APPROXIMATION

CONSTANT LINEAR QUADRATIC } LOW ORDER
HIGH ORDER

2 SUMMABILITY OF INTEGRALS

$$\int_{\Omega} = \sum_e \int_{\Omega_e}$$



PARENT ELEMENT

2b is

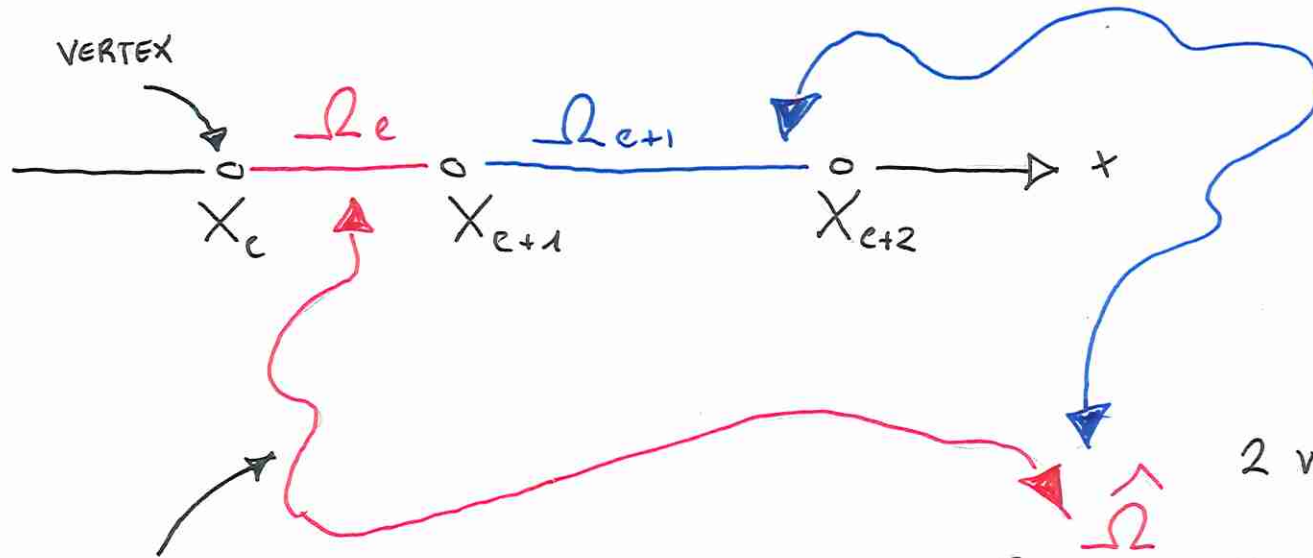
PARENT ELEMENT



"THE FATHER"



HE RECEIVED
A BEAUTIFUL HAT
BECAUSE HE IS
THE MASTER COPY !



2 VERTICES $\neq$ NODES !



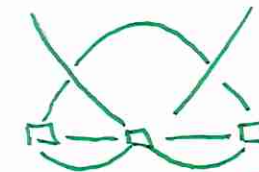
$$x(\xi) = \xi \left(\frac{X_{e+1} - X_e}{2} \right) + \left(\frac{X_{e+1} + X_e}{2} \right)$$

$$\xi(x) = \frac{2x - (X_{e+1} + X_e)}{(X_{e+1} - X_e)}$$

ISOMORPHISM



2 NODES



3 NODES

LOCAL
SHAPE
FUNCTIONS



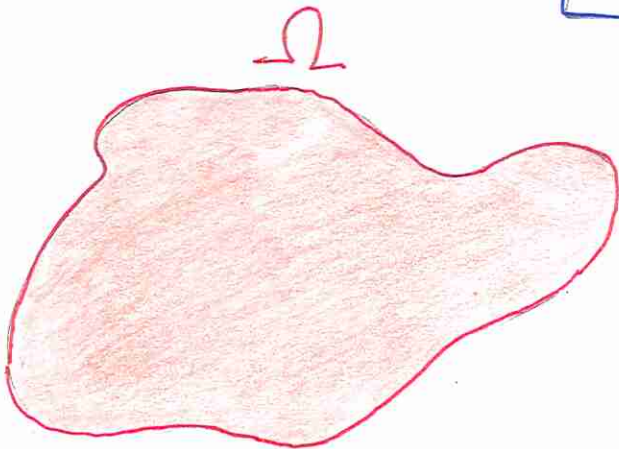
1 NODE

Poisson Equation

? u SUCH THAT

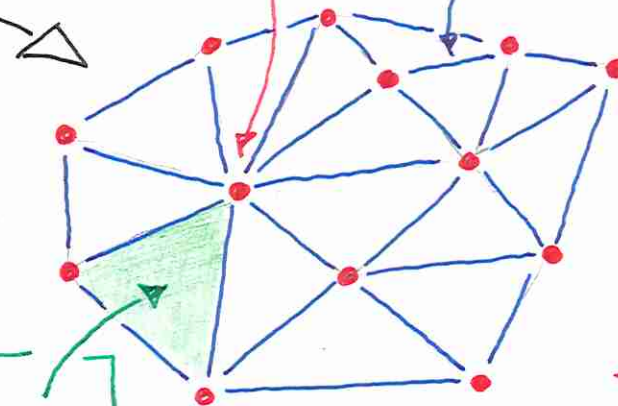
$$\Delta^2 u + f = 0 \quad \text{in } \Omega$$

$$u = 0 \quad \text{ON } \partial\Omega$$



x_i
VERTEX

EDGE Γ_f



ELEMENT Ω_e

Ω^h

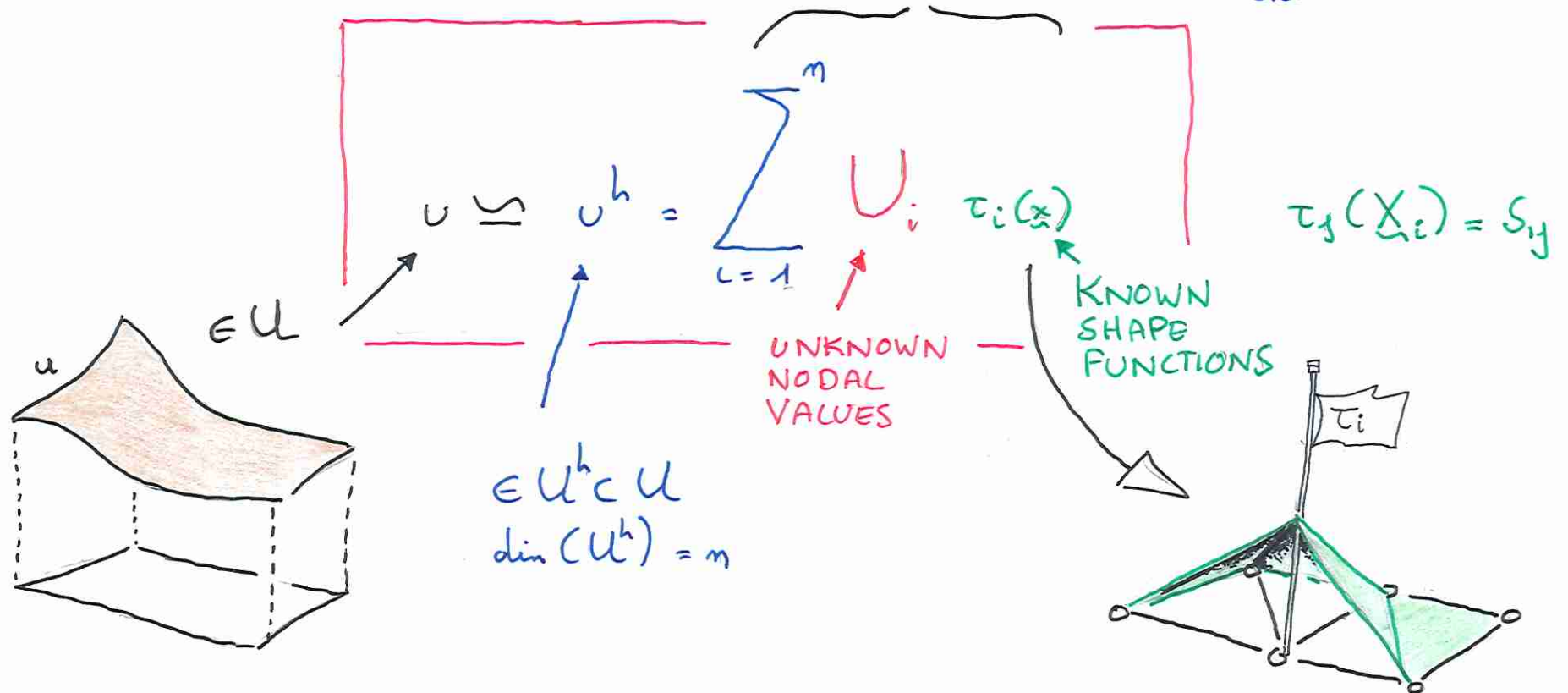
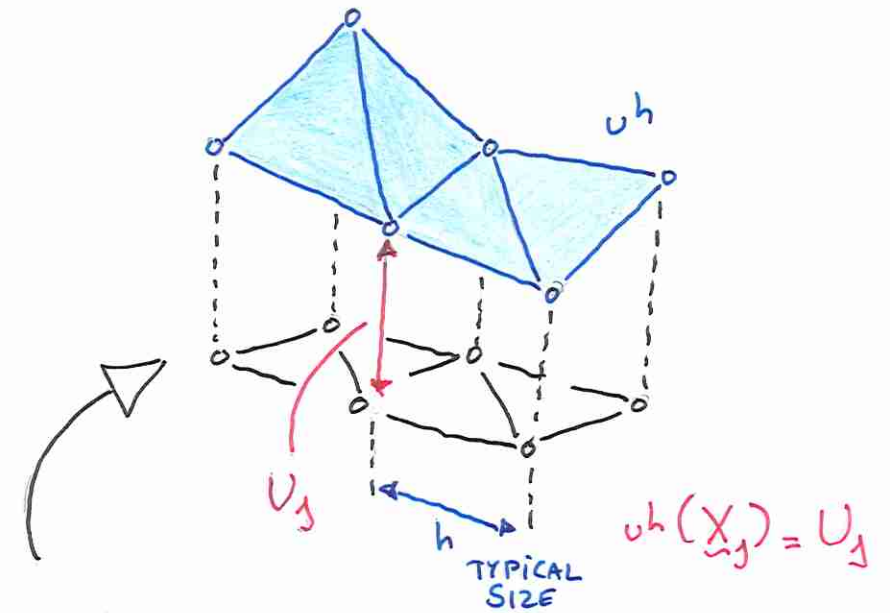
TRIANGULATION
OF NON-OVERLAPPING
TRIANGLES

MESH
PARAMETER

$$h = \max_e (\text{longest side of } \Omega_e)$$

N_0 VERTICES
 N_1 EDGES
 N_2 TRIANGLES

2D FINITE ELEMENT APPROXIMATION



GLOBAL

AND LOCAL SHAPE FUNCTIONS

$$\tau_{72}(x) = \phi_3^e(x)$$

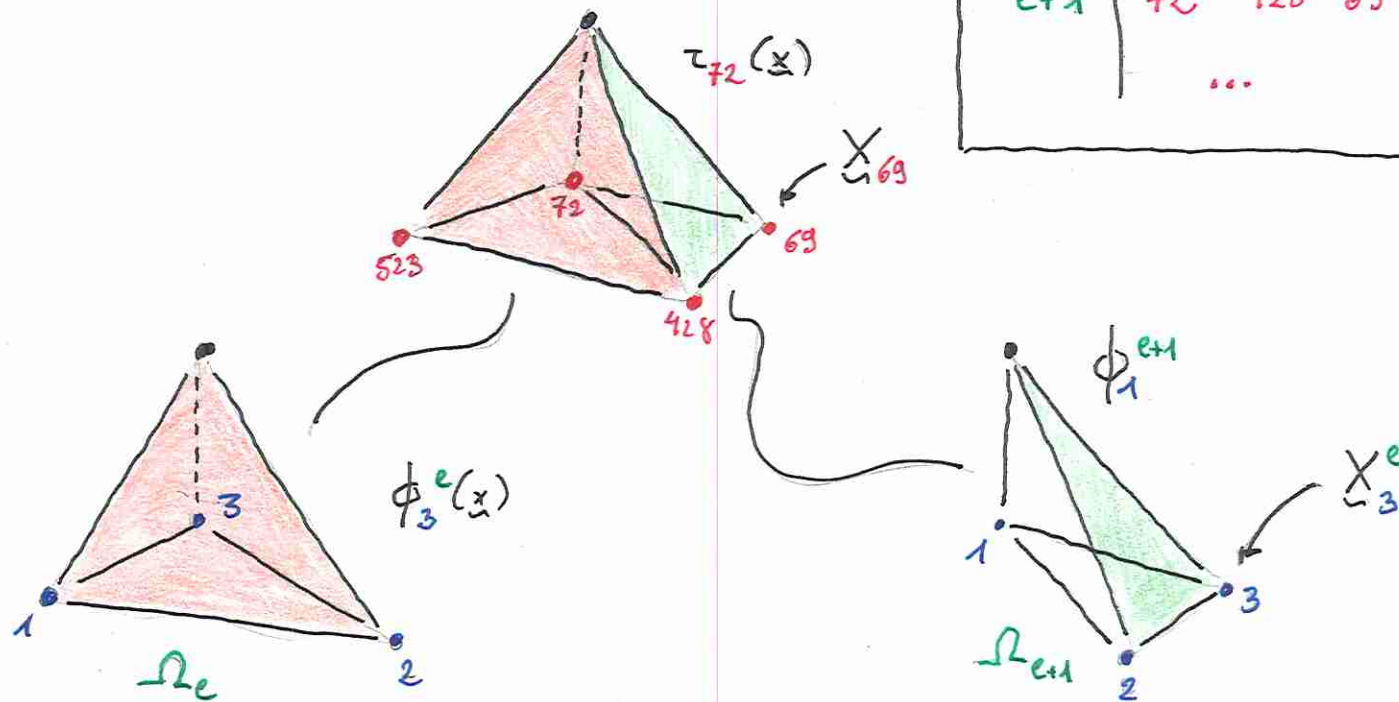
GLOBAL LABEL $\nearrow$ τ_{72}

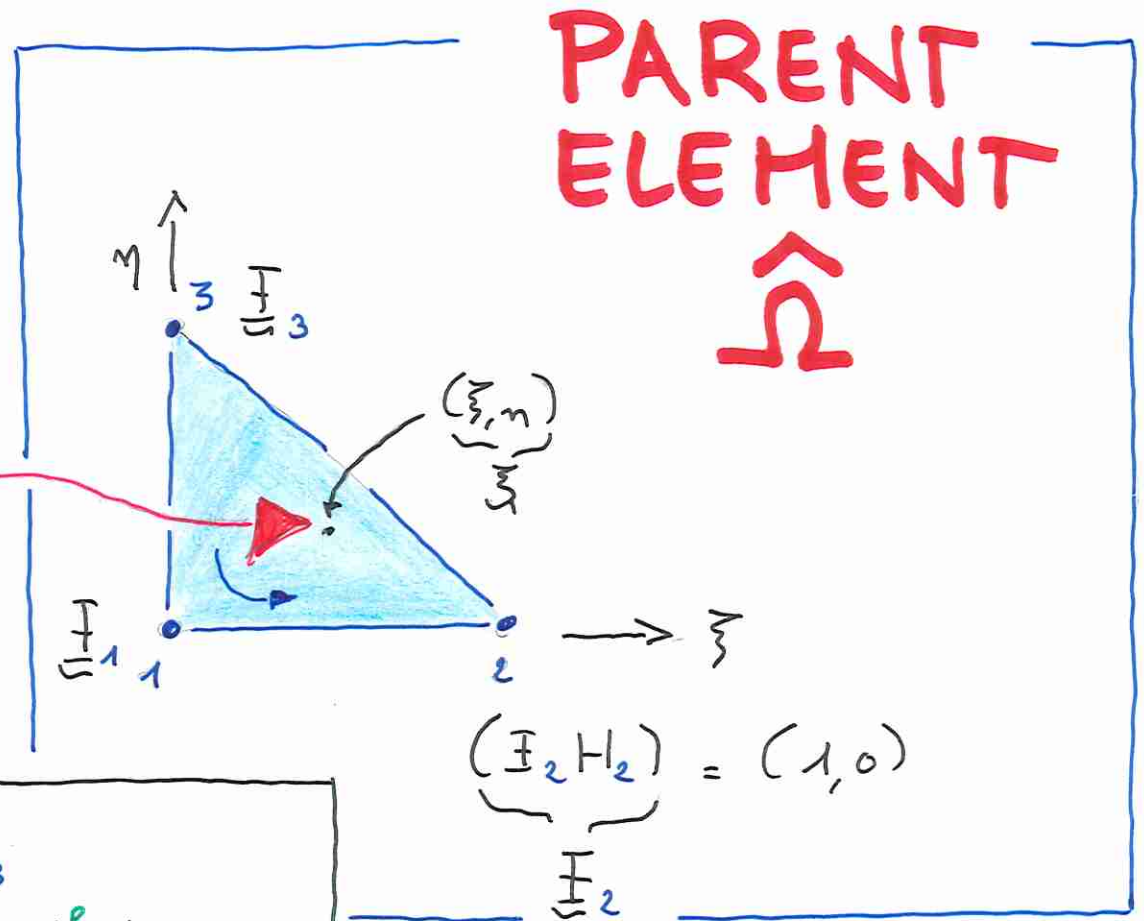
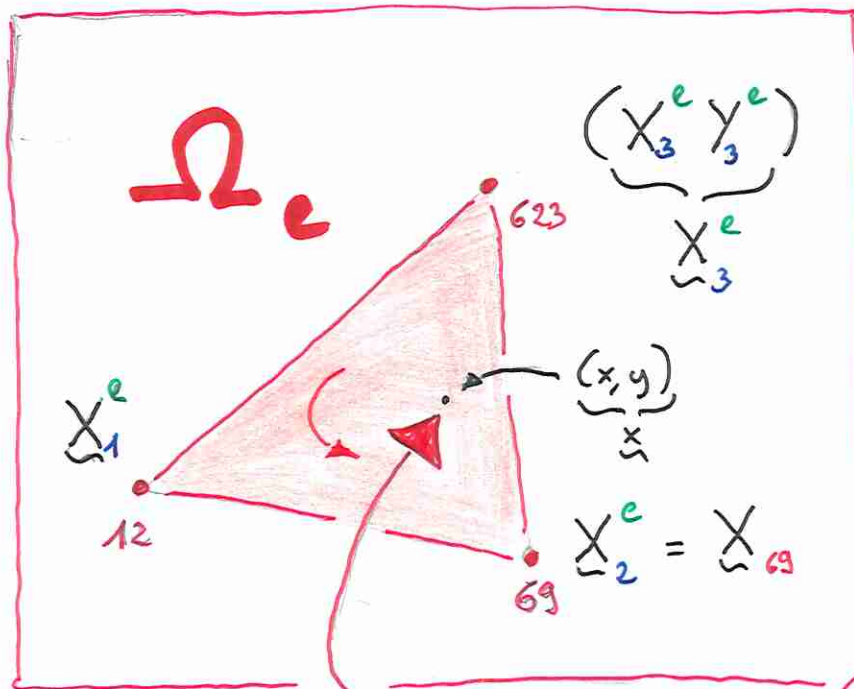
ONLY ON $\Omega_e \nearrow$

ELEMENT INDEX $\nwarrow$ e

LOCAL LABEL $\nwarrow$ 3

	1	2	3
e	523	428	72
$e+1$	72	428	69
...			

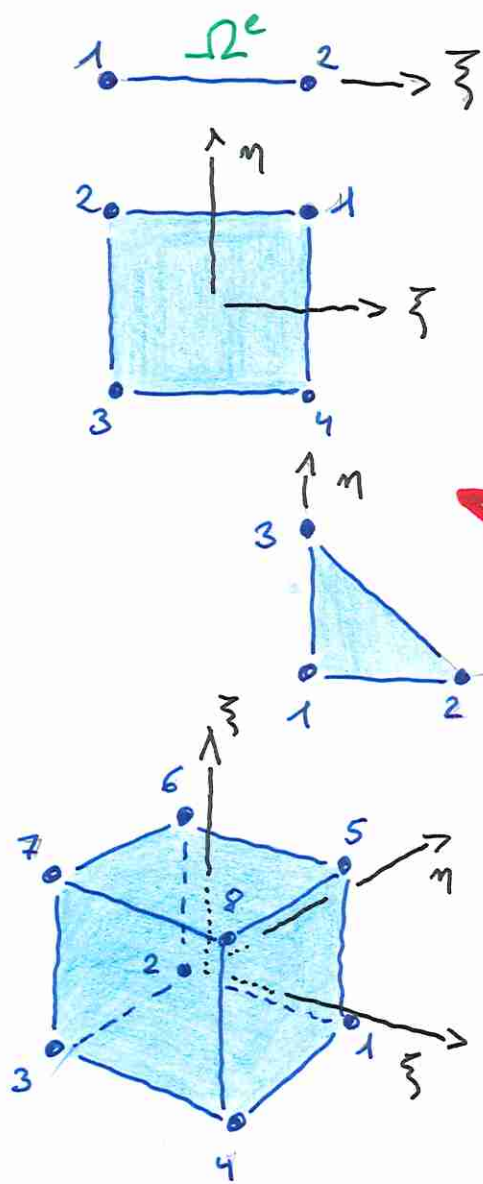




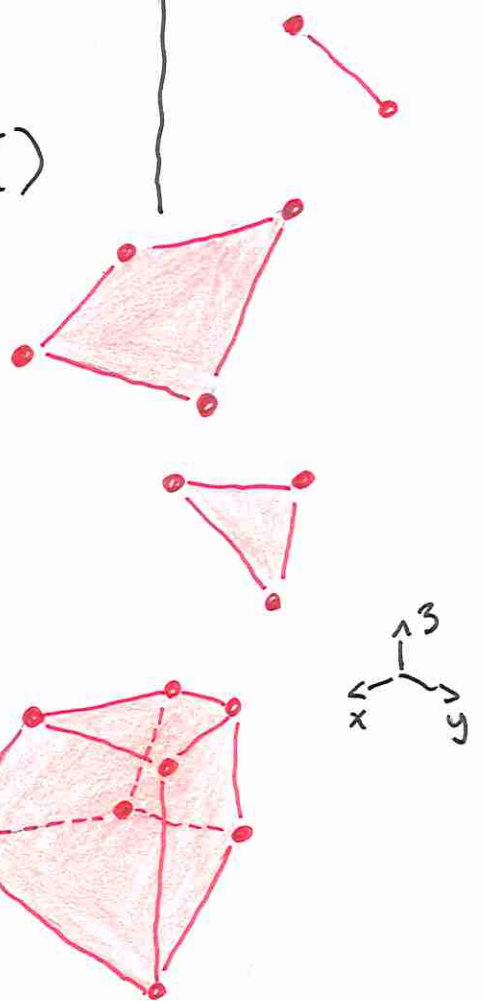
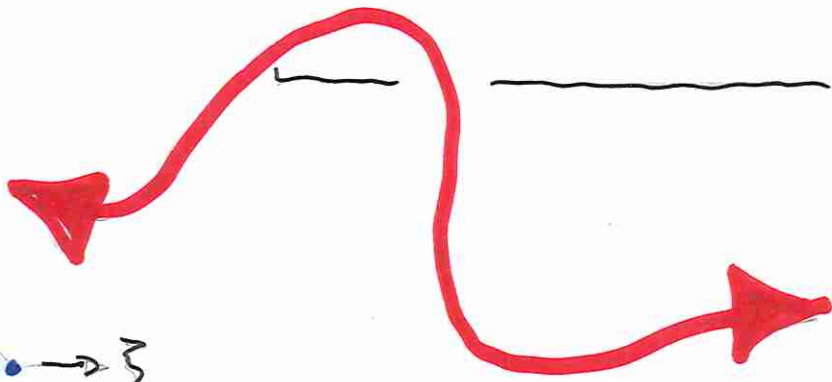
$$x(\underline{\xi}) = \sum_{i=1}^3 \underline{X}_i^e \phi_i(\underline{\xi})$$

ISOMORPHISM

$$\begin{aligned} x(\xi) &= \frac{X_{69} - X_e}{2} \xi + \frac{(X_{69} + X_e)}{2} \\ &= \underbrace{\frac{(1+\xi)}{2}}_{\phi_2(\xi)} X_2^e + \underbrace{\frac{(1-\xi)}{2}}_{\phi_1(\xi)} X_1^e \end{aligned}$$



$$x(\xi) = \sum_{i=1}^n x_i^e \phi_i(\xi)$$



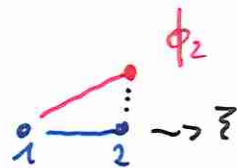
X-LINEAR MAPPING

$$\phi_i(\xi_j) = \delta_{ij}$$

ϕ_i REDUCES TO A LINEAR
FUNCTION ON ALL EDGES

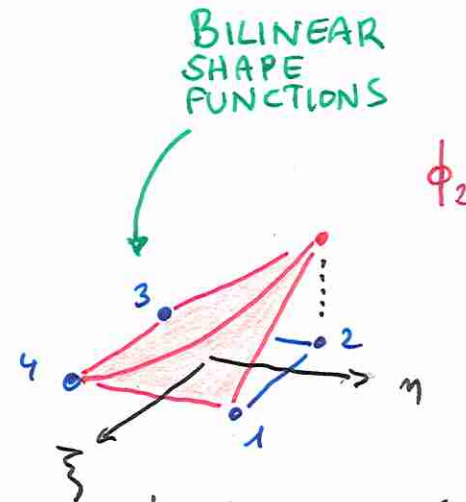
"LINEAR" SHAPE FUNCTIONS

P_1-C_0



$$\phi_1(\xi) = (1-\xi)/2$$

$$\phi_2(\xi) = (1+\xi)/2$$



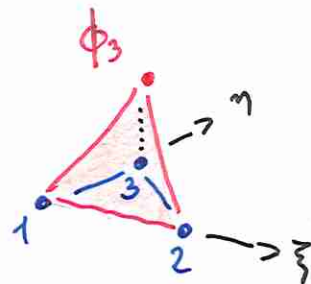
$$\phi_1(\xi, \eta) = (1+\xi)(1+\eta)/4$$

$$\phi_2(\xi, \eta) = (1-\xi)(1+\eta)/4$$

$$\phi_3(\xi, \eta) = (1-\xi)(1-\eta)/4$$

$$\phi_4(\xi, \eta) = (1+\xi)(1-\eta)/4$$

Q_1-C_0



$$\phi_1(\xi, \eta) = 1-\xi-\eta$$

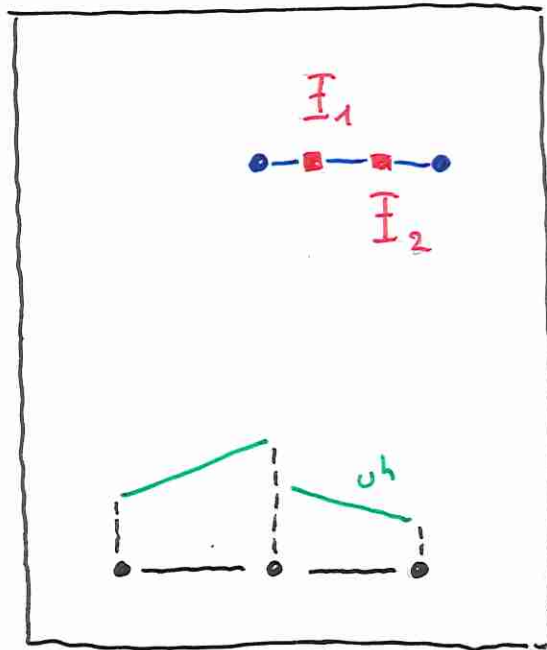
$$\phi_2(\xi, \eta) = \xi$$

$$\phi_3(\xi, \eta) = \eta$$

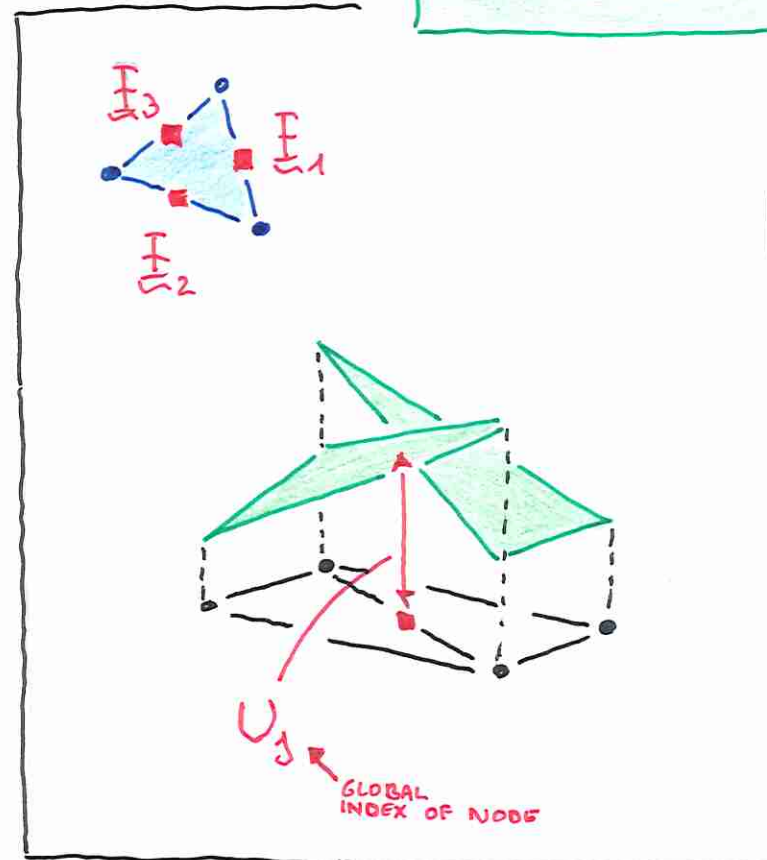
TURNER TRIANGLES
 P_1-C_0

$\rightarrow U^h$ CONTINUOUS PIECEWISE "LINEAR"

DISCONTINUOUS LINEAR SHAPE FUNCTIONS



$P_1 - C_1$



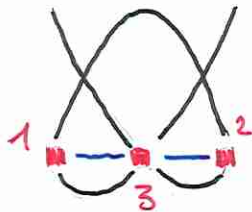
$P_1 - C_1$

$$\tau_i(I_{\alpha_j}) = S_{ij}$$

↑
NODES
≠
VERTICES

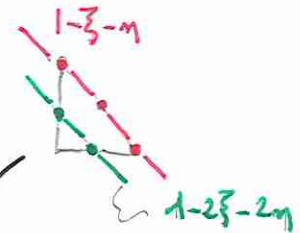
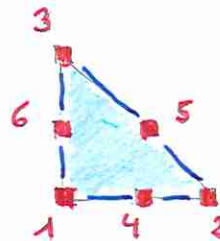
U_j ← GLOBAL INDEX OF NODE

CONTINUOUS QUADRATIC SHAPE FUNCTIONS



$$\begin{aligned}\phi_1(\xi) &= -\xi(1-\xi)/2 \\ \phi_2(\xi) &= \xi(1+\xi)/2 \\ \phi_3(\xi) &= (1-\xi)(1+\xi)\end{aligned}$$

$P_2 - C_0$



$$1 - 3(\xi + \eta) + 2(\xi + \eta)^2$$

$$\phi_1(\xi, \eta) = (1 - \xi - \eta)(1 - 2\xi - 2\eta)$$

$$\phi_2(\xi, \eta) = \xi(2\xi - 1)$$

$$\phi_3(\xi, \eta) = \eta(2\eta - 1)$$

$$\phi_4(\xi, \eta) = 4\xi(1 - \xi - \eta)$$

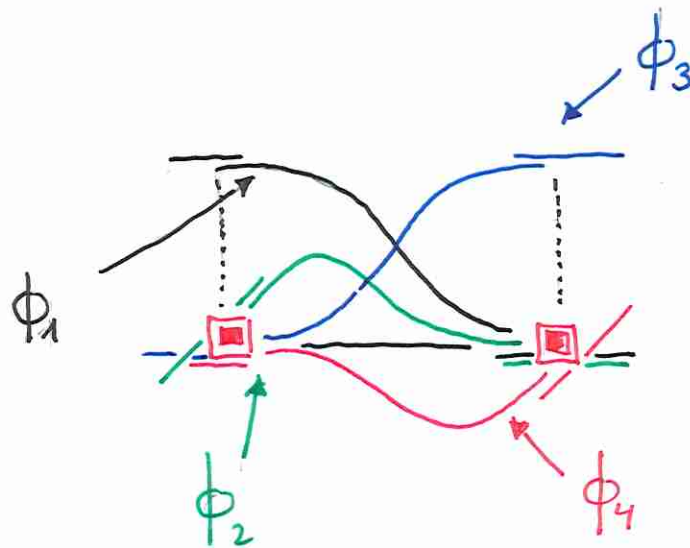
$$\phi_5(\xi, \eta) = 4\xi\eta$$

$$\phi_6(\xi, \eta) = 4\eta(1 - \xi - \eta)$$

$P_1 - C_0$

C^1 CUBIC SHAPE FUNCTIONS

$P_3 - C_1$



HERMITIAN
ELEMENT

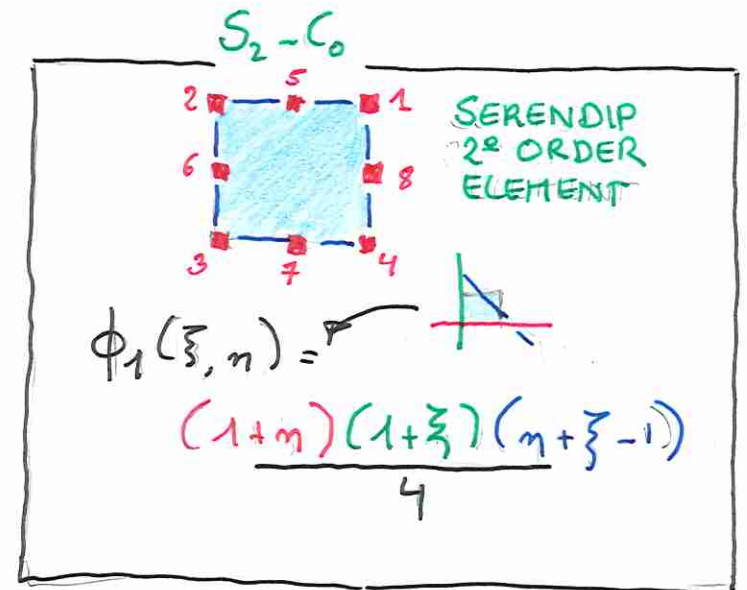
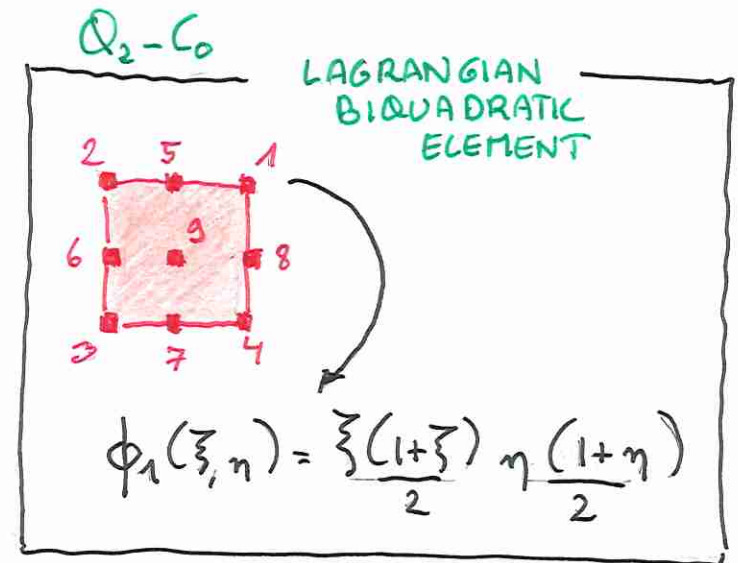
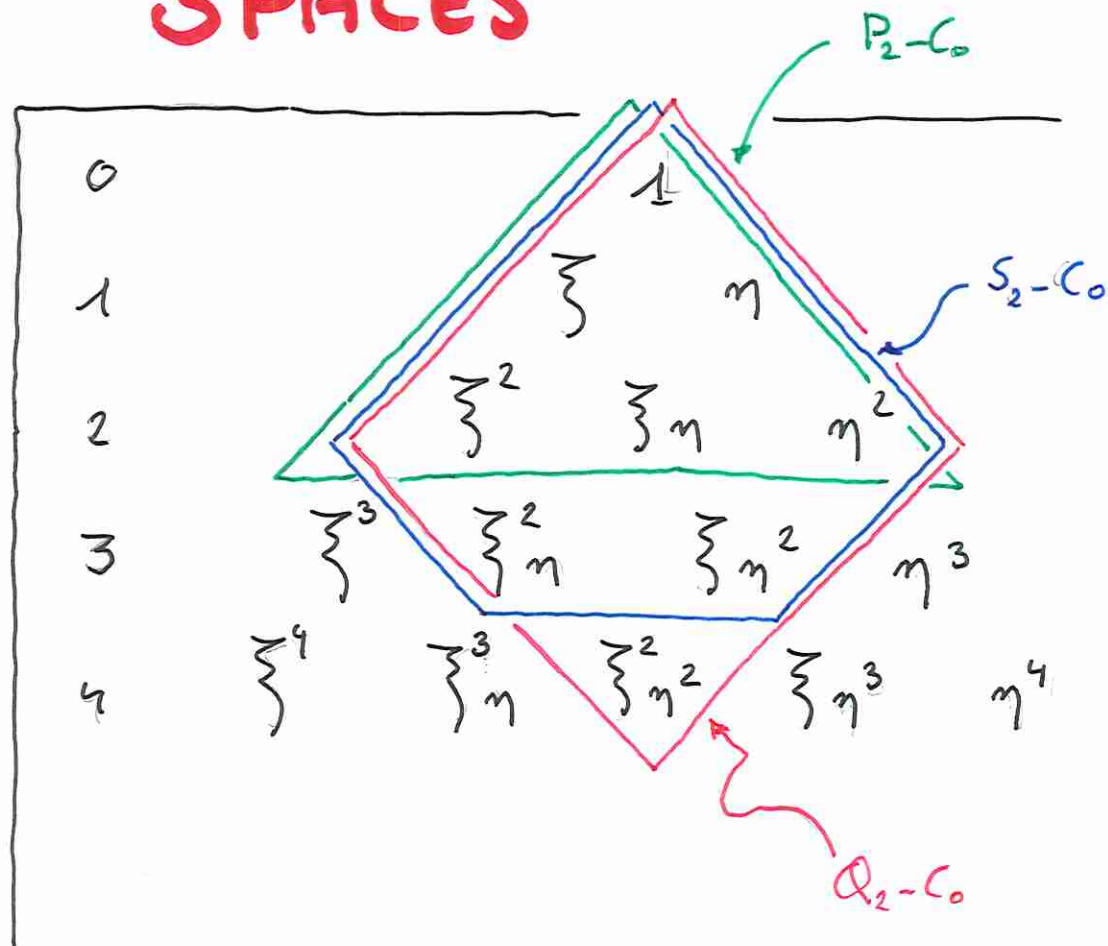
$$\phi_1 = (1-\xi)^2(2+\xi)/4$$

$$\phi_2 = (1-\xi)^2(1+\xi)/4$$

$$\phi_3 = (1+\xi)^2(2-\xi)/4$$

$$\phi_4 = \overset{\text{!}}{\text{!}} (1+\xi)^2(1-\xi)/4$$

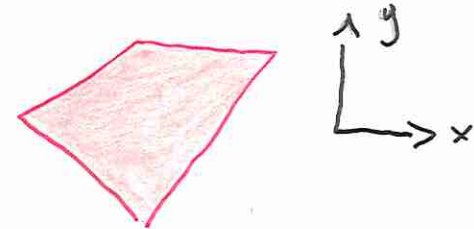
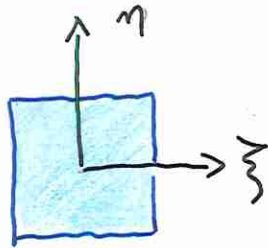
COMPLETE POLYNOMIAL DISCRETE SPACES



$S_2 - C_0$ NOT x-y COMPLETE
 $Q_2 - C_0$ x-y COMPLETE

ξ - η COMPLETE DISCRETE SPACES

$\neq$ x-y COMPLETE DISCRETE SPACE



$$a_1 + a_2 \xi + a_3 \eta + a_4 \xi \eta + a_5 \xi^2 + a_6 \eta^2$$

$$b_1 + b_2 x(\xi, \eta) + b_3 y(\xi, \eta) + b_4 x(\xi, \eta) y(\xi, \eta) + b_5 x^2(\xi, \eta) + b_6 y^2(\xi, \eta)$$

$$x(\xi, \eta) = \sum_{L=1}^4 X_L^e \underbrace{\frac{(1 \pm \xi)(1 \pm \eta)}{4}}_{\frac{1 \pm \xi \pm \eta \pm \xi \eta}{4}}$$

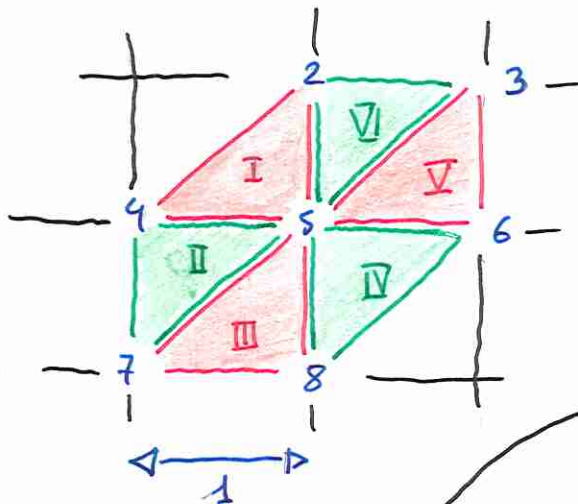
$$\begin{aligned}
 &c_1 + c_2 \xi \\
 &+ c_3 \eta \\
 &+ c_4 \xi \eta \\
 &+ c_5 \xi^2 \\
 &+ c_6 \eta^2 \\
 &+ c_7 \xi \eta^2 \\
 &+ c_8 \eta \xi^2 \\
 &+ c_9 \xi^2 \eta^2
 \end{aligned}$$

STIFFNESS MATRIX CALCULATION

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

1

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



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

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

2

3

Δ

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

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

2

3

A_{ij}^e

CHECK !

$$\sum \phi_i = 1$$

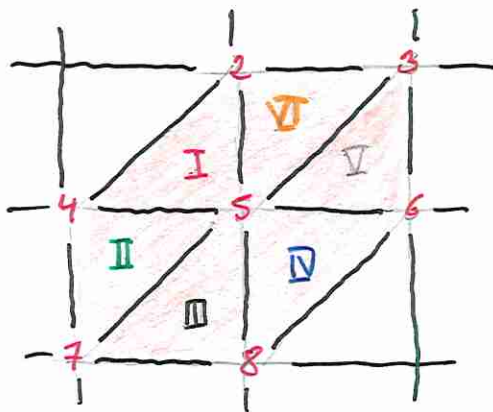
$$\sum \phi_{i,x} = 0$$

$$\sum \phi_{i,y} = 0$$

$$\phi_1 = (1-x) + y$$

$$\phi_{1,x} = -1$$

$$\phi_{1,y} = 0$$



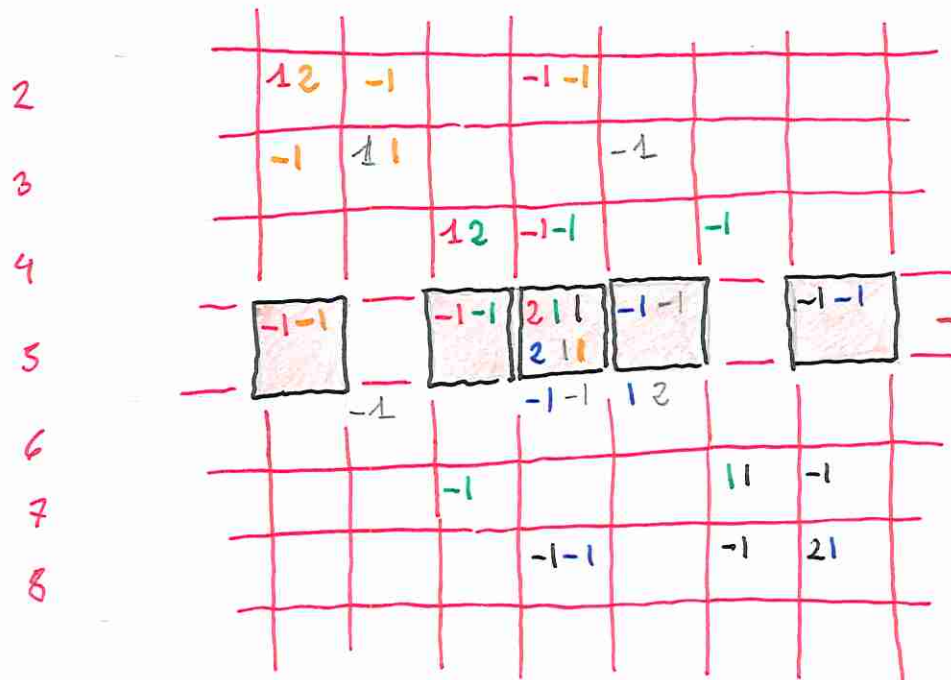
ASSEMBLING LOCAL MATRICES

$$\begin{array}{c} \begin{array}{c} 3 \\ \diagup \quad \diagdown \\ 1 \quad 2 \end{array} \quad \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \frac{1}{2} \\ \begin{array}{c} 3 \\ \diagdown \quad \diagup \\ 1 \quad 2 \end{array} \quad \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ -2 & -1 & 2 \end{bmatrix} \frac{1}{2} \end{array}$$

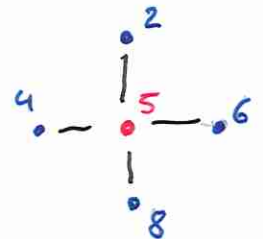
2 3 4 5 6 7 8

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



$$\frac{1}{2} (8U_5 - 2U_2 - 2U_4 - 2U_8 - 2U_6)$$

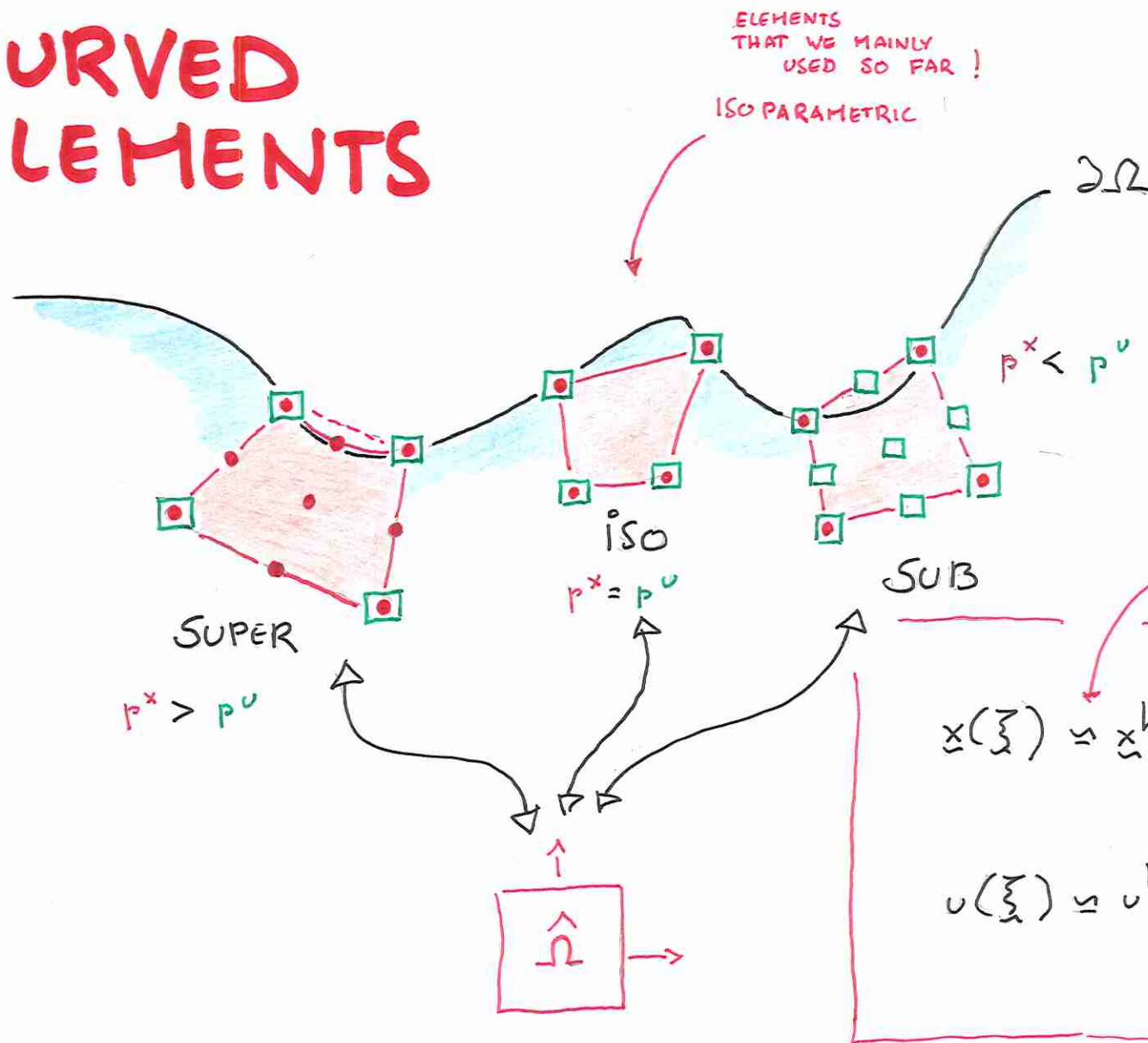


REGULAR
LATTICE
OF TURNER
TRIANGLES

=

CENTRAL
FINITE
DIFFERENCES

CURVED ELEMENTS



$$x(\xi) \approx x^h(\xi) = \sum_{j=1}^{p^x} x_j^e \phi_j^x(\xi)$$

$$u(\xi) \approx u^h(\xi) = \sum_{l=1}^{p^u} u_l^e \phi_l^u(\xi)$$

SUPER-ISO-SUB PARAMETRIC?

2 CONFLICTING GOALS

TYPICALLY
ISO OR SUB-PARAMETRIC
ELEMENTS
ARE USED

COMPROMISE
REQUIRED



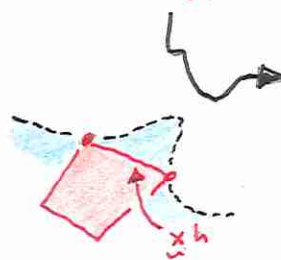
IMPROVING
THE APPROXIMATION
OF THE BOUNDARY

ϕ_i^x



USING A MAPPING $\hat{\Omega} \leftrightarrow \Omega_e$
AS SIMPLE AS POSSIBLE

$\phi_c^x =$ X-LINEAR



TO PRESERVE
X-y COMPLETENESS
OF THE DISCRETE SPACE

TO MAINTAIN ONE-TO-ONE
MAPPING



DO NOT
INTRODUCE
INTERNAL CURVED EDGES !

WHEN is $x(\xi)$
ONE-TO-ONE ?

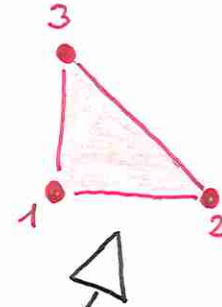
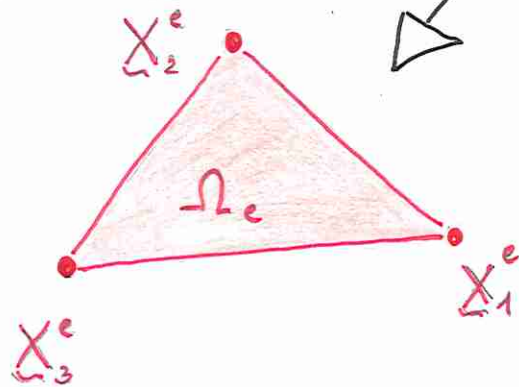
ANSWER

$$\det \left(\frac{\partial x}{\partial \xi}(\xi) \right) \neq 0$$

$\triangleq J_e(\xi)$

$\forall \xi \in \hat{\Omega}$

JACOBIAN
OF ELEMENT Ω_e



$$x(\xi) = \sum_{i=1}^3 X_i^e \phi_i(\xi)$$

$$\frac{\partial x}{\partial \xi} = \sum_{i=1}^3 X_i^e \frac{\partial \phi_i(\xi)}{\partial \xi}$$

$$\phi_1(\xi, \eta) = 1 - \xi - \eta$$

$$\phi_2(\xi, \eta) = \xi$$

$$\phi_3(\xi, \eta) = \eta$$



	$\phi_{i,\xi}$	$\phi_{i,\eta}$
1	-1	-1
2	1	0
3	0	1

$$\frac{\partial \underline{x}}{\partial \underline{\xi}} = \sum_{i=1}^3 \underline{x}_i^e \frac{\partial \phi_i}{\partial \underline{\xi}}$$

J_c CONSTANT
BECAUSE LINEAR
MAPPING

$J_c \neq 0$
IF $\underline{x}_i^e$ NOT
COLLINEAR

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

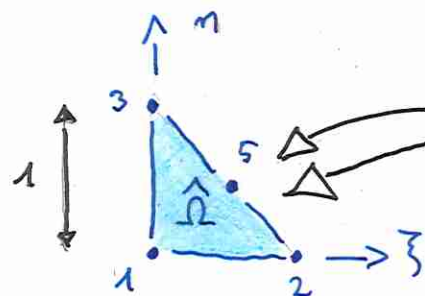
$$J_c = \det \left(\frac{\partial \underline{x}}{\partial \underline{\xi}} \right)$$



$$= \begin{bmatrix} X_2^e - X_1^e & X_3^e - X_1^e \\ Y_2^e - Y_1^e & Y_3^e - Y_1^e \end{bmatrix}$$

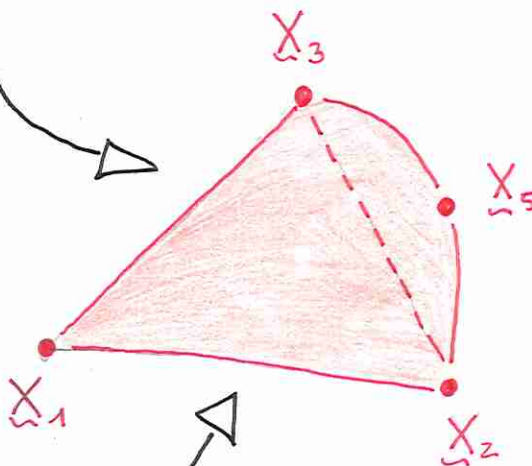


$$= (X_2^e - X_1^e)(Y_3^e - Y_1^e) - (Y_2^e - Y_1^e)(X_3^e - X_1^e)$$



$\underline{x}(\underline{\xi})$

$\underline{\hat{x}}(\underline{\xi})$



$\underline{x}(\underline{\hat{x}})$

ONE-TO-ONE
IF THE 3 VERTICES ARE NOT COLLINEAR



$$\underline{x}(\underline{\hat{x}}) = \begin{bmatrix} X_2 - X_1 & X_3 - X_1 \\ Y_2 - Y_1 & Y_3 - Y_1 \end{bmatrix} \begin{bmatrix} \hat{x} \\ \hat{y} \end{bmatrix} + \begin{bmatrix} X_1 \\ Y_1 \end{bmatrix}$$

$$\underline{\hat{x}}(\underline{\xi}) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \xi \\ \eta \end{bmatrix} + \begin{bmatrix} 4\hat{X}_5 - 2 \\ 4\hat{Y}_5 - 2 \end{bmatrix} \begin{bmatrix} \xi_\eta \\ \xi_\eta \end{bmatrix}$$

$\underline{\hat{x}}(\underline{\xi})$

ONE-TO-ONE ?



CFR $\underline{\hat{x}}(\frac{1}{2}, \frac{1}{2}) = \frac{1}{2} - (4\hat{X}_5 - 2) \frac{1}{4} = \hat{X}_5$

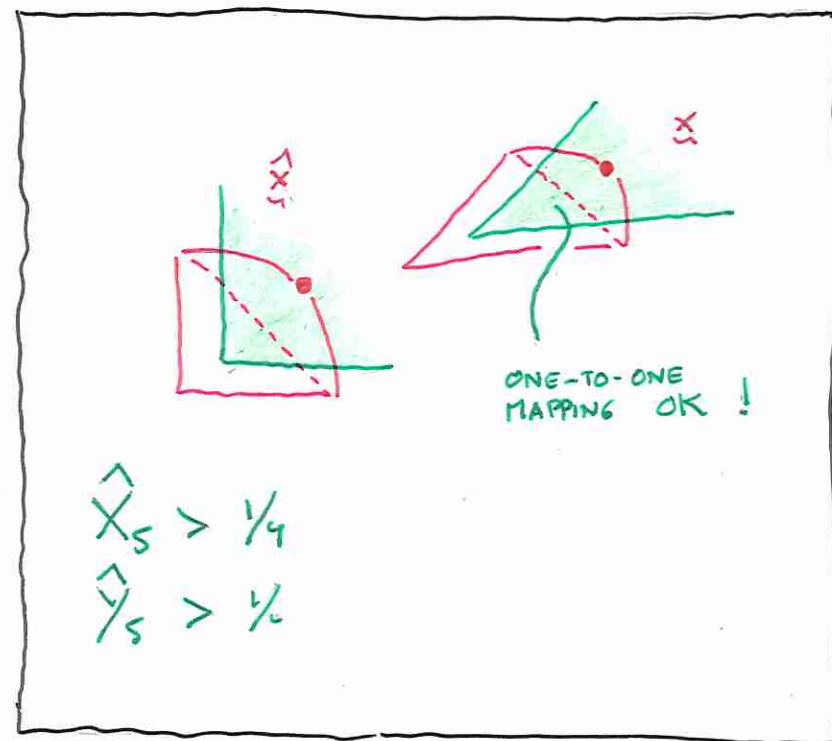
$$\frac{\partial \hat{x}_5}{\partial \hat{y}_5} = \begin{bmatrix} 1 + (4\hat{x}_5 - 2)\eta & (4\hat{x}_5 - 2)\xi \\ (4\hat{y}_5 - 2)\eta & 1 + (4\hat{y}_5 - 2)\xi \end{bmatrix}$$

$$\begin{aligned} \hat{J}_e &= (1 + (4\hat{x}_5 - 2)\eta)(1 + (4\hat{y}_5 - 2)\xi) - (4\hat{x}_5 - 2)(4\hat{y}_5 - 2)\xi\eta \\ &= 1 + (4\hat{x}_5 - 2)\eta + (4\hat{y}_5 - 2)\xi \end{aligned}$$

LINEAR

> 0 IF $J(0,0) > 0$
 $J(1,0) > 0$
 $J(0,1) > 0$

$$\begin{aligned} 4\hat{x}_5 - 2 &> -1 \\ 4\hat{y}_5 - 2 &> -1 \end{aligned}$$



COMPUTATION OF THE ELEMENT STIFFNESS MATRIX

$$A_{ij}^e = \int_{\Omega_e} \nabla \phi_i^e \cdot \nabla \phi_j^e d\Omega$$



$$\Omega \rightarrow \hat{\Omega}$$

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

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

**3 DIFFICULTIES
TO HANDLE !**

MORE
DIFFICULT
IN THE GENERAL
2D-3D CASE

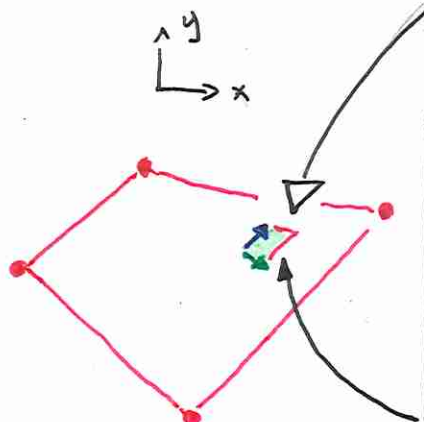
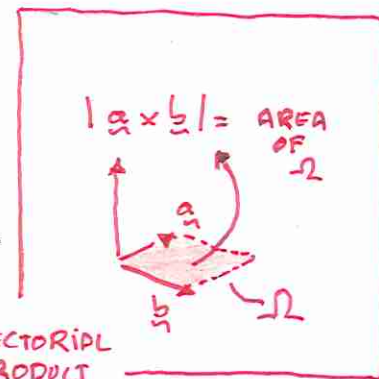
EASY
IN 1D

EASY
FOR 2D
LINEAR
MAPPING

$$\underline{x}(\underline{\xi}) = \sum_{L=1}^4 \underline{X}_L^e \phi_L(\underline{\xi})$$

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

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

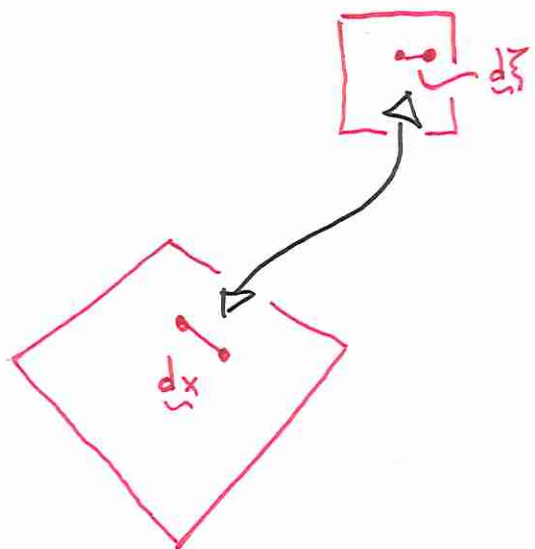


$$d\Omega_e = \left| \left(\frac{\partial x}{\partial \hat{\xi}} d\hat{\xi} \times \frac{\partial x}{\partial \hat{\eta}} d\hat{\eta} \right) \right|$$

$$= \underbrace{\left| \frac{\partial x}{\partial \hat{\xi}} \times \frac{\partial x}{\partial \hat{\eta}} \right|}_{\det \left(\frac{\partial x}{\partial \hat{\xi} \hat{\eta}} \right)} \underbrace{d\hat{\xi} d\hat{\eta}}_{d\hat{\Omega}}$$

LENGTH

VECTORIAL PRODUCT



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

$$dx(\xi)$$

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



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

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

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

$$d\xi$$

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

How to
calculate
 J^e ?

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

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

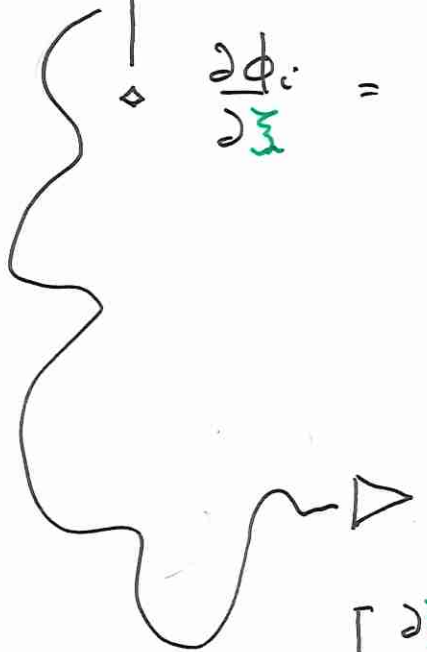
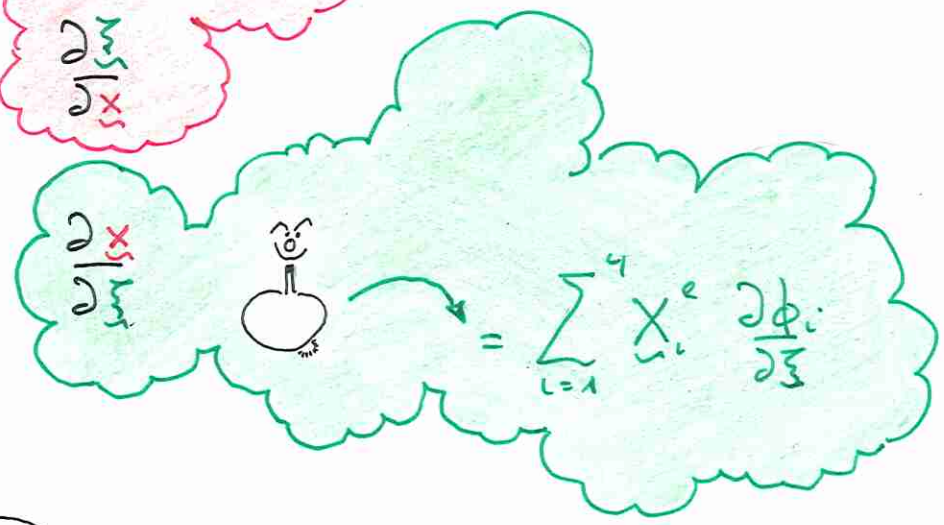
IT IS NOT NECESSARY TO CALCULATE $\xi(x)$!

$\nabla \phi_i$

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



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



$$\text{Jacobian} = (\text{Jacobian})^{-1}$$

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

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

$$\underbrace{\sum \gamma_i \frac{\partial \phi_i}{\partial \eta}}_{\text{cloud}} \quad \frac{\partial \phi_i}{\partial x} = \frac{1}{J_c} \left(\underbrace{\frac{\partial \eta}{\partial \xi} \frac{\partial \phi_i}{\partial \xi}}_{\text{FCT}(\xi, \eta)} - \underbrace{\frac{\partial \eta}{\partial \xi} \frac{\partial \phi_i}{\partial \eta}}_{\text{FCT}(\xi, \eta)} \right) \quad \underbrace{\sum \gamma_i \frac{\partial \phi_i}{\partial \xi}}_{\text{cloud}}$$

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

YOU
HAVE JUST
TO INTEGRATE
NOW !



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

WEIGHTS

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

INTEGRATION
POINTS

NUMERICAL
INTEGRATION
REQUIRED !

ANALYTICAL
WAY IS
IMPOSSIBLE !

TO BE
SELECTED
IN A CLEVER WAY

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

**GAUSS
LEGENDRE
QUADRATURE !**

NUMERICAL INTEGRATION OF $p(\xi)$

$$\sum_{i=0}^{2p+1} a_i \xi^i$$

$2p+2$ COEFFICIENTS

$p+1$ WEIGHT

$p+1$ POINTS

$$\int_{-1}^1 p(\xi) d\xi$$

$$= \sum_{k=0}^p w_k p(\xi_k)$$

$$\sum_{i=0}^{2p+1} \int_{-1}^1 a_i \xi^i d\xi$$

$$= \sum_{k=0}^p w_k \sum_{i=0}^{2p+1} a_i \xi_k^i$$

$$\sum_{j=0}^p \int_{-1}^1 a_{2j} \xi^{2j} d\xi$$

$$+ \sum_{j=0}^p \int_{-1}^1 a_{2j+1} \xi^{2j+1} d\xi$$

$= 0$

$$= \sum_{k=0}^p w_k \sum_{j=0}^p a_{2j} \xi_k^{2j}$$

$$+ \sum_{k=0}^p w_k \sum_{j=0}^p a_{2j+1} \xi_k^{2j+1}$$

$$\sum_{j=0}^p \frac{2}{(2j+1)} a_{2j}$$

$$\sum_{k=0}^p w_k \xi_k^{2j} = \frac{2j}{(2j+1)}$$

$$\sum_{k=0}^p w_k \xi_k^{2j+1} = 0$$

$2p+2$
EQUATIONS

$$\sum_{k=0}^p w_k \xi_k^{2j} = \frac{2}{2j+1} \quad j=0 \dots p$$

$$\sum_{k=0}^p w_k \xi_k^{2j+1} = 0 \quad j=0 \dots p$$

$p=0$

$$w_0 = 2$$

$$\xi_0 w_0 = 0$$



$$2p+1 = 1 !$$

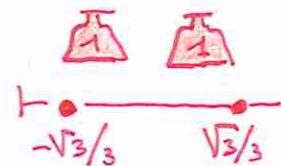
$p=1$

$$w_0 + w_1 = 2$$

$$\xi_0^2 w_0 + \xi_1^2 w_1 = 2/3$$

$$\xi_0 w_0 + \xi_1 w_1 = 0$$

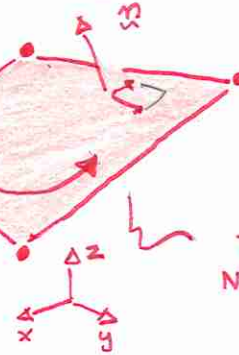
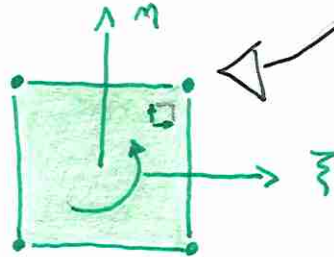
$$\xi_0^3 w_0 + \xi_1^3 w_1 = 0$$



$$2p+1 = 3 !$$

$$X_i = \begin{bmatrix} X_i \\ Y_i \\ Z_i \end{bmatrix}$$

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



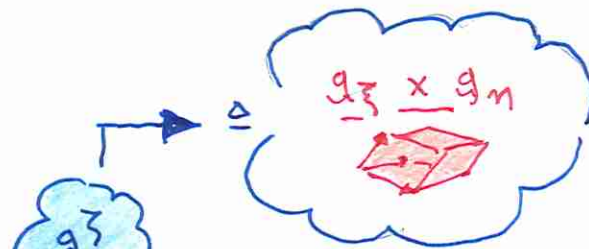
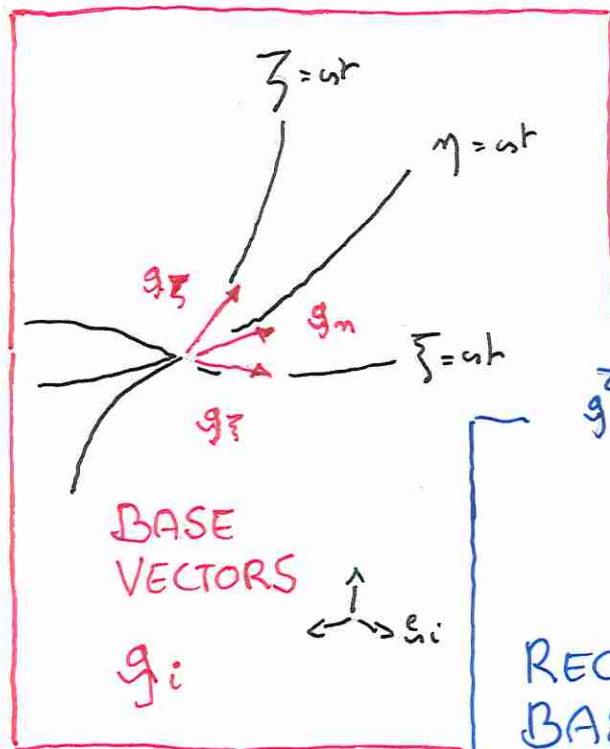
THIS IS NOT A PLANE !

$$\frac{\partial X}{\partial \xi} = \sum_{i=1}^4 X_i \frac{\partial \phi_i}{\partial \xi}$$

$$\begin{bmatrix} X_i \\ Y_i \\ Z_i \end{bmatrix} \quad \begin{bmatrix} \frac{\partial \phi_i}{\partial \xi} & \frac{\partial \phi_i}{\partial \eta} \end{bmatrix}$$

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

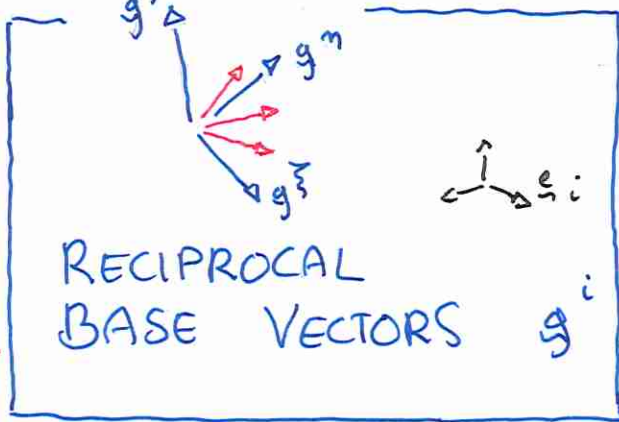
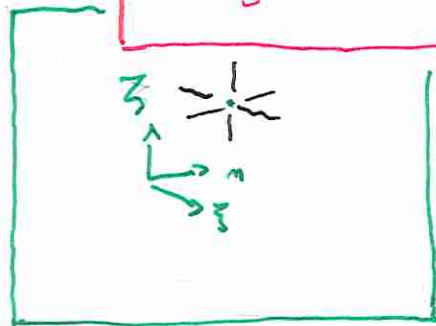
3D
FACE



$$g^i \cdot g_j = \delta_j^i$$

$$g^{\xi} = \frac{\partial \xi}{\partial x}$$

$$\frac{\partial \xi}{\partial x} e_x + \frac{\partial \xi}{\partial y} e_y + \frac{\partial \xi}{\partial z} e_z$$



$$dx(\xi) = \frac{\partial x}{\partial \xi} \cdot d\xi$$

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

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

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



METRICS

$$g_{ij} = g_i \cdot g_j$$

$$g^{ij} = g^i \cdot g^j$$

$$g_{ij}^{-1} = g^{ij}$$

$$\det(g_{ij}) = \det(g^{ij}) = g$$

$$\sqrt{g} = J$$

$$g^i = g^{ij} \cdot g_j$$

CONTRA-VARIANT
COMPONENTS

CO-VARIANT
COMPONENTS

$$\underline{v} = g_i v^i = g^i v_i$$

$$v^i = g^{ij} v_j$$

$$\begin{bmatrix} v \\ v \\ w \end{bmatrix}$$

$$v \underline{e}_x + v \underline{e}_y + w \underline{e}_z$$

CARTESIAN
COMPONENTS

$$\frac{\partial}{\partial \underline{x}}$$

$$g^{\underline{\xi}} \cdot \frac{\partial}{\partial \underline{\xi}}$$

$$\underline{\nabla}$$

$$=$$

$$g^{\underline{\xi}} \frac{\partial}{\partial \underline{\xi}}$$

$$+ g^{\underline{\eta}} \frac{\partial}{\partial \underline{\eta}}$$

$$+ g^{\underline{\zeta}} \frac{\partial}{\partial \underline{\zeta}}$$

3D FACE

$$\lambda_{11} = \left(\frac{\partial x}{\partial \xi}\right)^2 + \left(\frac{\partial y}{\partial \xi}\right)^2 + \left(\frac{\partial z}{\partial \xi}\right)^2$$

$$\lambda_{22} = \left(\frac{\partial x}{\partial \eta}\right)^2 + \left(\frac{\partial y}{\partial \eta}\right)^2 + \left(\frac{\partial z}{\partial \eta}\right)^2$$

$$\lambda_{12} = \left(\frac{\partial x}{\partial \xi} \frac{\partial x}{\partial \eta}\right) + \left(\frac{\partial y}{\partial \xi} \frac{\partial y}{\partial \eta}\right) + \left(\frac{\partial z}{\partial \xi} \frac{\partial z}{\partial \eta}\right)$$

$$J = \sqrt{\lambda_{11} \lambda_{22} - \lambda_{12}^2}$$

$$\begin{bmatrix} \lambda_{11} & \lambda_{12} \\ \lambda_{21} & \lambda_{22} \end{bmatrix} \triangleq \lambda$$

METRIC g_{ij}

$$S \triangleq \lambda^{-1} \quad g^{ij}$$

METRIC

$$= \begin{bmatrix} \lambda_{22} & -\lambda_{12} \\ -\lambda_{12} & \lambda_{11} \end{bmatrix} / J^2$$

$$g^i = g^{ij} g_j$$

$$\frac{\partial \xi}{\partial x} = \left(\frac{\partial x}{\partial \xi} S_{11} + \frac{\partial x}{\partial \eta} S_{12} \right)$$

Annotations: $(g_\xi)_x$, $g^{\xi\xi}$, λ_{22}/J^2 , $-\lambda_{12}/J^2$

$$\frac{\partial \psi_i}{\partial x} = \frac{\partial \psi_i}{\partial \xi} \left\{ \frac{\partial \xi}{\partial x} \right\} + \frac{\partial \psi_i}{\partial \eta} \frac{\partial \eta}{\partial x}$$

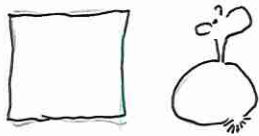
$$= \frac{\partial y}{\partial \eta} / J$$

?

$$\frac{\partial \zeta}{\partial x} = \left(\cancel{\frac{\partial x}{\partial \xi}} \left(\frac{\partial x}{\partial \eta} \right)^2 + \frac{\partial x}{\partial \xi} \left(\frac{\partial y}{\partial \eta} \right)^2 - \cancel{\frac{\partial x}{\partial \eta} \left(\frac{\partial x}{\partial \xi} \frac{\partial x}{\partial \eta} \right)} - \frac{\partial x}{\partial \eta} \left(\frac{\partial y}{\partial \xi} \frac{\partial y}{\partial \eta} \right) \right) / \eta^2$$

$$= \left(\frac{\partial y}{\partial \eta} \underbrace{\left(\frac{\partial x}{\partial \xi} \frac{\partial y}{\partial \eta} - \frac{\partial x}{\partial \eta} \frac{\partial y}{\partial \xi} \right)}_{\eta} \right) / \eta^2$$

$$= \frac{\partial y}{\partial \eta} / \eta$$



ABSTRACT GENERIC ELLIPTIC PROBLEM

HEAT CONDUCTION
 LINEAR ELASTICITY
 SIMPLIFIED MODELS OF LINEAR ELASTICITY
 BEAM / SHELLS
 ROPE / MEMBRANE
 STOKES PROBLEM

NOW,
 WE CONSIDER
 A VECTORIAL UNKNOWN FIELD !

WEAK FORMULATION

$$? \underline{u} \in U \quad \text{SUCH THAT}$$

$$\underbrace{a(\underline{u}, \hat{\underline{u}})}_{\substack{\text{BILINEAR} \\ \text{CONTINUOUS} \\ \text{SYMMETRIC} \\ \text{COERCIVE FORM}}} = \underbrace{b(\hat{\underline{u}})}_{\substack{\text{CONTINUOUS} \\ \text{LINEAR FORM}}} \quad \forall \hat{\underline{u}} \in \hat{U}$$

BILINEAR
 CONTINUOUS
 SYMMETRIC
 COERCIVE FORM

CONTINUOUS
 LINEAR FORM



$$? \underline{u} \in U \quad \text{SUCH THAT}$$

$$J(\underline{u}) = \min_{\underline{v} \in U} \underbrace{\frac{1}{2} a(\underline{v}, \underline{v}) - b(\underline{v})}_{J(\underline{v})}$$

ASSUMPTIONS
 REQUIRED
 TO HAVE AN ABSTRACT
 MINIMIZATION
 PROBLEM

MINIMIZATION
 PROBLEM

ABSTRACT GENERIC DISCRETE FORMULATION

$$\begin{matrix} \begin{bmatrix} u \\ v \end{bmatrix} & \begin{bmatrix} u \\ v \\ w \end{bmatrix} \\ \text{2D} & \text{3D} \end{matrix}$$

$$\underbrace{u(x)}_{\in U}$$

$$\underbrace{u^h(x)}_{\in U^h \subset U} = \sum_{i=1}^n U_i \tau_i(x)$$

$$\in U^h \subset U$$

$$\dim(U^h) = 2n$$

2D PROBLEMS

$$\dots = 3n$$

3D PROBLEMS

? u^h SUCH THAT

$$a(u^h, \hat{u}^h) = b(\hat{u}^h)$$

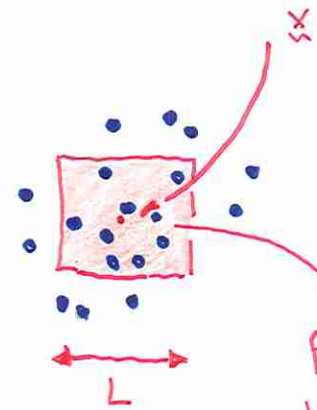
$$\forall \hat{u}^h \in \hat{U}^h$$

DISCRETE
FORMULATION

$$U^h = \text{SPAN} \left\{ \underbrace{\begin{bmatrix} \tau_1 \\ 0 \end{bmatrix} \begin{bmatrix} \tau_2 \\ 0 \end{bmatrix} \dots \begin{bmatrix} \tau_n \\ 0 \end{bmatrix}}_n \underbrace{\begin{bmatrix} 0 \\ \tau_1 \end{bmatrix} \dots \begin{bmatrix} 0 \\ \tau_m \end{bmatrix}}_m \right\}$$

CONTINUUM MECHANICS

LINEAR ELASTICITY



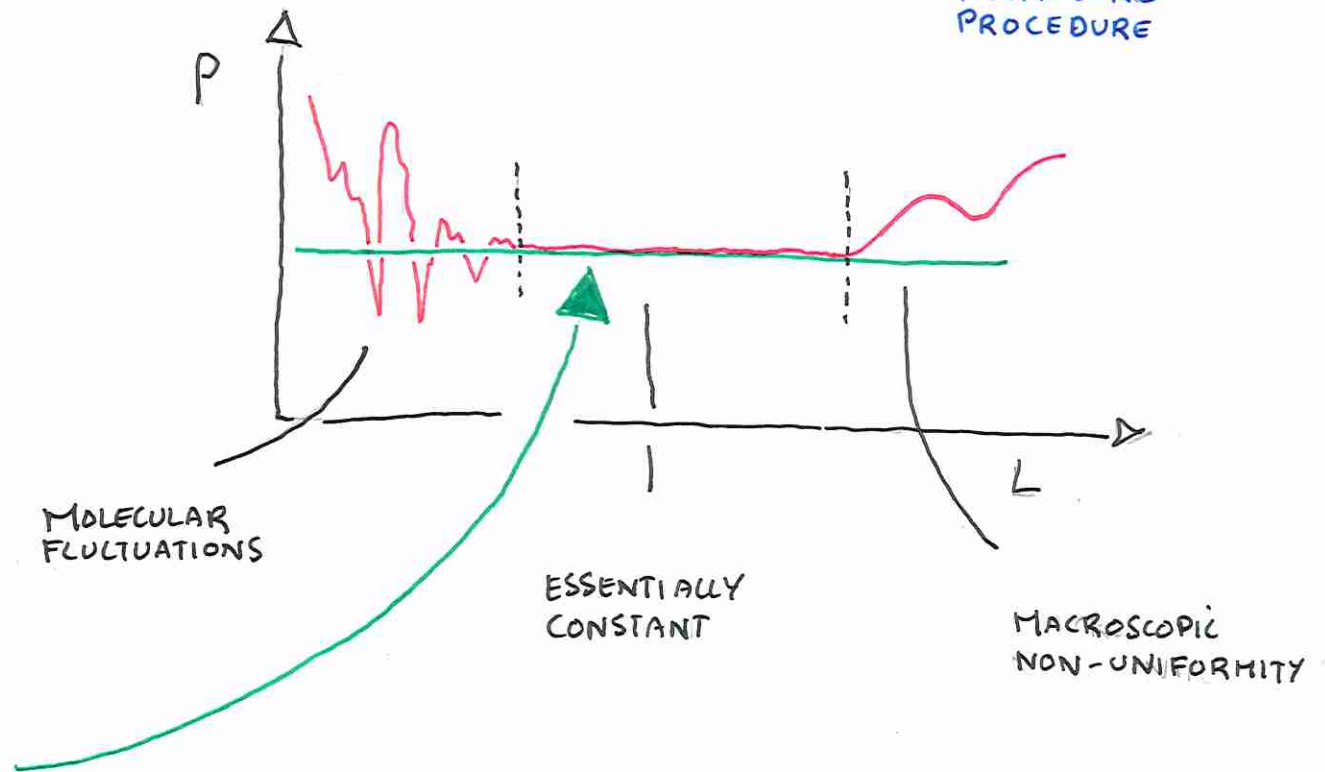
THE REAL WORLD
IS **NOT** CONTINUOUS!

$$\underbrace{\rho(L, \underline{x}, t)}_{\text{DENSITY}} = \underbrace{\frac{m(L, \underline{x}, t)}{L^2}}_{\text{AVERAGING PROCEDURE}}$$

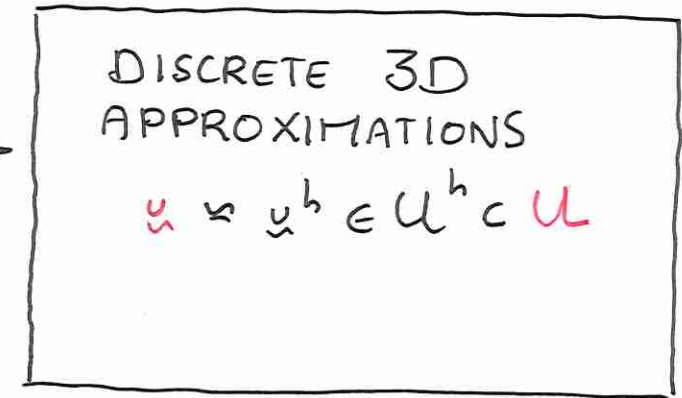
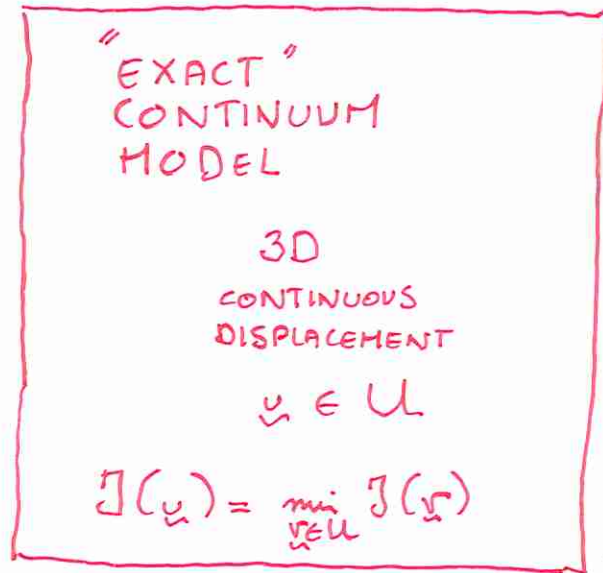
$$\rho(L, \underline{x}, t) \approx \rho(\underline{x}, t)$$

CONTINUUM MECHANICS ASSUMPTION

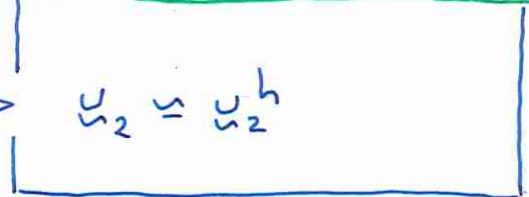
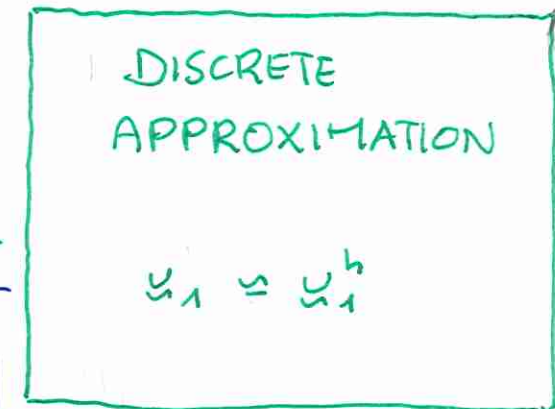
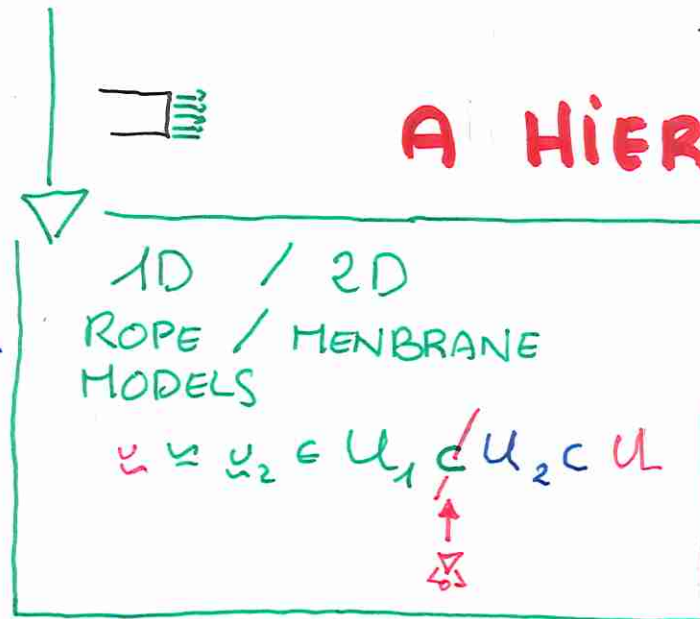
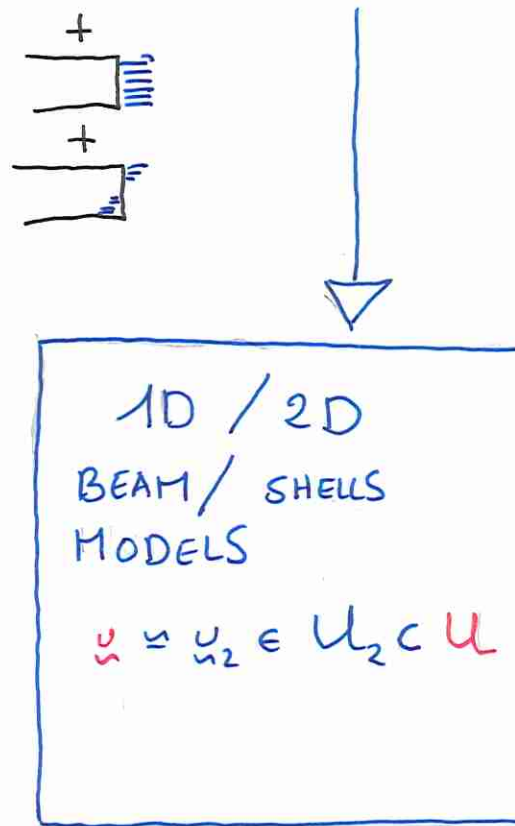
BEHAVIOUR OF MANY
PHYSICAL SYSTEMS IS
"ESSENTIALLY" THE SAME
AS IF THEY ARE PERFECTLY
CONTINUOUS



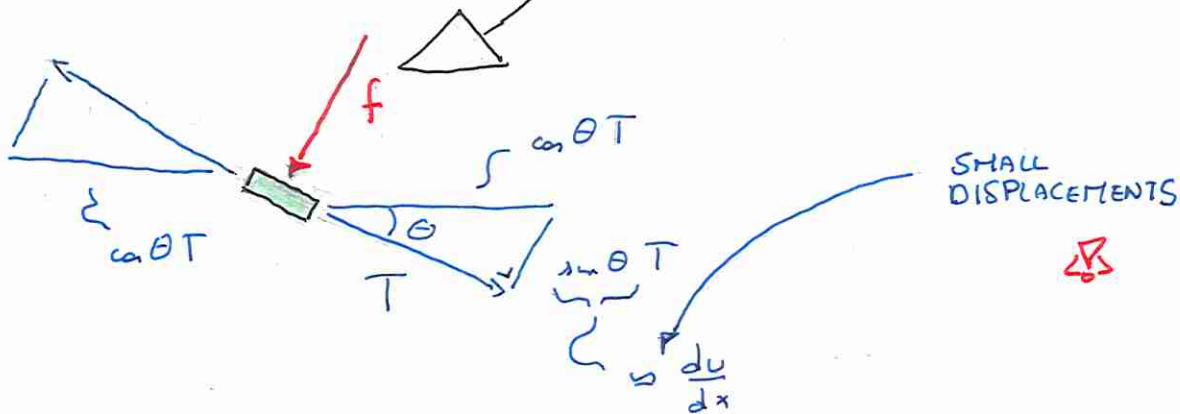
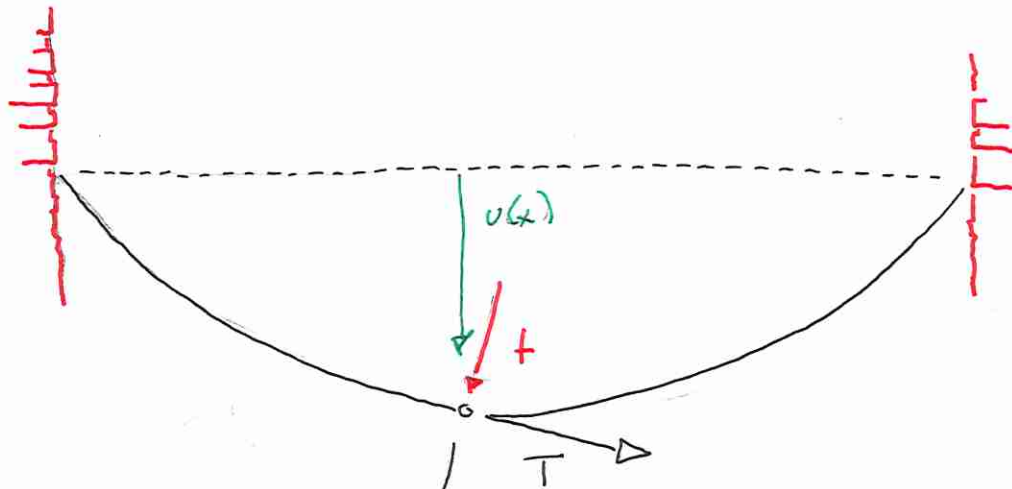
SIMPLIFIED MODELS



A HIERARCHICAL VIEW



ROPE MODEL



VERTICAL
FORCE
BALANCE

$$\frac{d}{dx} \left(T \frac{du}{dx} \right) = -f$$



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

THEORY OF BEAMS

FORCE & MOMENTUM
BALANCES

$$\frac{dQ}{dx} = -q$$

$$\frac{dM}{dx} = Q$$

CONSTITUTIVE
LAW

$$M = EI \frac{1}{R}$$

CURVATURE
OF BEAM

$$\frac{1}{R} = -\frac{d^2 u}{dx^2}$$

BENDING BEAM
• SMALL DEF
ST VENANT PRINCIPLE
NAVIER-BERNOULLI ASS.

?

$$\frac{d^4 u}{dx^4} - \frac{q}{EI} = 0$$

+ 4 BOUNDARY
CONDITIONS

$$\begin{aligned}
 & \langle EI \frac{d^4 u}{dx^4} \hat{u} \rangle = \langle q \hat{u} \rangle \\
 & \downarrow \\
 & - \langle EI \frac{d^3 u}{dx^3} \frac{d\hat{u}}{dx} \rangle = \langle q \hat{u} \rangle - \underbrace{\left[EI \frac{d^3 u}{dx^3} \hat{u} \right]}_Q \\
 & \downarrow \\
 & \langle EI \frac{d^2 u}{dx^2} \frac{d^2 \hat{u}}{dx^2} \rangle = \langle q \hat{u} \rangle - [Q \hat{u}] \\
 & \quad \quad \quad + \underbrace{\left[EI \frac{d^2 u}{dx^2} \frac{d\hat{u}}{dx} \right]}_M
 \end{aligned}$$

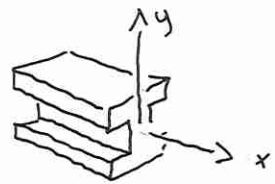
$\underbrace{\hspace{10em}}_{a(u, \hat{u})} \qquad \underbrace{\hspace{10em}}_{b(\hat{u})}$

IMPOSING u OR Q
 $\frac{du}{dx}$ OR M

AT BOTH ENDS IS EASY !

IT IS
A MINIMIZATION
PROBLEM ...

$$J(u) = \frac{1}{2} \left\langle EI \frac{d^2 u}{dx^2}, \frac{d^2 u}{dx^2} \right\rangle$$



$M(u)$
MOMENTUM

$\kappa(u)$
CURVATURE

DEFORMATION
ENERGY

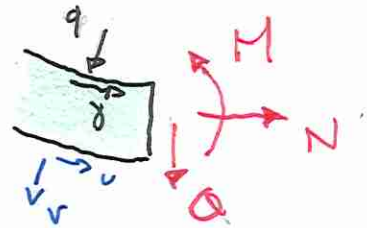
$$\frac{1}{2} \int_0^L \int_S \sigma \epsilon \, dS \, dx$$

$E y \frac{d^2 u}{dx^2}$
 $y \frac{d^2 u}{dx^2}$

$$- \langle q u \rangle + [Q u] - [M \frac{du}{dx}]$$

WORK
OF EXTERNAL
FORCES

TIMOSHENKO BEAM THEORY



CONSERVATION
BALANCES

$$\frac{dN}{dx} = -\gamma$$

$$\frac{dQ}{dx} = -q$$

$$\frac{dM}{dx} = Q$$

CONSTITUTIVE
LAW

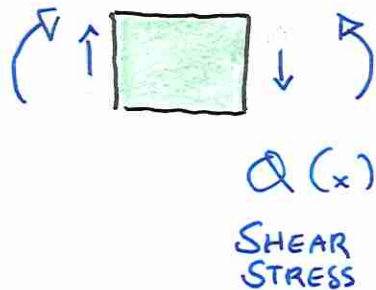
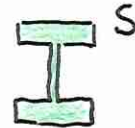
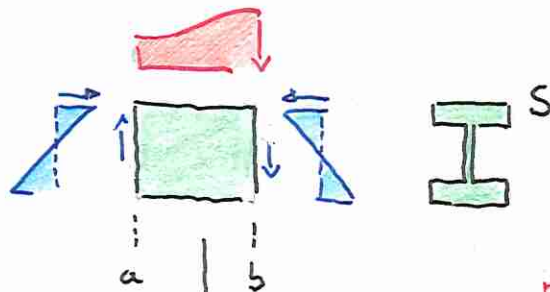
$$M = -EI \frac{d^2 v}{dx^2}$$

$$N = ES \frac{du}{dx}$$

$$EI \frac{d^4 v}{dx^4} = q$$

$$ES \frac{d^2 u}{dx^2} = -\gamma$$

BENDING OF A BEAM



MOMENTUM
 $M(x)$

THE PATTERN OF INTERNAL STRESS PRODUCES A TWISTING FORCE, A MOMENT ON THE MATERIAL

HORIZONTAL FORCE OBSERVED

$$\underbrace{\int_S (\sigma) dS}_{=0} = 0$$

MOMENTUM OBSERVED

$$\underbrace{\int_S (\sigma) \eta dS}_M = \int_S \frac{E \eta^2}{R} dS$$

↑
HOOKE

$$= \frac{E}{R} \underbrace{\int_S \eta^2 dS}_I$$

$$I = \frac{bh^3}{12}$$

$$\nabla = EI \underbrace{\frac{1}{R}}_{-\frac{d^2 u}{dx^2}}$$

FORCE BALANCE

$$\int_a^b q \, dx - Q_a + Q_b = 0$$

$$\int_a^b q + \frac{dQ}{dx} \, dx = 0$$

$$\frac{dQ}{dx} = -q$$

$$\frac{dM}{dx} = Q$$

MOMENTUM BALANCE

$$M_b - M_a - \int_a^b (x-a) q \, dx - (b-a) Q_b = 0$$

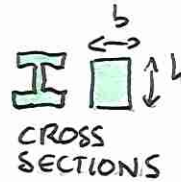
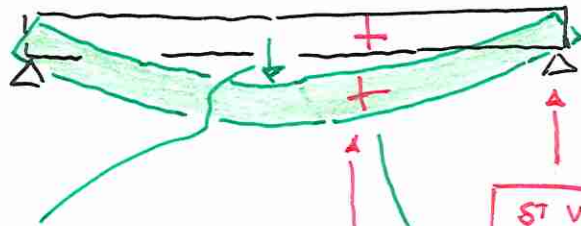
$$\int_a^b \left(\frac{dM}{dx} + (x-a) \frac{dQ}{dx} \right) dx - (b-a) Q_b = 0$$

$$\int_a^b \left(\frac{dM}{dx} - Q \right) dx - (b-a) Q_b = 0$$

$$+ \left[(x-a) Q \right]_a^b$$



SMALL DEFORMATIONS



ST VENANT PRINCIPLE

NAVIER - BERNOULLI ASSUMPTION

UNKNOWN $v(x)$

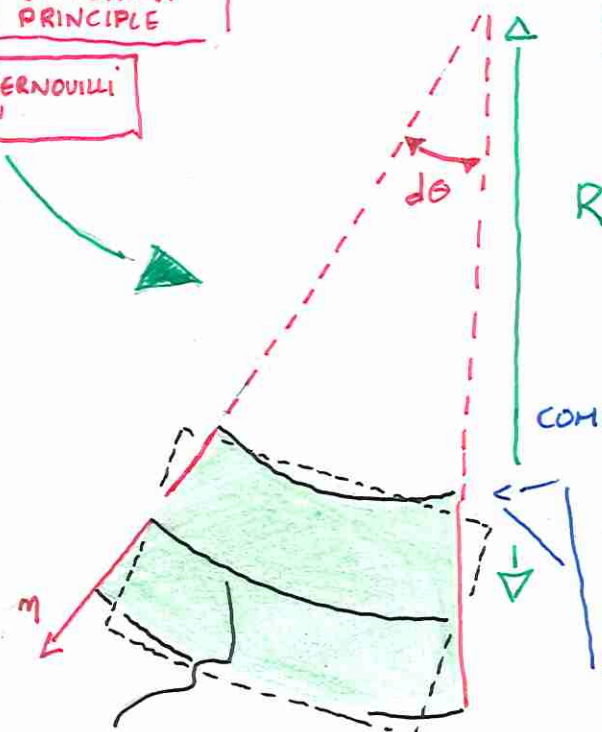
LOCAL APPROXIMATION OF A CIRCULAR BEAM IS OK

$$\epsilon = \frac{(R + \eta) d\theta - R d\theta}{R d\theta}$$



$$= \frac{\eta}{R}$$

$$= -\eta \frac{d^2 v}{dx^2}$$



MIDPLANE ASSUMED ON STRETCHED

HOOKES

COMPRESSION

$$\sigma = E \epsilon$$

TRACTION

3D LINEAR ISOTROPIC ELASTICITY



CONSTITUTIVE LAW

HOOKE ELASTIC BODY
SMALL DEF.

$$\underline{\underline{\sigma}} = \underbrace{\frac{E}{(1+\nu)}}_{2\mu} \underline{\underline{\epsilon}} + \underbrace{\frac{E\nu}{(1+\nu)(1-2\nu)}}_{\lambda} \text{tr}(\underline{\underline{\epsilon}}) \underline{\underline{S}}$$

CONSERVATION LAWS

$$\nabla \cdot \underline{\underline{\sigma}} + \underline{\underline{f}} = 0$$

$$\underline{\underline{\sigma}} = \underline{\underline{\sigma}}^T$$

DEFORMATION TENSOR

$$\underline{\underline{\epsilon}} \triangleq \frac{1}{2} (\nabla_{\underline{\underline{u}}} + (\nabla_{\underline{\underline{u}}})^T)$$

? $\underline{\underline{u}}$

$$\nabla \cdot \underline{\underline{\sigma}}(\underline{\underline{u}}) + \underline{\underline{f}} = 0 \quad \text{in } \Omega$$

$$\underline{\underline{\sigma}} \cdot \underline{\underline{n}} = \underline{\underline{g}} \quad \text{ON } \Gamma_N$$

$$\underline{\underline{u}} = 0 \quad \text{ON } \Gamma_D$$

STOKES PROBLEM

CONSERVATION LAWS

$$\cancel{(\underline{u} \cdot \nabla) \underline{u}} = \nabla \cdot \underline{\underline{g}} + \underline{f}$$

$$\nabla \cdot \underline{u} = 0$$

CREEPING FLOW
 $Re \ll 0$

INCOMPRESSIBLE FLOW

CONSTITUTIVE LAW

$$\underline{\underline{g}} = 2\mu \underline{\underline{d}} - p \underline{\underline{I}}$$

NEWTONIAN FLUID

RATE OF DEFORMATION TENSOR

$$\underline{\underline{d}} \triangleq \frac{1}{2} (\nabla \underline{u} + (\nabla \underline{u})^T)$$

? $(\underline{u}, p)$

$$\begin{cases} \nabla \cdot (\underline{\underline{g}}(\underline{u}, p)) + \underline{f} = 0 \\ \nabla \cdot \underline{u} = 0 \end{cases} \quad \text{in } \Omega$$

$$\underline{\underline{g}} \cdot \underline{n} = \underline{g} \quad \text{on } \Gamma_2$$

$$\underline{u} = 0 \quad \text{on } \Gamma_0$$

CALCULUS

$$\nabla \cdot \underline{u} = 0$$

IN Ω

$\Leftrightarrow$

$$\exists \psi$$

SUCH THAT

$$\underline{u} = \nabla \times \psi$$

STREAM
FUNCTION

$$? \psi$$

$$\nabla^4 \psi$$

+

$$\nabla \times \underline{f}$$

= 0

IN Ω

+

SUITABLE
BOUNDARY
CONDITIONS

TIP #1

$$\langle \hat{u} \cdot (\nabla \cdot \underline{\sigma}(u)) \rangle = \langle \nabla \cdot (\hat{u} \cdot \underline{\sigma}(u)) \rangle - \langle \nabla \hat{u} : \underline{\sigma}(u) \rangle$$

$\hat{u} \in U$ $\underline{\sigma}(u) \in U$ $\nabla \hat{u} : \underline{\sigma}(u) \triangleq a(\hat{u}, u)$

TIP #2

$$= \langle \nabla \cdot (\hat{u} \cdot \underline{\sigma}(u)) \rangle$$

TIP #3

$$= \langle \hat{u} \cdot (\nabla \cdot \underline{\sigma}(u)) \rangle_N$$

$\nabla \cdot \underline{\sigma}(u)$ on Γ_N

USUAL
CALCULUS !

IS $\alpha(\hat{u}, u)$
SYMMETRIC?

$$\langle \nabla \hat{u} : \nabla u \rangle = \langle \underbrace{\left(\frac{\nabla \hat{u} + (\nabla \hat{u})^T}{2} \right)}_{\text{SYM}} + \underbrace{\left(\frac{\nabla \hat{u} - (\nabla \hat{u})^T}{2} \right)}_{\text{ANTI-SYM}} : \underbrace{\nabla u}_{\text{SYM}} \rangle$$

$\varepsilon(\hat{u})$



$$= \langle \varepsilon(\hat{u}) : \nabla u \rangle$$



$\mathbb{C} : \varepsilon(u)$
 GENERALIZED HOOKE'S LAW

$$= \langle \varepsilon(\hat{u}) : \mathbb{C} : \varepsilon(u) \rangle$$

WEAK FORMULATION

? $u \in U$ SUCH THAT

$$\underbrace{\langle \underline{\underline{u}}(\hat{u}) : \underline{\underline{}} : \underline{\underline{u}}(u) \rangle}_{a(\hat{u}, u)} = \underbrace{\langle \hat{u} \cdot f \rangle + \langle \hat{u} \cdot g \rangle_N}_{b(\hat{u})}$$

$\forall \hat{u} \in \hat{U}$



FOR
SUITABLE
ONLY $\subseteq$!

? $u \in U$ SUCH THAT

$$J(u) = \min_{v \in U} \underbrace{\frac{1}{2} a(u, u)}_{J(u)} - b(u)$$

MINIMIZATION PROBLEM

$$\underbrace{\frac{1}{2} \alpha(\underline{v}, \underline{v})}_{\text{ENERGY OF DEFORMATION}} = \underbrace{\left\langle \frac{1}{2} \lambda \underline{\underline{\epsilon}}(\underline{v}) : \underline{\underline{S}} \right\rangle}_{\text{MUST BE A QUADRATIC POSITIVE FORM IN ORDER TO OBTAIN A MINIMIZATION PROBLEM}} + \underbrace{\mu \underline{\underline{\epsilon}}(\underline{v}) : \underline{\underline{\epsilon}}(\underline{v})}_{\text{MUST BE A QUADRATIC POSITIVE FORM IN ORDER TO OBTAIN A MINIMIZATION PROBLEM}}$$

ENERGY
OF
DEFORMATION

MUST BE
A QUADRATIC POSITIVE FORM
IN ORDER TO OBTAIN A MINIMIZATION
PROBLEM



$$\boxed{\begin{array}{l} \mu > 0 \\ \frac{3}{2} \lambda + \mu > 0 \end{array}}$$

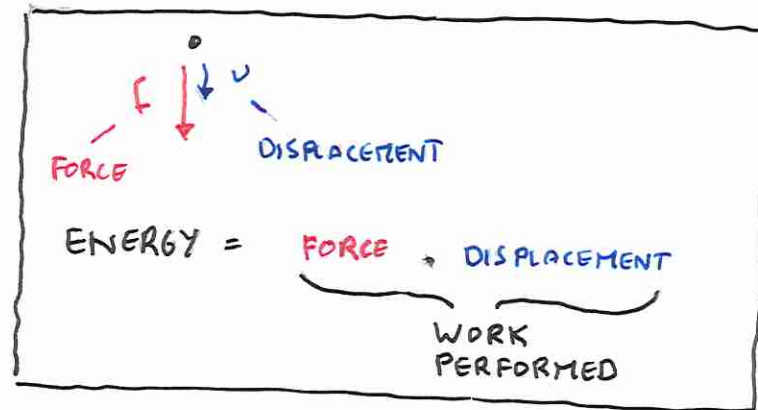
$$(\epsilon_{12} \neq 0)$$

$$(\epsilon_{11} = \epsilon_{22} = \epsilon_{33} \neq 0)$$

ADMISSIBLE VALUES
FOR LAMÉ COEFFICIENTS

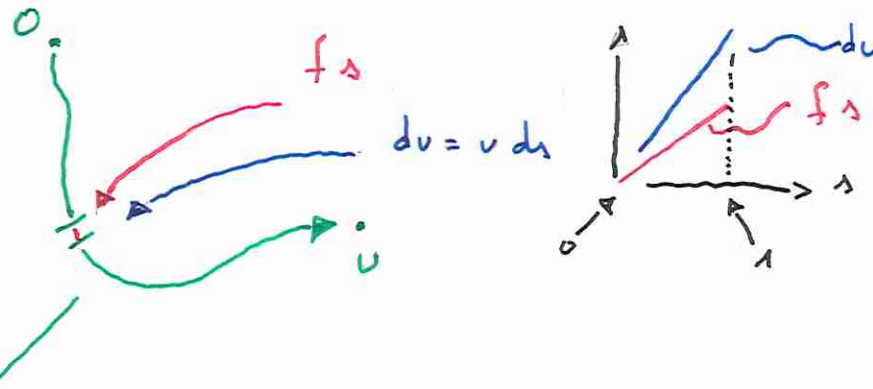
"DEFORMATION ENERGY"

WHAT IS IT?



ENERGY OF DEFORMATION

= WORK PERFORMED TO DEFORM THE STRUCTURE AND IS STORED INSIDE. SUCH AN ENERGY IS RECOVERED WHEN EXTERNAL FORCES ARE REMOVED



VERY VERY SLOW LOADING
→ QUASI-STATIC APPROACH

- IRREVERSIBILITY
 - DISSIPATION
- ARE NEGLECTED!

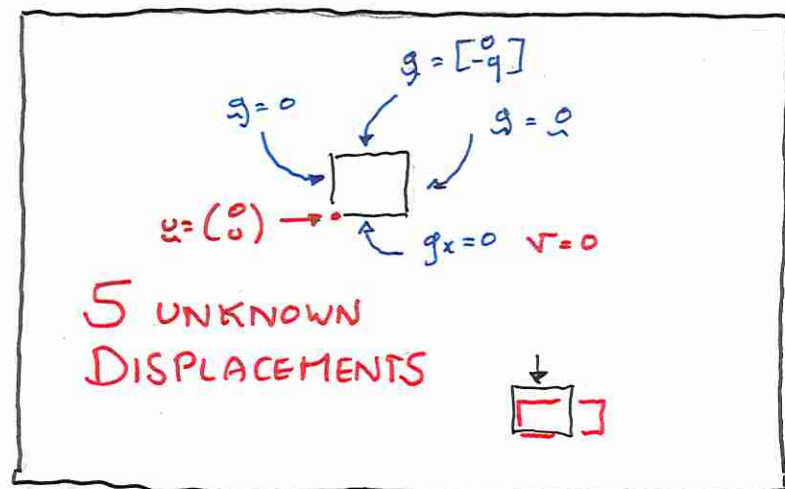
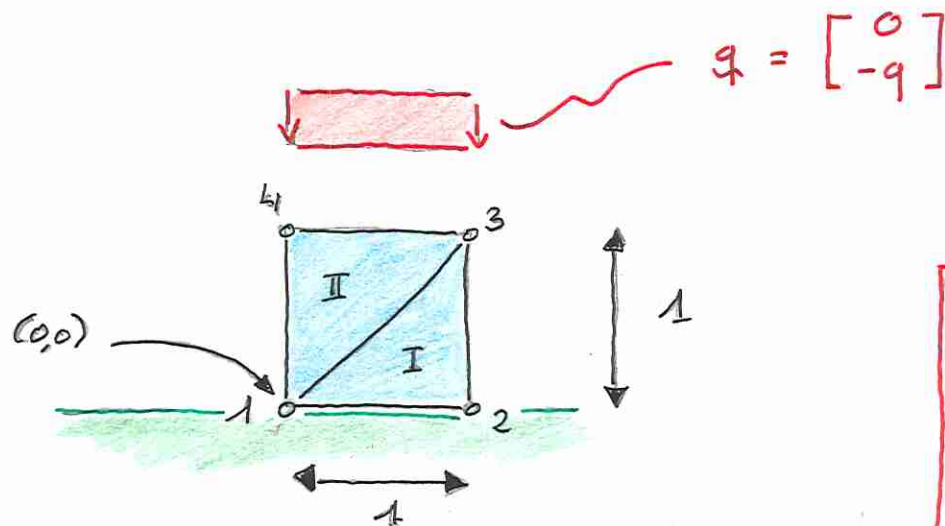
WORK PERFORMED

$$\begin{aligned}
 &= \int_0^u f \, du \\
 &= \int_0^1 f u \, ds \\
 &= f u \int_0^1 ds \\
 &= \frac{1}{2} f u !
 \end{aligned}$$



NUMERICAL EXAMPLE

$$\underline{u} = \begin{bmatrix} u \\ v \end{bmatrix}$$



$$\begin{bmatrix} U_i \\ V_i \end{bmatrix}$$

$$? \underline{u}^h = \sum_{i=1}^m \underline{U}_i \tau_i$$

$$\langle \underline{\underline{\epsilon}}(\underline{\hat{u}}^h) : \underline{\underline{\sigma}}(\underline{u}^h) \rangle = \langle \underline{f} \cdot \underline{\hat{u}}^h \rangle + \langle \underline{g} \cdot \underline{\hat{u}}^h \rangle_N$$

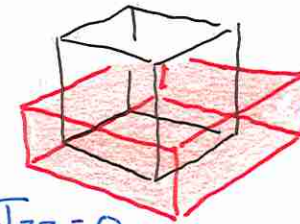
$$\sqrt{\underline{\hat{u}}^h}$$

$$\begin{bmatrix} \tau_i \\ 0 \end{bmatrix} \begin{bmatrix} 0 \\ \tau_i \end{bmatrix}$$

2m TEST
FUNCTIONS

ANALYTICAL SOLUTION

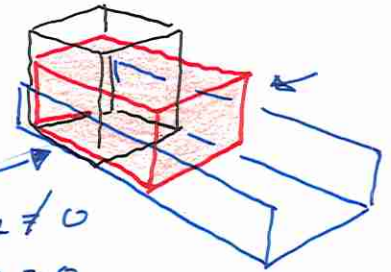
PLANAR STRESSES



$$\sigma_{zz} = 0$$

$$\epsilon_{zz} \neq 0$$

PLANAR DEFORMATIONS



$$\sigma_{zz} \neq 0$$

$$\epsilon_{zz} = 0$$

PLANAR STRESSES

$$\underline{u} = \frac{q}{E} \begin{bmatrix} ux \\ -y \end{bmatrix}$$

$$\underline{\epsilon} = \frac{q}{E} \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\nabla \cdot \underline{\sigma} = 0$$

= 0!

$$\sigma_{xx} = \frac{E}{(1-\nu^2)} \left(\underbrace{\epsilon_{xx}}_{\frac{q\nu}{E}} + \nu \underbrace{\epsilon_{yy}}_{-\frac{q}{E}} \right) = 0$$

$$\sigma_{yy} = \frac{E}{(1-\nu^2)} \left(\nu \underbrace{\epsilon_{xx}}_{\frac{q}{E}} - \underbrace{\epsilon_{yy}}_{(1-\nu^2)} \right) = -q !$$

$$\begin{bmatrix} \tau_i \\ 0 \end{bmatrix} \text{ OR } \begin{bmatrix} 0 \\ \tau_i \end{bmatrix}$$

$$\langle \underline{\underline{u}}(\hat{u}^h) : \underline{\underline{u}}(\hat{u}^h) \rangle$$

$$\sum_j U_j \underline{\underline{D}} \begin{pmatrix} \tau_j \\ 0 \end{pmatrix} + V_j \underline{\underline{D}} \begin{pmatrix} 0 \\ \tau_j \end{pmatrix}$$

$$\sum_j \underline{\underline{A}}_{ij} \cdot U_j$$

$$\sum_j \begin{bmatrix} U_j \\ V_j \end{bmatrix} \tau_j = \sum_j U_j \begin{bmatrix} \tau_j \\ 0 \end{bmatrix} + V_j \begin{bmatrix} 0 \\ \tau_j \end{bmatrix}$$

$$\sum_j \begin{bmatrix} \langle \underline{\underline{u}}(\hat{u}^h) : \underline{\underline{u}}(\hat{u}^h) \rangle & \langle \underline{\underline{u}}(\hat{u}^h) : \underline{\underline{u}}(\hat{u}^h) \rangle \\ \langle \underline{\underline{u}}(\hat{u}^h) : \underline{\underline{u}}(\hat{u}^h) \rangle & \langle \underline{\underline{u}}(\hat{u}^h) : \underline{\underline{u}}(\hat{u}^h) \rangle \end{bmatrix} \cdot \begin{bmatrix} U_j \\ V_j \end{bmatrix}$$

if

DISCRETE OPERATOR

$$\underline{\underline{\tau}} \begin{pmatrix} \tau_{iz} \\ 0 \end{pmatrix} = \begin{bmatrix} \tau_{iz,x} & \tau_{iz,y}/2 \\ \tau_{iz,y}/2 & 0 \end{bmatrix}$$

$$\underline{\underline{\tau}} \begin{pmatrix} 0 \\ \tau_{iz} \end{pmatrix} = \begin{bmatrix} 0 & \tau_{iz,x}/2 \\ \tau_{iz,x}/2 & \tau_{iz,y} \end{bmatrix}$$

$$\underline{\underline{G}} \begin{pmatrix} \underline{\underline{\epsilon}} \end{pmatrix} = \begin{bmatrix} A \epsilon_{xx} + B \epsilon_{yy} & 2C \epsilon_{xy} \\ 2C \epsilon_{xy} & A \epsilon_{yy} + B \epsilon_{xx} \end{bmatrix}$$

HOW
TO
CALCULATE
IT ?

$\frac{E(1-\nu)}{(1+\nu)(1-2\nu)}$	$\frac{E}{(1-\nu^2)}$
$\frac{E\nu}{(1+\nu)(1-2\nu)}$	$\frac{E\nu}{(1-\nu^2)}$
$\frac{E}{2(1+\nu)}$	

PLANAR
DEFORMATIONS

PLANAR
STRESSES

A

B

C

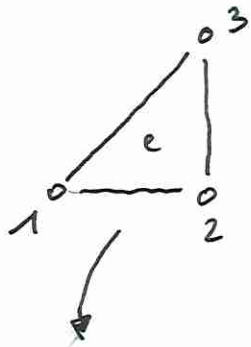
$$\underline{\underline{\epsilon}} : \underline{\underline{\sigma}} = \epsilon_{xx} (A \epsilon_{xx} + B \epsilon_{yy}) + 4C \epsilon_{xy} \epsilon_{xy} + \epsilon_{yy} (A \epsilon_{yy} + B \epsilon_{xx})$$

$$\underline{\underline{A}}_{ij} = \begin{bmatrix} \langle \tau_{i,x} A \tau_{j,x} \rangle + \langle \tau_{i,y} C \tau_{j,y} \rangle & \langle \tau_{i,x} B \tau_{j,y} \rangle + \langle \tau_{i,y} C \tau_{j,x} \rangle \\ \langle \tau_{i,y} B \tau_{j,x} \rangle + \langle \tau_{i,x} C \tau_{j,y} \rangle & \langle \tau_{i,y} A \tau_{j,y} \rangle + \langle \tau_{i,x} C \tau_{j,x} \rangle \end{bmatrix}$$

$$\underline{\underline{\epsilon}} \begin{pmatrix} 0 \\ \tau_i \end{pmatrix} : \underline{\underline{\sigma}} \left(\underline{\underline{\epsilon}} \begin{pmatrix} \tau_j \\ 0 \end{pmatrix} \right)$$

LOCAL
ELASTICITY
MATRIX

COMPUTING A LOCAL ELASTICITY MATRIX



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

$A \langle \tau_{i,x} \tau_{j,x} \rangle$ $+ C \langle \tau_{i,y} \tau_{j,y} \rangle$	$B \langle \tau_{i,x} \tau_{j,y} \rangle$ $+ C \langle \tau_{i,y} \tau_{j,x} \rangle$
$B \langle \tau_{i,y} \tau_{j,x} \rangle$ $+ C \langle \tau_{i,x} \tau_{j,y} \rangle$	$A \langle \tau_{i,y} \tau_{j,y} \rangle$ $+ C \langle \tau_{i,x} \tau_{j,x} \rangle$

$$\begin{aligned} A_{xx11} &= A \\ A_{yy11} &= C \\ A_{xy11} &= 0 \\ A_{yx11} &= 0 \end{aligned}$$

$$A_{=y}^e =$$

A 0 0 C	$-A$ B C $-C$	0 $-B$ $-C$ 0
	$A+C$ $-B-C$ $-B-C$ $A+C$	$-C$ B C $-A$
		C 0 0 A

$\frac{1}{2}$

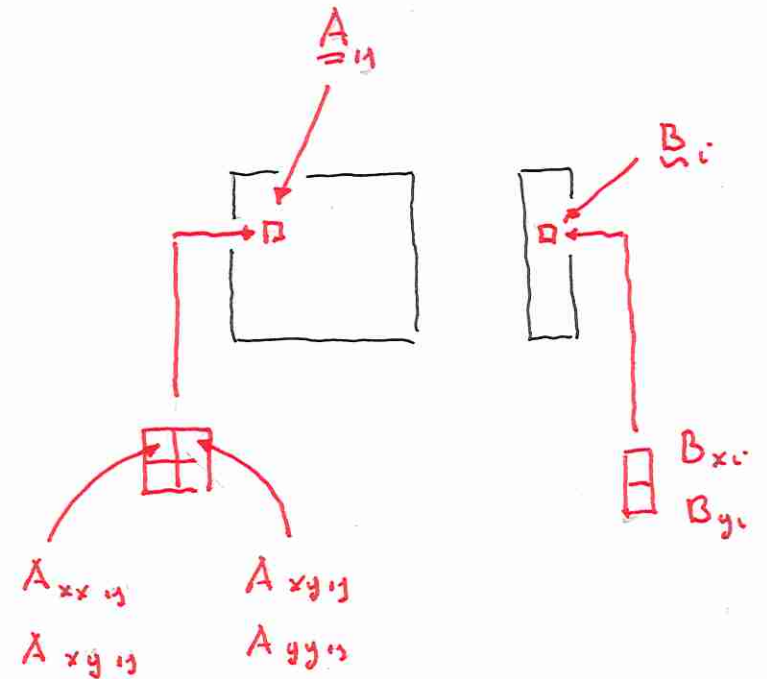
$$\underline{B}_i = \ll g \cdot \hat{u}^h \gg_N$$

$\swarrow$ $\searrow$
 $\begin{bmatrix} \tau_i \\ 0 \end{bmatrix}$ OR $\begin{bmatrix} 0 \\ \tau_i \end{bmatrix}$

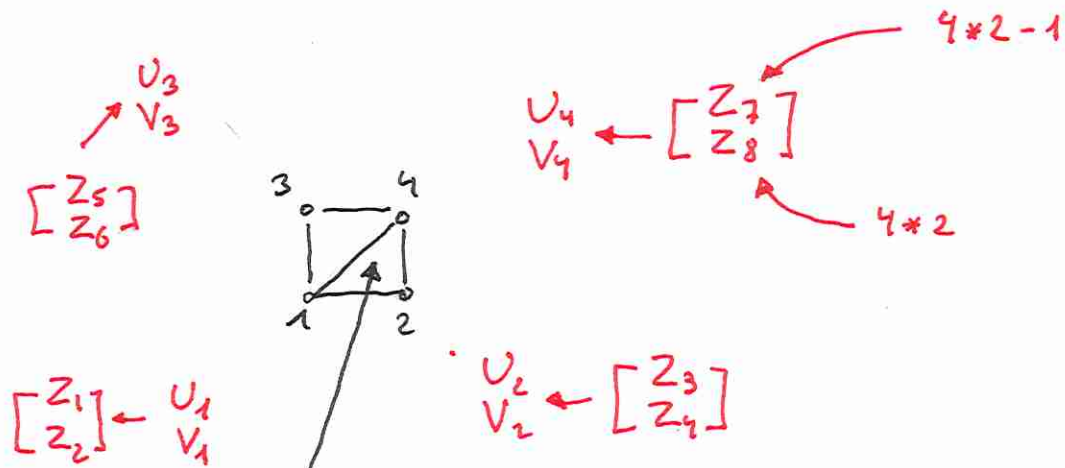
$$\begin{bmatrix} g_x \\ g_y \end{bmatrix}$$



$$\begin{bmatrix} \ll g_x \tau_i \gg \\ \ll g_y \tau_i \gg \end{bmatrix}$$



AND
HYPER
VECTOR !



ASSEMBLING PROCEDURE

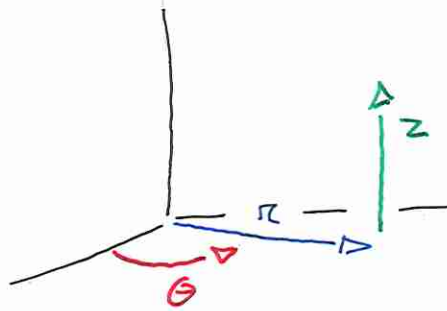
$$A_{ij}^e = \begin{bmatrix} \quad \end{bmatrix} \rightarrow \begin{bmatrix} \quad \end{bmatrix} \begin{bmatrix} Z_1 \\ Z_8 \end{bmatrix} = \begin{bmatrix} \quad \end{bmatrix}$$

6x6 MATRIX

GLOBAL
HORIZONTAL
INDEX

$$= \underbrace{2 * \text{GLOBAL SCALAR INDEX}}_{\text{GLOBAL}} - 1$$

AXISYMMETRIC PROBLEMS



AXISYMMETRY !

$$v_{\theta} = 0$$

$$\frac{\partial}{\partial \theta} = 0$$

$$u = \begin{bmatrix} v_r \\ v_{\theta} \\ v_z \end{bmatrix} = \begin{bmatrix} v(r, z) \\ 0 \\ v(r, z) \end{bmatrix}$$

$$u = \begin{bmatrix} v_{r,r} & 0 & (v_{r,z} + v_{z,r})/2 \\ v_{r,r} & v_r/r & 0 \\ 0 & 0 & v_{z,z} \end{bmatrix}$$

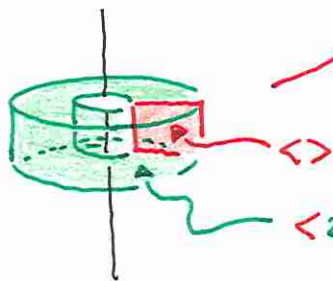
A, B, C
OF PLANAR
DEFORMATIONS !

$$e = \begin{bmatrix} A \epsilon_{rr} + B (\epsilon_{\theta\theta} + \epsilon_{zz}) & 0 & 2 \epsilon_{rz} \\ A \epsilon_{\theta\theta} + B (\epsilon_{rr} + \epsilon_{zz}) & 0 & 0 \\ A \epsilon_{zz} + B (\epsilon_{rr} + \epsilon_{\theta\theta}) & 0 & 0 \end{bmatrix}$$

$$\underline{\underline{\epsilon}} \begin{pmatrix} \tau_i & 0 & 0 \end{pmatrix} = \begin{bmatrix} \tau_{iz} & 0 & \tau_{iz}/2 \\ & \tau_{iz}/2 & 0 \\ & 0 & 0 \end{bmatrix}$$

$$\underline{\underline{\epsilon}} \begin{pmatrix} 0 & 0 & \tau_i \end{pmatrix} = \begin{bmatrix} 0 & 0 & \tau_{iz}/2 \\ & 0 & 0 \\ & 0 & \tau_{iz} \end{bmatrix}$$

$$2\pi \left[\begin{array}{c|c} \langle n | \underline{\underline{\epsilon}} \begin{pmatrix} \tau_i \\ 0 \\ 0 \end{pmatrix} : \underline{\underline{g}} \begin{pmatrix} \tau_y \\ 0 \\ 0 \end{pmatrix} \rangle & \langle n | \underline{\underline{\epsilon}} \begin{pmatrix} \tau_i \\ 0 \\ 0 \end{pmatrix} : \underline{\underline{g}} \begin{pmatrix} 0 \\ 0 \\ \tau_y \end{pmatrix} \rangle \\ \hline \langle n | \underline{\underline{\epsilon}} \begin{pmatrix} 0 \\ 0 \\ \tau_i \end{pmatrix} : \underline{\underline{g}} \begin{pmatrix} \tau_y \\ 0 \\ 0 \end{pmatrix} \rangle & \langle n | \underline{\underline{\epsilon}} \begin{pmatrix} 0 \\ 0 \\ \tau_i \end{pmatrix} : \underline{\underline{g}} \begin{pmatrix} 0 \\ 0 \\ \tau_y \end{pmatrix} \rangle \end{array} \right]$$

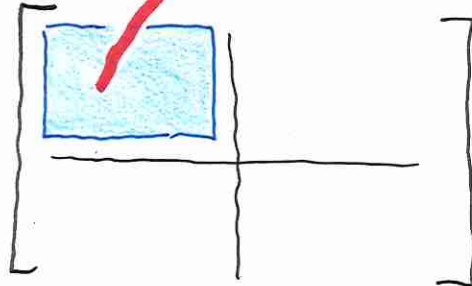


$$\langle 2\pi \rangle = \langle \nabla_{Ax_i} \rangle$$

$$\underline{\underline{A}}_{ij}$$

$$|u\rangle \begin{pmatrix} \tau_i \\ 0 \\ 0 \end{pmatrix} = \begin{bmatrix} \tau_{i,n} & 0 & \tau_{i,z}/2 \\ & \tau_i/n & 0 \\ & & 0 \end{bmatrix}$$

$$|g\rangle \begin{pmatrix} \tau_j \\ 0 \\ 0 \end{pmatrix} = \begin{bmatrix} A\tau_{j,n} + B\tau_j/n & 0 & C\tau_{j,z} \\ & A\tau_j/n + B\tau_{j,n} & 0 \\ & & B\tau_j/n + B\tau_{j,n} \end{bmatrix}$$



$$|u\rangle \begin{pmatrix} \tau_i \\ 0 \\ 0 \end{pmatrix} : |g\rangle \begin{pmatrix} \tau_j \\ 0 \\ 0 \end{pmatrix} = \langle \tau_{i,n} (A\tau_{j,n} + B\tau_j/n) \rangle + \langle \tau_{i,z} C\tau_{j,z} \rangle + \langle \frac{\tau_i}{n} (A\frac{\tau_j}{n} + B\tau_{j,n}) \rangle$$

A_{ij}

IT IS ALMOST
LIKE A 2D PROBLEM !

$$A \langle \tau_{i,n} \tau_{j,n} \rangle$$

$$+ C \langle \tau_{i,z} \tau_{j,z} \rangle$$

$$+ B \langle \tau_{i,n} \tau_j \rangle$$

$$+ \langle \tau_i (B \tau_{j,n} + A \frac{\tau_j}{\epsilon_0}) \rangle$$

ϵ_0/n

σ_0

$$B \langle \tau_{i,z} \tau_{j,n} \rangle$$

$$+ C \langle \tau_{i,n} \tau_{j,z} \rangle$$

$$+ B \langle \tau_{i,z} \tau_j \rangle$$

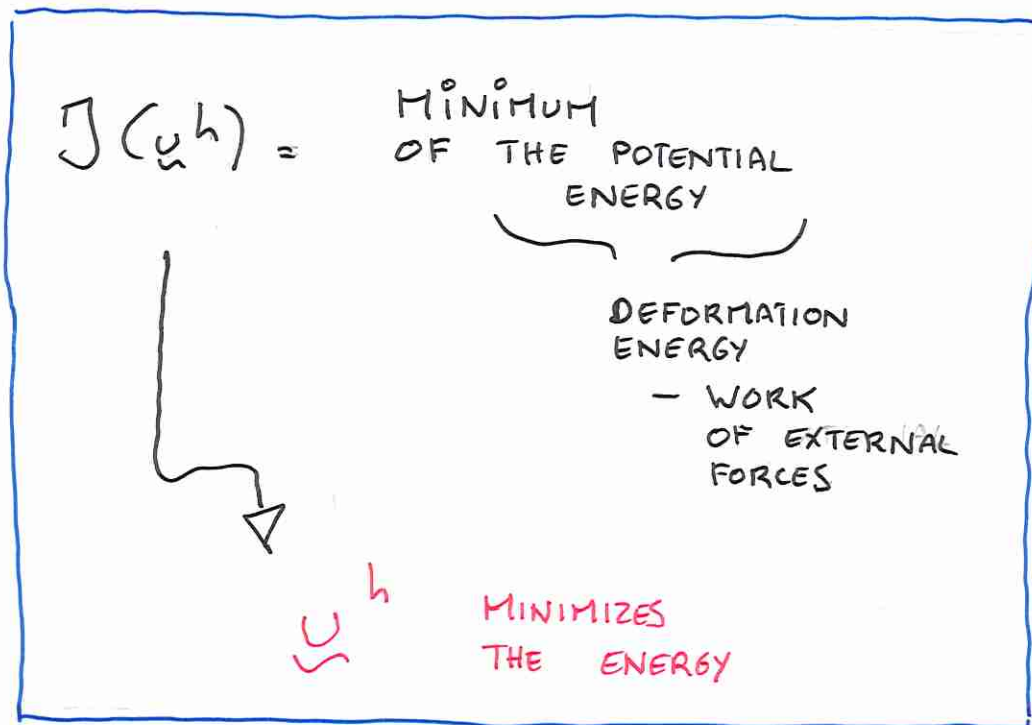
$$B \langle \tau_{i,n} \tau_{j,z} \rangle$$

$$+ C \langle \tau_{i,z} \tau_{j,n} \rangle$$

$$+ B \langle \tau_i \tau_{j,z} \rangle$$

$$A \langle \tau_{i,z} \tau_{j,z} \rangle$$

$$+ C \langle \tau_{i,n} \tau_{j,n} \rangle$$



DISPLACEMENTS FORMULATION

DISCONTINUOUS ! $\rightarrow$ SEVERAL VALUES AT EACH VERTEX !

TYPICALLY CONTINUOUS LINEAR OR QUADRATIC

BUT $\underline{\underline{\sigma}}(u^h)$

MUST BE VIEWED AS A LEAST-SQUARE FIT OF THE EXACT SOLUTION $\underline{\underline{\sigma}}(u)$

$\rightarrow$ ALLOWS US TO USE THE BEST STRATEGY FOR THE INTERPRETATION OF $\underline{\underline{\sigma}}(u^h)$

$\mathcal{G}(\underline{u}^h)$ = SOLUTION OF A LEAST-SQUARES FIT PROBLEM

$$a(\hat{u}, \underline{u}) = b(\hat{u}) \\ \forall \hat{u} \in \hat{U}$$

$$a(\hat{u}^h, \underline{u}^h) = b(\hat{u}^h) \\ \forall \hat{u}^h \in \hat{U}^h$$

? $\underline{u}^h$

$$a(\hat{u}^h, \underline{u}^h - \underline{u}) = 0 \\ \forall \hat{u}^h \in \hat{U}^h$$

← CFA $\hat{u}^h \in \hat{U}$!
CPR LINEARITY!

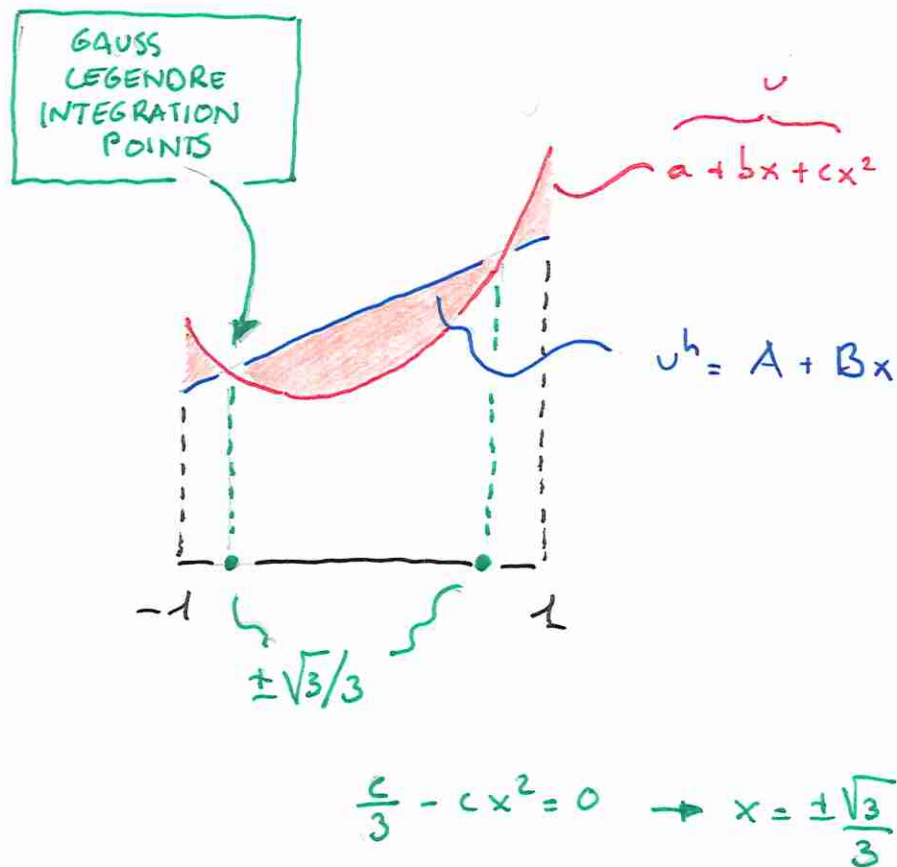


$$\hat{b}(\hat{u}^h) = a(\hat{u}^h, \underline{u}) \\ \hat{a}(\hat{u}^h, \underline{u}^h) = a(\hat{u}^h, \underline{u}^h)$$

? $\underline{u}^h$

$$\mathcal{G}(\underline{u}^h) = \min_{\underline{v}^h \in U^h} \frac{1}{2} \underbrace{\langle \underline{\varepsilon}(\underline{v}^h) - \underline{\varepsilon}(\underline{u}) \rangle}_{\mathcal{G}(\underline{v}^h)} : \underline{\varepsilon}(\underline{v}^h) - \underline{\varepsilon}(\underline{u}) \rangle$$

WHAT ARE THE "BEST VALUES" OF A LEAST-SQUARES POLYNOMIAL FIT ?



? A, B SUCH THAT

$$G(A, B) = \min_{\tilde{A}, \tilde{B}} \int_{-1}^1 (\tilde{A} + \tilde{B}x - a - bx - cx^2)^2 dx$$

$$\rightarrow \begin{cases} B \int_{-1}^1 (A + Bx - a - bx - cx^2) x dx = 0 \\ A \int_{-1}^1 (A + Bx - a - bx - cx^2) dx = 0 \end{cases}$$

$$\begin{cases} B^2 \frac{2}{3} - Bb \frac{2}{3} = 0 \rightarrow B = b \\ 2A^2 - 2Aa - Ac \frac{2}{3} = 0 \rightarrow A = a + \frac{c}{3} \end{cases}$$

LAX-MILGRAM

Si U ESPACE D' HILBERT

a FORME BILINEAIRE CONTINUE COERCIVE

b FORME LINEAIRE CONTINUE

ALORS

TROUVER $v \in U$ TEL QUE

$$a(\hat{v}, v) = b(\hat{v})$$

$$\forall \hat{v} \in \hat{U}$$

A UNE SOLUTION UNIQUE
QUI DEPEND CONTINUEMENT DE b

$$\|v\| \leq \frac{1}{\alpha} \underbrace{\sup_{r \in U} \frac{|b(r)|}{\|r\|}}_{\triangleq \|b\|}$$

ELLIPTIC PROBLEMS

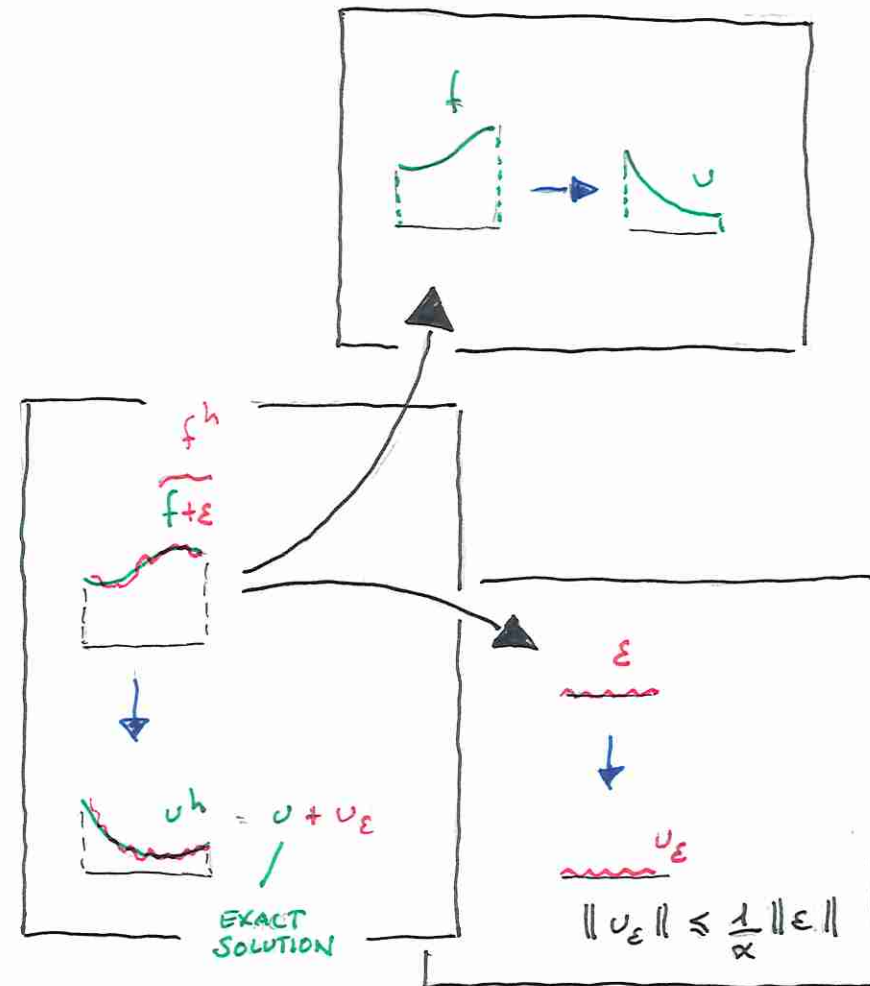
$$? u^h \in \mathcal{U}^h \text{ SUCH THAT } a(u^h, \hat{u}^h) = f(\hat{u}^h) \quad \forall \hat{u}^h \in \mathcal{U}^h$$

COERCIVE
CONTINUOUS
BILINEAR

LAX
MILGRAM

$$\|u^h\| \leq \frac{1}{\alpha} \|f^h\|$$

HAVE A NATURAL
STABILITY
INEQUALITY



SOLUTION
DEPENDS CONTINUOUSLY
ON DATA !

SI a linear

CONTINUE

$$\exists c > 0 \text{ tal que } |a(u, v)| \leq c \|u\| \|v\|$$

COERCIVE

$$\exists \alpha > 0 \text{ tal que } |a(u, u)| \geq \alpha \|u\|^2$$

$c \|u\|^2$
CONTINUE

$|a(u, u)|$

$\propto \|u\|^2$
COERCIVE



CAUCHY INEQUALITY

$$0 \leq \langle \underbrace{v + \lambda v}_{\in U}, v + \lambda v \rangle \quad \lambda \in \mathbb{R}$$

$$\leq \langle v, v \rangle + 2\lambda \langle v, v \rangle + \lambda^2 \langle v, v \rangle$$

SECOND ORDER

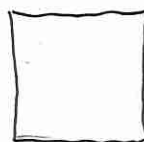
POLYNOMIAL $c + 2b\lambda + \lambda^2 a$

POSITIVE FOR ALL λ $\underbrace{\quad}_{b^2 - ac < 0}$

$$\langle v, v \rangle^2 \leq \langle v, v \rangle \langle v, v \rangle$$

$$\langle v, v \rangle \leq \sqrt{\langle v, v \rangle} \sqrt{\langle v, v \rangle}$$

$\|v\| \quad \|v\|$



$$\begin{array}{c}
 \triangleq \mathcal{U} \\
 \hline
 ? v \in \{w \in H^1(\Omega) \mid w=0 \text{ on } \partial\Omega\} \\
 \hline
 \underbrace{\langle \nabla \hat{v}, k \nabla v \rangle}_{\triangleq a(\hat{v}, v)} = \underbrace{\langle f \hat{v} \rangle}_{\triangleq b(\hat{v})} \quad \nabla \hat{v} \in \hat{\mathcal{U}} \\
 \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \triangleq \mathcal{U}
 \end{array}$$

CONTINUITÉ ?

$$\begin{array}{c}
 a(\hat{v}, v) \leq \underbrace{\|\nabla \hat{v}\|_0}_{\leq \|\hat{v}\|_1} \underbrace{\|\nabla v\|_0}_{\leq \|v\|_1} \\
 \downarrow \\
 \leq \|\hat{v}\|_1 \|v\|_1 \quad \square
 \end{array}$$

COERCIVITÉ ?

$$\Gamma_0 \neq \emptyset$$

$$v(x) - v(0) = \int_0^x \frac{dv}{dx}(t) dt$$

$$v(0) = 0$$

$$(v(x))^2 \leq$$

$$\underbrace{\int_0^x dt}_{C_0} \underbrace{\int_0^x \left(\frac{dv}{dx}\right)^2 dt}_{\leq \| \frac{dv}{dx} \|_0^2}$$

$$(ab)^2 \leq a^2 b^2$$

CAUCHY
INEQUALITY

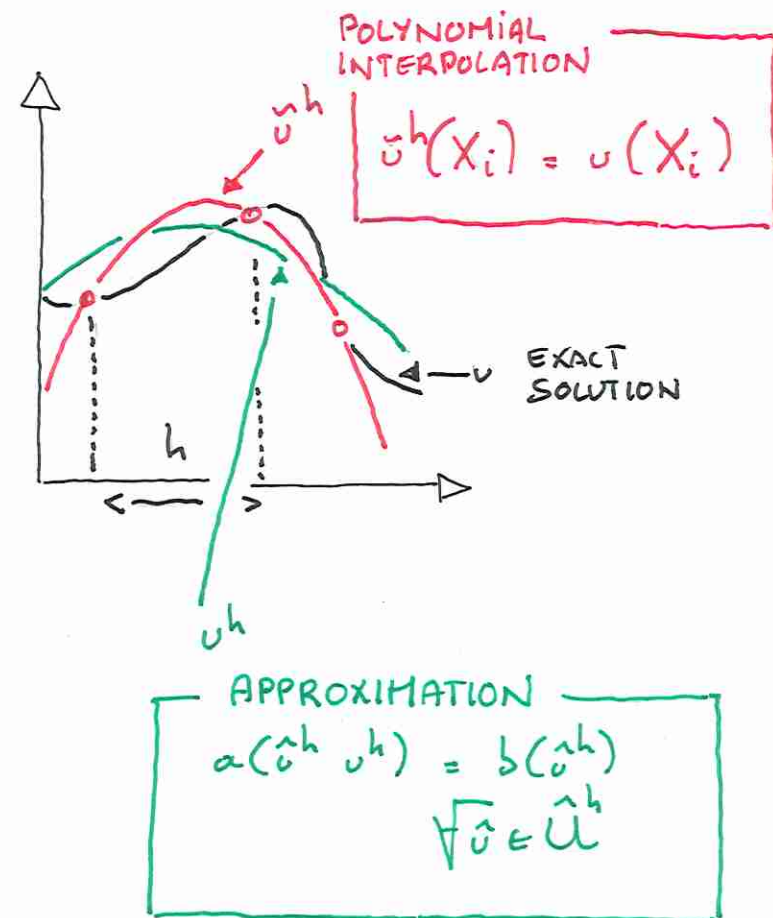
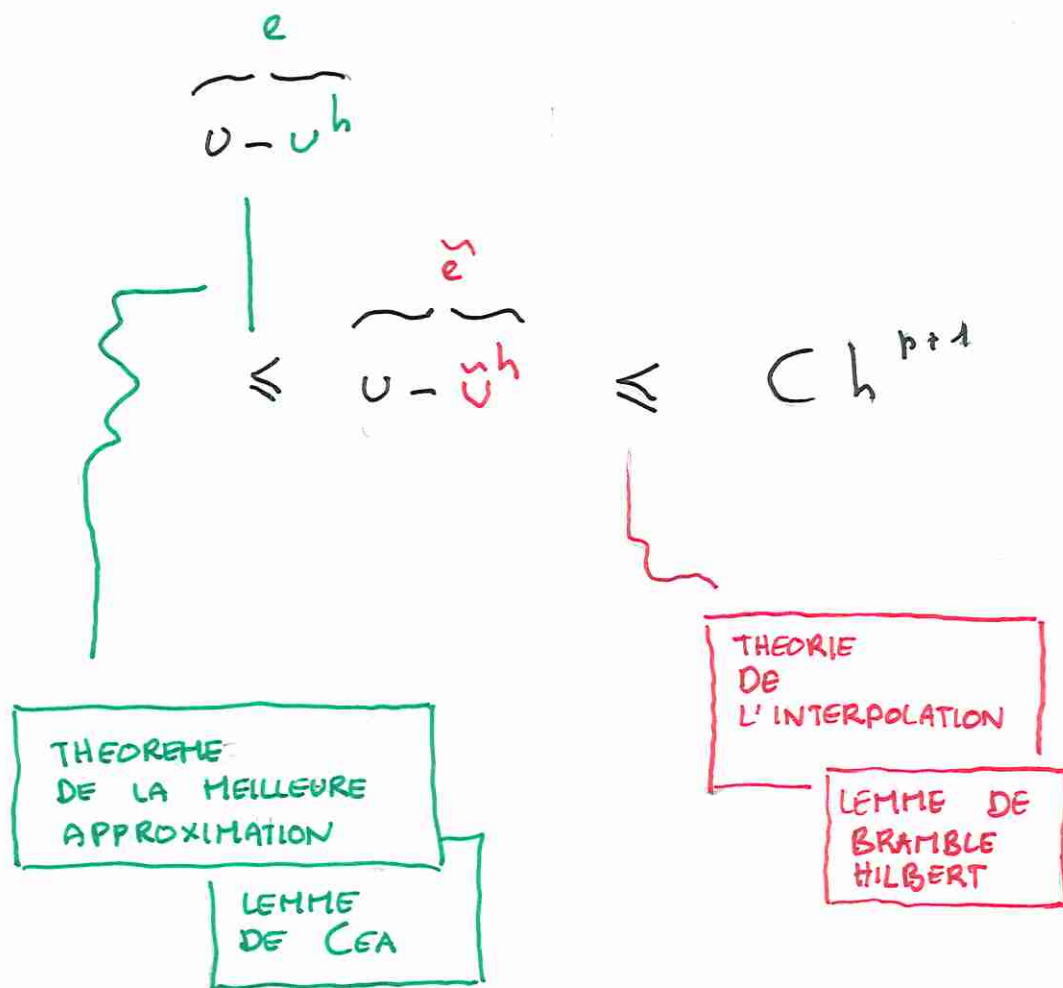
$$(\langle f, 1 \rangle)^2 \leq \|1\|^2 \|f\|^2$$

EN
INTEGRANT
SUR Ω

$$\|v\|_0^2 \leq C_1 \left\| \frac{dv}{dx} \right\|_0^2$$

$$C_2 \left(\|v\|_0^2 + \left\| \frac{dv}{dx} \right\|_0^2 \right) \leq \underbrace{k \left\| \frac{dv}{dx} \right\|_0^2}_{a(u,v)}$$





BRAMBLE - HILBERT LEMMA

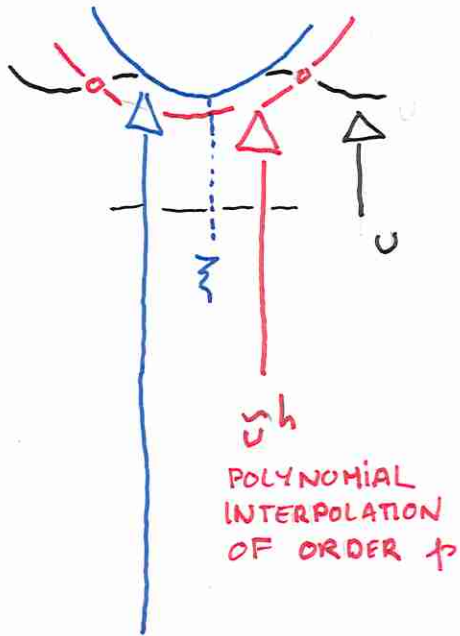
$$\frac{d^i}{d\xi^i} \left(u - \tilde{u}^h \right)$$

$$= \frac{d^i u}{d\xi^i} - \frac{d^i u^t}{d\xi^i} + \frac{d^i u^t}{d\xi^i} - \frac{d^i \tilde{u}^h}{d\xi^i}$$

$$= \frac{d^i u}{d\xi^i} - \frac{d^i u^t}{d\xi^i} + \left(\frac{d^i u^t}{d\xi^i} - \frac{d^i \tilde{u}^h}{d\xi^i} \right)$$

$$= \sum_{j=0}^p u(I_j) \frac{d^i \phi_j}{d\xi^i}$$

$$= \sum_{j=0}^p u^t(I_j) \frac{d^i \phi_j}{d\xi^i}$$



POLYNOMIAL
INTERPOLATION
OF ORDER p

TAYLOR
DEVELOPMENT
OF ORDER p
AROUND ξ

$$\left| \frac{d^i}{d\xi^i} \right| \leq \left| \frac{d^i u}{d\xi^i} - \frac{d^i u^t}{d\xi^i} \right| + \sum_{j=0}^p \left| (u^t(I_j) - u(I_j)) \right| \left| \frac{d^i \phi_j}{d\xi^i} \right|$$

$$\leq C \max \left| \frac{d^{p+1} u}{d\xi^{p+1}} \right|$$

$$\leq C \max \left| \frac{d^{p+1} u}{d\xi^{p+1}} \right|$$

$\leq C$

$$\frac{d^{p+1}}{d\xi^{p+1}} (v - v^+) =$$

$$\underbrace{\frac{d^{p+1}}{d\xi^{p+1}} v}$$

$$1 \leq C_{\max} \left| \frac{d^{p+1}}{d\xi^{p+1}} v \right|$$

lettre
ok pour i+1 $\Rightarrow i$

$$\frac{d}{d\xi} (v - v^+) =$$

$$\int_{-1}^1 \frac{d}{d\xi} \frac{d}{d\xi} (v - v^+) d\xi$$

$$\int_{-1}^1 \left| \frac{d}{d\xi} (v - v^+) \right| d\xi$$

$$\leq C_{\max} \left| \frac{d^{p+1}}{d\xi^{p+1}} v \right|$$

Δ

$$\leq C_{\max} \left| \frac{d^{p+1}}{d\xi^{p+1}} v \right|$$



$$\| \tilde{e} \|_m^2 = \sum_{e=1}^n \sum_{i=0}^m \underbrace{\int_{\Omega_e} \left(\frac{d^i \tilde{e}}{dx^i} \right)^2 dx}_{\text{red bracket}}$$

$$= \left(\frac{h}{2} \right)^{1-2i} \underbrace{\int_{-1}^1 \left(\frac{d^i \tilde{e}}{d\zeta^i} \right)^2 d\zeta}_{\text{blue bracket}}$$

$$\leq C^2 \int_{-1}^1 \max \left| \frac{d^{p+1} u}{d\zeta^{p+1}} \right|^2 d\zeta$$

$$\leq C^2 \left(\frac{2}{h} \right)^{1-2(p+1)} \underbrace{\int_{\Omega_e} \max \left| \frac{d^{p+1} u}{dx^{p+1}} \right|^2 dx}_{\text{green bracket}}$$

$$\leq C \| u \|_{p+1}^2$$

$$\leq C^2 \sum_{e=1}^n \sum_{i=0}^m \left(\frac{h}{2} \right)^{2(p+1-i)} \| u \|_{p+1}^2$$

ASYMPTOTIC INTERPOLATION ERROR

$h \rightarrow 0$

$$\|\tilde{e}\|_m \leq C h^{(p+1-m)} \|v\|_{p+1}$$

$p=1$



$$\|\tilde{e}\|_0 \leq C_0 h^2 \|v\|_2$$

$$\|\tilde{e}\|_1 \leq C_1 h \|v\|_2$$

$$\|\tilde{e}\|_x \leq C_1 h \|v\|_2$$

BEST ENERGY APPROXIMATION THEOREM

$$a(u, \hat{v}) = b(\hat{v}) \quad \forall \hat{v} \in \hat{U}$$

u EXACT
SOLUTION

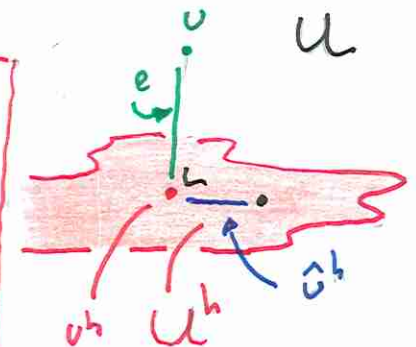
$$\downarrow$$

$$a(u, \hat{v}^h) = b(\hat{v}^h) \quad \forall \hat{v}^h \in \hat{U}^h \subset \hat{U}$$

$$a(u^h, \hat{v}^h) = b(\hat{v}^h) \quad \forall \hat{v}^h \in \hat{U}^h$$

u^h
DISCRETE
SOLUTION

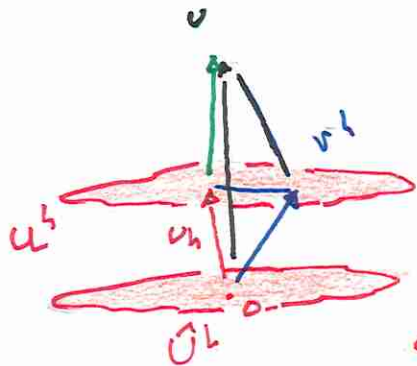
$$a(\underbrace{u - u^h}_e, \hat{v}^h) = 0 \quad \forall \hat{v}^h \in \hat{U}^h$$



$$\begin{aligned}
 \underset{e \in U^h}{a}(v - r^h, v - r^h) &= a(\underbrace{v - v^h}_e + \underbrace{v^h - r^h}_{=0}, \underbrace{v - v^h}_e + \underbrace{v^h - r^h}_{=0}) \\
 &= a(e, e) + \underbrace{a(v^h - r^h, v^h - r^h)}_{\geq 0} + 2 \underbrace{a(e, v^h - r^h)}_{\substack{= 0 \\ e \in \hat{U}^h}} \\
 &\geq 0
 \end{aligned}$$

BEST ENERGY
APPROXIMATION
THEOREM

$$\|v - r^h\|_* \geq \|e\|_* \quad \forall r^h \in U^h$$



$$\|v - r^h\|_*^2 = \|e\|_*^2 + \|v^h - r^h\|_*^2$$

$$\|v\|_*^2 = \|e\|_*^2 + \|v^h\|_*^2 \quad \text{if } \hat{U}^h = U^h$$

CEA'S LEMMA

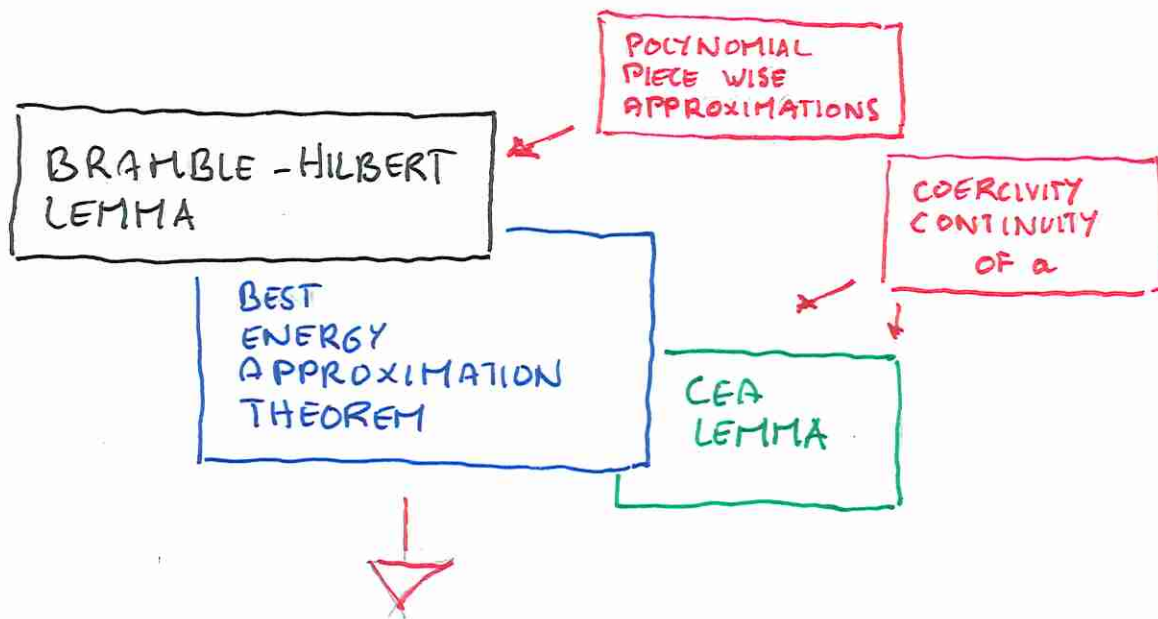
CONTINUITY
 $\exists c \mid a(u, v) \mid \leq c \|u\|^2$

$$\|e\|^2 \leq \frac{1}{\alpha} \|e\|_*^2 \leq \frac{1}{\alpha} \|\tilde{e}\|_*^2 \leq \frac{c}{\alpha} \|\tilde{e}\|^2$$

COERCIVITY
 $\exists \alpha \mid a(u, u) \mid \leq \alpha \|u\|^2$

BEST
ENERGY
APPROXIMATION

$$\|e\|^2 \leq \frac{c}{\alpha} \|\tilde{e}\|^2$$



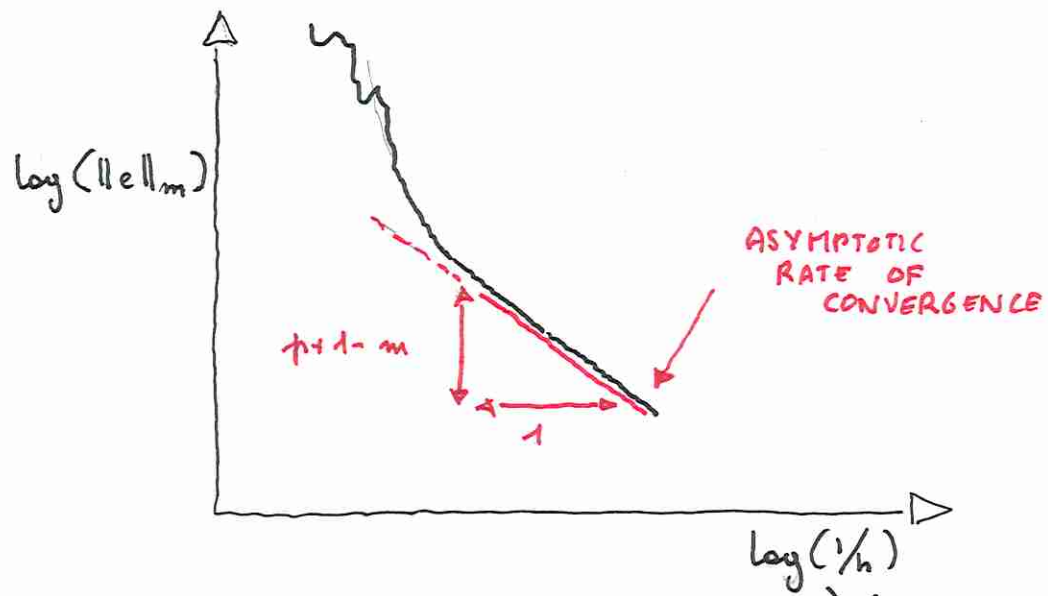
A PRIORI ERROR ESTIMATE

$$\|e\|_m^2 \leq \frac{c}{\alpha} C^2 h^{2(p+1-m)} \|v\|_{p+1}^2$$



- $v \notin H^{p+1}$

$$\|e\|_m^2 \leq \frac{c}{\alpha} C^2 h^{2(\min(p+1, r) - m)} \|v\|_r^2$$

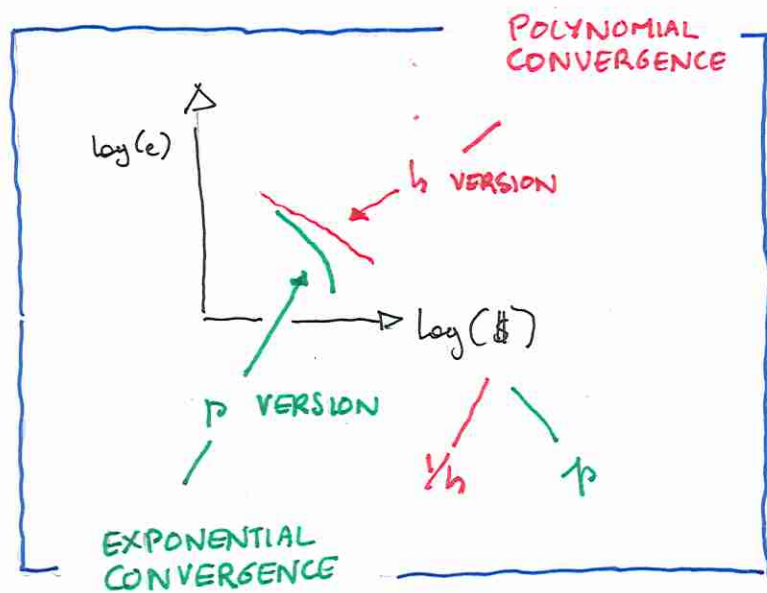


2D GENERALISATION

A diagram of a triangle with a horizontal base of length h and a polynomial degree p indicated by a red circle and arrows. Below the diagram is the inequality:

$$\|e\|_m \leq C \frac{h^{p+1-m}}{p^m} \|v\|_{p+1}$$

A red arrow points from the p^m term in the denominator to the label "SHAPE FACTOR".



$\propto$ NUMBER OF DEGREES OF FREEDOM

CPU MEMORY

$\$$

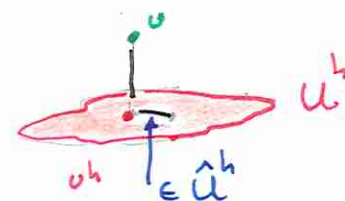
DELAUNAY TRIANGULATIONS

$$\begin{aligned} a(u, \hat{u}^h) &= b(\hat{u}^h) & \forall \hat{u}^h \in \hat{U}^h \\ a(u^h, \hat{u}^h) &= b(\hat{u}^h) & \forall \hat{u}^h \in \hat{U}^h \end{aligned}$$

$$a(\underbrace{u - u^h}_e, \hat{u}^h) = 0$$

ORTHOGONALITY
OF e WITH $\hat{U}^h$

BEST APPROXIMATION THEORY



BUT

$$a(e, \hat{v}) \neq 0$$

$$= \underbrace{a(u, \hat{v})}_{b(\hat{v})} - a(u^h, \hat{v}) \quad \forall \hat{v} \in \hat{U}$$

$$\begin{aligned} & \underbrace{a(e, e)}_{\|e\|_*^2} \neq 0 \end{aligned}$$

HOW TO MEASURE THE ERROR?

GLOBAL ERROR NORM $\ominus^2$

ENERGY NORM

$$\| \underbrace{u - u_h}_e \|_*^2 = a(e, e)$$

$$= \sum_{e=1}^N \underbrace{\int_{\Omega_e} (\nabla e) \cdot (k \nabla e) d\Omega}_{\| e \|_{*, \Omega_e}^2}$$

LOCAL ERROR NORM $\ominus_e^2$

THIS IS IN FACT A SEMI-NORM, ONLY

ASSUME

$$a(u, v) = \langle \nabla u, k \nabla v \rangle$$

... WITHOUT ANY LOSS OF GENERALITY

How to ESTIMATE THE ERROR ?

SHAPE
FUNCTIONS OF u_h

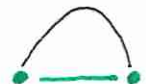
$$e \approx e^{h+} = \sum_{i=1}^{n+1} E_i^+ \tau_i^+$$

$\in U^{h+}$

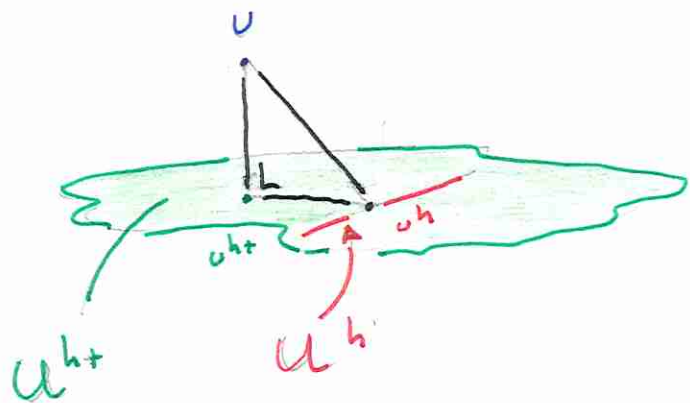
$[\tau_1 \dots \tau_n, \tau_{n+1} \dots \tau_{n+1}]$

ADDITIONAL
SHAPE FUNCTIONS

TYPICALLY,
BUBBLE FUNCTIONS



$$\underbrace{\|u^{h+} - u^h\|_*^2}_{(\Theta^h)^2} + \underbrace{\|u - u^{h+}\|_*^2}_{\rightarrow 0 \text{ if } h^+ \rightarrow 0} = \underbrace{\|u - u^h\|_*^2}_{\Theta^2}$$



$\rightarrow 0$
if $h^+ \rightarrow 0$

$$\underbrace{(\Theta^h)^2}_{\rightarrow 0 \text{ if } h^+ \rightarrow 0} \rightarrow \Theta^2$$

RESIDUAL ERROR'S

MESH
REFINEMENT
ANALYSIS

VERY
EXPENSIVE

? e^{h+}

SUCH THAT

$$a(e^{h+}, \tau_i^+) = \underbrace{b(\tau_i^+) - a(u^h, \tau_i^+)}_{\sqrt{\tau_i^+}}$$

PROBLEM

BUT



$$\tau_i^+ = [\tau_1 \dots \tau_m \tau^+]$$

DEFINE ONLY
1 BUBBLE FUNCTION PER ELEMENT

AND ASSUME THAT $E_1^+ = E_2^+ \dots = E_n^+ = 0$

? SMALL
COMPARED TO E^+

$$u^h \neq u^{h+}$$

→ THIS IS
WRONG !

BUT IT IS AN EASY
AND RELATIVELY EFFICIENT
APPROXIMATION

ELEMENT-WISE LOCAL PROBLEM

? E_e^+ SUCH THAT

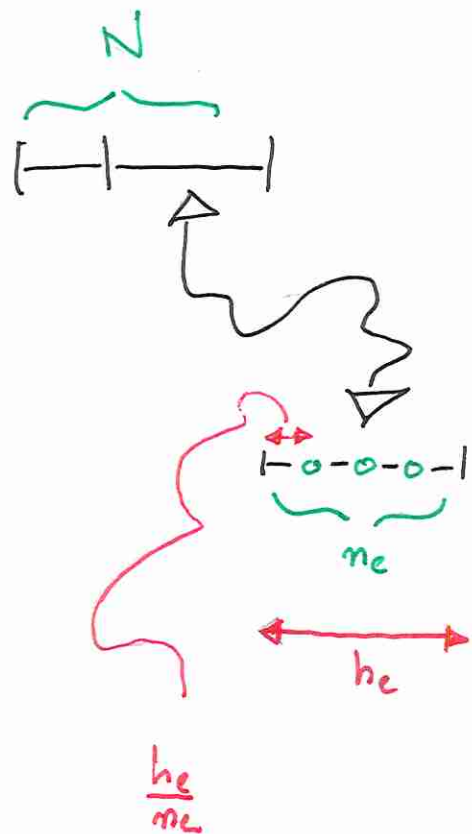
$$E_e^+ a(\phi_e^+, \phi_e^+) = b(\phi_e^+) - a(u^h, \phi_e^+)$$



NOTHING
TO SOLVE !
 $\Theta^h \mathcal{O}(n)$

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

$$\begin{aligned} \Theta_e^h &= \sqrt{a(E_e^+ \phi_e^+, E_e^+ \phi_e^+)} \\ &\Downarrow \\ &= E_e^+ \sqrt{a(\phi_e^+, \phi_e^+)} \\ &\Downarrow \\ &= \frac{b(\phi_e^+) - a(u^h, \phi_e^+)}{\sqrt{a(\phi_e^+, \phi_e^+)}} \end{aligned}$$



VALUE
TO OBTAIN

REQUIRED GLOBAL
ERROR

$$\Theta_e^2(n_e)$$

=

$$\frac{\Theta^2}{N}$$

$\approx$

$$C^2 \left(\frac{h_e}{n_e} \right)^{2\alpha}$$

$$\Theta_e^2(1)$$

$\approx$

$$(\Theta_e^h)^2$$

$\approx$

$$C^2 (h_e)^{2\alpha}$$

$$e \leq C h^\alpha$$

A PRIORI
ERROR ESTIMATE

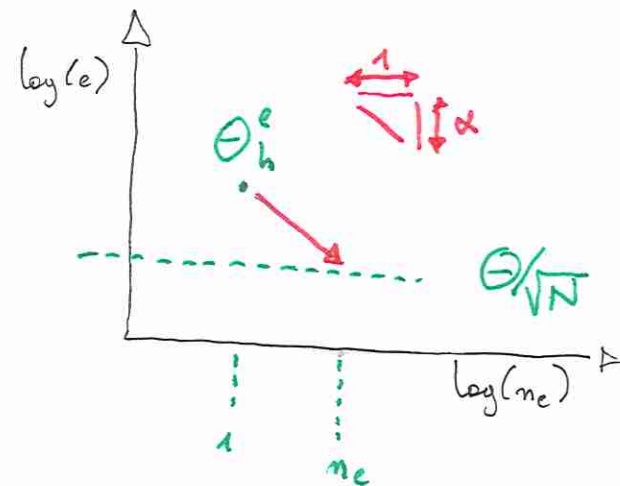
$$(\Theta_e^h)^2 \preceq C^2 h_e^{2\alpha}$$

$$\rightarrow C^2 h_e^{2\alpha} = (\Theta_e^h)^2$$

$$\rightarrow C^2 h_e^{2\alpha} = \Theta^2 \frac{n_e^{2\alpha}}{N}$$

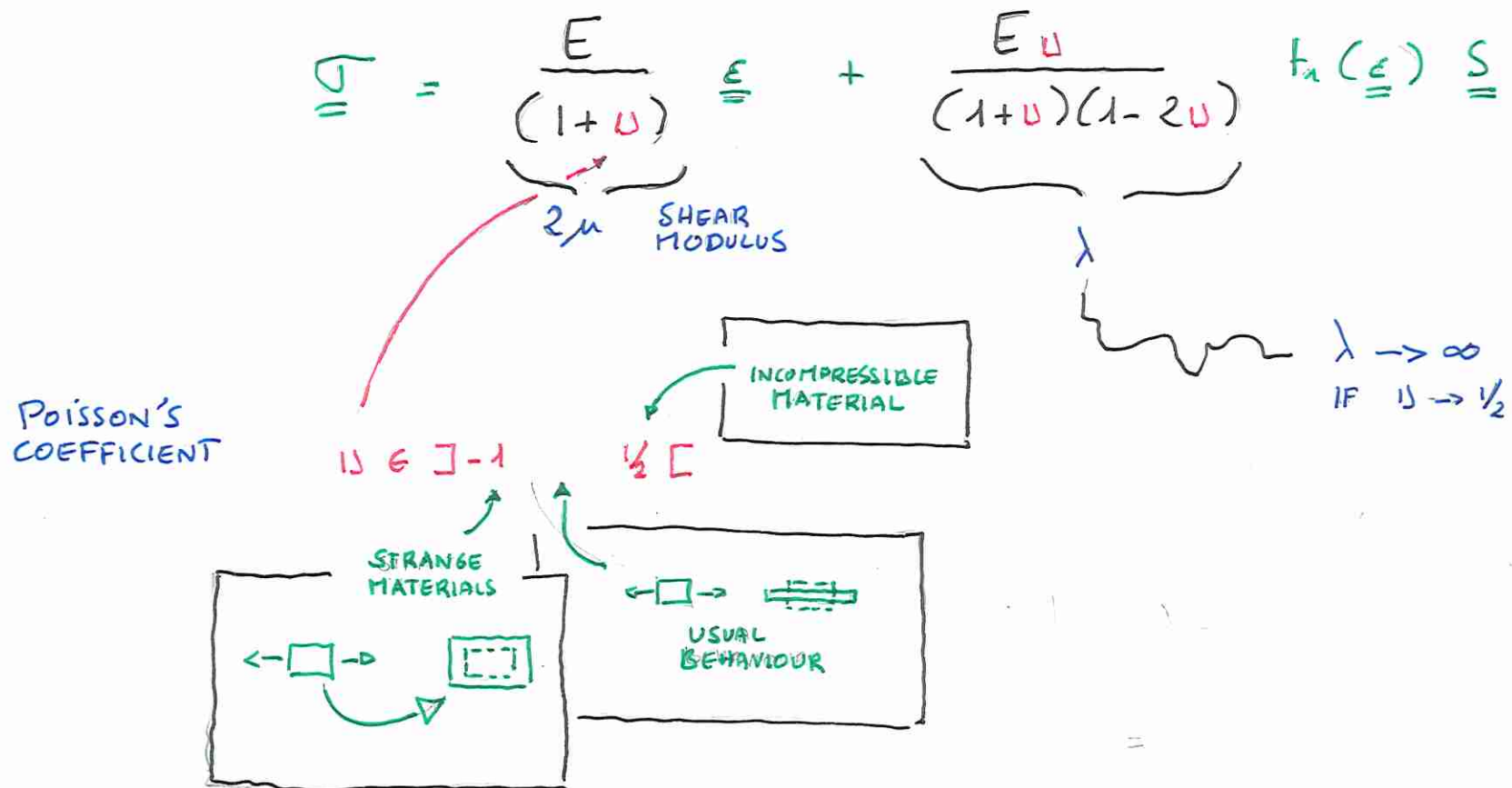
$$\left(\frac{\Theta}{N}\right)^2 \preceq C^2 \left(\frac{h_e}{n_e}\right)^{2\alpha}$$

$$\frac{n_e^{2\alpha}}{N} = \left(\frac{\Theta_e^h}{\Theta}\right)^2$$



ADAPTIVE STRATEGY

MIXED FINITE ELEMENT METHODS



COMPRESSIBILITY MODULUS

$$k \triangleq \frac{t_n(\underline{\underline{\sigma}})/3}{t_n(\underline{\underline{\epsilon}})} = \frac{\overbrace{(2\mu + 3\lambda)}^{\frac{2}{3}\mu + \lambda} t_n(\underline{\underline{\epsilon}})/3}{t_n(\underline{\underline{\epsilon}})}$$

COMPRESSIBILITY MODULUS

k
 μ
SHEAR MODULUS

$$= \frac{\frac{E\nu}{(1+\nu)(1-2\nu)} + \frac{1}{3} \frac{E}{(1+\nu)}}{\frac{1}{2} \frac{E}{(1+\nu)}}$$

$$= \frac{(3\nu + 1 - 2\nu)}{(1 - 2\nu)} \frac{2}{3} = \frac{2(1 + \nu)}{3(1 - 2\nu)}$$

$$\begin{aligned}
 \|\underline{q}\| &= 2\mu \|\underline{\underline{\varepsilon}}\| + \lambda \underbrace{h_n(\underline{\underline{\varepsilon}})}_{\substack{\rightarrow 0 \\ \text{IF } U \rightarrow \frac{1}{2}}} \|\underline{\underline{S}}\| \\
 &\downarrow \\
 &= 2\mu \|\underline{\underline{\varepsilon}}\| - p \|\underline{\underline{S}}\|
 \end{aligned}$$

IF $U \rightarrow \frac{1}{2} \rightarrow \infty$
 $\downarrow$
 $\rightarrow 0$
 IF $U \rightarrow \frac{1}{2}$

PRESSURE
 = "LAGRANGE MULTIPLIER"

CINEMATIC
 CONSTRAINT

$\nabla \cdot \underline{u} = 0$

ISOTROPIC INCOMPRESSIBLE ELASTICITY

? $(\underline{u}, p)$ SUCH THAT

$$\begin{cases} \nabla \cdot \underline{\underline{g}}(\underline{u}, p) + \underline{f} = 0 \\ \nabla \cdot \underline{u} = 0 \end{cases} \quad x \in \Omega$$

$$\underline{\underline{g}}(\underline{u}, p) \cdot \underline{n} = g \quad x \in \Gamma_N$$

$$\underline{u} = \underline{u}^* \quad x \in \Gamma_D$$

$\ll \underline{u}^* \cdot \underline{n} \gg = 0 \quad \text{IF } \Gamma_N = \emptyset$

$\uparrow$
 $\langle \nabla \cdot \underline{u} \rangle = 0 !$

$$\begin{aligned}
\langle \hat{u} \cdot (\nabla \cdot \hat{g}) \rangle &= - \underbrace{\langle \nabla \hat{u} : \hat{g} \rangle}_{\text{}} + \ll \hat{u} \cdot \overbrace{\nabla \cdot \hat{g}}^{\text{sg}} \gg_N \\
&= \langle \underbrace{\left(\frac{\nabla_{\hat{u}}^{\uparrow} + \nabla_{\hat{u}}^{\downarrow}}{2} + \frac{\nabla_{\hat{u}}^{\uparrow} - \nabla_{\hat{u}}^{\downarrow}}{2} \right)}_{\underline{\underline{\epsilon}}(\hat{u})} : \underline{\underline{g}}(u_p) \rangle \\
&\quad \downarrow \\
&= \langle \underline{\underline{\epsilon}}(\hat{u}) : (2\mu \underline{\underline{\epsilon}}(u) - p \underline{\underline{I}}) \rangle \\
&\quad \downarrow \\
&= \langle \underline{\underline{\epsilon}}(\hat{u}) : 2\mu \underline{\underline{\epsilon}}(u) \rangle - \langle p (\nabla \cdot \hat{u}) \rangle
\end{aligned}$$

.... USUAL ALGEBRA

MIXED FORMULATION

? $(\underline{u}, \underline{p}) \in \mathcal{U} \times \mathcal{P}$

$$\underbrace{a(\hat{\underline{u}}, \underline{u})}_{<\underline{\varepsilon}(\hat{\underline{u}}) : 2\mu \underline{\varepsilon}(\underline{u})>} - \underbrace{b(\underline{p}, \hat{\underline{u}})}_{<\underline{p} \nabla \cdot \hat{\underline{u}}>} = \underbrace{f(\hat{\underline{u}})}_{<\hat{\underline{u}} \cdot \underline{f}> + \ll \hat{\underline{u}} \cdot \underline{g} \gg_N}$$

$$\underbrace{-<\hat{\underline{p}} \nabla \cdot \underline{u}>}_{b(\hat{\underline{p}}, \underline{u})} = 0$$

$$\forall (\hat{\underline{u}}, \hat{\underline{p}}) \in \hat{\mathcal{U}} \times \hat{\mathcal{P}}$$

$$\begin{cases} \sum_{j=1}^m A_{ij} \underline{u}_j + \sum_{k=1}^m B_{ik} \underline{p}_k = F_i \\ \sum_{j=1}^m B_{jk} \underline{u}_j = 0 \end{cases} \quad \begin{matrix} i=1 \dots n \\ k=1 \dots m \end{matrix}$$

MINIMUM PROBLEM

? U_i SUCH THAT

$$\sum_{j=1}^m A_{ij} U_j = F_i$$

DEF. POS.
SYM.

$i = 1 \dots m$



+

CONSTRAIN

$$\sum_{j=1}^m U_j B_{jk} = 0$$

$k = 1 \dots m$

? U_i SUCH THAT

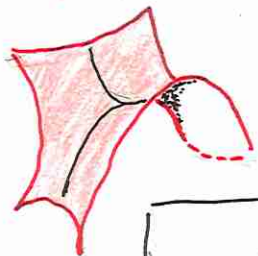
$$J(U_i) = \min_{V_k} \underbrace{\frac{1}{2} \sum_{i=1}^m \sum_{j=1}^m V_i A_{ij} V_j}_{J(V_k)} - \sum_{i=1}^m U_i F_i$$

CONSTRAINED MINIMUM PROBLEM



LAGRANGE MULTIPLIERS

SADDLE POINT PROBLEM !!



$$L(U_i, \Lambda_k)$$

↑
LAGRANGIAN



$$\frac{\partial L}{\partial U_i} = 0$$

$$\frac{\partial L}{\partial \Lambda_k} = 0$$



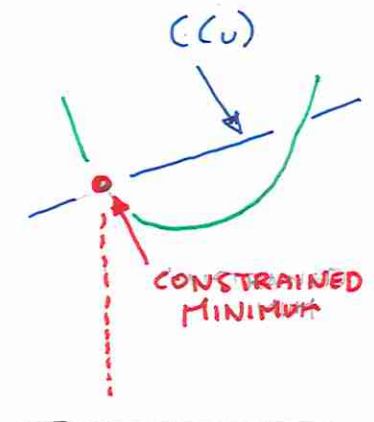
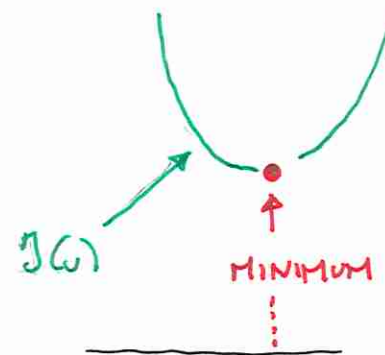
$$\sum_{i=1}^m \sum_{j=1}^m \frac{1}{2} U_i A_{ij} U_j$$

$$- \sum_{i=1}^m U_i F_i$$

$$J(U_i)$$

$$C_k(U_j)$$

$$+ \sum_{k=1}^m \sum_{j=1}^m U_j B_{jk} \Lambda_k$$



PENALTY FORMULATION

$$\varepsilon \rightarrow 0$$

CONSTRAINTS
WILL BE PERFECTLY SATISFIED !

$$J_{\varepsilon}(U_i) = J(U_i) + \frac{1}{2\varepsilon} \sum_{k=1}^m \left(\underbrace{\sum_{j=1}^m U_j B_{jk}}_{((U_j))^2} \right)^2$$

↓

? U_i SUCH THAT

$$\sum_{j=1}^m A_{ij} U_j + \sum_{k=1}^m B_{ik} \underbrace{\sum_{j=1}^m \frac{1}{\varepsilon} U_j B_{jk}}_{P_k} = F_i$$

$$P_k = \frac{\sum_j U_j B_{jk}}{\varepsilon}$$

USELESS
FROM A
NUMERICAL
POINT OF VIEW !

MIXED PROBLEMS

? $(u^h, p^h) \in U^h \times P^h$ SUCH THAT

$$a(u^h, \hat{u}^h) + b(\hat{p}^h, \hat{u}^h) = f(\hat{u}^h)$$

$$b(\hat{p}^h, \hat{u}^h) = 0$$

$$\forall (\hat{u}^h, \hat{p}^h) \in \hat{U}^h \times \hat{P}^h$$

COERATIVE
CONTINUOUS
BILINEAR

~~LAX-MILGRAM~~

NO NATURAL
STABILITY
CONDITION

U^h AND P^h

HAVE TO BE SELECTED
IN A CAREFUL WAY !

WHAT IS NEEDED....

$$\|u^h\|_1 + \|p^h\|_0 \leq C \|f\|_1$$

$$\sup_{v \in U} \frac{|f(v)|}{\|v\|_1}$$

$$\sqrt{\|u\|_1^2 + \|v\|_1^2 + \|w\|_1^2}$$

$$u = (u, v, w)$$

LADYSENKAYA BREZZI
BABUSKA

OK IF LBB CONDITION
IS SATISFIED

$\exists C_{LBB} > 0$ SUCH THAT

$$\inf_{q^h \in p^h} \sup_{v^h \in U^h} \frac{|b(q^h, v^h)|}{\|v^h\|_1 \|q^h\|_0} \geq C_{LBB}$$

$$\begin{aligned} \hat{u}^h &= u^h \\ \hat{p}^h &= p^h \end{aligned}$$

FOR SIMPLICITY !

$$|\underbrace{a(u^h, u^h)}| = |\underbrace{f(u^h)}|$$

$$\leq \|f\|_{-1} \|u^h\|_1$$

CONTINUITY
of f

$$\exists c \quad |f(u)| \leq c \|u^h\|_1$$

$$\uparrow \\ = \sup_{v \in V^h} \frac{|f(v)|}{\|v\|_1}$$

$$\alpha \|u\|_1^2 \leq$$

COERCIVITY
of a

$$\exists \alpha \quad \alpha \|u\|_1^2 \leq |a(u, u)|$$



$$\|u_1\|_1 \leq \frac{1}{\alpha} \|f\|_{-1}$$

$$b(p^h, u^h) = a(u^h, u^h) - f(u^h)$$

$$|b(p^h, u^h)| \leq |a(u^h, u^h)| + |f(u^h)|$$

$$\leq c \|u^h\|_1^2$$

$$\leq \|f\|_{-1} \|u^h\|_1$$

CONTINUITY
OF F

CONTINUITY
OF P

$$\leq c \|u^h\|_1 \|u^h\|_1$$

$$\leq \frac{1}{\alpha} \|f\|_{-1}$$

$C_{LBB} \|p^h\|_0 \|u^h\|_1 \leq$
IS NEEDED!



$$C_{LBB} \|p^h\|_0 \leq \left(\frac{c}{\alpha} + 1 \right) \|f\|_{-1}$$

$$\exists C_{LBB} \quad C_{LBB} \|p^h\|_0 \|u^h\|_1 \leq |b(p^h, u^h)| \quad \sqrt{u^h, p^h}$$

$$\Downarrow$$

$$\exists C_{LBB} \quad C_{LBB} \|p^h\|_0 \leq \frac{|b(p^h, u^h)|}{\|u^h\|_1} \quad \sqrt{u^h, p^h}$$

$$\Downarrow$$

$$\exists C_{LBB} \quad C_{LBB} \|p^h\|_0 \leq \sup_{u^h \in U^h} \frac{|b(p^h, u^h)|}{\|u^h\|_1} \quad \sqrt{p^h}$$

$$\Downarrow$$

$$\exists C_{LBB} \quad C_{LBB} \leq \inf_{p^h \in P^h} \sup_{u^h \in U^h} \frac{|b(p^h, u^h)|}{\|u^h\|_1 \|p^h\|_0}$$



ACCURACY OF MIXED FORMULATIONS

$$\|u - u^h\|_1 + \|p - p^h\|_0$$

$$\leq \underbrace{C}_{\text{LBB}}$$

MUST BE
AS SMALL
AS POSSIBLE!

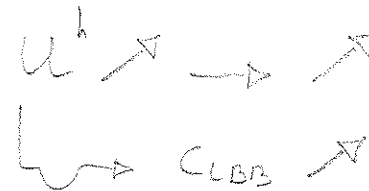
$$C \left(\inf_{u^h \in U_h} \|u - u^h\|_1 + \inf_{q^h \in P_h} \|p - q^h\|_0 \right)$$

$$\exists C_{LBB}$$

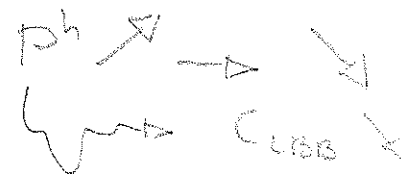
$$C_{LBB} \leq \inf_{p^h \in P^h} \sup_{x^h \in V^h} \frac{|b(p^h, x^h)|}{\|x^h\|_1 \|p^h\|_0}$$



p^h choisi



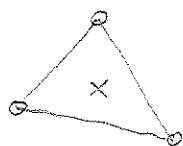
U^h choisi



C_{LBB} OPTIMAL

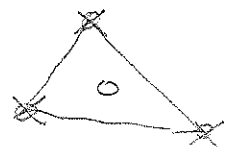
C_{LBB} PETIT $\rightarrow$ ACCURACY

$C_{LBB} > 0 \rightarrow$ STABILITY



$$P_1 - P_0$$

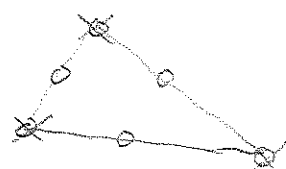
LBB KO



$$P_1^+ - P_1$$

"MINI
ELEMENT"

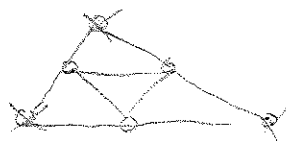
LBB OK



$$P_2 - P_1$$

LBB OK

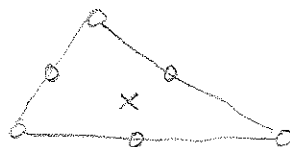
AN EARLY
FAVORITE



$$P_1 - P_1$$

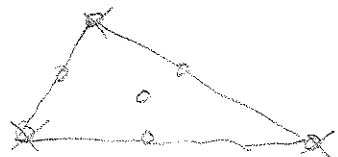
LBB OK

BEST ELEMENT
WITH LINEAR VELOCITY



$$P_2 - P_0$$

SIMPLE
BUT INEFFICIENT



$$P_2^+ - P_1$$

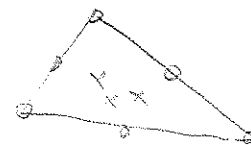
LBB OK

GOOD ELEMENT
CUBIC BUBBLE FUNCTION



$$P_2 - P_1^+$$

LBB OK
MASS BALANCE
BETTER !



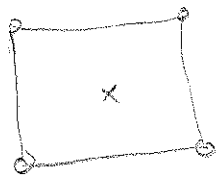
$$P_2 - P_{-1}$$

LBB KO



$$P_2^+ - P_{-1}$$

LBB OK
CROUZEIX
- RAVIART

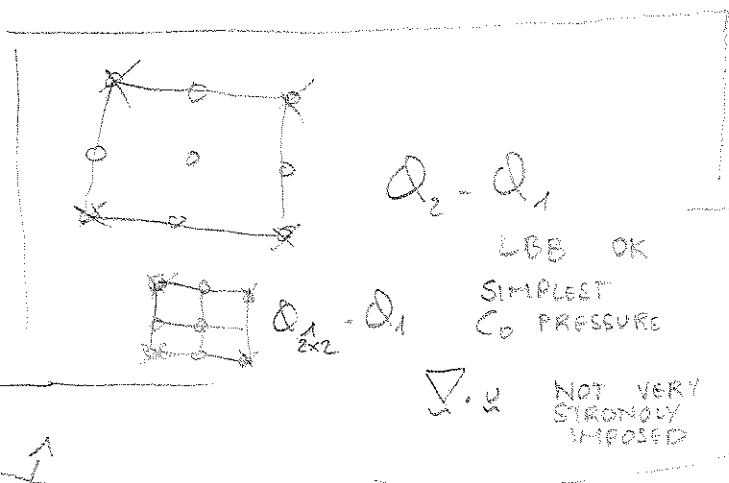


$$Q_1 - Q_0$$

LBB OK

MOST CONTROVERSIAL
LEAST WELL UNDERSTOOD

"NOTHING REPLACES EXPERIENCE
ACCUMULATED OVER THE YEARS BY ENGINEERS"



$$Q_2 - Q_1$$

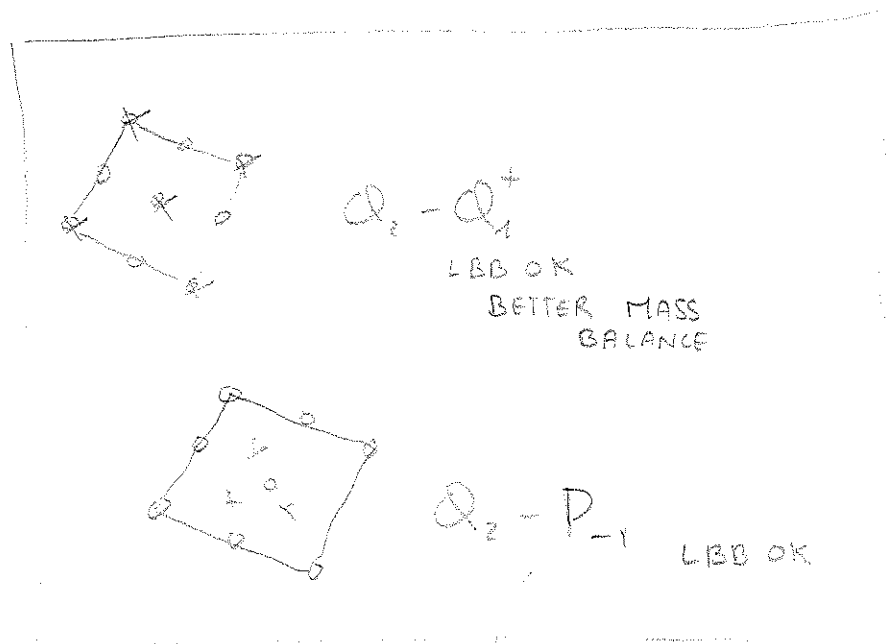
LBB OK

SIMPLEST
 C_0 PRESSURE

$$Q_{1 \times 2} - Q_1$$

$$\nabla \cdot u$$

NOT VERY
STRONGLY
IMPOSED



$$Q_2 - Q_1^+$$

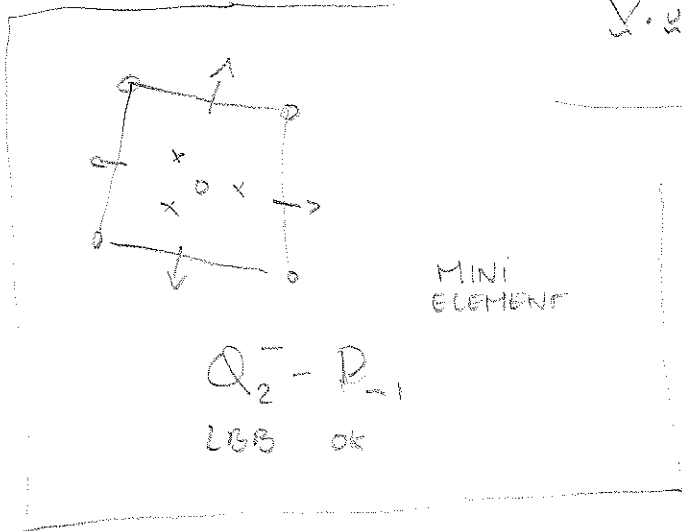
LBB OK

BETTER MASS
BALANCE

$$Q_2 - P_{-1}$$

LBB OK

PROBABLY
THE MOST ACCURATE



MINI
ELEMENT

$$Q_2^- - P_{-1}$$

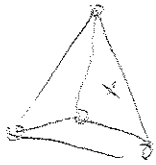
LBB OK



$$Q_2 - Q_0$$

LBB OK

FEW ADVANTAGES
EXCEPT STABILITY



$$P_1 - P_0 \quad \text{LBB OK}$$

$$P_2 - P_1$$

$$P_1^+ - P_1$$

MINI
ELEMENT

LBB OK
STABLE, BUT
NOT VERY ACCURATE

$$P_1^{++} - P_{-1}$$

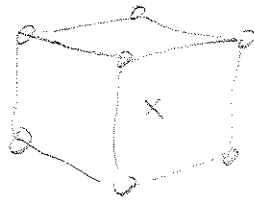
BEST
LINEAR
TETRAHEDRAL
ELEMENT

LBB OK

$$P_2^+ - P_{-1}$$

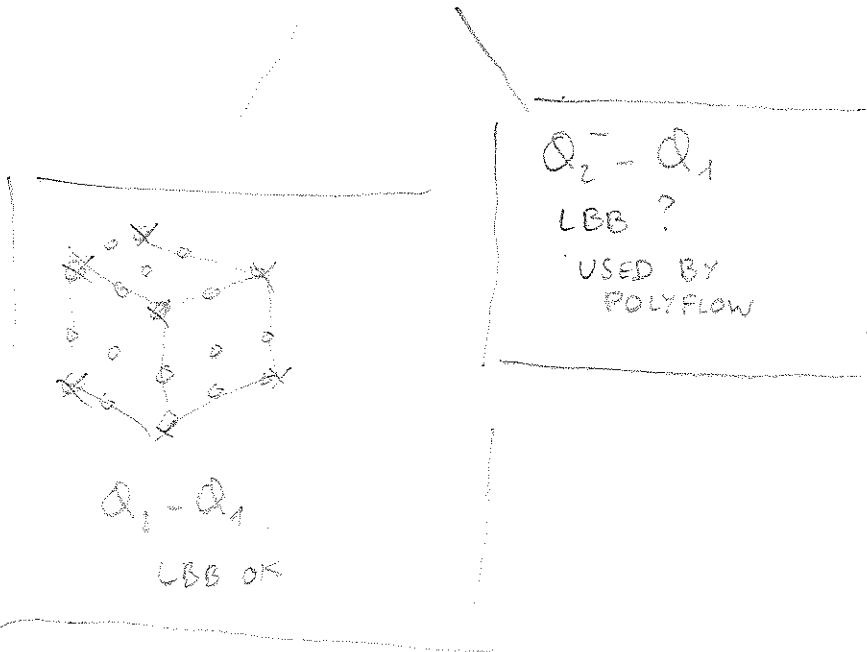
CROUZEIX
RAVART

COST EFFECTIVE
LBB OK



LBB OK

USED
BY POLYFLOW



COSTLY !

PROBLÈME HYPERBOLIQUE



ELEMENTS
FINIS *

* CLASSICAL
GALERKIN
FORMULATION

EQUATION DE TRANSPORT

$$\frac{du}{dx} = f$$

$$u(0) = u_0$$

$$u \approx u^h = \sum_i U_i \underbrace{\tau_i(x)}_{\text{triangle}}$$

GALERKIN

? U_i TELS QUE

$$\langle \tau_i, \tau_h \rangle = 0$$

≠ MATRICE
DEFINIE
POSITIVE !

$$\sum_j \underbrace{\langle \tau_i, \tau_j, x \rangle}_{A_{ij}} U_j = \underbrace{\langle \tau_i, f \rangle}_{B_i}$$

$$\frac{du}{dx} = f$$

GALERKIN

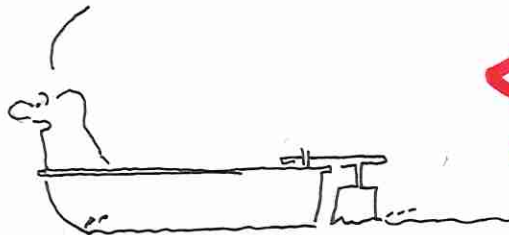
$$\sum_j A_{ij} U_j = B_i$$

BUBNOV.
- GALERKIN

DIFFERENCES
FINIES
CENTREES

$$U_{j+1} - U_{j-1} = B_j$$

TERRA
INCOGNITA ?



PROBLEME
DE MINIMISATION

$$f(x) = \min(x)$$

OK

$$f(x) = \uparrow$$

Bout



PETROV-GALERKIN

? U_j TELS QUE

$$\langle \tau_{j,x} |^h \rangle = 0$$

0 →
INTEGRATION
LE LONG DES
CARACTERISTIQUES

DIFFERENCES
FINIES
AMONT

$$\frac{U_{j+1} - U_j}{\Delta x} = B_j$$

$$\sum_j \underbrace{\langle \tau_{i,x} | \tau_{j,x} \rangle}_{A_{ij}} U_j = \underbrace{\langle \tau_{i,x} | f \rangle}_{B_i}$$

MATRICE
DEFINIE
POSITIVE

1 CONDITION
AUX LIMITES !

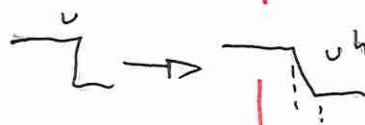
$$\frac{du}{dx} = f$$

A ÉTÉ
REPLACÉ PAR

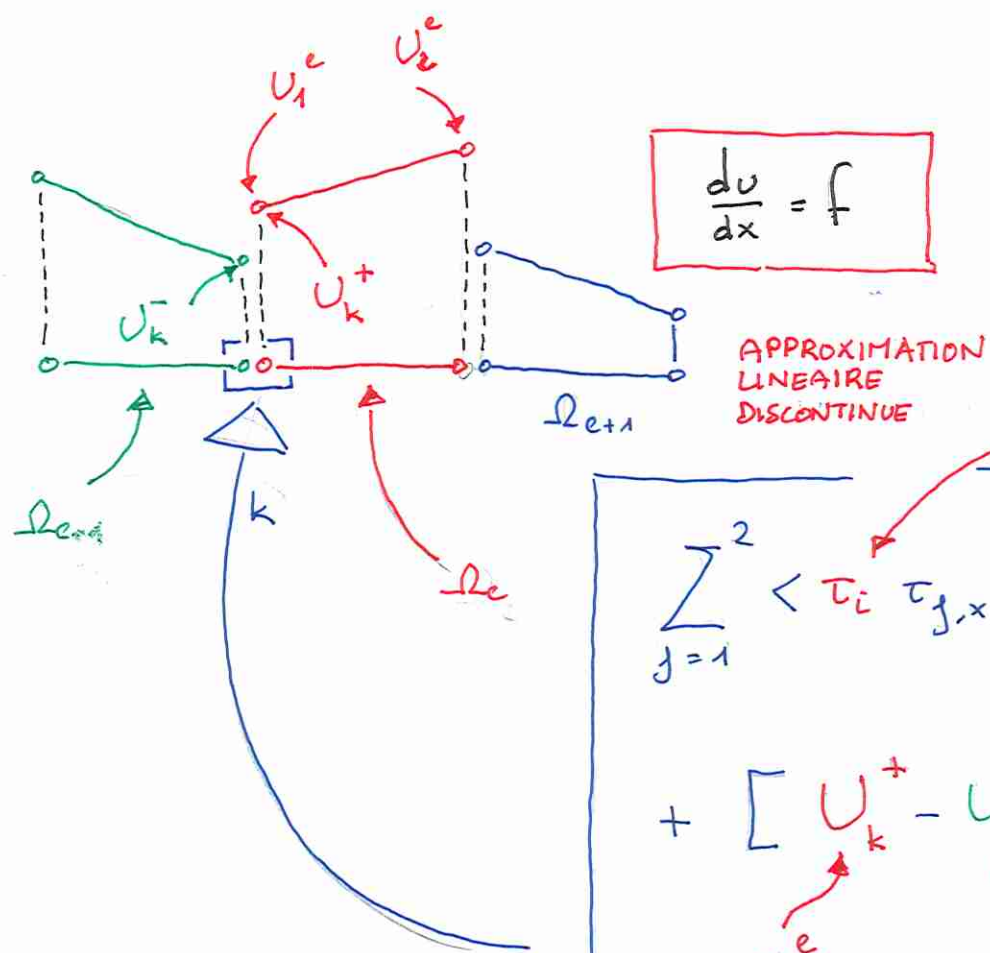
$$\frac{d^2 u}{dx^2} = \frac{df}{dx}$$

2 CONDITIONS
AUX LIMITES !

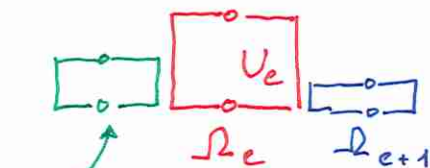
HIC



GALERKIN DISCONTINU



APPROXIMATION
CONSTANTE DISCONTINUE



$$U_e - U_{e-1} = \langle f \rangle_{\Omega_e}$$

ou
 τ_{yx} ?

$$\sum_{j=1}^2 \langle \tau_i \tau_{j,x} \rangle_{\Omega_e} U_j^e = \langle \tau_i f \rangle_{\Omega_e}$$

$$+ \left[U_k^+ - U_k^- \right] \tau_1(\xi = -1)$$

U_1^e U_2^{e-1}

CECI
EST UNE
SORTE
D'UPWINDING !

$$\sqrt{\Omega_e}$$

$$\forall i=1,2$$

LE TERME ^{NON} LINEAIRE D'ADVECTION DU PROJET

$$(\underline{u} \cdot \underline{\nabla}) \underline{u}$$

VITESSE
VECTORIELLE

(u, v)

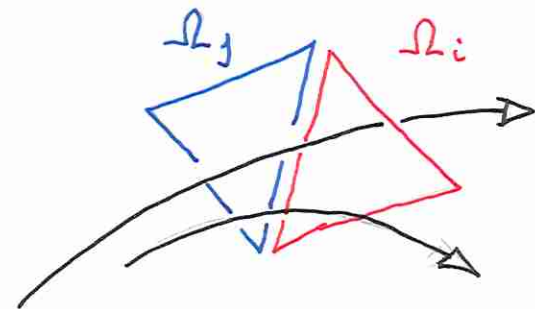
LA
COMPOSANTE
HORIZONTALE
DE VITESSE

$$\sum_i \int_{\Omega_i} (\underline{u} \cdot \underline{\nabla}) \underline{u} \cdot \hat{\underline{u}} \, d\Omega$$

FONCTIONS
TEST DEFINIES SUR Ω_i !

$\underline{\nabla} \underline{u}$ IS NOT DEFINED
ALONG THE INTERFACES !

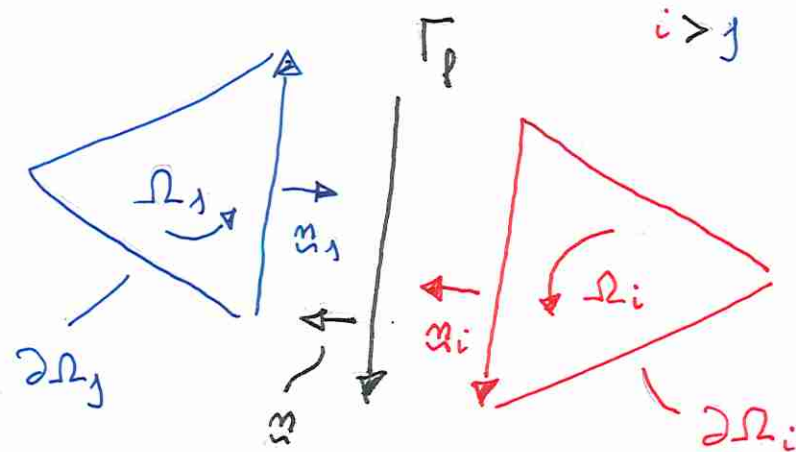
→ ON NE PEUT
PAS ECRIRE FORMELLEMENT $\int_{\Omega} \dots$



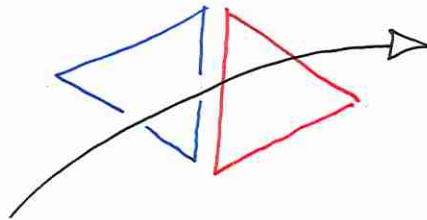
$i > j$

+ TERMES
LE LONG DES FRONTIERES
POUR TENIR COMPTE DES
RACCORDS ENTRE ELEMENTS

LES TERMES "FRONTIERE"



($\hat{\sigma}$) TERME MAGIQUE.....



$$\left[\int_P \int_{\Gamma_P} [v] [a(\hat{\sigma})] d_s \right]$$

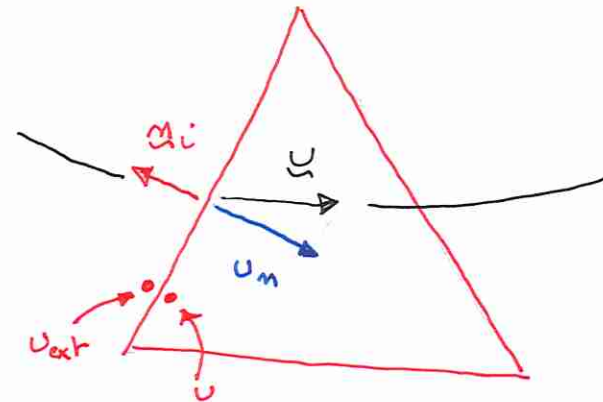
$$[] \triangleq v|_{\Omega_i} - v|_{\Omega_j}$$

$$\frac{1}{2} \underbrace{u \cdot \underline{n}}_{=0 \text{ SUR LA FRONTIERE } \partial\Omega!} \left(\underbrace{\text{sign}(u \cdot \underline{n})}_{\substack{\text{SUR } \Omega_j \\ \text{SUR } \Omega_i}} \mp 1 \right) \hat{u}$$

$$\sum_i \int_{\partial\Omega_i} \underbrace{[u]_i}_{\triangleq u - u_{\text{ext}}} \left(\frac{1}{2} \underbrace{u \cdot n_i}_{\substack{-U_m \text{ INLET} \\ +U_m \text{ OUTLET}}} \left(\underbrace{\text{sign}(u \cdot n_i)}_{\substack{-1 \text{ INLET} \\ 1 \text{ OUTLET}}} - 1 \right) \right) \hat{u} \, ds$$

U_m INLET
 0 OUTLET

$$\sum_i \int_{\partial\Omega_i} [u]_i \left(\begin{array}{c} \text{INLET} \\ U_m \\ 0 \\ \text{OUTLET} \end{array} \right) \hat{u} \, ds$$



**WEAKLY
IMPOSED BOUNDARY
CONDITION AT INLETS !**

$$\text{div } \underline{u} = 0$$

$$\sum_i \int_{\Omega_i} \underline{u} \cdot (\nabla \hat{u}) \hat{n} \, d\Omega -$$

$$\sum_i \int_{\partial \Omega_i} [\underline{u}]_i (\underline{u} \cdot \underline{n}_i) \hat{n} \, ds$$

$(\underline{u} - \underline{u}_{ext})$

EXISTE
UNIQUEMENT
POUR LES
"INLET"

$$= \sum_i \int_{\Omega_i} \nabla \cdot (\underline{u} \hat{u}) \, d\Omega$$

$$= \sum_i \int_{\Omega_i} (\underline{u} \cdot \nabla) \hat{u} \, d\Omega + \sum_i \int_{\partial \Omega_i} (\underline{u} \cdot \underline{n}_i) \hat{n} \, ds$$

$$+ \sum_i \int_{\partial \Omega_i} (\underline{u} - \underline{n}_i) \hat{n} \, ds$$

$\Leftrightarrow$

$$\sum_i \int_{\Omega_i} (\underline{u} \cdot \nabla) \hat{u} \, d\Omega + \sum_i \int_{\partial \Omega_i} \underline{u} \cdot \underline{n}_i \hat{n} \, ds$$

INLET

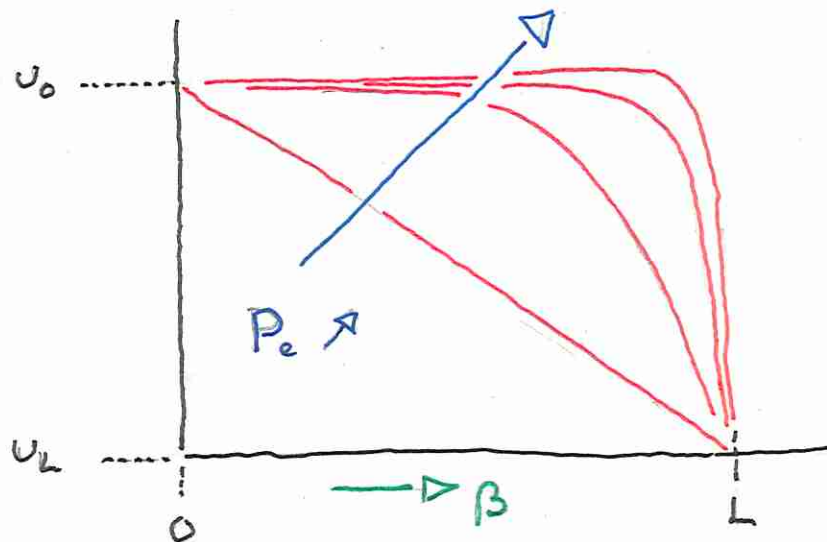
OUTLET

EQUATION D'ADVECTION - DIFFUSION

$$\beta \frac{dv}{dx} - \epsilon \frac{d^2v}{dx^2} = 0$$

$$v(0) = v_0$$

$$v(L) = v_L$$



$$Pe = \frac{\beta L}{\epsilon}$$

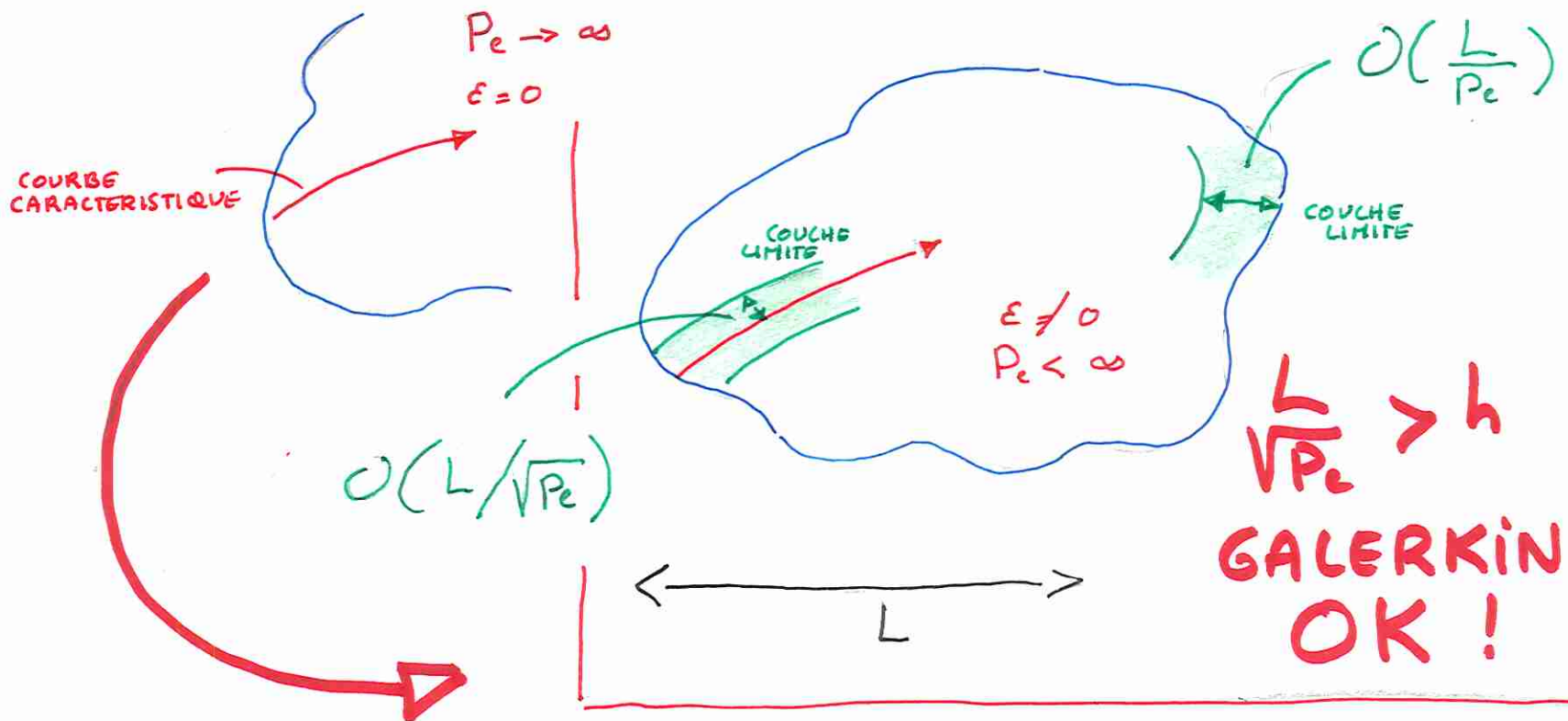
$$\frac{v - v_0}{v_L - v_0} = \frac{\exp\left(\underbrace{\beta x / \epsilon}_{Pe \cdot x/L}\right) - 1}{\exp\left(\underbrace{\beta L / \epsilon}_{Pe}\right) - 1}$$

COUCHES LIMITES

$$\beta \cdot \nabla u + \varepsilon \nabla^2 u = f$$

$$Pe = \frac{\beta L}{\varepsilon}$$

$$\beta = \sqrt{\beta_x^2 + \beta_y^2 + \beta_z^2}$$



PETROV-GALERKIN

$$\langle (\tau_i + \zeta \tau_{i,x}) (\underbrace{u_x^h + \epsilon u_{xx}^h}_{\Gamma^h} - f) \rangle = 0$$

$\hat{\tau}_i$

How
TO SELECT ζ ?

$$\hat{\tau}_i = \tau_i + \zeta \mathbb{B} \cdot \nabla \tau_i$$

STREAMLINE UPWINDING.

$$\sum_j$$

$$\begin{aligned} & - \zeta \langle \tau_{i,x} \tau_{j,x} \rangle \\ & - \epsilon \langle \tau_{i,x} \tau_{j,xx} \rangle \end{aligned}$$

+

$$\begin{aligned} & \epsilon \zeta \langle \tau_{i,x} \tau_{j,xx} \rangle \\ & \langle \tau_i \tau_{j,x} \rangle \end{aligned}$$

+

$$) U_j = \dots$$



DIFF. CENTRÉES

$$\beta \frac{U_{i+1} - U_{i-1}}{2h} = \varepsilon \frac{U_{i+1} - 2U_i + U_{i-1}}{h^2}$$

$$U_0 = v_0$$

$$U_N = v_L$$

EQUATION
AUX
RECURRENCES !

$$U_i = A \pi^i + B$$

$$\cancel{A} \pi^{i-1} \frac{\beta h}{2\varepsilon} (\pi^2 - 1) = \cancel{A} \pi^{i-1} (\pi^2 - 2\pi + 1)$$

$$0 = \left(\frac{1 - Pe^h/2}{2} \right) \pi^2 - \pi + \left(\frac{1 + Pe^h/2}{2} \right)$$

$$\triangleq \frac{Pe^h}{2}$$

PECLET
DE MAILLE

$$\pi = \frac{1 \pm \sqrt{1 - (1 + Pe^h/2)(1 - Pe^h/2)}}{(1 - Pe^h/2)}$$

$$\pi = \frac{1 + Pe^h/2}{1 - Pe^h/2}$$

REJECT
 $\pi = 1$
OF COURSE !

$$\frac{U_i - v_0}{v_L - v_0} = \frac{\left(\frac{1 + P_e h/2}{1 - P_e h/2} \right)^i - 1}{\left(\frac{1 + P_e h/2}{1 - P_e h/2} \right)^N - 1}$$

$$\approx \exp(P_e h)^N$$

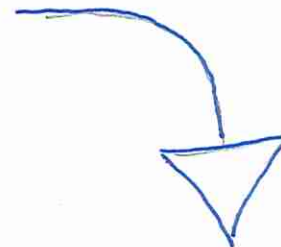
$$\approx \exp\left(\frac{\beta h N}{\varepsilon}\right)$$

P_e

[SCHAUM p 551]

$$\frac{x}{e^x - 1} \approx 1 - x/2$$

$$(1 + x/2) = e^x (1 - x/2)$$



$$\frac{P_e h}{2} < 1$$

TO AVOID
OSCILLATORY
BEHAVIOUR

UPWIND DIFF.

$$\beta \frac{U_i - U_{i-1}}{h} = \varepsilon \frac{U_{i+1} - 2U_i + U_{i-1}}{h^2}$$

$$U_0 = u_0$$

$$U_N = u_L$$

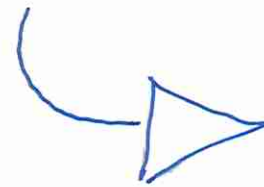
$$\cancel{A_{n^{i-1}}} \underbrace{\frac{\beta h}{\varepsilon}}_{\triangleq Pe^h} (n-1) = \cancel{A_{n^{i-1}}} (n^2 - 2n + 1)$$

$$0 = \frac{n^2}{2} - (1 + Pe^h/2)n + \frac{(1 + Pe^h)}{2}$$

$$n = \frac{(1 + Pe^h/2) \pm \sqrt{(1 + Pe^h/2)^2 - (1 + Pe^h)}}{1 + Pe^h}$$

$$= 1 + Pe^h$$

$$\frac{U_i - U_0}{U_L - U_0} = \frac{(1 + Pe^h)^i - 1}{(1 + Pe^h)^N - 1}$$



$$(1 + Pe^h) > 0$$

NO
OSCILLATIONS

BUT...

NUMERICAL
DIFFUSION

$$\beta \frac{U_i - U_{i-1}}{h} = \epsilon \frac{U_{i+1} - 2U_i + U_{i-1}}{h^2}$$

$$\beta \frac{U_{i+1} - U_{i-1}}{2h} - \underbrace{\frac{\beta h}{2}}_{\text{NUMERICAL DIFFUSIVITY}} \frac{U_{i+1} - 2U_i + U_{i-1}}{h^2}$$

NUMERICAL
DIFFUSIVITY

HYBRID SCHEME

$$(1-\zeta)\beta \frac{U_{i+1}-U_{i-1}}{2h} + \zeta\beta \frac{U_i-U_{i-1}}{2h} = \varepsilon \frac{U_{i+1}-2U_i+U_{i-1}}{h^2}$$

$$0 = \left(1 - \frac{(1-\zeta)Pe^h/2}{2}\right) \pi^2 - \left(1 + \zeta Pe^h/2\right) \pi + \left(1 + \frac{(1-\zeta)Pe^h/2}{2} + \zeta Pe^h\right)$$

$$\pi = \frac{(1 + \zeta Pe^h/2) \pm \sqrt{(1 + \zeta Pe^h/2)^2 - (1 - (1-\zeta)Pe^h/2)(1 + (1+\zeta)Pe^h/2)}}{(1 - (1-\zeta)Pe^h/2)}$$

$\sqrt{\quad} = Pe^h/2$

$$\pi = \frac{1 + (1 + \zeta) P_e^h / 2}{1 - (1 - \zeta) P_e^h / 2}$$

How to
SELECT ζ ?

$$U_i = u(ih)$$

$$\underbrace{\left(\frac{1 + (1 + \zeta) P_e^h / 2}{1 - (1 - \zeta) P_e^h / 2} \right)^i}_{\pi^i} = \underbrace{\exp\left(\frac{\beta h}{\varepsilon} i\right)}_{\left(\exp(P_e^h)\right)^i}$$

$$(1 + P_e^h / 2) - \zeta P_e^h / 2 = \exp(P_e) \left((1 - P_e^h / 2) + \zeta P_e^h / 2 \right)$$

$$\begin{aligned}
 \zeta \frac{P_e^h}{2} (1 - \exp(P_e)) &= \exp(P_e^h) \left(1 - \frac{P_e^h}{2}\right) - \left(1 + \frac{P_e^h}{2}\right) \\
 &\downarrow \\
 \zeta &= \frac{\exp(P_e^h) \left(\frac{2}{P_e^h} - 1\right) - \left(\frac{2}{P_e^h} + 1\right)}{(1 - \exp(P_e^h))} \\
 &\downarrow \\
 &= \underbrace{- \frac{(1 + \exp(P_e^h))}{(1 - \exp(P_e^h))}}_{\coth(P_e^h/2)} - \frac{2}{P_e^h}
 \end{aligned}$$

$$\boxed{\zeta = \coth\left(\frac{P_e^h}{2}\right) - \frac{2}{P_e^h}}$$

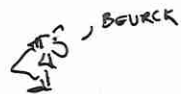
□

LE ST GRAAL !

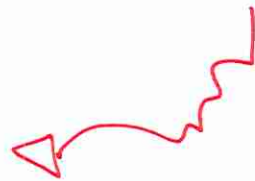
$$\rho(\underline{x}, \underline{\nabla}) \underline{u} = \mu \underline{\nabla}^2 \underline{u} - \underline{\nabla} p + \rho \underline{g}$$

$$\underline{\nabla} \cdot \underline{u} = 0$$

"EQUATION D'ADVECTION-DIFFUSION NON-LINÉAIRE
SOUS LA CONTRAINTE
D'INCOMPRESSIBILITY"



USB ?



COUCHES LIMTES $O(1/\sqrt{Re})$

