

Remark:

Regularity analysis is important! Even for the equation

$\Delta u = f$ where $f \in L^2$, one might not have $u \in H_2^2$!

Example 1.

Consider $\Omega = \left\{ (u, v) \mid 0 \leq v \leq 1, 0 < \theta < \frac{\pi}{\beta} \right\}$

if $\frac{1}{2} < \beta < 1$ (Ω is not convex), consider $u = (1 - r^2)v(r, \theta)$,

here $\underbrace{v(r, \theta) = r^\beta \sin \beta \theta}_{\Rightarrow \theta=0, \theta=\frac{\pi}{\beta} \Rightarrow v(r, \theta)=0} \Rightarrow u|_{\partial\Omega} = 0$

$$\begin{aligned} \Delta u &= (1 - r^2)\Delta v + 2\nabla(1 - r^2) \cdot \nabla v + v\Delta(1 - r^2) \\ &= -4r \frac{\partial v}{\partial r} - 4v = -(4\beta + 4)v = f \end{aligned}$$

Since v is bounded, $f \in L^2(\Omega)$ (L-M theorem is satisfied)

However, $\frac{\partial^2 u}{\partial r^2} \approx r^{\beta-2}$ near $r = 0 \Rightarrow \beta < 1 \Rightarrow \frac{\partial^2 u}{\partial r^2}$: unbounded

$\Rightarrow u \notin H_2^2$ (By the Sobolev inequality (2) Theorem 7)

What's known about regularity?

If $\partial\Omega$ is smooth (or convex), the solutions of elliptic
 ($\partial\Omega \in C^2$)

P.D.E with pure Dirichlet B.C. or Neumann B.C has

H^2 regularity.

Part II.

Finite element spaces for V_n

Consider V_n consists of piecewise polynomials.

We have

$$V_n \subset H^1(\Omega) \Leftrightarrow V_n \subset C^0(\bar{\Omega})$$

$$V_n \subset H^2(\Omega) \Leftrightarrow V_n \subset C^1(\bar{\Omega})$$

here $C^0(\bar{\Omega}) = \{v \mid v \text{ is continuous on } \bar{\Omega}\}$

$$C^1(\bar{\Omega}) = \{v \mid D^\partial \in C^0(\bar{\Omega}), |\partial| = 1\}$$

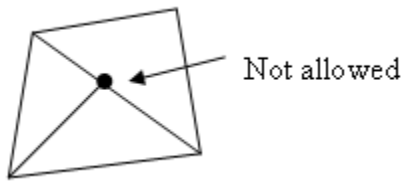
To define a finite element space, we need to specify

(a) mesh T_n (generally a triangulation) on the domain Ω

(condition on J_n): Any face of an element k in J_n is either

a face of another element or a portion of the boundary $\partial\Omega$.

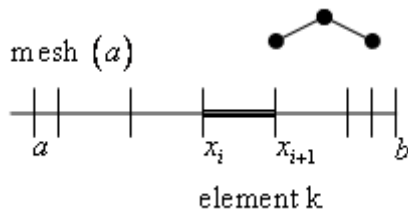
\Rightarrow No hanging nodes are allowed!



- (b) the nature of the function v in V_n on each element $k \in T_n$
- (c) the parameters to be used to describe the functions in V_n

Some finite element spcae:

For 1-D problems, one has



Example 1.

- (a) each element contains 2 nodal points and 2 nodal value.
- (b) piecewise linear function in element k .
- (c) linear function $u_n(x)$ in k can be represented by

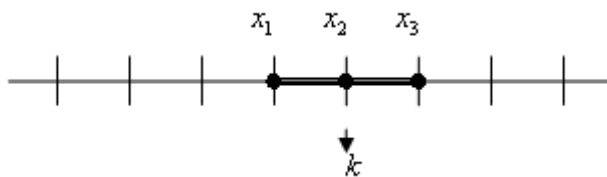
$$u_n(x) = \left(\frac{x_{i+1} - x}{x_{i+1} - x_i} \right) u_n(x_i) + \left(\frac{x_i - x}{x_i - x_{i+1}} \right) u_n(x_{i+1})$$

consider $s = \frac{x - x_i}{x_{i+1} - x_i}$ ($s \in [0, 1]$ when $x \in [x_i, x_{i+1}]$)

$$\Rightarrow u_n(x) = \underbrace{(1-s)}_{\phi_1 \text{ (basis functions)}} \underbrace{u_n(x_i)}_{\text{nodal values (unknowns)}} + \underbrace{s}_{\phi_2 \text{ (basis functions)}} \underbrace{u_n(x_{i+1})}_{\text{nodal values (unknowns)}}$$

(i.e parameters used to describe the linear function)

Basis function satisfy $\phi_i(x_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$



Example 2.

(a) mesh

each element contains 3 nodal points, 3 nodal values.

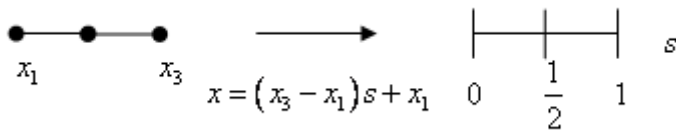
(b) quadratic functions in each element.

(c) quadratic function can be represented by

$$u_n(x) = \underbrace{\frac{(x-x_2)(x-x_3)}{(x_1-x_2)(x_1-x_3)}}_{\phi_1} u_n(x_1) + \underbrace{\frac{(x-x_1)(x-x_3)}{(x_2-x_1)(x_2-x_3)}}_{\phi_2} u_n(x_2) + \underbrace{\frac{(x-x_1)(x-x_2)}{(x_3-x_1)(x_3-x_2)}}_{\phi_3} u_n(x_3)$$

$$= \phi_1(x)u_n(x_1) + \phi_2(x)u_n(x_2) + \phi_3(x)u_n(x_3)$$

parametrizing: (assume x_2 is the midpoint)



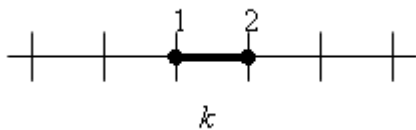
$$u_n(x) = \underbrace{\frac{\left(s - \frac{1}{2}\right)(s-1)}{\frac{1}{2}}}_{\phi_1(s)} u_n(x_1) + \underbrace{\frac{s(s-1)}{-\frac{1}{4}}}_{\phi_2(s)} u_n(x_2) + \underbrace{\frac{s\left(s - \frac{1}{2}\right)}{\frac{1}{2}}}_{\phi_3(s)} u_n(x_3)$$

$$\text{basis function } \phi_i(x_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}, \quad i, j = 1 \sim 3$$

Remark:

Example 1 & 2 are based on the Lagrange interpolation the

functions on V_n are only $c(\bar{\Omega}) \Rightarrow V_n \subset H^1(\Omega)$



Example 3.

(a) mesh

each element contains 2 nodal points and 4 nodal values

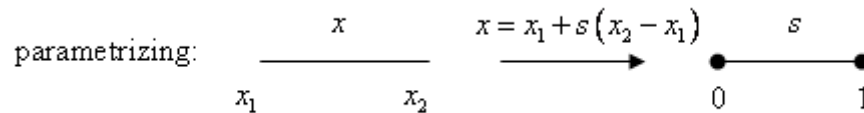
$$(u_1, u_1', u_2, u_2')$$

(b) cubic Hermite polynomial in each element

$$(c) u_n(x) = \varphi_{1,0}(x)u_n(x_1) + \varphi_{2,0}(x)u_n(x_2) + \varphi_{1,1}(x)u_n'(x_1) + \varphi_{2,1}(x)u_n'(x_2)$$

$$\text{here } \begin{cases} \varphi_{i,0}(x_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases} & \varphi'_{i,0}(x_j) = 0 \\ \varphi_{i,1}(x_j) = 0, & \varphi'_{i,1}(x_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases} \end{cases}$$

$$\left\{ \begin{array}{l} \varphi_{1,0} = \left(\frac{x-x_2}{x_1-x_2} \right)^2 \left(1 - 2 \frac{x-x_1}{x_1-x_2} \right) \\ \varphi_{2,0} = \left(\frac{x-x_1}{x_2-x_1} \right)^2 \left(1 - 2 \frac{x-x_2}{x_2-x_1} \right) \\ \varphi_{1,1} = \left(\frac{x-x_2}{x_1-x_2} \right)^2 (x-x_1) \\ \varphi_{2,1} = \left(\frac{x-x_1}{x_2-x_1} \right)^2 (x-x_2) \end{array} \right.$$



$$\varphi_{1,0}(s) = (s-1)^2(1+2s) = 2s^3 - 3s^2 + 1$$

$$\varphi_{2,0}(s) = s^2(1-2(s-1)) = -2s^3 + 3s^2$$

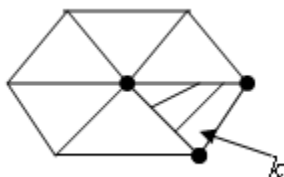
$$\varphi_{1,1}(s) = (s-1)^2 s = s^3 - 2s^2 + s$$

$$\varphi_{2,1}(s) = s^2(s-1) = s^3 - s^2$$

(Those are same as the shap functions of a beam element)

Remark:

The functions in V_n (here) are in $C(\bar{\Omega}) \Rightarrow V_n \subset H^2(\Omega)$



For 2-D problems:

Example 4.

(a) mesh

each element contains 3 nodal points and 3 nodal values

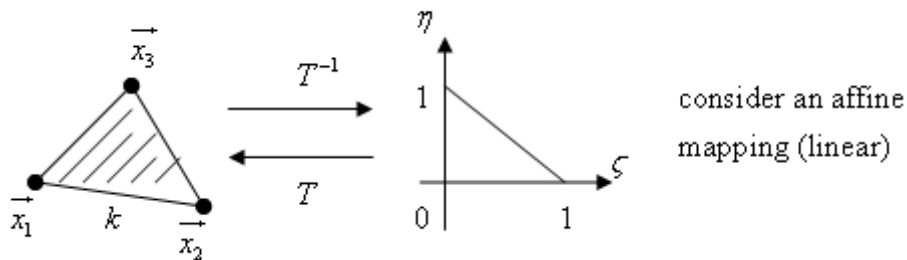
(b) piecewise linear function in each element

(c) (i) parametrization

$$T(0,0) = \bar{x}_1$$

$$T(1,0) = \bar{x}_2 \quad \Rightarrow \Phi = (\bar{x}_2 - \bar{x}_1, \bar{x}_3 - \bar{x}_1) \text{ in matrix form}$$

$$T(0,1) = \bar{x}_3$$



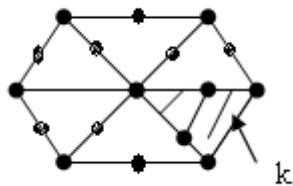
$$\begin{pmatrix} x \\ y \end{pmatrix} = T \begin{pmatrix} \zeta \\ \eta \end{pmatrix} \equiv \Phi \cdot \begin{pmatrix} \zeta \\ \eta \end{pmatrix} + \begin{pmatrix} \bar{x}_1 \end{pmatrix}$$

$$(ii) u_n(x) = \sum_{i=1}^3 \phi_i(\zeta, \eta) u_n(\bar{x}_i)$$

$$\begin{aligned} \phi_1(\zeta, \eta) &= 1 - \zeta - \eta \\ \text{here } \phi_2(\zeta, \eta) &= \zeta \\ \phi_3(\zeta, \eta) &= \eta \end{aligned} \quad \Rightarrow \phi_i(T^{-1}(x_j)) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

$$V_n = \left\{ u \mid u|_k = p_1(k), \forall k \in \underbrace{J_n}_{\text{Collection of all elements=mesh}} \text{ and } u \text{ is continuous at nodes} \right\}$$

$$\subset C^0(\bar{\Omega})$$



Example 5.

(a) mesh

each element has 6 nodes and 6 nodal values

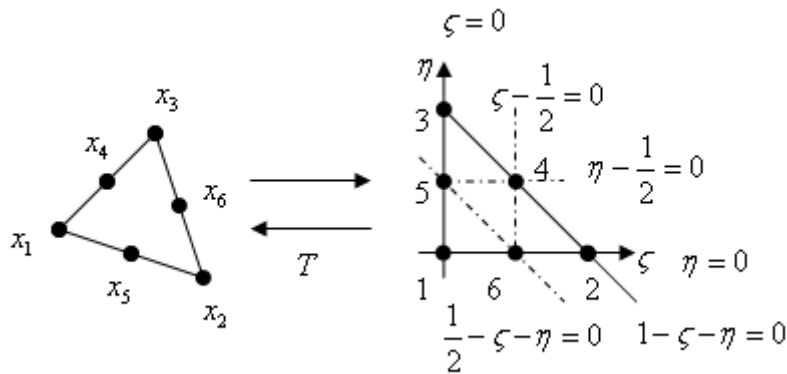
(b) quadratic function in each element (6 coefficients in quadratic polynomial)

(c) assuming the points on each edge is the mid-point

(i) Parametrization:

$$\Phi = [\overline{x_2 - x_1}, \overline{x_3 - x_1}]$$

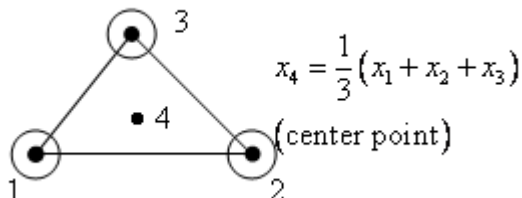
$$\begin{pmatrix} x \\ y \end{pmatrix} = \Phi \begin{pmatrix} \zeta \\ \eta \end{pmatrix} + \overline{x_1}$$



$$(ii) u_n(x) = \sum_{i=1}^6 \phi_i(\zeta, \eta) u_n(\overline{x_i})$$

$$\begin{cases} \phi_1 = (1-2\zeta-2\eta)(1-\zeta-\eta) \\ \phi_2 = (1-2\zeta)\zeta \\ \phi_3 = (1-2\eta)\eta \\ \phi_4 = 4\zeta\eta \\ \phi_5 = 4(1-\zeta-\eta)\eta \\ \phi_6 = 4(1-\zeta-\eta)\zeta \end{cases}$$

$$V_n = \{u \mid u|_k = p_2(k) \quad \forall k \in J_n, u \text{ is continuous at nodes}\} \subset C^0(\overline{\Omega})$$



Example 6.

(a) mesh

each element has 4 nodal points 3 values (u, u_x, u_y) at each

node $i (i = 1, 2, 3)$ 1 value u at node 4.

(b) cubic polynomial (10 coefficients)

(c) (i) parametrization

$$(ii) u_n(x) = \sum_{i=1}^3 \phi_i u_n(x_i) + \sum_{i=1}^3 \phi_i^x \left(\frac{\partial u_n(x_i)}{\partial x} \right) + \sum_{i=1}^3 \phi_i^y \left(\frac{\partial u_n(x_i)}{\partial y} \right) + \phi_4 u_n(x_4)$$

$$\text{here } \phi_i(x_j) = \delta_{ij}, j = 1, 2, 3, 4, \quad \frac{\partial}{\partial \zeta} \phi_i(x_j) = 0, \quad \frac{\partial}{\partial \eta} \phi_i(x_j) = 0, \quad i, j = 1 \sim 3$$

$$\phi_i^x(x_j) = 0, j = 1, 2, 3, 4, \quad \frac{\partial}{\partial \zeta} \phi_i^x(x_j) = \delta_{ij}, \quad \frac{\partial}{\partial \eta} \phi_i^x(x_j) = 0, \quad i, j = 1 \sim 3$$

$$\phi_i^y(x_j) = 0, j = 1, 2, 3, 4, \quad \frac{\partial}{\partial \zeta} \phi_i^y(x_j) = 0, \quad \frac{\partial}{\partial \eta} \phi_i^y(x_j) = \delta_{ij}, \quad i, j = 1 \sim 3$$

$$\phi_4(x_j) = \delta_{4,j}, j = 1, 2, 3, 4, \quad \frac{\partial}{\partial \zeta} \phi_4(x_j) = \frac{\partial}{\partial \eta} \phi_4(x_j) = 0, \quad i, j = 1 \sim 3$$

How to determine basis functions?

Consider $l_1 = 1 - \zeta - \eta$, $l_2 = \zeta$, $l_3 = \eta$, $l_4 = \phi_4 = (l_1 \cdot l_2 \cdot l_3) \cdot 27$, $l_i(x_j) = \delta_{ij}$

$$\phi_1 = \underbrace{l_1^2 (1 + 2(l_2 + l_3))}_{L_1} - L_1 \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_2 = \underbrace{l_2^2 (1 + 2(l_1 + l_3))}_{L_2} - L_2 \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_3 = \underbrace{l_3^2 (1 + 2(l_1 + l_2))}_{L_3} - L_3 \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_1^x = \underbrace{l_1^2 (l_2)}_{L_1^x} - L_1^x \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_2^x = \underbrace{-(l_1 + l_3) l_2^2}_{L_2^x} - L_2^x \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_3^x = \underbrace{l_3^2 (l_2)}_{L_3^x} - L_3^x \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_1^y = \underbrace{l_1^2(l_3)}_{L_1^y} - L_1^y \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

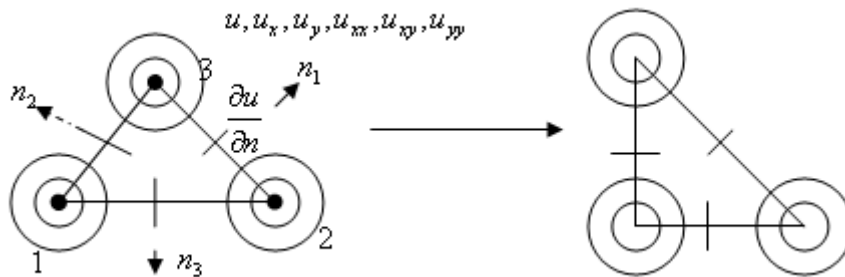
$$\phi_2^y = \underbrace{l_2^2(l_3)}_{L_2^y} - L_2^y \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_3^y = \underbrace{-(l_1 + l_2)l_3^2}_{L_3^y} - L_3^y \left(\frac{1}{3}, \frac{1}{3} \right) \phi_4$$

$$\phi_4 = 27l_1l_2l_3$$

Remark:

the function space $V_n \subset C^0(\bar{\Omega})$ and u and ∇u are continuous at nodal points 1,2,3 but $V_n \not\subset C^1(\bar{\Omega})$



Example 7. Argyris triangle

(a) mesh

21 nodal values \leftrightarrow polynomial of deg 5 \Rightarrow 21 coefficients

$$\left(\underbrace{\sum_{k=0}^5 x^k y^{5-k}}_6 \underbrace{\sum_{k=0}^4 x^k y^{4-k} \dots}_5 \right)$$

(b) $p_5(k)$: polynomial of degree 5 in each element

(c) The coefficients of $p_5(k)$ can be uniquely determined

if one can show

$$\left(\text{linear 21 equation} \right) \left\{ \begin{array}{ll} p_5(x_i) = 0 & i = 1 \sim 3 & \frac{\partial^2}{\partial x^2} p_5(x_i) = 0 & i = 1 \sim 3 \\ \frac{\partial}{\partial x} p_5(x_i) = 0 & i = 1 \sim 3 & \frac{\partial^2}{\partial y^2} p_5(x_i) = 0 & i = 1 \sim 3 \\ \frac{\partial}{\partial y} p_5(x_i) = 0 & i = 1 \sim 3 & \frac{\partial^2}{\partial x \partial y} p_5(x_i) = 0 & i = 1 \sim 3 \\ \left[\frac{\partial p_5}{\partial x} \left(\frac{x_i + x_j}{2} \right), \frac{\partial p_5}{\partial y} \left(\frac{x_i + x_j}{2} \right) \right] \cdot n_k = 0 & i \neq j \neq k \end{array} \right.$$

$\Rightarrow p_5 = 0$

$$\left(\begin{array}{l} \text{Parametrization} \Rightarrow \text{we only need to substitute } x_1 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, x_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \\ x_3 = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \text{ into the above equation} \end{array} \right)$$

To find the coefficients of $p_5(k)$ in terms of nodal values, one solve

$$\left\{ \begin{array}{ll} p_5(x_i) = u_i & \frac{\partial^2}{\partial x^2} p_5(x_i) = \frac{\partial^2}{\partial x^2} u_i & i = 1 \sim 3 \\ \frac{\partial}{\partial x} p_5(x) = \frac{\partial}{\partial x} u_i & \frac{\partial^2}{\partial y^2} p_5(x_i) = \frac{\partial^2}{\partial y^2} u_i & i = 1 \sim 3 \\ \frac{\partial}{\partial y} p_5(x) = \frac{\partial}{\partial y} u_i & \frac{\partial^2}{\partial x \partial y} p_5(x_i) = \frac{\partial^2}{\partial x \partial y} u_i & i = 1 \sim 3 \\ \left[\frac{\partial p_5}{\partial x} \left(\frac{x_i + x_j}{2} \right), \frac{\partial p_5}{\partial y} \left(\frac{x_i + x_j}{2} \right) \right] \cdot n_k, & i \neq j \neq k \end{array} \right.$$

(d) one can show that $V_n = \{u \mid u|_k \in p_5(k), k \in J_n\} \subset C^1(\bar{\Omega})$

observation: consider $k_1, k_2 \in J_n$ with common edges

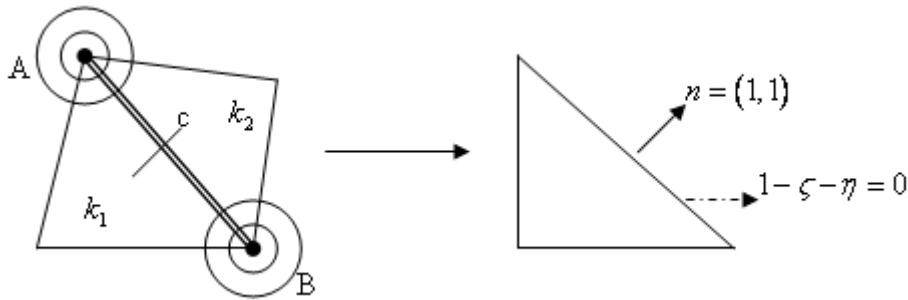
let $v_1 \in p_5(k_1)$ and $v_2 \in p_5(k_2)$

we have $w = v_1 - v_2$ satisfying

$$\begin{cases} w = 0 \\ w_x = 0 \\ w_y = 0 \\ w_{xx} = 0 \\ w_{yy} = 0 \\ \frac{\partial w}{\partial x} = 0, \frac{\partial w}{\partial y} = 0 \text{ at } c \end{cases} \text{ at } A, B \rightarrow 12 \text{ equations}$$

$$\frac{\partial w}{\partial n} = \frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} \rightarrow 21 - \underbrace{6}_{\substack{\# \text{ of terms of deg 5} \\ \text{gone after differentiation}}} - \underbrace{1}_{\text{constant terms}} = 14 \text{ coefficients left}$$

$$\Rightarrow \frac{\partial w}{\partial n} = 0 \text{ on } s.$$

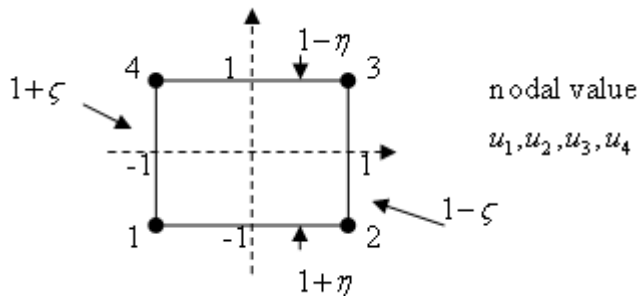


Moreover, since $w|_s = 0 \Rightarrow \frac{\partial w}{\partial s} = 0$, as a result,

we have $\nabla_{(Dw)} w = 0$ on S

$\Rightarrow \nabla_{(Dv_1)} v_1 = \nabla_{(Dv_2)} v_2$ on $S \Rightarrow$ The function DV is continuous across S .

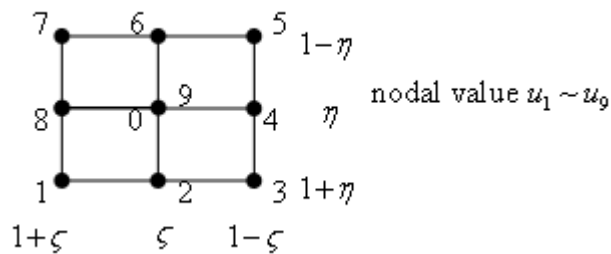
Therefore, one can conclude $V_n \subset C^1(\bar{\Omega})$



Example 8. Pectangular meshes

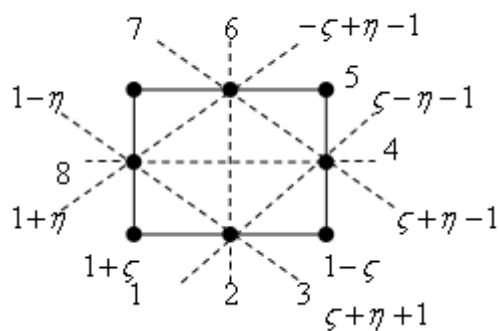
(1) four nodes element

$$\begin{aligned}
 \phi_1 &= \frac{1}{4}(1-\zeta)(1-\eta) \\
 \phi_2 &= \frac{1}{4}(1+\zeta)(1-\eta) \\
 \phi_3 &= \frac{1}{4}(1+\zeta)(1+\eta) \\
 \phi_4 &= \frac{1}{4}(1-\zeta)(1+\eta)
 \end{aligned}
 \left\{ \begin{array}{l}
 \text{1-d element} \otimes \text{1-d element} \\
 \text{tensor} \\
 \text{basis in 1-d variable } \zeta \otimes \text{basis in 1-d variable } \eta \\
 \Rightarrow ((1-\zeta)(1-\eta), (1-\zeta)(1+\eta), (1+\zeta)(1-\eta), (1+\zeta)(1+\eta)) \\
 \uparrow \text{basis in 2-d}
 \end{array} \right.$$



(2) nine nodes element

$$\begin{aligned}
 \phi_1 &= \frac{1}{4}\zeta\eta(1-\zeta)(1-\eta) \\
 \phi_2 &= \frac{-1}{2}(1+\zeta)(1-\zeta)\eta(1-\eta) \\
 \phi_3 &= \frac{1}{4}(1+\zeta)\zeta\eta(1-\eta) \\
 &\vdots \\
 \phi_9 &= (1-\zeta)(1+\zeta)(1-\eta)(1+\eta)
 \end{aligned}$$

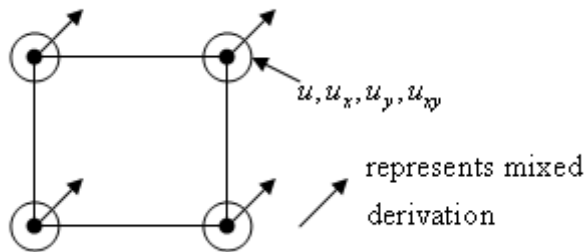


(3) 8 nodes element

$$\begin{aligned} \phi_1 &= -\frac{1}{4}(1-\zeta)(1-\eta)(1+\zeta+\eta) & \phi_5 &= -\frac{1}{4}(1+\zeta)(1+\eta)(1-\zeta-\eta) \\ \phi_2 &= \frac{1}{2}(1-\zeta)(1+\zeta)(1-\eta) & \phi_6 &= \frac{1}{2}(1-\zeta)(1+\zeta)(1+\eta) \\ \phi_3 &= -\frac{1}{4}(1+\zeta)(1-\eta)(1-\zeta+\eta) & \phi_7 &= -\frac{1}{4}(1-\zeta)(1+\eta)(1+\zeta-\eta) \\ \phi_4 &= \frac{1}{2}(1+\zeta)(1-\eta)(1+\eta) & \phi_8 &= \frac{1}{2}(1-\zeta)(1-\eta)(1+\eta) \end{aligned}$$

(4) Bogner-Fox-Schmit element

It can be shown BFS gives $V_n \subset c^1(\bar{\Omega})!$

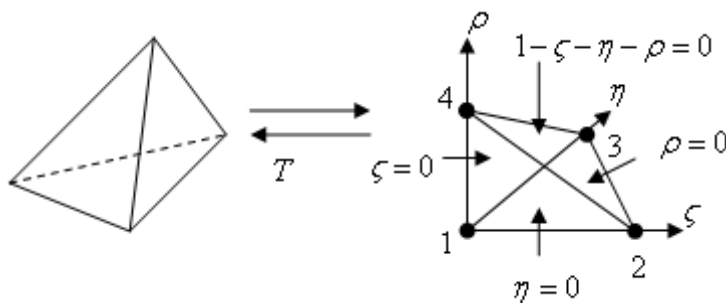


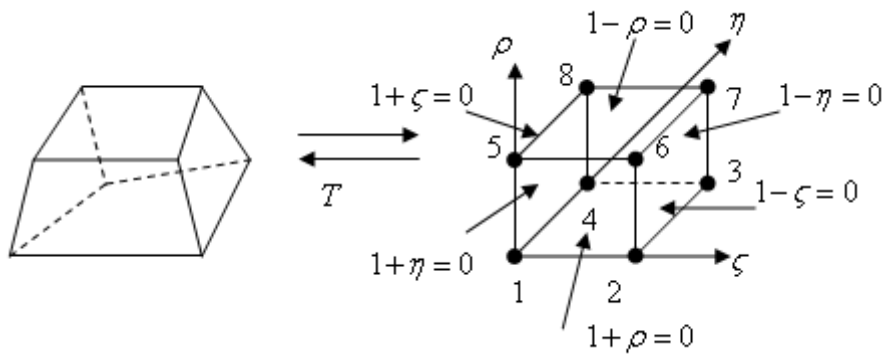
For 3-D problems:

(1) Tetrahedron element (4-nodes)

$$\begin{aligned} \phi_1 &= 1-\zeta-\eta-\rho & | & \phi_1 = \frac{1}{8}(1-\zeta)(1-\eta)(1-\rho) & \phi_5 &= \frac{1}{8}(1-\zeta)(1-\eta)(1+\rho) \\ \phi_2 &= \zeta & | & \phi_2 = \frac{1}{8}(1+\zeta)(1-\eta)(1-\rho) & \phi_6 &= \frac{1}{8}(1+\zeta)(1-\eta)(1+\rho) \\ \phi_3 &= \eta & | & \phi_3 = \frac{1}{8}(1+\zeta)(1+\eta)(1-\rho) & \phi_7 &= \frac{1}{8}(1+\zeta)(1+\eta)(1+\rho) \\ \phi_4 &= \rho & | & \phi_4 = \frac{1}{8}(1-\zeta)(1+\eta)(1-\rho) & \phi_8 &= \frac{1}{8}(1-\zeta)(1+\eta)(1+\rho) \end{aligned}$$

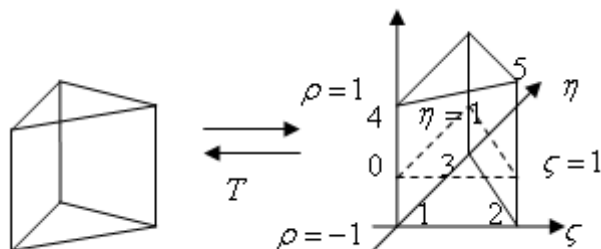
$$\left(\sum_{i=1}^4 \phi_i = 1 \right)$$





(2) Hexahedron

Quadrilateral element bases can be obtained by tensor of linear element in ρ and 4-nodes element in the ζ - η plane.



(3) prismatic element

the element based can be obtained from tensor product of linear element of ρ (2-nodes) and linear element of ζ - η plane (3 nodes)

$$(1-\rho, 1+\rho) \otimes (\zeta, \eta, 1-\zeta-\eta)$$

$$\Rightarrow \phi_1 = \frac{1}{2}(1-\zeta-\eta)(1-\rho) \quad \phi_4 = \frac{1}{2}(1-\zeta-\eta)(1+\rho)$$

$$\phi_2 = \frac{1}{2}\zeta(1-\rho) \quad \phi_5 = \frac{1}{2}\zeta(1+\rho)$$

$$\phi_3 = \frac{1}{2}\eta(1-\rho) \quad \phi_6 = \frac{1}{2}\eta(1+\rho)$$

Approximation theory for FEM.