

Remark: We don't want the error from solving the ODE system to exceed the error bound in the above theorem. Otherwise, the error from time discretization will be the dominant error source.

By Cholesky decomposition, we have $M = L^T L$

$$(4) \Rightarrow \begin{cases} \dot{\psi} + A\psi = F \\ \psi_0 = U_0 \end{cases} \quad \text{here} \quad \begin{cases} \psi = L\varphi \\ A = L^{-T} K L^{-1} \\ F = L^{-T} F \\ U_0 = L^{-T} U_0 \end{cases} \quad -(5)$$

\Rightarrow general solution of (5)

$$\psi = e^{-At} \psi_0 + \int_0^t e^{-A(t-s)} F(s) ds \quad -(5)^*$$

$$\dot{\psi} = -A e^{-At} \psi_0$$

$$\psi = e^{-At} \psi_0 + e^{-At} \int_0^t F(s) ds + \int_0^t e^{As} F(s) ds$$

$$\frac{d}{dt} \int_0^t e^{-A(t-s)} F(s) ds = \frac{d}{dt} \int_0^t e^{-At} \cdot e^{As} F(s) ds$$

$$= \frac{d}{dt} e^{-At} \int_0^t e^{As} F(s) ds$$

$$= -A e^{-At} \int_0^t e^{As} F(s) ds + e^{-At} (e^{At} F(t))$$

$$= -A \int_0^t e^{-A(t-s)} F(s) ds + F(t)$$

$$\dot{\psi} = -A \underbrace{\left(e^{-At} \psi_0 + \int_0^t e^{-A(t-s)} F(s) ds \right)}_{\psi} + F(t)$$

Homogeneous problem $F=0$

$$\Rightarrow \|\psi(t)\| < \|\psi(0)\|$$

$$\|\psi(t)\| \underset{(*)}{<} \frac{c}{t} \|\psi(0)\| \quad c \text{ depends on condition of } A$$

$$(*) \text{ Prove using } \left(\sum \frac{\Lambda_{\min}^n(A)}{n!} < \|e^A\| < \sum \frac{\Lambda_{\max}^n(A)}{n!} \right)$$

Backward Euler

$$\Rightarrow \frac{\psi^{n+1} - \psi^n}{\Delta t_n} A \psi^{n+1} = F_{n+1} (= F(t_{n+1})) \quad -(6)$$

Crank-Nicolson

$$\Rightarrow \frac{\psi^{n+1} - \psi^n}{\Delta t_n} + \frac{1}{2} A (\psi^{n+1} + \psi^n) = \frac{1}{2} (F_{n+1} + F_n) \quad -(7)$$

Consider the exact solution of (5) satisfies

$$\frac{\psi(t_{n+1}) - \psi(t_n)}{\Delta t_n} + A \psi(t_{n+1}) = F(t_{n+1}) + \delta_n \quad (\delta_n = o(\Delta t_n)) \quad (\text{truncation error}) \quad -(8)$$

$$\begin{aligned} (6)-(8) &\Rightarrow \frac{e_{n+1} - e_n}{\Delta t_n} + A e_{n+1} = \delta_n \\ &\Rightarrow (I + \Delta t_n A)^{-1} e_{n+1} = e_n + \Delta t \delta_n \\ &\Rightarrow e_{n+1} = (I + \Delta t_n A)^{-1} e_n + (I + \Delta t A)^{-1} \overline{\delta_n} \quad (\overline{\delta_n} = \Delta t \delta_n = o(\Delta t^2)) \end{aligned}$$

Since A is positive definite $\Rightarrow \Lambda_{\text{value}}(I + \Delta t A) > 1$

$\left(\overline{\delta_n} = o(\Delta t_n) \right)$ depends on $\overline{\psi}$ if $\overline{\psi}$ changes smoothly than the constant
in $o(\Delta t_n)$ can be small.

$$\left. \begin{aligned} e_{n+1} - r e_n &< r e \delta_n \\ r e_n - r^2 e_{n-1} &< r^2 \delta_{n-1} \\ r^2 e_{n-1} - r^3 e_{n-2} &< r^3 \delta_{n-2} \\ r^n e_1 - r^{n+1} e_0 &< r^{n+1} \delta \end{aligned} \right\} \Rightarrow e_{n+1} - r^{n+1} e_0 < \left(\sum_{k=1}^n r^k \right) \delta = r \left(\frac{1 - r^{n+1}}{1 - r} \right) \delta$$

$$\Rightarrow \|e_{n+1}\| < (\|e_n\| + \delta_n) \cdot r \quad r = \frac{1}{1 + \|A\| \Delta t} < 1.$$

for stability: one can assume $\delta_n \ll e_n$ ($\because \delta_n = o(\Delta t^2)$ and $e_n = o(\Delta t)$)

$$\Rightarrow \|e_{n+1}\| < \|e_n\|!$$

For global error estimate, we have

$$\begin{aligned} \Rightarrow \|e_{n+1}\| &< r^{n+1} \|e_0\| + r \left(\frac{1 - r^{n+1}}{1 - r} \right) \overline{\delta} \\ &\quad \uparrow \\ &\quad \text{truncation error } o(\Delta t^2) \\ &\approx r^{n+1} \|e_0\| + \frac{1 - r^{n+1}}{\|A\| \Delta t} \overline{\delta} \\ &\approx r^{n+1} \|e_0\| + \left(\frac{1 - r^{n+1}}{\|A\| \Delta t} \right) \cdot \overline{\delta} \\ &\quad \uparrow \\ &\quad \text{truncation } o(\Delta t) \end{aligned}$$

as $n \rightarrow \infty$, we have error $\approx \frac{1}{\|A\|\Delta t} \delta$

\Rightarrow meaning the accumulated error from time discretization is controlled by the truncation error.

Similarly, one can prove the same result for the Crank-Nicolson scheme.

Exercise: prove this.

Remark:

(1) From the error estimation in Theorem 1, we want $\Delta t \approx o(h^2)$ for the Euler method. In this choice of the step size, we have $\delta = \text{truncation error (in time)} = o(h^2)$ and $\|A\|\Delta t \approx o(h^{-2})o(h^2) \approx o(1) \Rightarrow$ the accumulated error from the discretization in the same order as in Theorem 1.

(2) For smoother solution $\|A\| \approx o(h^2)$ larger time step is possible, can you explain why?

Exercise: How to choose Δt when forward Euler method is employed and explain your reason at the stability point of view.

Theorem 1.

There is a constant c such that $I \in [0, T]$

$$\max_{t \in I} \|u(t) - u_h(t)\| \leq c \left(1 + \left| \log \frac{T}{h^2} \right| \right) \max_{t \in I} h^2 \|u(t)\|_{H^2(\Omega)}$$

pf: Consider the auxiliary problem $(a(u, v) = \int \mu \nabla u \nabla v dx)$

$$(+++) \begin{cases} -\left(\dot{\varphi}_h(s), v \right) + a(\varphi_h(s), v) = 0 & \forall v \in V_h, s \in (0, t) \\ \varphi_h(t) = e_h(t) \end{cases}$$

let $e_h(t) = u_h(t) - \overline{u_h(t)}$ ($e_h(s) = u_h(s) - \overline{u_h(s)}$) and $\overline{u_h(s)}$ satisfies

$$(+++) a(u(s) - \overline{u_h(s)}, v) = 0 \quad \text{for all } v \in V_h, s \in (0, t)$$

let $w_h(t) = u - u_h = (u - \overline{u_h}) - (u_h - \overline{u_h})$ and $\theta(s) = u(s) - \overline{u_h(s)}$

$$\Rightarrow e_h(s) = \theta(s) - w_h(s)$$

$$\begin{aligned}
\|e_h\|^2 &= \int_0^t -\left(\dot{\varphi}_h, e_h\right) + a(\varphi_h, e_h) ds + (\varphi_h(t), e_h(t)) \\
&\stackrel{\text{integration by parts}}{=} \int_0^t \left(\varphi_h, \dot{e}_h\right) + a(\varphi_h, e_h) ds - (\varphi_h, e_h)\Big|_0^t + (\varphi_h(t), e_h(t)) \\
&\stackrel{e_h = \theta_h - w_h}{=} \int_0^t \left(\varphi_h, \dot{\theta}_h\right) + a(\varphi_h, \theta_h) - \underbrace{\left[\left(\varphi_h, \dot{w}_h\right) + a(\varphi_h, w_h)\right]}_{\substack{=0 \\ \text{orthogonally of FEM error} \\ w_h = \text{FEM error}}} ds + \varphi_h(0)e_h(0)
\end{aligned}$$

$a(\varphi_h, \theta_h) = 0$ by (+++)
and $w_h(0) = 0$
(initial error = 0)

$$= \int_0^t \left(\dot{\varphi}_h, \theta_h\right) ds + (\varphi_h(t), \theta_h(t))$$

$$\Rightarrow \|e_h\|^2 \leq \max_{s \in (0,t)} \|\theta_h(s)\| \left(\int_0^t \|\dot{\varphi}_h\| + \|\varphi_h\| \right)$$

Since φ_h is the condition of (++) with homogeneous right hand side,

by (5)*, it can be shown $\left| \int_0^t \|\dot{\varphi}_h\| + \frac{1}{t} \|\varphi_h\| ds \right| < c \left(1 + \log \left(\frac{t}{h^2} \right) \right) \|e_h(t)\|$
initial of (++)

$$\Rightarrow \|e_h\| < c \left(1 + \log \frac{t}{h^2} \right) \cdot \max_{s \in (0,t)} \|\theta_h(s)\|$$

Finally, since $u - u_h = u - \widetilde{u_h} + \widetilde{u_h} - u_h$

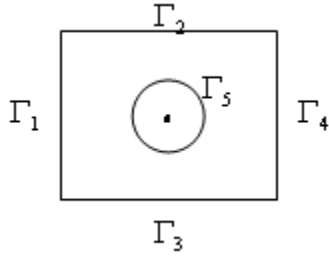
$$\Rightarrow \|u - u_h\| \leq \|u - \widetilde{u_h}\| + \|e_h\|$$

$$\begin{aligned}
&\stackrel{\text{(by the } L^2\text{-error estimation of (+++))}}{\leq} ch^2 \max_{t \in I} \|u(t)\|_{H^2} + c \left(1 + \log \frac{t}{h^2} \right) h^2 \max_{t \in I} \|u(t)\|_{H^2} \\
&< c \left(1 + \log \frac{t}{h^2} \right) h^2 \max_{t \in I} \|u(t)\|_{H^2}
\end{aligned}$$

Exercise:

$$\text{Solve the Heat equation } \left\{ \begin{array}{l} \frac{\partial u}{\partial t} - \Delta u = 0 \quad \text{on } \Omega = [-1,1] \times [-1,1] \setminus C, \\ C : \text{circle center at } (0,0) \text{ with radius } \frac{1}{2} \\ u|_{\Gamma_1} = 10, u|_{\Gamma_5} = 0 \\ \frac{\partial u}{\partial n}|_{\Gamma_i} = 0, i = 2 \sim 4 \end{array} \right.$$

$$\text{with initial } u(x, y) = \begin{cases} 10 & x = -1 \\ 0 & \text{elsewise} \end{cases}$$



(1) using Forward Euler, back Euler, Crank-Nicolson method for

time-discretization of $\frac{\partial u}{\partial t}$.

(2) using linear triangular element to discretize Δu .

(3) compare your answer at $t = 1, 5, 10, 20$ over diff mesh sizes.

Can you confine the conclusion in Theorem 1?

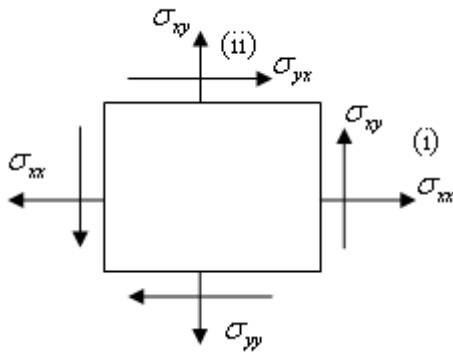
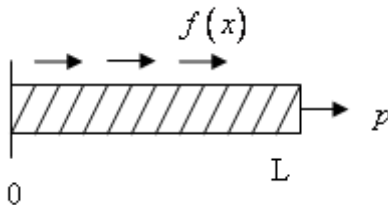
Recall the FEM modeling of 1-D solid (bar, beam, frame) and structure,

the virtual work principle leads to the following equation:

$$(*) \int_0^L \underbrace{\frac{\partial \delta u}{\partial x}}_{\text{virtual strain}} \underbrace{E}_{\text{Hooke's constant}} \underbrace{\frac{\partial u}{\partial x}}_{\text{strain}} \cdot \underbrace{A(x)}_{\text{area of cross section}} dx = \underbrace{\delta u(L) \cdot p + \int_0^L \delta u(x) f(x) dx}_{\text{external virtual work}}$$

stress
internal virtual work

(obtained from the stress-strain relationship $\sigma_{xx} = E \varepsilon_{xx}$)



In 2-D, the stress-strain relationship for a plate is as following

$$\begin{pmatrix} \sigma_{xx} \\ \sigma_{yy} \\ \sigma_{xy} \end{pmatrix} = \frac{E}{1-\nu^2} \underbrace{\begin{bmatrix} 1 & \nu & 0 \\ \nu & 1 & 0 \\ 0 & 0 & \frac{1}{2}(1-\nu) \end{bmatrix}}_c \begin{pmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ \varepsilon_{xy} \end{pmatrix}, \text{ here}$$

$$\varepsilon_{xx} = \frac{\partial u}{\partial x}$$

$$\varepsilon_{yy} = \frac{\partial v}{\partial y}, \quad (u, v) = \text{displacement vector}$$

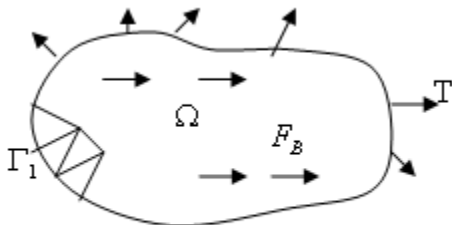
$$\varepsilon_{xy} = \underbrace{\frac{\partial u}{\partial y}}_{\text{shear strain in } v \text{ along } y \text{ direction}} + \frac{\partial v}{\partial x}$$

shear strain in v along y direction

σ_{xx} : stress along x -direction (due to strain in x -direction)

σ_{yy} : stress along y -direction (due to strain in y -direction)

σ_{xy} :	stress along y -direction + stress along x -direction	}	shear stress						
	<table style="border-collapse: collapse;"> <tr> <td style="padding-right: 10px;">due to shear</td> <td style="padding-right: 10px;">due to shear</td> </tr> <tr> <td style="padding-right: 10px;">strain in x-direction</td> <td style="padding-right: 10px;">strain in y-direction</td> </tr> <tr> <td style="text-align: center;">(i)</td> <td style="text-align: center;">(ii)</td> </tr> </table>			due to shear	due to shear	strain in x -direction	strain in y -direction	(i)	(ii)
due to shear	due to shear								
strain in x -direction	strain in y -direction								
(i)	(ii)								



fixed Dirichlet condition

i.e. $u(x) = v(x) = 0 \quad x \in \Gamma_1$

the equation (*)

$$\Rightarrow \int_{\Omega} \underbrace{[\delta \varepsilon_{xx}, \delta \varepsilon_{yy}, \delta \varepsilon_{xy}]}_{(I)} \cdot C \cdot \begin{pmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ \varepsilon_{xy} \end{pmatrix} dA = \int_{\Omega} \underbrace{[\delta u, \delta v]}_{(III)} \cdot \vec{F}_B dA + \int_{\partial \Omega} \underbrace{[\delta u, \delta v]}_{(II)} \cdot \vec{T} de$$

$$\Rightarrow (I) = \int \underbrace{[\delta u, \delta v]}_{\text{互為transport}} \cdot \begin{bmatrix} \frac{\partial}{\partial x} & 0 & \frac{\partial}{\partial y} \\ 0 & \frac{\partial}{\partial y} & \frac{\partial}{\partial x} \end{bmatrix} \cdot C \cdot \begin{bmatrix} \frac{\partial}{\partial x} & 0 \\ 0 & \frac{\partial}{\partial y} \\ \frac{\partial}{\partial y} & \frac{\partial}{\partial x} \end{bmatrix} \begin{pmatrix} u \\ v \end{pmatrix} dA$$

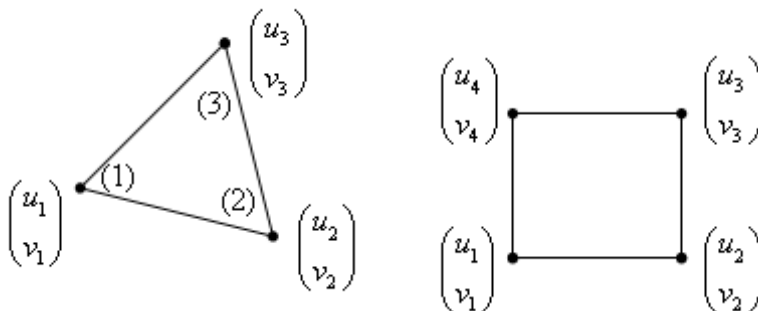
parametrizing:

$$\text{Consider } \begin{pmatrix} \frac{\partial u}{\partial \zeta} \\ \frac{\partial u}{\partial \eta} \end{pmatrix} = \underbrace{\begin{pmatrix} \frac{\partial x}{\partial \zeta} & \frac{\partial y}{\partial \zeta} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{pmatrix}}_J \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix} = \frac{1}{\det J} \begin{bmatrix} \frac{\partial y}{\partial \eta} & -\frac{\partial y}{\partial \zeta} \\ -\frac{\partial x}{\partial \eta} & \frac{\partial x}{\partial \zeta} \end{bmatrix} \begin{pmatrix} \frac{\partial u}{\partial \zeta} \\ \frac{\partial u}{\partial \eta} \end{pmatrix} = \begin{bmatrix} Y_{11} & Y_{12} \\ Y_{21} & Y_{22} \end{bmatrix}$$

Y can be determined by the map functions by considering $\begin{pmatrix} x \\ y \end{pmatrix} = \sum_i \begin{pmatrix} x \\ y \end{pmatrix}_i \psi_i$

$$\Rightarrow \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \end{pmatrix} = \underbrace{\begin{bmatrix} Y_{11} & Y_{12} & 0 & 0 \\ 0 & 0 & Y_{21} & Y_{22} \\ Y_{21} & Y_{22} & Y_{11} & Y_{12} \end{bmatrix}}_{\Phi} \begin{pmatrix} \frac{\partial u}{\partial \zeta} \\ \frac{\partial u}{\partial \eta} \\ \frac{\partial v}{\partial \zeta} \\ \frac{\partial v}{\partial \eta} \end{pmatrix}$$



Choose FEM space (Suppose linear element)

$$u^{(i)} = \sum_i N_i u_i^{(i)}, \quad N_1 \sim N_4 \text{ are basis functions (shape)}$$

$$\Rightarrow \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \end{pmatrix} = \Phi_{3 \times 4} \cdot \underbrace{\begin{bmatrix} \frac{\partial N_1}{\partial \zeta} & 0 & \frac{\partial N_2}{\partial \zeta} & 0 & \frac{\partial N_3}{\partial \zeta} & 0 & \frac{\partial N_4}{\partial \zeta} & 0 \\ \frac{\partial N_1}{\partial \eta} & 0 & \frac{\partial N_2}{\partial \eta} & 0 & \frac{\partial N_3}{\partial \eta} & 0 & \frac{\partial N_4}{\partial \eta} & 0 \\ 0 & \frac{\partial N_1}{\partial \zeta} & 0 & \frac{\partial N_2}{\partial \zeta} & 0 & \frac{\partial N_3}{\partial \zeta} & 0 & \frac{\partial N_4}{\partial \zeta} \\ 0 & \frac{\partial N_1}{\partial \eta} & 0 & \frac{\partial N_2}{\partial \eta} & 0 & \frac{\partial N_3}{\partial \eta} & 0 & \frac{\partial N_4}{\partial \eta} \end{bmatrix}}_{4 \times 8} \begin{pmatrix} u_1 \\ v_1 \\ u_2 \\ v_2 \\ u_3 \\ v_3 \\ u_4 \\ v_4 \end{pmatrix}$$

$$\Rightarrow \text{(I)} = \sum_{\tau \in J_h} \int_{\hat{\tau}} [\delta u_1 \delta v_1 \dots \delta u_4 \delta v_4] \cdot \underbrace{D^* \cdot \Phi^* \cdot C \cdot \Phi D \cdot |J|}_{K^e} \begin{pmatrix} u_1 \\ v_1 \\ \vdots \\ u_4 \\ v_4 \end{pmatrix} d\zeta d\eta$$

FEM assembling over triangles or quadrilateral (rectangle)

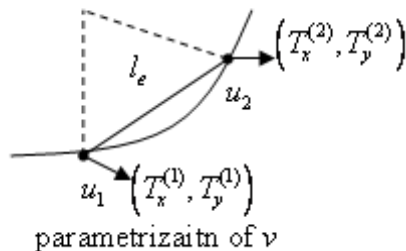
$$\text{(II)} \partial\Omega = \bigcup_{e \in \partial\Omega} \int_{\partial\Omega} [\delta u, \delta v] \cdot \bar{T} de = \sum_{e \in J(\partial\Omega)} \int [\delta u, \delta v] \cdot \bar{T}^e de$$

↑ assembling over boundary line segments

$$\int_e [\delta u, \delta v] \cdot \begin{pmatrix} T_x^e \\ T_y^e \end{pmatrix} ds = \int_{\hat{e}} [\delta u_1 \delta v_1 \delta u_2 \delta v_2] \begin{pmatrix} N_1 & 0 \\ 0 & N_1 \\ N_2 & 0 \\ 0 & N_2 \end{pmatrix} \cdot \begin{bmatrix} N_1 & 0 & N_2 & 0 \\ 0 & N_1 & 0 & N_2 \end{bmatrix} \begin{pmatrix} T_x^{(1)} \\ T_y^{(1)} \\ T_x^{(2)} \\ T_y^{(2)} \end{pmatrix} \cdot |e| ds$$

$$= \left[\bar{\delta u} \right] \int_0^1 \begin{pmatrix} N_1^2 & 0 & N_1 N_2 & 0 \\ 0 & N_1^2 & 0 & N_1 N_2 \\ N_2 N_1 & 0 & N_2^2 & 0 \\ 0 & N_2 N_1 & 0 & N_2^2 \end{pmatrix} |e| ds \quad N_1 = 1-s, N_2 = s$$

(III) Skip when zero body force



Exercise:

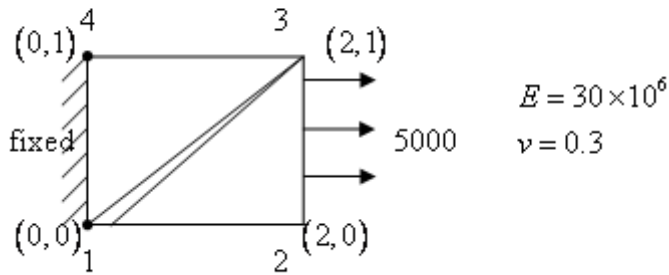


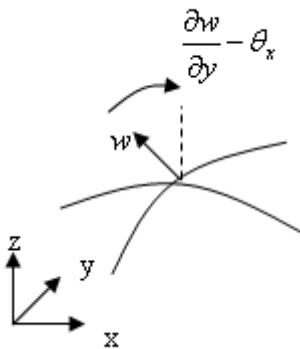
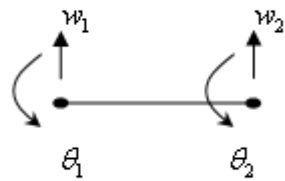
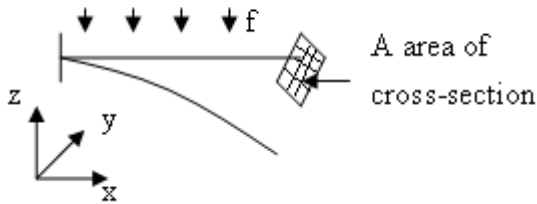
Plate Bending:

Recall in 1-D Beam bending, the virtual work principle leads to

$$\int_0^L EI \frac{\partial^2 \delta w}{\partial x^2} \frac{\partial^2 w}{\partial x^2} dx + \int_0^L \bar{v} f dx = 0 \quad \bar{f} = \int_A f dA, \quad I = \int_A z^2 dy dz$$

The state variables are w, θ where $\theta = -\frac{\partial w}{\partial x}$ and the shape functions

are $N_{w_1}, N_{\theta_1}, N_{w_2}, N_{\theta_2}$



In 2-D, similarly, we have the strain-stress relationship

$$\begin{pmatrix} \sigma_{xx} \\ \sigma_{yy} \\ \sigma_{xy} \\ \sigma_{zz} \\ \sigma_{zx} \\ \sigma_{zy} \end{pmatrix} = C \cdot \begin{pmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ \varepsilon_{xy} \\ \varepsilon_{zz} \\ \varepsilon_{zx} \\ \varepsilon_{zy} \end{pmatrix} \quad \begin{aligned} \varepsilon_{xy} &= \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \\ \varepsilon_{zx} &= \frac{\partial w}{\partial x} + \frac{\partial u}{\partial z} \\ \varepsilon_{zy} &= \frac{\partial w}{\partial y} + \frac{\partial v}{\partial z} \end{aligned}$$

here we assume $\begin{cases} \varepsilon_{xz} \text{ very small} \\ \varepsilon_{yz} \text{ very small} \\ \varepsilon_{zz} \text{ very small} \end{cases}$ (thin plate)

Kirchhoff theory assume $\varepsilon_{xz} = \varepsilon_{yz} = 0$ $\theta_y = -\frac{\partial w}{\partial x}$
 $\frac{\partial u}{\partial z} = -\frac{\partial w}{\partial x}$, $\frac{\partial v}{\partial z} = -\frac{\partial w}{\partial y}$ $\theta_x = -\frac{\partial w}{\partial y}$

$$\varepsilon_{xx} = \frac{\partial u}{\partial x} \stackrel{\substack{u \approx z \cdot \frac{\partial u}{\partial z} \\ = z \left(\frac{\partial}{\partial z} \left(-\frac{\partial w}{\partial x} \right) \right)}}{=} -z \frac{\partial \theta_y}{\partial x} = -z \frac{\partial^2 w}{\partial x^2}$$

$$\varepsilon_{yy} = \frac{\partial v}{\partial y} \stackrel{\substack{v \approx z \cdot \frac{\partial v}{\partial z} \\ = z \left(\frac{\partial}{\partial z} \left(-\frac{\partial w}{\partial y} \right) \right)}}{=} -z \frac{\partial \theta_x}{\partial y} = -z \frac{\partial^2 w}{\partial y^2} \Rightarrow \text{consider state variables } \begin{pmatrix} w \\ \theta_x \\ \theta_y \end{pmatrix}$$

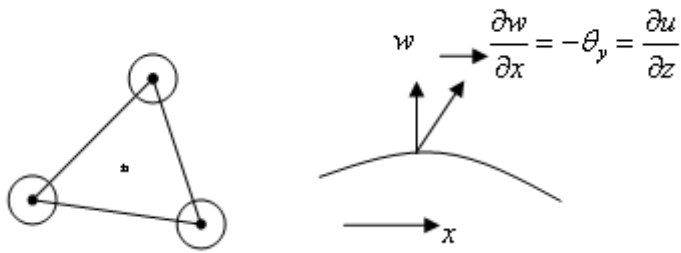
$$\varepsilon_{xy} = \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} = -2z \frac{\partial^2 w}{\partial x \partial y} \Rightarrow \text{Total number of unknowns over a triangle 9}$$

(rectangular)12

\Rightarrow The strain Energy (internal energy)

$$U = \iint (\delta \varepsilon_{xx}, \delta \varepsilon_{yy}, \delta \varepsilon_{xy}) \cdot C \cdot \begin{pmatrix} \varepsilon_{xx} \\ \varepsilon_{yy} \\ \varepsilon_{xy} \end{pmatrix} dA \quad -(*)$$

here $C = \begin{bmatrix} D & \nu D & 0 \\ \nu D & D & 0 \\ 0 & 0 & \frac{D(1-\nu)}{2} \end{bmatrix}$ where $D = \frac{t^3 E}{12(1-\nu^2)}$, t is the thickness of the plate.



To discretize (*), one can use the finite element space in example 6 at p.58 which is the piecewise cubic polynomial spaces.

(with 10 coefficients for each polynomial)

Since we only have 9 state variables \Rightarrow the state variables can't be determined uniquely. By ignoring the center node \Rightarrow Gives us an "incomplete" cubic

polynomial space. Now we have 9 nodal basis $\phi_1 \phi_2 \phi_3, \phi_1^x \phi_2^x \phi_3^x, \phi_1^y \phi_2^y \phi_3^y$.

The coefficients can now be determined uniquely.

This special Finite element is called the BCIE element.

(Bazeley, Cheung, Irons and Zienkiewicz)

$$\Rightarrow U = \iint \begin{bmatrix} \frac{\partial}{\partial x} & 0 & \frac{\partial}{\partial y} \\ 0 & \frac{\partial}{\partial y} & \frac{\partial}{\partial x} \end{bmatrix} \cdot \underbrace{C \cdot \begin{bmatrix} \frac{\partial}{\partial x} & 0 \\ 0 & \frac{\partial}{\partial y} \\ \frac{\partial}{\partial y} & \frac{\partial}{\partial x} \end{bmatrix}}_D \begin{pmatrix} \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial y} \end{pmatrix} dx dy = \sum_{\tau \in J_h} \iint_{\tau}$$

$$\begin{pmatrix} \frac{\partial}{\partial x} & 0 \\ 0 & \frac{\partial}{\partial y} \\ \frac{\partial}{\partial y} & \frac{\partial}{\partial x} \end{pmatrix} \begin{pmatrix} \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial y} \end{pmatrix} = \Phi_{3 \times 4} \cdot \begin{bmatrix} \frac{\partial}{\partial \zeta} & 0 \\ \frac{\partial}{\partial \eta} & 0 \\ 0 & \frac{\partial}{\partial \zeta} \\ 0 & \frac{\partial}{\partial \eta} \end{bmatrix}_{4 \times 2} \begin{pmatrix} \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial y} \end{pmatrix}$$

$$= \Phi_{3 \times 4} \cdot \underbrace{\begin{bmatrix} \frac{\partial}{\partial \zeta} & 0 \\ \frac{\partial}{\partial \eta} & 0 \\ 0 & \frac{\partial}{\partial \zeta} \\ 0 & \frac{\partial}{\partial \eta} \end{bmatrix}}_B \cdot \begin{bmatrix} Y_{11} & Y_{12} \\ Y_{21} & Y_{22} \end{bmatrix} \cdot \begin{pmatrix} \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial x} \\ \frac{\partial w}{\partial y} \end{pmatrix}$$

$$\begin{aligned}
&= B \cdot \begin{pmatrix} \frac{\partial}{\partial \zeta} \sum_{i=1}^9 w_i \phi_i \\ \frac{\partial}{\partial \eta} \sum_{i=1}^9 w_i \phi_i \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial \zeta} \phi_1 & \cdots & \frac{\partial}{\partial \zeta} \phi_9 \\ \frac{\partial}{\partial \eta} \phi_1 & \cdots & \frac{\partial}{\partial \eta} \phi_9 \end{pmatrix} \begin{pmatrix} w_1 \\ \vdots \\ w_9 \end{pmatrix} = B \cdot D \\
&= \Phi_{3 \times 4} \underbrace{\begin{bmatrix} Y_{11} & 0 & Y_{12} & 0 \\ 0 & Y_{11} & 0 & Y_{12} \\ Y_{21} & 0 & Y_{22} & 0 \\ 0 & Y_{21} & 0 & Y_{22} \end{bmatrix}}_Y \underbrace{\begin{bmatrix} \frac{\partial}{\partial \zeta} & 0 \\ \frac{\partial}{\partial \eta} & 0 \\ 0 & \frac{\partial}{\partial \zeta} \\ 0 & \frac{\partial}{\partial \eta} \end{bmatrix}}_D \cdot \begin{pmatrix} \frac{\partial}{\partial \zeta} \\ \frac{\partial}{\partial \eta} \end{pmatrix} \cdot [\phi_1 \cdots \phi_9] \\
&\quad \underbrace{\begin{bmatrix} \frac{\partial^2}{\partial \zeta^2} \\ \frac{\partial}{\partial \zeta} \frac{\partial}{\partial \eta} \\ \frac{\partial}{\partial \eta} \frac{\partial}{\partial \zeta} \\ \frac{\partial^2}{\partial \eta^2} \end{bmatrix}}_D \cdot [\phi_1 \cdots \phi_9]
\end{aligned}$$

$$\Rightarrow U = \sum_{\tau \in J_h} \iint_{\tau} \delta \vec{w} D^* \underbrace{\Phi C \Phi D}_{K^e} \cdot w$$

Remark:

(1) This element does not satisfy the conforming property

(i.e. the state variables are not continuous \Rightarrow in fact the state variables may not be continuous at element edges.)

but the state variables are continuous at nodal points.

(2) To ensure continuity of the state variables (i.e. ensure FEM space is C^1 in this case) conforming elements such as Argyris triangle or the so called Clough-Tocher element are needed. More unknown coefficients (involving second derivatives) are required

(Argyris triangle: 21 unknowns \Rightarrow Program usually is too complicated.
Clough-Tocher: 30 unknowns)