

Given the differential equation:

$$-u'' = f \text{ in }]0, 1[\quad \text{with B.C. } u(0) = 0 \text{ and } u(1) = \alpha$$

1. Derivation of weak form of the problem and description of FE approximation u^h :

$$-\int_0^1 v_i \frac{du^h}{dx^2} dx = \int_0^1 v_i f dx$$

Integrating LHS by parts:

$$-v_i \frac{du}{dx} \Big|_0^1 + \int_0^1 \frac{du}{dx} \frac{dv_i}{dx} dx = \int_0^1 v_i f dx$$

Weak form of the problem ($\frac{du}{dx} = q$):

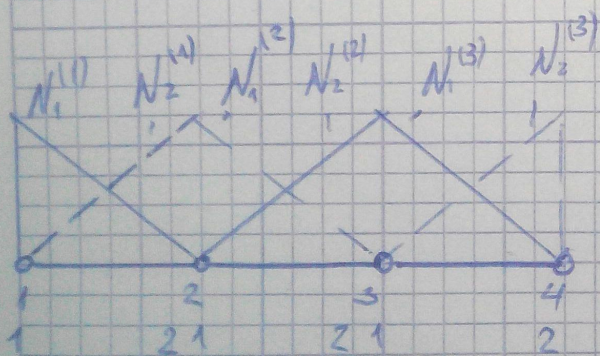
$$\int_0^1 \frac{du}{dx} \frac{dv_i}{dx} dx = \int_0^1 v_i f dx + [v_i q]_0 - [v_i q]_1$$

Having chosen Galerkin method, the approximation functions are: $u \approx u^h = \sum N_i a_i$, $v_i = N_j$

$$\int_0^1 \frac{dN_j}{dx} \frac{d}{dx} \sum N_i a_i dx = \int_0^1 N_j f dx + [N_j q]_0 - [N_j q]_1$$

$$\underbrace{K_{ij}}_{(n \times n)} \cdot \underbrace{a_i}_{(n \times 1)} = \underbrace{b_j}_{(n \times 1)}$$

2. Description of the linear system of equations



	global	local
$0 \leq x \leq \frac{1}{3}l$	N_1	$N_1^{(1)}$
$\frac{1}{3}l \leq x \leq \frac{2}{3}l$	N_1	0
$\frac{2}{3}l \leq x \leq l$	N_1	0
$0 \leq x \leq \frac{1}{3}l$	N_2	$N_2^{(1)}$
$\frac{1}{3}l \leq x \leq \frac{2}{3}l$	N_2	$N_1^{(2)}$
$\frac{2}{3}l \leq x \leq l$	N_2	0

global number
local number

Node 1: $\int_0^{\frac{1}{3}l} \frac{dN_1^{(1)}}{dx} \left(\frac{dN_1^{(1)}}{dx} a_1 + \frac{dN_2^{(1)}}{dx} a_2 \right) dx = \int_0^{\frac{1}{3}l} N_1^{(1)} f dx + q_0$

Node 2: $\int_{\frac{1}{3}l}^{\frac{2}{3}l} \frac{dN_2^{(1)}}{dx} \left(\frac{dN_1^{(1)}}{dx} a_1 + \frac{dN_2^{(1)}}{dx} a_2 \right) dx + \int_{\frac{1}{3}l}^{\frac{2}{3}l} \frac{dN_1^{(2)}}{dx} \left(\frac{dN_1^{(2)}}{dx} a_2 + \frac{dN_2^{(2)}}{dx} a_3 \right) dx = \int_{\frac{1}{3}l}^{\frac{2}{3}l} N_2^{(1)} f dx + \int_{\frac{1}{3}l}^{\frac{2}{3}l} N_1^{(2)} f dx$

Node 3: $\int_{\frac{2}{3}l}^l \frac{dN_2^{(2)}}{dx} \left(\frac{dN_1^{(2)}}{dx} a_2 + \frac{dN_2^{(2)}}{dx} a_3 \right) + \int_{\frac{2}{3}l}^l \frac{dN_1^{(3)}}{dx} \left(\frac{dN_1^{(3)}}{dx} a_3 + \frac{dN_2^{(3)}}{dx} a_4 \right) dx = \int_{\frac{2}{3}l}^l N_2^{(2)} f dx + \int_{\frac{2}{3}l}^l N_1^{(3)} f dx$

Node 4: $\int_{\frac{2}{3}l}^l \frac{dN_2^{(3)}}{dx} \left(\frac{dN_1^{(3)}}{dx} a_3 + \frac{dN_2^{(3)}}{dx} a_4 \right) dx = \int_{\frac{2}{3}l}^l \frac{dN_2^{(3)}}{dx} f dx - \bar{q}$

	global	local
$0 \leq x \leq \frac{1}{3}l$	N_3	$N_2^{(2)}$
$\frac{1}{3}l \leq x \leq \frac{2}{3}l$	N_3	$N_1^{(3)}$
$\frac{2}{3}l \leq x \leq l$	N_3	
$0 \leq x \leq \frac{1}{3}l$	N_4	0
$\frac{1}{3}l \leq x \leq \frac{2}{3}l$	N_4	0
$\frac{2}{3}l \leq x \leq l$	N_4	$N_2^{(3)}$

The obtained system of linear equations can be represented as:

$$\begin{vmatrix}
 K_{11}^{(1)} & K_{12}^{(1)} & 0 & 0 \\
 K_{21}^{(1)} & K_{22}^{(1)} + K_{11}^{(2)} & K_{12}^{(2)} & 0 \\
 0 & K_{21}^{(2)} & K_{22}^{(2)} + K_{11}^{(3)} & K_{12}^{(3)} \\
 0 & 0 & K_{21}^{(3)} & K_{22}^{(3)}
 \end{vmatrix}
 \begin{vmatrix}
 u_1 \\
 u_2 \\
 u_3 \\
 u_4
 \end{vmatrix}
 =
 \begin{vmatrix}
 f_1^{(1)} + q_0 \\
 f_2^{(1)} + f_1^{(2)} \\
 f_2^{(2)} + f_1^{(3)} \\
 f_2^{(3)} - \bar{q}
 \end{vmatrix}$$

3. Computation of FEM approximations:

From the expression of shape function:

$$\frac{dN_1^{(1)}}{dx} = -\frac{1}{l^{(1)}} = -3, \quad \frac{dN_2^{(1)}}{dx} = \frac{1}{l^{(1)}} = 3$$

For 1st element

$$K_{11}^{(1)} = K_{11}^{(el)} = \int_0^{\frac{1}{3}} \left(-\frac{1}{l^{(1)}} \right) \left(-\frac{1}{l^{(1)}} \right) dx = 3 = K_{22}^{(2)}$$

$$K_{12}^{(1)} = K_{12}^{(el)} = \int_0^{\frac{1}{3}} -3 \cdot 3 dx = -3 = K_{21}^{(1)} = K_{21}^{(2)}$$

$$f_1^{(1)} = \int_0^{\frac{1}{3}} \frac{x^2 - x}{\frac{1}{3}} \sin x dx = \int_0^{\frac{1}{3}} 3 \left(\frac{1}{3} - x \right) \sin x dx = \left. -\cos x \right|_0^{\frac{1}{3}} -$$

$$-3(-x \cos x + \sin x) \Big|_0^{\frac{1}{3}} = 0,055043 - 0,03663 = 0,01842$$

$$f_{12}^{(1)} = \int_0^{\frac{1}{3}} \frac{x - x_1^{(1)}}{\frac{1}{3}} \sin x dx = \int_0^{\frac{1}{3}} 3x \sin x dx = (-3x \cos x + 3 \sin x) \Big|_0^{\frac{1}{3}} = 0,98158 - 0,94495 = 0,03662$$

For 2nd element:

$$f_{11}^{(2)} = \int_{\frac{1}{3}}^{\frac{2}{3}} \frac{x_2^{(2)} - x}{\frac{1}{3}} \sin x dx = \int_{\frac{1}{3}}^{\frac{2}{3}} (2 \sin x - 3x \sin x) dx = 0,07143$$

$$f_{12}^{(2)} = \int_{\frac{1}{3}}^{\frac{2}{3}} \frac{x - x_1^{(2)}}{\frac{1}{3}} \sin x dx = 0,08764$$

For 3rd element

$$f_{11}^{(3)} = \int_{\frac{2}{3}}^1 \frac{x_2^{(3)} - x}{\frac{1}{3}} \sin x dx = 0,11659$$

$$f_{12}^{(3)} = \int_{\frac{2}{3}}^1 \frac{x - x_1^{(3)}}{\frac{1}{3}} \sin x dx = 0,12899$$

Substituting obtained values into matrix (taking into account $u_1 = 0, u_3 = u(1) = 3$).

$$\begin{array}{cccc|c|c} -3 & -3 & 0 & 0 & 0 & 0,01842 + q_0 \\ -3 & 6 & -3 & 0 & u_2 & 0,03662 + 0,07143 \\ 0 & -3 & 6 & -3 & u_3 & 0,08764 + 0,11659 \\ 0 & 0 & -3 & 3 & 3 & 0,12899 - \frac{q}{4} \end{array}$$

$$\begin{cases} 6u_2 - 3u_3 = 0,10805 \\ -3u_2 + 6u_3 - 9 = 0,20423 \end{cases}$$

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$$9u_3 = 18,51651 \Rightarrow u_3 = 2,05739$$

$$u_2 = 1,04670 \quad \text{Comparison of solutions:}$$

	FEM solution	Analytical
u_1	0	0
u_2	1,04670	1,04670
u_3	2,05739	2,057389
u_4	3	3