

# Practical Course: Modeling, Simulation, Optimization

Week 8

Daniël Veldman

Chair in Dynamics, Control, and Numerics, Friedrich-Alexander-University Erlangen-Nürnberg

## Contents

- 8.A The Euler-Bernoulli beam
- 8.B Extensions
- 8.C Finite element discretization for the Euler-Bernoulli beam
- 8.D Convergence analysis for finite elements



## 8.A The Euler-Bernoulli beam

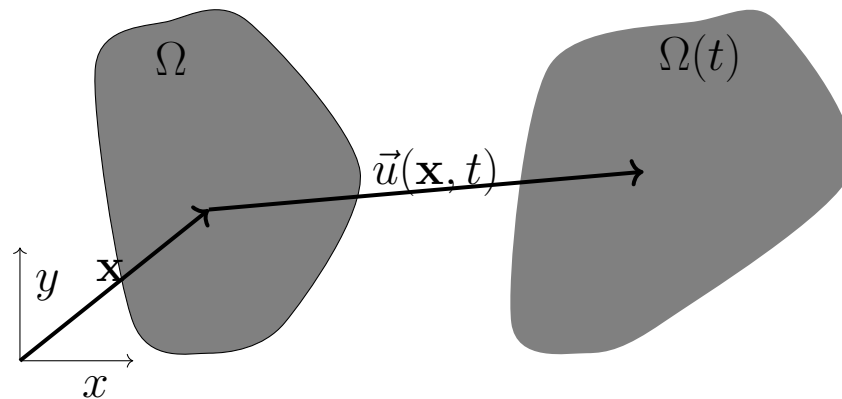


## Elasticity

Goal: Compute the deformation of a solid that is subjected to certain given forces.

The deformation of a solid is characterized by the displacement field

$$\vec{u}(x, y, t) = \begin{bmatrix} u_x(x, y, t) \\ u_y(x, y, t) \end{bmatrix}.$$



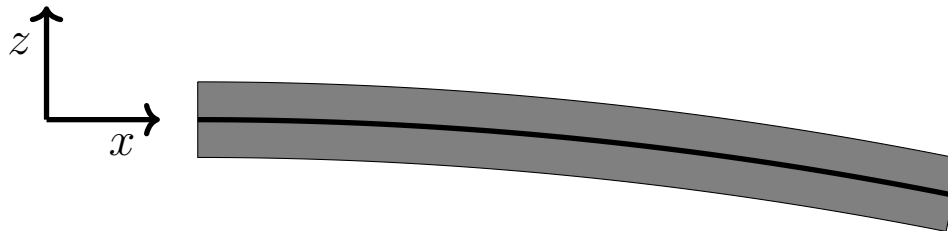
Goal: compute  $\vec{u}(x, y, t)$ .

In the previous lecture, we saw that a model in elasticity consists of three parts:

- ▶ Strain-displacement relations:  $\varepsilon = \varepsilon(\vec{u})$ .
- ▶ Material model:  $\sigma = \sigma(\varepsilon)$
- ▶ Force balance (conservation of momentum):  $\mathbf{F}(\sigma) = \mathbf{0}$ .

## Beam modeling

Idea: When we are modeling thin, long structures, we can use a 1-D model.



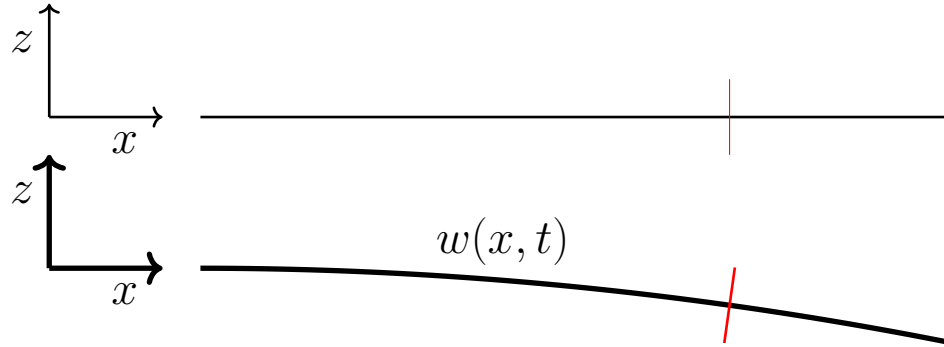
Instead of three components  $u_x(x, y, z, t)$ ,  $u_y(x, y, z, t)$ ,  $u_z(x, y, z, t)$ , the only unknown in the **Euler-Bernoulli beam model** is the displacement of the midplane in the  $z$ -direction  $w(x, t)$ .

The displacement of a point **on the midplane**  $z = 0$  is approximated as:

$$u_x(x, y, 0, t) = 0, \quad u_y(x, y, 0, t) = 0, \quad u_z(x, y, 0, t) = w(x, t).$$

But what about point that are not on the midplane  $z = 0$ ?

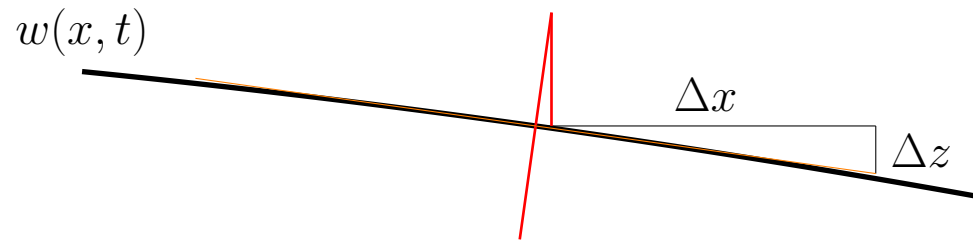
## Question 1



Assume that a cross sections remain perpendicular to the midplane. What is the displacement in the  $x$ -direction  $u_x$  of a point that was at  $(x, z)$  in the undeformed configuration?

- A)  $z \frac{\partial w}{\partial x}(x, t)$
- B)  $-z \frac{\partial w}{\partial x}(x, t)$
- C)  $z \sin(\text{atan}(-\frac{\partial w}{\partial x}))$
- D)  $z \cos(\text{atan}(-\frac{\partial w}{\partial x}))$
- E) None of the above.

## Answer

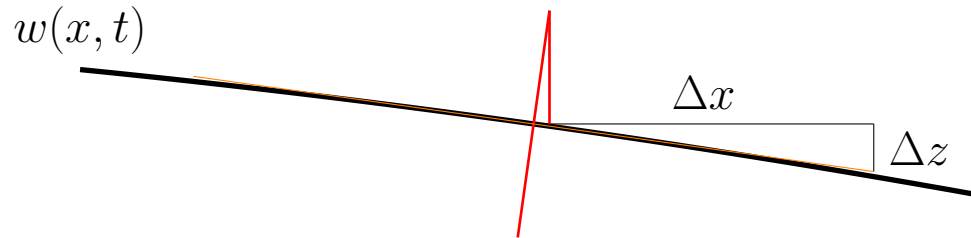


$$-\frac{\partial w}{\partial x}(x, t) = \frac{\Delta z}{\Delta x}.$$

$$\alpha = \text{atan}\left(-\frac{\partial w}{\partial x}(x, t)\right).$$

$$u_x(x, y, z, t) = z \sin(\alpha).$$

## Answer



$$-\frac{\partial w}{\partial x}(x, t) = \frac{\Delta z}{\Delta x}.$$

$$\alpha = \text{atan}\left(-\frac{\partial w}{\partial x}(x, t)\right).$$

$$u_x(x, y, z, t) = z \sin(\alpha).$$

We will use an approximation:

$$\sin(\text{atan}(x)) = \frac{x}{\sqrt{1+x^2}} \approx x \quad (x \approx 0).$$

Approximation of the displacement field for the Euler-Bernoulli beam:

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

## Strain and stress components

Approximation of the displacement field for the Euler-Bernoulli beam:

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$



## Strain and stress components

Approximation of the displacement field for the Euler-Bernoulli beam:

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

We find the strain components:

$$\varepsilon_{xx} = \frac{\partial u_x}{\partial x} = -z \frac{\partial^2 w}{\partial x^2}, \quad \varepsilon_{xz} = \frac{1}{2} \left( \frac{\partial u_x}{\partial z} + \frac{\partial u_z}{\partial x} \right) = \frac{1}{2} \left( -\frac{\partial w}{\partial x} + \frac{\partial w}{\partial x} \right) = 0.$$

$$\varepsilon_{yy} = \frac{\partial u_y}{\partial y} = 0, \quad \varepsilon_{zz} = \frac{\partial u_z}{\partial z} = 0, \quad \varepsilon_{xy} = \varepsilon_{yz} = 0.$$

## Strain and stress components

Approximation of the displacement field for the Euler-Bernoulli beam:

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

We find the strain components:

$$\varepsilon_{xx} = \frac{\partial u_x}{\partial x} = -z \frac{\partial^2 w}{\partial x^2}, \quad \varepsilon_{xz} = \frac{1}{2} \left( \frac{\partial u_x}{\partial z} + \frac{\partial u_z}{\partial x} \right) = \frac{1}{2} \left( -\frac{\partial w}{\partial x} + \frac{\partial w}{\partial x} \right) = 0.$$

$$\varepsilon_{yy} = \frac{\partial u_y}{\partial y} = 0, \quad \varepsilon_{zz} = \frac{\partial u_z}{\partial z} = 0, \quad \varepsilon_{xy} = \varepsilon_{yz} = 0.$$

We use the stress components:

$$\sigma_{xx} = E \varepsilon_{xx} = -z E \frac{\partial^2 w}{\partial x^2}.$$

## Strain and stress components

Approximation of the displacement field for the Euler-Bernoulli beam:

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

We find the strain components:

$$\varepsilon_{xx} = \frac{\partial u_x}{\partial x} = -z \frac{\partial^2 w}{\partial x^2}, \quad \varepsilon_{xz} = \frac{1}{2} \left( \frac{\partial u_x}{\partial z} + \frac{\partial u_z}{\partial x} \right) = \frac{1}{2} \left( -\frac{\partial w}{\partial x} + \frac{\partial w}{\partial x} \right) = 0.$$

$$\varepsilon_{yy} = \frac{\partial u_y}{\partial y} = 0, \quad \varepsilon_{zz} = \frac{\partial u_z}{\partial z} = 0, \quad \varepsilon_{xy} = \varepsilon_{yz} = 0.$$

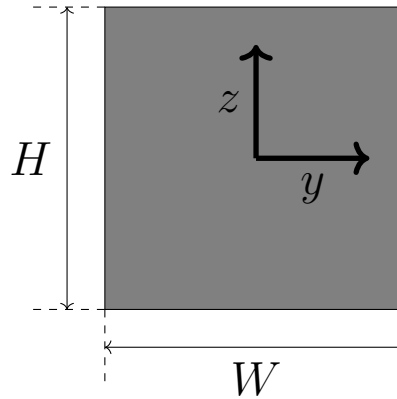
We use the stress components:

$$\sigma_{xx} = E \varepsilon_{xx} = -z E \frac{\partial^2 w}{\partial x^2}.$$

We can also define the bending moment:

$$M = \int_A z \sigma_{xx} \, dA = -EI \frac{\partial^2 w}{\partial x^2}, \quad I = \int_A z^2 \, dA$$

## Question 2



Compute the second moment area  $I = \int_A z^2 dA$  for the cross section in the figure above.

A)  $I = \frac{1}{24}WH^3$

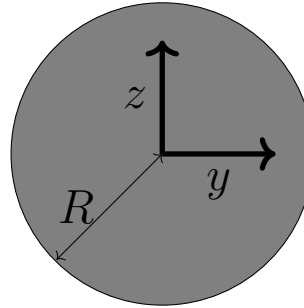
B)  $I = \frac{1}{12}WH^3$

C)  $I = \frac{1}{3}WH^3$

D)  $I = \frac{1}{3}LH^3$

E) None of the above.

## Question 3



Compute the second moment area  $I = \int_A z^2 dA$  for the cross section in the figure above.

A)  $I = \frac{\pi}{3}R^3$

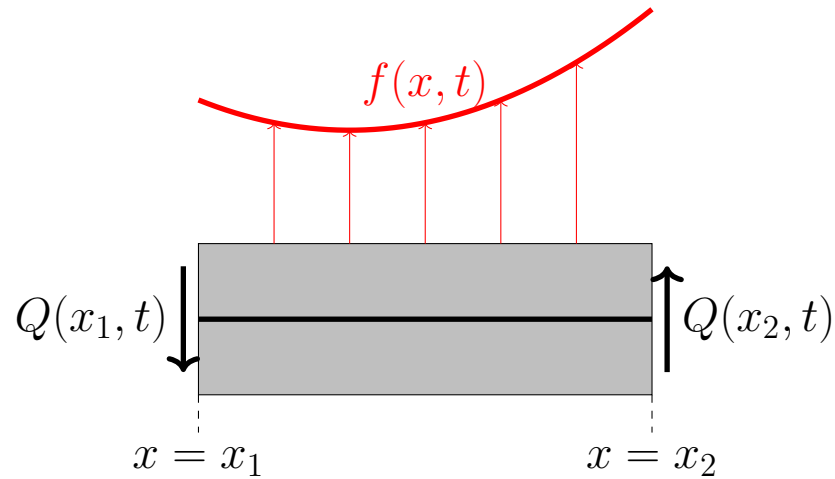
B)  $I = \frac{\pi}{4}R^4$

C)  $I = \frac{2\pi}{3}R^3$

D)  $I = \frac{\pi}{2}R^4$

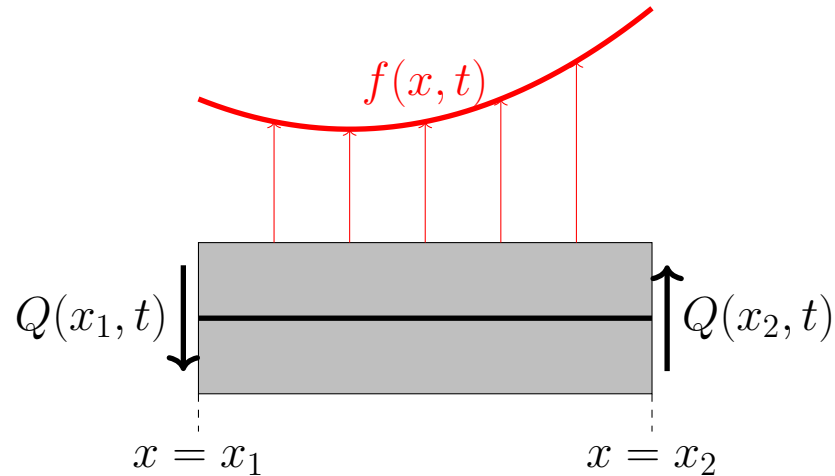
E) None of the above.

## Force balance



$$\int_{x_1}^{x_2} \rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = Q(x_2, t) - Q(x_1, t) + \int_{x_1}^{x_2} f(x, t) dx,$$

## Force balance

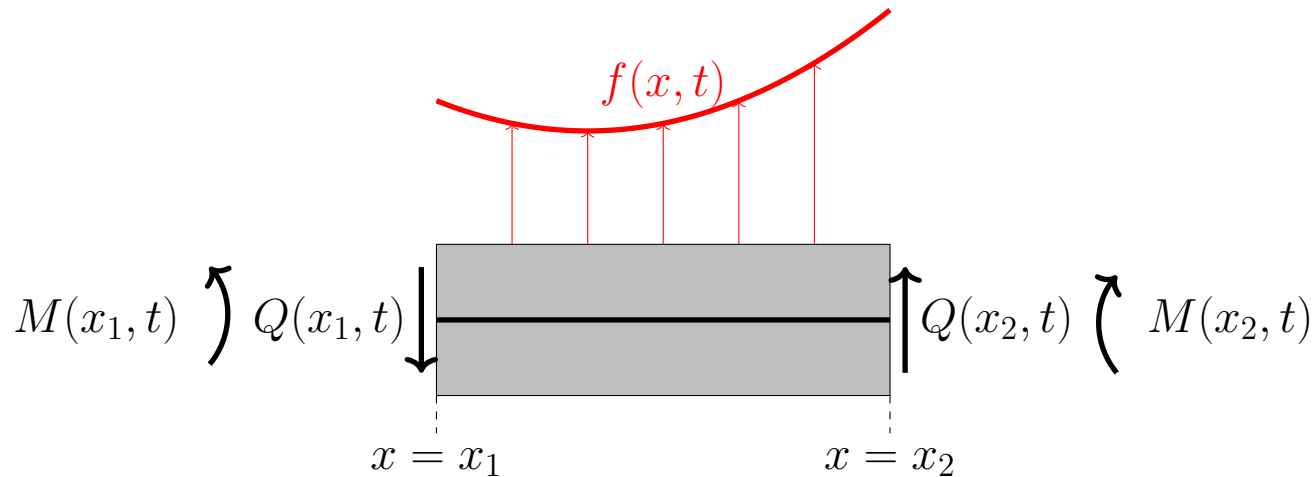


$$\int_{x_1}^{x_2} \rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = Q(x_2, t) - Q(x_1, t) + \int_{x_1}^{x_2} f(x, t) dx,$$

$$\int_{x_1}^{x_2} \rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = \int_{x_1}^{x_2} \left( \frac{\partial Q}{\partial x}(x, t) + f(x, t) \right) dx,$$

$$\rho A \frac{\partial^2 w}{\partial t^2}(x, t) = \frac{\partial Q}{\partial x}(x, t) + f(x, t).$$

## Moment balance

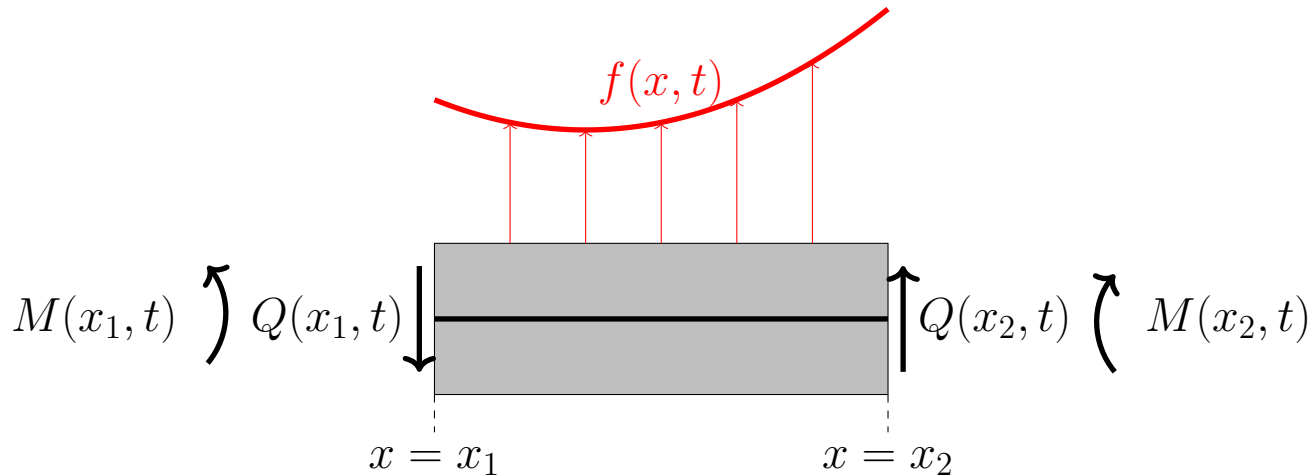


Moment balance (around  $x = x_1$ )

$$\int_{x_1}^{x_2} (x-x_1)\rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = -M(x_2, t) + M(x_1, t) + (x_2-x_1)Q(x_2, t) + \int_{x_1}^{x_2} (x-x_1)f(x, t) dx$$



## Moment balance



### Moment balance (around $x = x_1$ )

$$\int_{x_1}^{x_2} (x-x_1)\rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = -M(x_2, t) + M(x_1, t) + (x_2-x_1)Q(x_2, t) + \int_{x_1}^{x_2} (x-x_1)f(x, t) dx$$

$$\int_{x_1}^{x_2} (x-x_1)\rho A \frac{\partial^2 w}{\partial t^2}(x, t) dx = \int_{x_1}^{x_2} \left( -\frac{\partial M}{\partial x}(x, t) + \frac{\partial}{\partial x}(x-x_1)Q(x, t) + (x-x_1)f(x, t) \right) dx$$

$$(x-x_1)\rho A \frac{\partial^2 w}{\partial t^2}(x, t) = -\frac{\partial M}{\partial x}(x, t) + \frac{\partial}{\partial x}(x-x_1)Q(x, t) + (x-x_1)f(x, t).$$

## Question 4

So far, we have

$$\rho A \frac{\partial^2 w}{\partial t^2}(x, t) = \frac{\partial Q}{\partial x}(x, t) + f(x, t).$$

$$(x - x_1) \rho A \frac{\partial^2 w}{\partial t^2}(x, t) = -\frac{\partial M}{\partial x}(x, t) + \frac{\partial}{\partial x}(x - x_1)Q(x, t) + (x - x_1)f(x, t).$$

Which of the following expressions is equal to  $\frac{\partial M}{\partial x}(x, t)$ ?

- A)  $Q(x, t)$
- B)  $f(x, t) - \rho A \frac{\partial^2 w}{\partial t^2}(x, t)$
- C)  $-Q(x, t)$
- D)  $\rho A \frac{\partial^2 w}{\partial t^2}(x, t) - f(x, t)$
- E) None of the above.

## Question 5

So far, we have

$$\rho A \frac{\partial^2 w}{\partial t^2}(x, t) = \frac{\partial Q}{\partial x}(x, t) + f(x, t).$$

$$(x - x_1) \rho A \frac{\partial^2 w}{\partial t^2}(x, t) = -\frac{\partial M}{\partial x}(x, t) + \frac{\partial}{\partial x}(x - x_1)Q(x, t) + (x - x_1)f(x, t).$$

$$\frac{\partial M}{\partial x}(x, t) = Q(x, t).$$

Which of the following expressions is equal to  $\frac{\partial^2 M}{\partial x^2}(x, t)$ ?

- A)  $Q(x, t)$
- B)  $f(x, t) - \rho A \frac{\partial^2 w}{\partial t^2}(x, t)$
- C)  $-Q(x, t)$
- D)  $\rho A \frac{\partial^2 w}{\partial t^2}(x, t) - f(x, t)$
- E) None of the above.

## Resulting beam equation

From the previous slides:

$$\frac{\partial^2 M}{\partial x^2}(x, t) = \rho A \frac{\partial^2 w}{\partial t^2}(x, t) - f(x, t), \quad \frac{\partial M}{\partial x}(x, t) = Q(x, t),$$

$$M = -EI \frac{\partial^2 w}{\partial x^2}, \quad I = \int_A z^2 \, dA.$$

### Resulting equation for the Euler-Bernoulli beam

$$\rho A \frac{\partial^2 w}{\partial t^2}(x, t) + \frac{\partial^2}{\partial x^2} \left( EI \frac{\partial^2 w}{\partial x^2}(x, t) \right) = f(x, t).$$

For the boundary conditions, note that

- ▶  $w(x, t)$  is the transversal displacement
- ▶  $\frac{\partial w}{\partial x}(x, t)$  is the linearized rotation
- ▶  $-EI \frac{\partial^2 w}{\partial x^2}(x, t) = M(x)$  is the moment
- ▶  $-EI \frac{\partial^3 w}{\partial x^3}(x, t) = Q(x)$  is the force in the transversal direction.

## 8.B Extensions



## Extensions

### ► Timoshenko beam

$$u_x(x, y, z, t) = -z\varphi(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

Note that setting  $\varphi(x, t) = \frac{\partial w}{\partial x}$  gives the Euler-Bernoulli beam.

$$\rho A \frac{\partial^2 w}{\partial t^2} = \frac{\partial}{\partial x} \left( \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right) \right), \quad \rho I \frac{\partial^2 \varphi}{\partial t^2} = \frac{\partial}{\partial x} \left( E I \frac{\partial \varphi}{\partial x} \right) + \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right)$$

shear coefficient  $\kappa = 5/6$ , shear modulus  $G = E/2(1 + \nu)$ .

## Extensions

### ► Timoshenko beam

$$u_x(x, y, z, t) = -z\varphi(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

Note that setting  $\varphi(x, t) = \frac{\partial w}{\partial x}$  gives the Euler-Bernoulli beam.

$$\rho A \frac{\partial^2 w}{\partial t^2} = \frac{\partial}{\partial x} \left( \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right) \right), \quad \rho I \frac{\partial^2 \varphi}{\partial t^2} = \frac{\partial}{\partial x} \left( E I \frac{\partial \varphi}{\partial x} \right) + \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right)$$

shear coefficient  $\kappa = 5/6$ , shear modulus  $G = E/2(1 + \nu)$ .

### ► Kirchhoff-love plate theory

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, y, t), \quad u_y(x, y, z, t) = -z \frac{\partial w}{\partial y}(x, y, t), \quad u_z(x, y, z, t) = w(x, y, t).$$

$$\rho H \frac{\partial^2 w}{\partial t^2} + \frac{E H^3}{12(1 - \nu^2)} \nabla^4 w = f$$

## Extensions

### ► Timoshenko beam

$$u_x(x, y, z, t) = -z\varphi(x, t), \quad u_y(x, y, z, t) = 0, \quad u_z(x, y, z, t) = w(x, t).$$

Note that setting  $\varphi(x, t) = \frac{\partial w}{\partial x}$  gives the Euler-Bernoulli beam.

$$\rho A \frac{\partial^2 w}{\partial t^2} = \frac{\partial}{\partial x} \left( \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right) \right), \quad \rho I \frac{\partial^2 \varphi}{\partial t^2} = \frac{\partial}{\partial x} \left( E I \frac{\partial \varphi}{\partial x} \right) + \kappa A G \left( \frac{\partial w}{\partial x} - \varphi \right)$$

shear coefficient  $\kappa = 5/6$ , shear modulus  $G = E/2(1 + \nu)$ .

### ► Kirchhoff-love plate theory

$$u_x(x, y, z, t) = -z \frac{\partial w}{\partial x}(x, y, t), \quad u_y(x, y, z, t) = -z \frac{\partial w}{\partial y}(x, y, t), \quad u_z(x, y, z, t) = w(x, y, t).$$

$$\rho H \frac{\partial^2 w}{\partial t^2} + \frac{E H^3}{12(1 - \nu^2)} \nabla^4 w = f$$

### ► Mindlin-Reissner plate theory

$$u_x(x, y, z, t) = -z\varphi_x(x, y, t), \quad u_y(x, y, z, t) = -z\varphi_y(x, y, t), \quad u_z(x, y, z, t) = w(x, y, t).$$



## 8.C Finite element discretization for the Euler-Bernoulli beam



## FE discretization

$$\rho A \frac{\partial^2 w}{\partial t^2}(x, t) + \frac{\partial^2}{\partial x^2} \left( EI \frac{\partial^2 w}{\partial x^2}(x, t) \right) = f(x, t).$$

Find the weak form: multiply by test function and use integration by parts **twice!**  
When there are no external forces and moments, we find

$$\rho A \int_0^L v(x) \frac{\partial^2 w}{\partial t^2}(x, t) dx + \int_0^L \frac{\partial^2 v}{\partial x^2}(x) EI \frac{\partial^2 w}{\partial x^2}(x, t) dx = \int_0^L v(x) f(x, t) dx.$$

Galerkin discretization ( $w(x, t) = \mathbf{N}(x)\mathbf{w}(t)$  and  $v(x) = \mathbf{v}^\top (\mathbf{N}(x))^\top$ ) gives

$$\mathbf{M}\ddot{\mathbf{w}}(t) + \mathbf{K}\mathbf{w}(t) = \mathbf{f}(t)$$

where

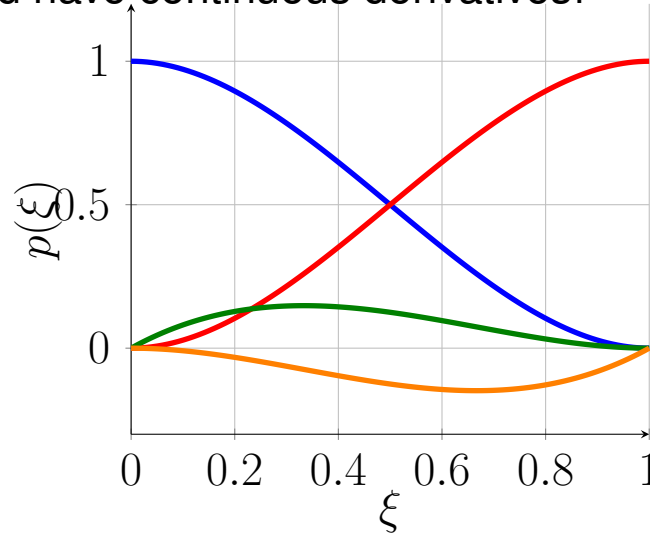
$$\mathbf{M} = \rho A \int_0^L (\mathbf{N}(x))^\top \mathbf{N}(x) dx,$$

$$\mathbf{K} = EI \int_0^L \left( \frac{d^2 \mathbf{N}}{dx^2}(x) \right)^\top \frac{d^2 \mathbf{N}}{dx^2}(x) dx,$$

$$\mathbf{f}(t) = \int_0^L (\mathbf{N}(x))^\top f(x, t) dx.$$

## FE shape functions in $H^2$

The shape functions should have continuous derivatives!



$$\begin{aligned} p_0^w(\xi) &= 1 - 3\xi^2 + 2\xi^3, \\ p_0^\theta(\xi) &= \xi - 2\xi^2 + \xi^3, \\ p_1^w(\xi) &= 3\xi^2 - 2\xi^3, \\ p_1^\theta(\xi) &= -\xi^2 + \xi^3, \end{aligned}$$

Note that  $p_0^w(\xi)$ ,  $p_1^w(\xi)$ ,  $p_0^\theta(\xi)$ , and  $p_1^\theta(\xi)$ , are the unique 3rd order polynomials satisfying

$$\begin{array}{llll} p_0^w(0) = 1, & \frac{\partial p_0^w}{\partial \xi}(0) = 0, & p_0^w(1) = 0, & \frac{\partial p_0^w}{\partial \xi}(1) = 0, \\ p_0^\theta(0) = 0, & \frac{\partial p_0^\theta}{\partial \xi}(0) = 1, & p_0^\theta(1) = 0, & \frac{\partial p_0^\theta}{\partial \xi}(1) = 0, \\ p_1^w(0) = 0, & \frac{\partial p_1^w}{\partial \xi}(0) = 0, & p_1^w(1) = 1, & \frac{\partial p_1^w}{\partial \xi}(1) = 0, \\ p_1^\theta(0) = 0, & \frac{\partial p_1^\theta}{\partial \xi}(0) = 0, & p_1^\theta(1) = 0, & \frac{\partial p_1^\theta}{\partial \xi}(1) = 1. \end{array}$$

(these are called Hermite interpolation polynomials)

## Defining the element shape functions: option 1

Element shape functions (for element of unit length):

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), \quad p_0^\theta(\xi), \quad p_1^w(\xi), \quad p_1^\theta(\xi)].$$

## Defining the element shape functions: option 1

Element shape functions (for element of unit length):

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), \quad p_0^\theta(\xi), \quad p_1^w(\xi), \quad p_1^\theta(\xi)].$$

Inside elements  $e$  and  $e + 1$  located at  $[x_{e-1}, x_e]$  and  $[x_e, x_{e+1}]$ , we thus have

$$\begin{aligned} \mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e &= p_0^w\left(\frac{x-x_{e-1}}{L_e}\right)w_1^e + p_0^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_2^e + p_1^w\left(\frac{x-x_{e-1}}{L_e}\right)w_3^e + p_1^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_4^e, \\ \mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1} &= p_0^w\left(\frac{x-x_e}{L_{e+1}}\right)w_1^{e+1} + p_0^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_2^{e+1} + p_1^w\left(\frac{x-x_e}{L_{e+1}}\right)w_3^{e+1} + p_1^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_4^{e+1}. \end{aligned}$$

## Defining the element shape functions: option 1

Element shape functions (for element of unit length):

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), \quad p_0^\theta(\xi), \quad p_1^w(\xi), \quad p_1^\theta(\xi)].$$

Inside elements  $e$  and  $e + 1$  located at  $[x_{e-1}, x_e]$  and  $[x_e, x_{e+1}]$ , we thus have

$$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e = p_0^w\left(\frac{x-x_{e-1}}{L_e}\right)w_1^e + p_0^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_2^e + p_1^w\left(\frac{x-x_{e-1}}{L_e}\right)w_3^e + p_1^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_4^e,$$

$$\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1} = p_0^w\left(\frac{x-x_e}{L_{e+1}}\right)w_1^{e+1} + p_0^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_2^{e+1} + p_1^w\left(\frac{x-x_e}{L_{e+1}}\right)w_3^{e+1} + p_1^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_4^{e+1}.$$

We need a  $C^1$ -function for the Galerkin approximation  $\Rightarrow$

$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e$  and  $\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}$  and their derivatives should match at  $x = x_e$ .

$$\mathbf{N}^e(1)\mathbf{w}^e = w_3^e,$$

$$\mathbf{N}^{e+1}(0)\mathbf{w}^{e+1} = w_1^{e+1}$$

$$\left[\frac{d}{dx}\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e\right]_{x=x_e} = \frac{w_4^e}{L_e},$$

$$\left[\frac{d}{dx}\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}\right]_{x=x_e} = \frac{w_2^{e+1}}{L_{e+1}}$$

**When all elements are of the same size (i.e.  $L_{e+1} = L_e$ ), we need that**

$$w_3^e = w_1^{e+1} = w(x_e),$$

$$w_4^e = w_2^{e+1} = L_e \frac{\partial w}{\partial x}(x_e).$$

## Defining the element shape functions: option 1

Element shape functions (for element of unit length):

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), \quad p_0^\theta(\xi), \quad p_1^w(\xi), \quad p_1^\theta(\xi)].$$

Inside elements  $e$  and  $e + 1$  located at  $[x_{e-1}, x_e]$  and  $[x_e, x_{e+1}]$ , we thus have

$$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e = p_0^w\left(\frac{x-x_{e-1}}{L_e}\right)w_1^e + p_0^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_2^e + p_1^w\left(\frac{x-x_{e-1}}{L_e}\right)w_3^e + p_1^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_4^e,$$

$$\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1} = p_0^w\left(\frac{x-x_e}{L_{e+1}}\right)w_1^{e+1} + p_0^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_2^{e+1} + p_1^w\left(\frac{x-x_e}{L_{e+1}}\right)w_3^{e+1} + p_1^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_4^{e+1}.$$

We need a  $C^1$ -function for the Galerkin approximation  $\Rightarrow$

$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e$  and  $\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}$  and their derivatives should match at  $x = x_e$ .

$$\mathbf{N}^e(1)\mathbf{w}^e = w_3^e,$$

$$\mathbf{N}^{e+1}(0)\mathbf{w}^{e+1} = w_1^{e+1}$$

$$\left[\frac{d}{dx}\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e\right]_{x=x_e} = \frac{w_4^e}{L_e},$$

$$\left[\frac{d}{dx}\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}\right]_{x=x_e} = \frac{w_2^{e+1}}{L_{e+1}}$$

**When all elements are of the same size (i.e.  $L_{e+1} = L_e$ ), we need that**

$$w_3^e = w_1^{e+1} = w(x_e), \quad w_4^e = w_2^{e+1} = L_e \frac{\partial w}{\partial x}(x_e).$$

So in the total approximation  $\mathbf{N}(x)\mathbf{w}(t)$ ,  $\mathbf{w}(t)$  has the interpretation

$$\mathbf{w}(t) = \left[ w(x_0, t), L_1 \frac{\partial w}{\partial x}(x_0, t), w(x_1, t), L_1 \frac{\partial w}{\partial x}(x_1, t), \dots, w(x_M, t), L_1 \frac{\partial w}{\partial x}(x_M, t) \right]^\top.$$

## Defining the element shape functions: option 2 (preferred)

Element shape functions (for element of unit length):

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), L_e p_0^\theta(\xi), p_1^w(\xi), L_e p_1^\theta(\xi)].$$

Inside elements  $e$  and  $e + 1$  located at  $[x_{e-1}, x_e]$  and  $[x_e, x_{e+1}]$ , we thus have

$$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e = p_0^w\left(\frac{x-x_{e-1}}{L_e}\right)w_1^e + L_e p_0^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_2^e + p_1^w\left(\frac{x-x_{e-1}}{L_e}\right)w_3^e + L_e p_1^\theta\left(\frac{x-x_{e-1}}{L_e}\right)w_4^e,$$

$$\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1} = p_0^w\left(\frac{x-x_e}{L_{e+1}}\right)w_1^{e+1} + L_{e+1} p_0^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_2^{e+1} + p_1^w\left(\frac{x-x_e}{L_{e+1}}\right)w_3^{e+1} + L_{e+1} p_1^\theta\left(\frac{x-x_e}{L_{e+1}}\right)w_4^{e+1}.$$

We need a  $C^1$ -function for the Galerkin approximation  $\Rightarrow$

$\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e$  and  $\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}$  and their derivatives should match at  $x = x_e$ .

$$\mathbf{N}^e(1)\mathbf{w}^e = w_3^e,$$

$$\mathbf{N}^{e+1}(0)\mathbf{w}^{e+1} = w_1^{e+1}$$

$$\left[\frac{d}{dx}\mathbf{N}^e\left(\frac{x-x_{e-1}}{L_e}\right)\mathbf{w}^e\right]_{x=x_e} = w_4^e,$$

$$\left[\frac{d}{dx}\mathbf{N}^{e+1}\left(\frac{x-x_e}{L_{e+1}}\right)\mathbf{w}^{e+1}\right]_{x=x_e} = w_2^{e+1}$$

**When all elements are of the same size**, we need that

$$w_3^e = w_1^{e+1} = w(x_e),$$

$$w_4^e = w_2^{e+1} = \frac{\partial w}{\partial x}(x_e).$$

So in the total approximation  $w_N(x, t) = \mathbf{N}(x)\mathbf{w}(t)$ ,  $\mathbf{w}(t)$  has the interpretation

$$\mathbf{w}(t) = \left[ w_N(x_0, t), \frac{\partial w_N}{\partial x}(x_0, t), w_N(x_1, t), \frac{\partial w_N}{\partial x}(x_1, t), \dots, w_N(x_M, t), \frac{\partial w_N}{\partial x}(x_M, t) \right]^\top.$$



## Assembly of the FE model (1/2)

Define the element shape function

$$\mathbf{N}^e(\xi) = [p_0^w(\xi), \quad L_e p_0^\theta(\xi), \quad p_1^w(\xi), \quad L_e p_1^\theta(\xi)].$$

$$\begin{aligned} p_0^w(\xi) &= 1 - 3\xi^2 + 2\xi^3, & p_1^w(\xi) &= 3\xi^2 - 2\xi^3, \\ p_0^\theta(\xi) &= \xi - 2\xi^2 + \xi^3, & p_1^\theta(\xi) &= -\xi^2 + \xi^3, \end{aligned}$$

Compute the element mass and stiffness matrices:

$$\tilde{\mathbf{M}}^e = \rho A \int_0^{L_e} \left( \mathbf{N}^e\left(\frac{x}{L_e}\right) \right)^\top \mathbf{N}^e\left(\frac{x}{L_e}\right) dx, \quad \tilde{\mathbf{K}}^e = EI \int_0^{L_e} \left( \frac{d^2 \mathbf{N}^e\left(\frac{x}{L_e}\right)}{dx^2} \right)^\top \frac{d^2 \mathbf{N}^e\left(\frac{x}{L_e}\right)}{dx^2} dx$$

Note: for a nonuniform mesh,  $\tilde{\mathbf{M}}^e$  and  $\tilde{\mathbf{K}}^e$  need to be computed for all element sizes that appear in the mesh.

Note: relating  $\tilde{\mathbf{M}}^e$  and  $\tilde{\mathbf{K}}^e$  to the matrices for an element of unit length  $\mathbf{M}^e$  and  $\mathbf{K}^e$  is tricky.

## Assembly of the FE model (2/2)

We define the vector of DOFs as

$$\mathbf{w}(t) = [w(x_0, t), \frac{\partial w}{\partial x}(x_0, t), w(x_1, t), \frac{\partial w}{\partial x}(x_1, t), \dots, w(x_M, t), \frac{\partial w}{\partial x}(x_M, t)]^\top.$$

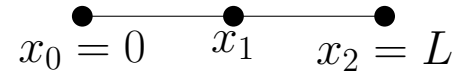


Observe

- ▶ The first element only involves  $w(x_0, t)$ ,  $\frac{\partial w}{\partial x}(x_0, t)$ ,  $w(x_1, t)$ ,  $\frac{\partial w}{\partial x}(x_1, t)$ .  
Write the contribution in the  $([1, 2, 3, 4], [1, 2, 3, 4])$  parts of  $\mathbf{M}$  and  $\mathbf{K}$ .
- ▶ The second element only involves  $w(x_1, t)$ ,  $\frac{\partial w}{\partial x}(x_1, t)$ ,  $w(x_2, t)$ ,  $\frac{\partial w}{\partial x}(x_2, t)$ .  
Write the contribution in the  $([3, 4, 5, 6], [3, 4, 5, 6])$  parts of  $\mathbf{M}$  and  $\mathbf{K}$ .
- ▶ etc.
- ▶ The last element only involves  $w(x_{M-1}, t)$ ,  $\frac{\partial w}{\partial x}(x_{M-1}, t)$ ,  $w(x_M, t)$ ,  $\frac{\partial w}{\partial x}(x_M, t)$ .  
Write the contribution in the  
 $([2M - 1, 2M, 2M + 1, 2M + 2], [2M - 1, 2M, 2M + 1, 2M + 2])$  parts of  $\mathbf{M}$  and  $\mathbf{K}$ .

## Example

An example with  $M = 2$  elements:

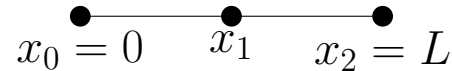


1. Determine the number of nodes  $N = M + 1 = 3$ .
2. Create zero matrices  $\mathbf{M}$  and  $\mathbf{K}$  of size  $2N \times 2N = 6 \times 6$ .

$$\mathbf{M} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$\mathbf{K} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

## Example



An example with  $M = 2$  elements:

1. Determine the number of nodes  $N = M + 1 = 3$ .
2. Create zero matrices  $\mathbf{M}$  and  $\mathbf{K}$  of size  $2N \times 2N = 6 \times 6$ .

$$\mathbf{M} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \quad \mathbf{K} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

3. Compute the contributions  $\tilde{\mathbf{M}}^1$  and  $\tilde{\mathbf{K}}^1$  of element 1 and  $\tilde{\mathbf{M}}^2$  and  $\tilde{\mathbf{K}}^2$  of element 2.
4. Write the contributions of each element in the matrices  $\mathbf{M}$  and  $\mathbf{K}$

$$\mathbf{M} = \begin{bmatrix} m_{11}^1 & m_{12}^1 & m_{13}^1 & m_{14}^1 & 0 & 0 \\ m_{21}^1 & m_{22}^1 & m_{23}^1 & m_{24}^1 & 0 & 0 \\ m_{31}^1 & m_{32}^1 & m_{33}^1 + m_{11}^2 & m_{34}^1 + m_{12}^2 & m_{13}^2 & m_{14}^2 \\ m_{41}^1 & m_{42}^1 & m_{43}^1 + m_{21}^2 & m_{44}^1 + m_{22}^2 & m_{23}^2 & m_{24}^2 \\ 0 & 0 & m_{31}^2 & m_{32}^2 & m_{33}^2 & m_{34}^2 \\ 0 & 0 & m_{41}^2 & m_{42}^2 & m_{43}^2 & m_{44}^2 \end{bmatrix}, \quad \mathbf{K} = \dots$$

5. Remove rows and columns of nodes with zero Dirichlet boundary conditions.

## (Undamped) eigenfrequencies and eigenmodes

After FE discretization (and without forcing,  $f \equiv 0$ ) we obtain a system of ODEs

$$\mathbf{M}\ddot{\mathbf{w}}(t) + \mathbf{K}\mathbf{w}(t) = \mathbf{0}.$$

We are interested in free vibrating solutions of the form

$$\mathbf{w}(t) = \bar{\mathbf{w}} \sin(\omega t).$$

Insert this solution into the ODE:

$$(-\omega^2 \mathbf{M}\bar{\mathbf{w}} + \mathbf{K}\bar{\mathbf{w}}) \sin(\omega t) = \mathbf{0}.$$

## (Undamped) eigenfrequencies and eigenmodes

After FE discretization (and without forcing,  $f \equiv 0$ ) we obtain a system of ODEs

$$\mathbf{M}\ddot{\mathbf{w}}(t) + \mathbf{K}\mathbf{w}(t) = \mathbf{0}.$$

We are interested in free vibrating solutions of the form

$$\mathbf{w}(t) = \bar{\mathbf{w}} \sin(\omega t).$$

Insert this solution into the ODE:

$$(-\omega^2 \mathbf{M}\bar{\mathbf{w}} + \mathbf{K}\bar{\mathbf{w}}) \sin(\omega t) = \mathbf{0}.$$

Write  $\lambda = \omega^2$ . We then see we need to solve the (generalized) eigenvalue problem

$$\mathbf{K}\mathbf{w}_k = \lambda_k \mathbf{M}\mathbf{w}_k$$

The eigenfrequencies in rad/s  $\omega_k$  and the eigenfrequencies in Hz  $f_k$  are then

$$\omega_k = \sqrt{\lambda_k}, \quad f_k = \frac{\omega_k}{2\pi} = \frac{\sqrt{\lambda_k}}{2\pi}.$$

The corresponding eigenmodes are  $\mathbf{w}_k$ .

Note that  $\mathbf{w}_k$  contains both displacement ( $w(x, t)$ ) and rotation information  $\frac{\partial w}{\partial x}(x, t)$ .

## 8.D Convergence analysis for finite elements



## Stability: Cea's lemma

Original infinite dimensional problem:  
find  $u \in V$  such that

$$a(u, w) = b(w), \quad \forall w \in V$$

Galerkin approximation:  
find  $u_N \in V_N \subset V$  such that

$$a(u_N, w_N) = b(w_N), \quad \forall w_N \in V_N$$



## Stability: Cea's lemma

Original infinite dimensional problem:  
find  $u \in V$  such that

$$a(u, w) = b(w), \quad \forall w \in V$$

Galerkin approximation:  
find  $u_N \in V_N \subset V$  such that

$$a(u_N, w_N) = b(w_N), \quad \forall w_N \in V_N$$

Assume that there are  $m, M > 0$  such that for all  $u, w \in V$

$$a(u, u) \geq m|u|^2, \quad |a(u, w)| \leq M|u||w|.$$

### Lemma (Cea)

$$|u - u_N| \leq \frac{M}{m} \inf_{w_N \in V_N} |u - w_N|$$

**Proof:** Because  $w_N \in V$ ,

$$a(u - u_N, w_N) = a(u, w_N) - a(u_N, w_N) = b(w_N) - b(w_N) = 0.$$

Using this result, we can then compute

$$\begin{aligned} m|u - u_N|^2 &\leq a(u - u_N, u - u_N) = a(u - u_N, u - w_N + \underbrace{w_N - u_N}_{\in V_N}) \\ &= a(u - u_N, u - w_N) \leq M|u - u_N||u - w_N|. \end{aligned}$$

## Consistency: convergence rates

Using Cea's lemma, we just need to compute

$$\inf_{w_N \in V_N} |u - w_N|.$$

Idea: we can choose a specific mapping  $r_N : V \rightarrow V_N$  find a bound  $|u - r_N u| \leq Ch^p$ .

The operator  $r_N$  is typically chosen as the interpolation operator.

Using Cea's lemma, we then find that

$$|u - u_N| \leq \frac{M}{m} \inf_{w_N \in V_N} |u - w_N| \leq \frac{M}{m} |u - r_N u| \leq \frac{M}{m} Ch^p.$$

## Consistency: convergence rates

Using Cea's lemma, we just need to compute

$$\inf_{w_N \in V_N} |u - w_N|.$$

Idea: we can choose a specific mapping  $r_N : V \rightarrow V_N$  find a bound  $|u - r_N u| \leq Ch^p$ .

The operator  $r_N$  is typically chosen as the interpolation operator.

Using Cea's lemma, we then find that

$$|u - u_N| \leq \frac{M}{m} \inf_{w_N \in V_N} |u - w_N| \leq \frac{M}{m} |u - r_N u| \leq \frac{M}{m} Ch^p.$$

For **linear 1-D elements**, we have (see e.g. Allaire Lemma 6.2.10)

$$|u - u_N|_{L^2} \leq Ch^2 |u''|_{L^2}, \quad |u' - u'_N|_{L^2} \leq Ch |u''|_{L^2}.$$

For **quadratic 1-D elements**, we have (see e.g. Allaire Theorem 6.2.14)

$$|u - u_N|_{H^1} \leq Ch^2 |u'''|_{L^2}.$$

More general, for  $\mathbb{P}_k$  **rectangular elements**, we have (see e.g. Allaire Theorem 6.3.27)

$$|u - u_N|_{H^1} \leq Ch^k |u|_{H^{k+1}}.$$