

with A some differential operator. A function q that directly satisfies (2.27) is called a classical solution. Consider now some space of test functions v and a scalar product defined for the functions q and v . From (2.27) we can derive

$$(2.28) \quad (Aq, v) = (g, v)$$

where (\cdot, \cdot) denotes the scalar product, e.g.

$$(2.29) \quad (u, v) = \int_a^b u(x)v(x) dx .$$

In (2.28) we can apply integration by parts to obtain

$$(2.30) \quad (q, A^*v) = (g, v)$$

where A^* is the adjoint operator of A . This typically enables us to avoid differentiating functions q that might be discontinuous. We can now use (2.30) to determine the unknown coefficients of a finite element approximation

$$(2.31) \quad q(x) = \sum_k Q_k^e N_k^e(x)$$

by requiring

$$(2.32) \quad \sum_k Q_k^e (N_k^e(x), A^*v) = (g, v) .$$

The only piece missing is how we choose the test functions v . In a Galerkin formulation these are chosen to be the form functions themselves leading to

$$(2.33) \quad \sum_k Q_k^e (N_k^e(x), A^*N_j^e(x)) = (g, N_j^e(x)) ,$$

thus defining a linear system

$$(2.34) \quad A Q = b$$

$$(2.35) \quad A_{jk} = (N_k^e(x), A^*N_j^e(x)) .$$

2.4. A detailed example. Let us now carry out the steps involved in solving a Poisson equation in 2D using a Ritz formulation and quadrilateral elements. The mathematical statement of the problem is

$$(2.36) \quad \begin{aligned} q_{xx} + q_{yy} &= g & (x, y) \in \Omega \\ q &= b & (x, y) \in \partial\Omega \end{aligned}$$

with the domain $\Omega = [a, b] \times [c, d]$ and $\partial\Omega$ denoting the boundary of Ω on which Dirichlet conditions are given. The element form functions are given by (1.17)-(1.20) and the function f is given by (2.22). The function $I(q)$ is

$$(2.37) \quad I(q) = \int_a^b \int_c^d f(x, y, q, q_x, q_y) dx dy = \int_a^b \int_c^d \left(\frac{1}{2} q_x^2 + q_y^2 - gq \right) dx dy .$$

The finite element approximation is determined by the chosen form functions and the nodal values Q_k^e . The extremum of $I(q)$ is attained when

$$(2.38) \quad \frac{\partial}{\partial Q_k^e} I(q) = 0$$

which leads to

$$(2.39) \quad \int_a^b \int_c^d \left(q_x \frac{\partial q_x}{\partial Q_k^e} + q_y \frac{\partial q_y}{\partial Q_k^e} - g \frac{\partial q}{\partial Q_k^e} \right) dx dy = 0$$

Note that

$$(2.40) \quad \frac{\partial q}{\partial Q_k^e} = N_k^e, \quad \frac{\partial q_x}{\partial Q_k^e} = \frac{\partial N_k^e}{\partial x}, \quad \frac{\partial q_y}{\partial Q_k^e} = \frac{\partial N_k^e}{\partial y}$$

so these derivatives no longer contain the unknowns $fQ_k^e g$. We thus obtain

$$(2.41) \quad \sum_e \sum_j \mu \left(\frac{\partial N_j^e}{\partial x} \frac{\partial N_k^e}{\partial x} + \frac{\partial N_j^e}{\partial y} \frac{\partial N_k^e}{\partial y} \right) dx dy \quad Q_k^e = \sum_e g N_k^e dx dy$$

with k going over all the element nodes. The sum over the elements is typically known as an assembly operation, leading to the computation of the matrix elements

$$(2.42) \quad A_{jk} = \sum_e \mu \left(\frac{\partial N_j^e}{\partial x} \frac{\partial N_k^e}{\partial x} + \frac{\partial N_j^e}{\partial y} \frac{\partial N_k^e}{\partial y} \right) dx dy$$

known as the system stiffness matrix. We can easily compute the elements of this matrix. Analytical computation is possible as in

$$(2.43) \quad \frac{\partial N_k^e}{\partial x} = \frac{\partial N_k^e}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial N_k^e}{\partial \eta} \frac{\partial \eta}{\partial x}$$

$$(2.44) \quad \frac{\partial \xi}{\partial x} = \frac{\frac{D(\xi,y)}{D(\xi,\eta)}}{\frac{D(x,y)}{D(\xi,\eta)}} = \frac{1}{J} \begin{vmatrix} 1 & 0 \\ y_\xi & y_\eta \end{vmatrix} = \frac{y_\eta}{J}$$

$$(2.45) \quad \frac{\partial \eta}{\partial x} = \frac{\frac{D(\eta,y)}{D(\xi,\eta)}}{\frac{D(x,y)}{D(\xi,\eta)}} = \frac{1}{J} \begin{vmatrix} 0 & 1 \\ y_\xi & y_\eta \end{vmatrix} = -\frac{y_\xi}{J}$$

$$(2.46) \quad J = \begin{vmatrix} x_\xi & x_\eta \\ y_\xi & y_\eta \end{vmatrix} = x_\xi y_\eta - x_\eta y_\xi$$

The $x(\xi, \eta)$ and $y(\xi, \eta)$ dependencies are given by (1.21) so we obtain

$$(2.47) \quad \frac{\partial x}{\partial \xi} = \sum_{k=1}^n \frac{\partial N_k}{\partial \xi} x_k, \quad \frac{\partial y}{\partial \xi} = \sum_{k=1}^n \frac{\partial N_k}{\partial \xi} y_k$$

$$(2.48) \quad \frac{\partial x}{\partial \eta} = \sum_{k=1}^n \frac{\partial N_k}{\partial \eta} x_k, \quad \frac{\partial y}{\partial \eta} = \sum_{k=1}^n \frac{\partial N_k}{\partial \eta} y_k$$

But analytical evaluations are not really required in this case. We can recognize that the integrand in (2.42) is quadratic in (x, y) and that a 4-point Gauss-Legendre quadrature leads to an exact evaluation.