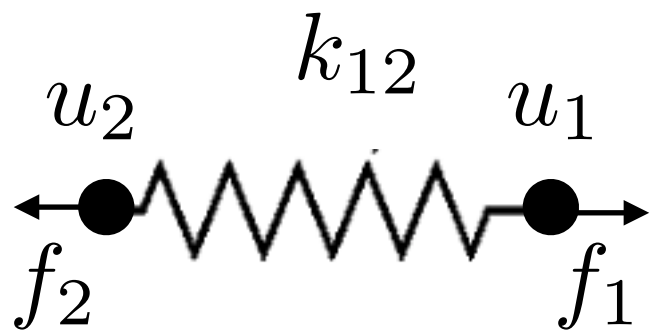
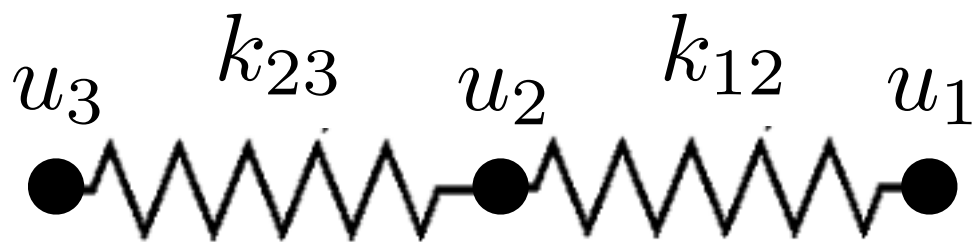


		Course schedule	Required learning
04/07	Class 1	Discretizing differential equations	Discretize differential equations using forward, backward, and central difference, with high order, and evaluate the discretization error
04/11	Class 2	Finite difference methods	Understand stability of low and high order time integration, and use it to solve convection, diffusion, and wave equations
04/14	Class 3	Finite element methods	Understand the concepts of Galerkin methods, test functions, isoparametric elements, and use it to solve elasticity equations.
04/18	Class 4	Spectral methods	Explain the advantages of orthogonal basis functions such as Fourier, Chebyshev, Legendre, and Bessel.
04/21	Class 5	Boundary element methods	Understand the relation between inverse matrices, $\delta$ functions and Green's functions, and solve boundary integral equations.
04/25	Class 6	Molecular dynamics	Understand the significance of symplectic time integrators and thermostats, and solve the dynamics of interacting molecules.
04/28	Class 7	Smooth particle hydrodynamics (SPH)	Evaluate the conservation and dissipation properties of differential operators formed from radial basis functions.
05/02	Class 8	Particle mesh methods	How to conserve higher order moments for interpolations schemes when both particle and mesh-based discretizations are used.

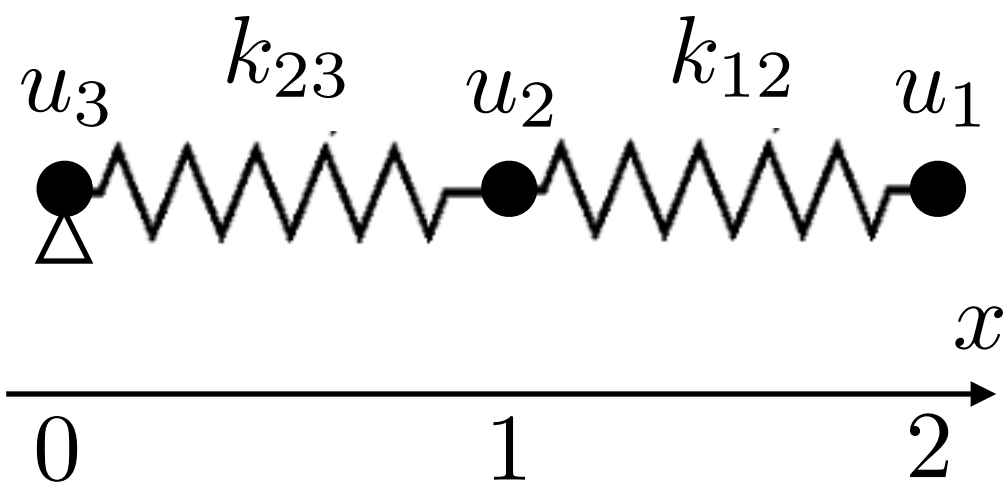
# Linear spring



$$\begin{bmatrix} k_{12} & -k_{12} \\ -k_{12} & k_{12} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$



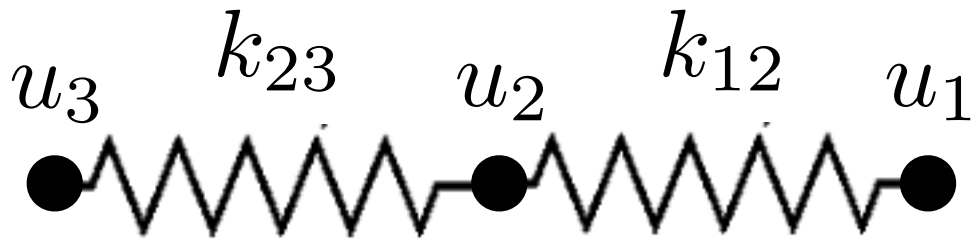
$$\begin{bmatrix} k_{12} & -k_{12} & 0 \\ -k_{12} & k_{12} + k_{23} & -k_{23} \\ 0 & -k_{23} & k_{23} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix}$$



$$\begin{bmatrix} k_{12} & -k_{12} \\ -k_{12} & k_{12} + k_{23} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$

$$-k_{23}u_2 = f_3$$

## Matrix form



$$A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ u_1 & u_2 & u_3 \end{bmatrix} \begin{matrix} k_{12} \\ k_{23} \end{matrix}$$

$$\begin{bmatrix} k_{12} & -k_{12} & 0 \\ -k_{12} & k_{12} + k_{23} & -k_{23} \\ 0 & -k_{23} & k_{23} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix}$$

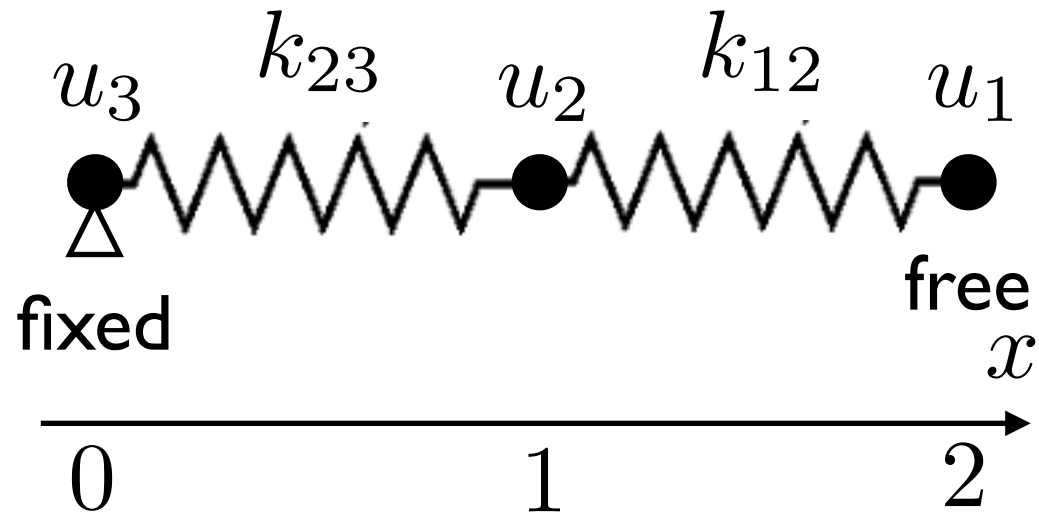
$$K u = f$$

$$A^T = \begin{bmatrix} 1 & 0 \\ -1 & 1 \\ 0 & -1 \end{bmatrix}$$

$$A^T C A = K$$

$$C = \begin{bmatrix} k_{12} & 0 \\ 0 & k_{23} \end{bmatrix}$$

# Analytical form



$$A^T C A u = f$$

$$-\frac{\partial}{\partial x} \left( c \frac{\partial u}{\partial x} \right) = f$$

$$A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \end{bmatrix}$$

$u$  : displacement

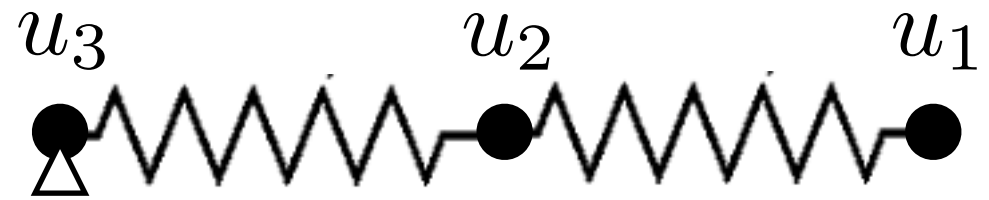
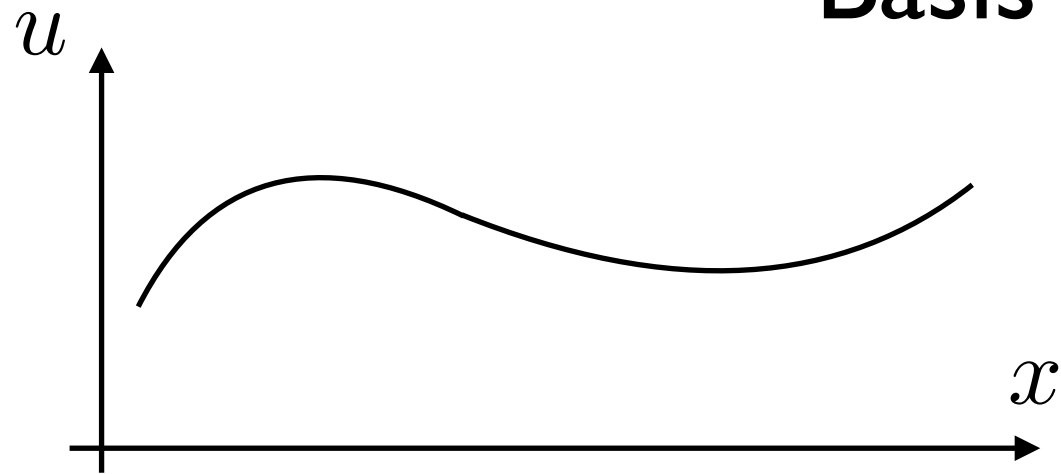
$$\epsilon = A u = \frac{\partial u}{\partial x} \longrightarrow \sigma = C \epsilon \longrightarrow f = A^T \sigma = -\frac{\partial \sigma}{\partial x}$$

$f$  : force

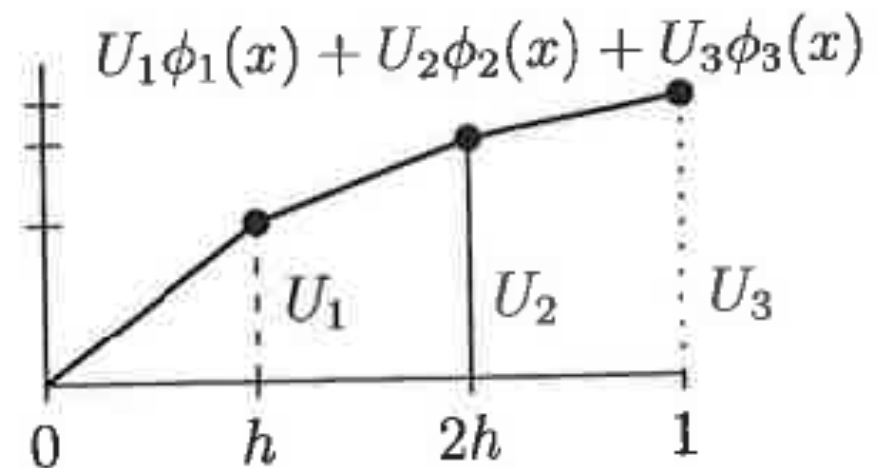
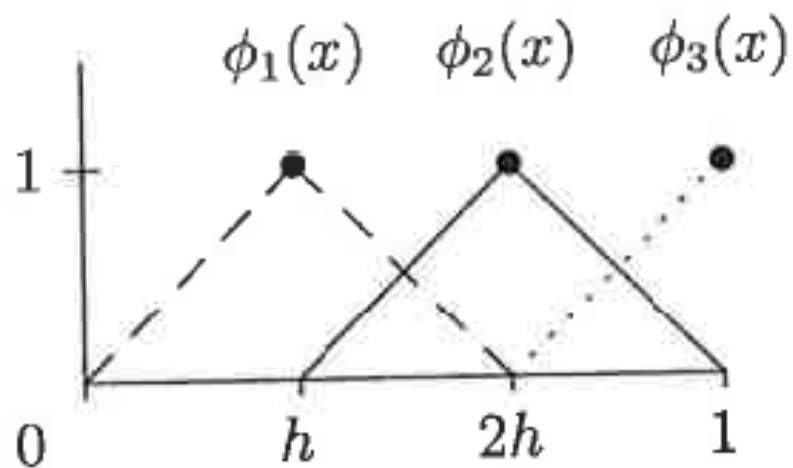
$\epsilon$  : strain

$\sigma$  : internal stress

# Basis (trial) functions



$$u(x) = u_1 \phi_1(x) + u_2 \phi_2(x) + u_3 \phi_3(x)$$



$$-\frac{\partial}{\partial x} \left( c \frac{\partial u}{\partial x} \right) = f \quad \longrightarrow \quad \sum_{i=1}^3 -\frac{\partial}{\partial x} \left( c \frac{\partial \phi_i}{\partial x} \right) u_i = f$$

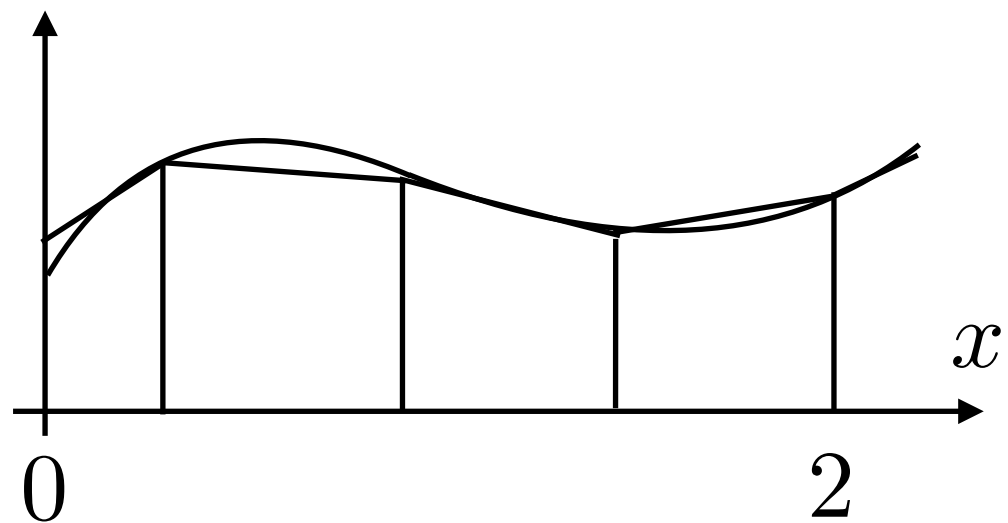
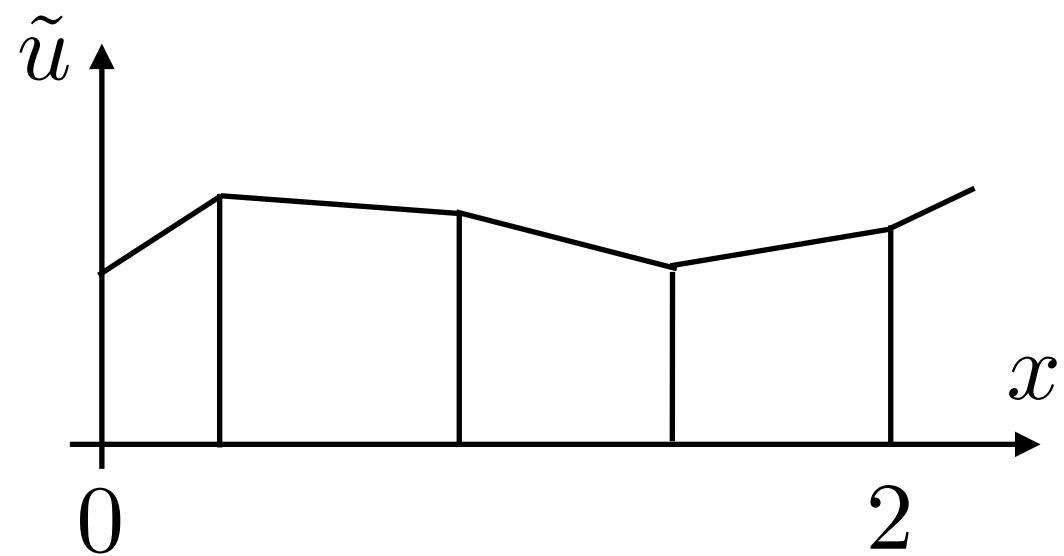
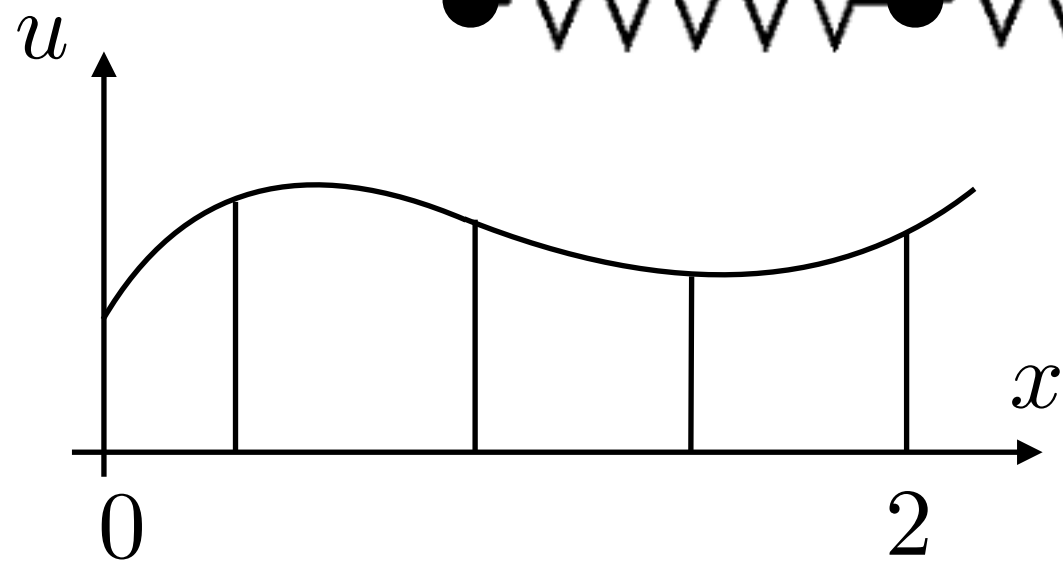
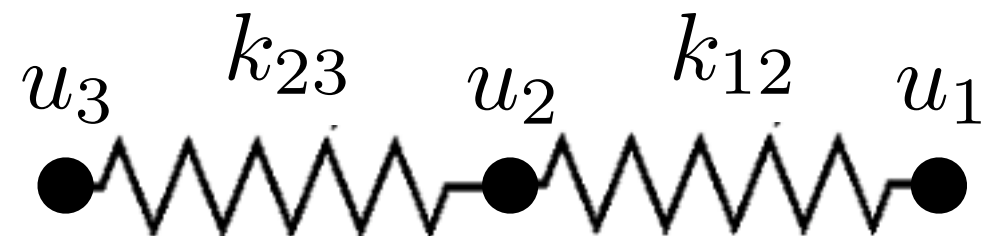
$$-\frac{\partial}{\partial x} \left( c \frac{\partial u}{\partial x} \right) = f$$

$$-\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) \approx f$$

$$-\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) - f = r$$

$$\int_0^2 r dx = 0$$

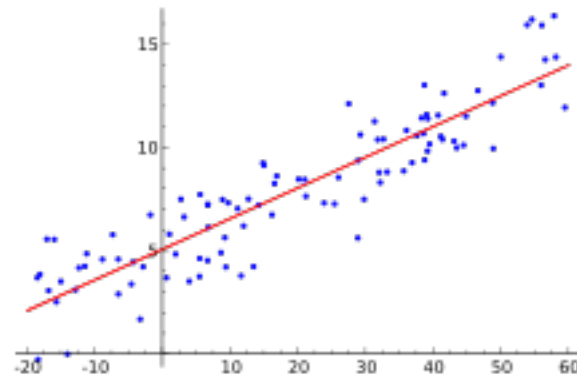
**Residual**



# Weighted residual method

$$\int_0^2 r w = 0$$

Weighted residual



$$\int_0^2 r^2 = 0$$

Least squares

$$\int_0^2 r^2 w = 0$$

Weighted least squares

$$\int_0^2 \left( -\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) - f \right) w dx = 0$$

$$\int_0^2 -\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) w dx = \int_0^2 f w dx$$

# Integration by parts

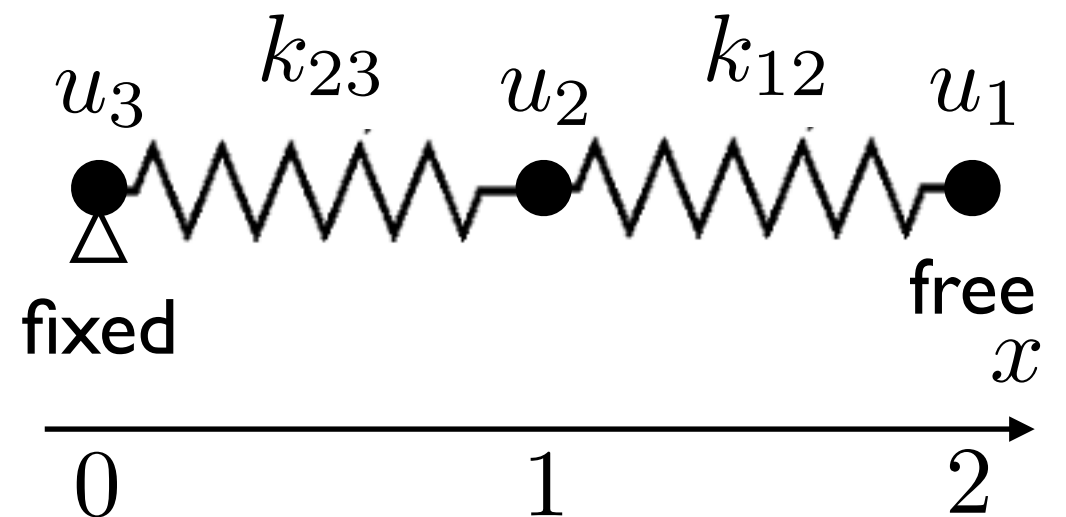
$$\int_0^2 -\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) w dx = \int_0^2 f w dx$$

$$\int_0^2 -\frac{\partial}{\partial x} \left( c \frac{\partial \tilde{u}}{\partial x} \right) w dx = \int_0^2 c \frac{\partial \tilde{u}}{\partial x} \frac{\partial w}{\partial x} dx - \left[ c \frac{\partial \tilde{u}}{\partial x} w \right]_0^2$$

## Boundary conditions

$$w(0) = 0$$

$$\frac{\partial \tilde{u}(2)}{\partial x} = 0$$

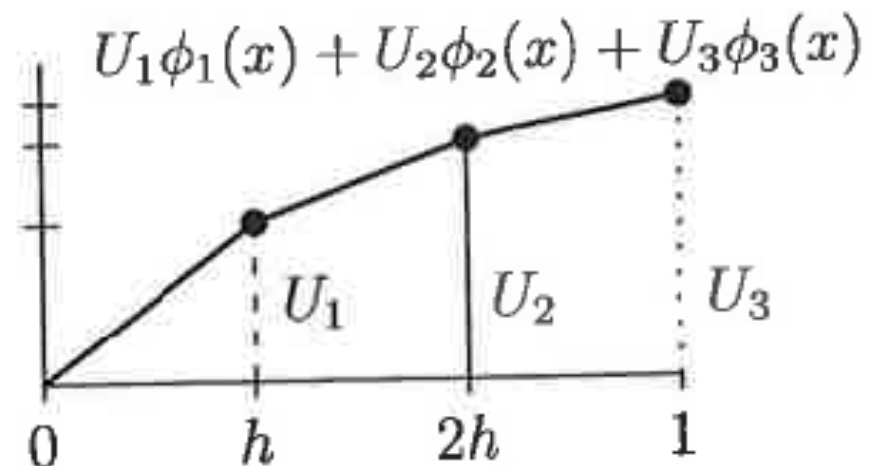
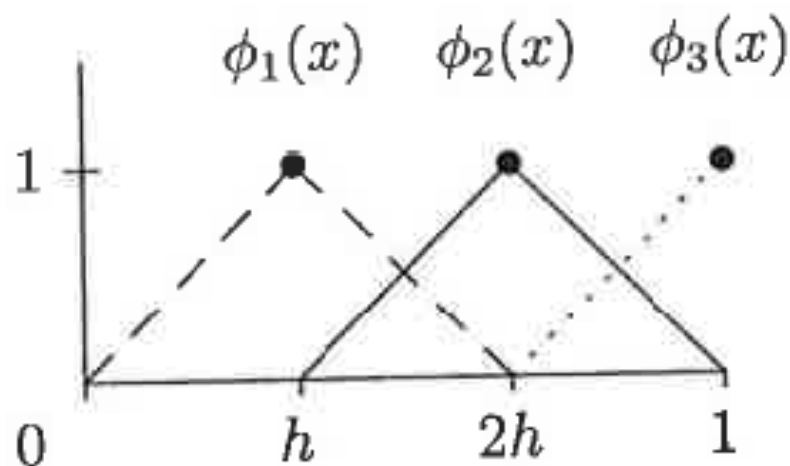




# Galerkin method

$$\int_0^2 c \frac{\partial \tilde{u}}{\partial x} \frac{\partial w}{\partial x} dx = \int_0^2 f w dx$$

$$w(x) = w_1 \phi_1(x) + w_2 \phi_2(x) + w_3 \phi_3(x) \quad w_1 = w_2 = w_3 = 1$$



$$w(x) = w_1(x) + w_2(x) + w_3(x)$$

$$\sum_{j=1}^3 \int_0^2 c \frac{\partial \tilde{u}}{\partial x} \frac{\partial w_j}{\partial x} dx = \sum_{j=1}^3 \int_0^2 f w_j dx$$

## Final discrete form

$$\sum_{j=1}^3 \int_0^2 c \frac{\partial \tilde{u}}{\partial x} \frac{\partial w_j}{\partial x} dx = \sum_{j=1}^3 \int_0^2 f w_j dx \quad \frac{\partial \tilde{u}}{\partial x} = \sum_{i=1}^3 \frac{\partial \phi_i}{\partial x} u_i$$

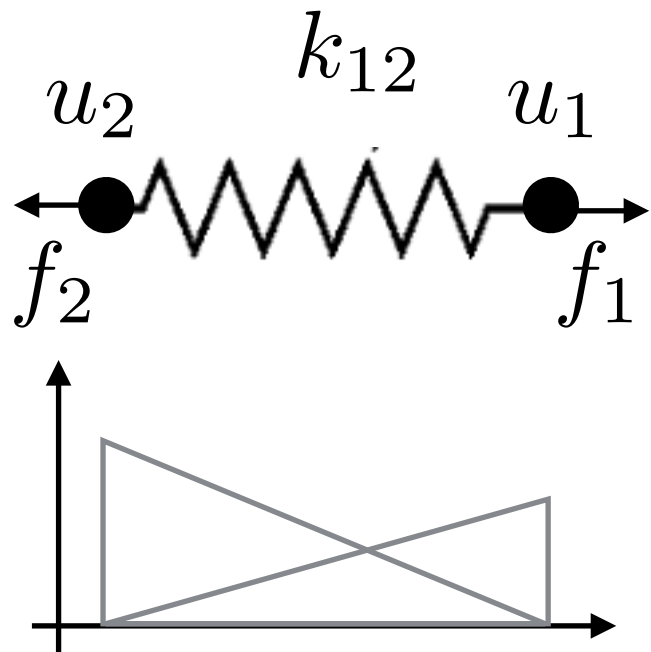
$$\sum_{i,j=1}^3 \int_0^2 c \frac{\partial \phi_i}{\partial x} \frac{\partial w_j}{\partial x} u_i dx = \sum_{j=1}^3 \int_0^2 f w_j dx$$

$$K_{ij} = \int_0^2 c \frac{\partial \phi_i}{\partial x} \frac{\partial w_j}{\partial x} \quad f_j = \int_0^2 f w_j dx$$

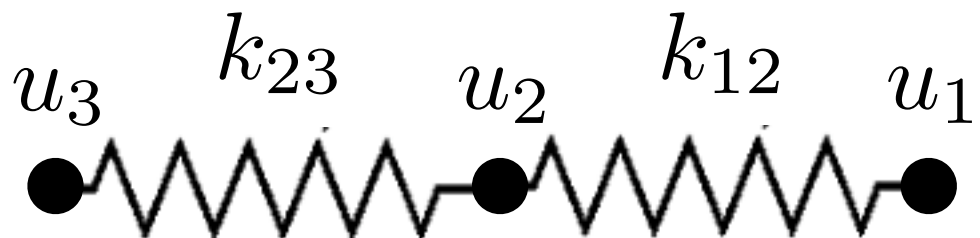
$$\mathbf{K} \mathbf{u} = \mathbf{f}$$

$$\begin{bmatrix} k_{12} & -k_{12} & 0 \\ -k_{12} & k_{12} + k_{23} & -k_{23} \\ 0 & -k_{23} & k_{23} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix}$$

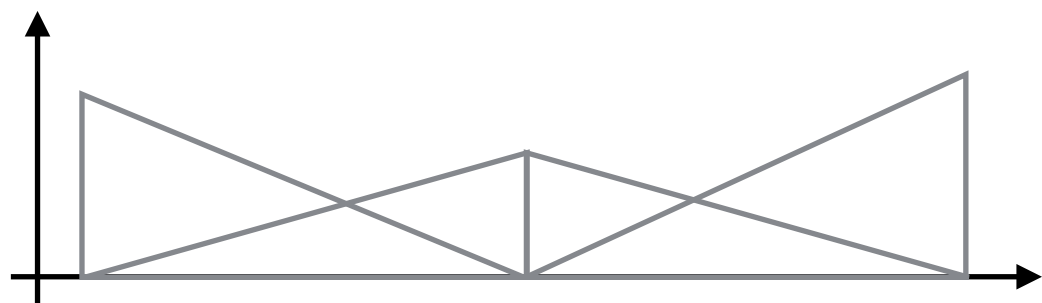
# Elementwise calculation



$$\begin{bmatrix} k_{12} & -k_{12} \\ -k_{12} & k_{12} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$

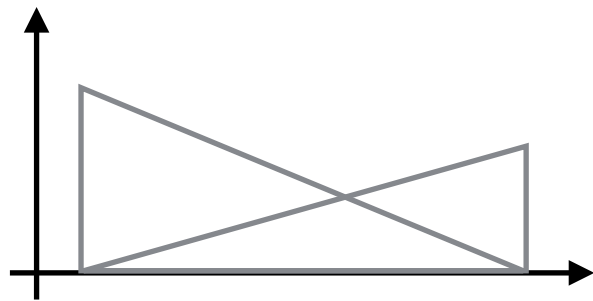


$$\begin{bmatrix} k_{12} & -k_{12} & 0 \\ -k_{12} & k_{12} + k_{23} & -k_{23} \\ 0 & -k_{23} & k_{23} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix}$$

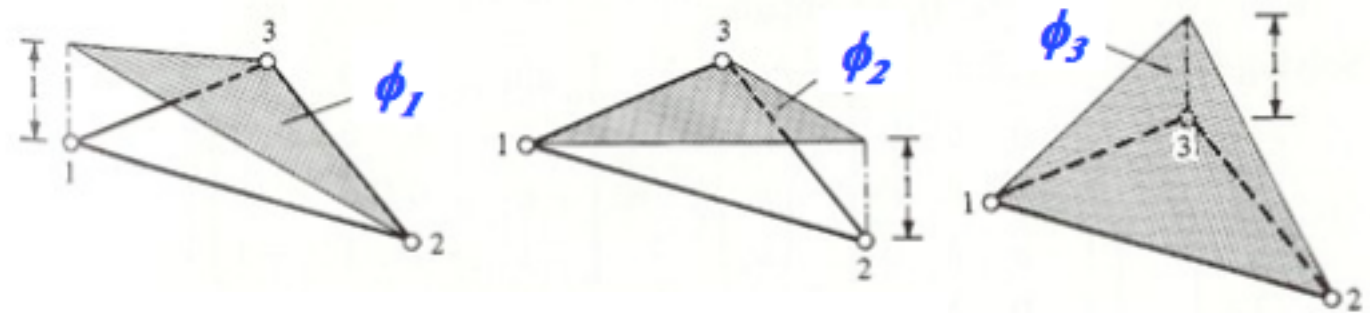


# 2-D FEM

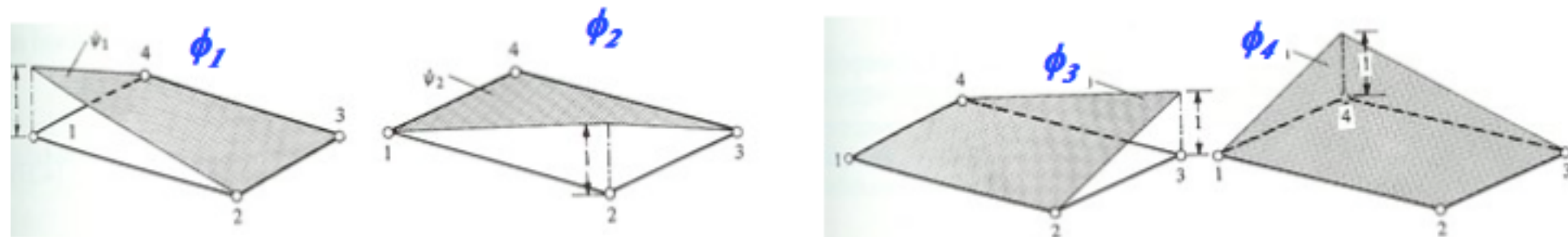
1-D



2-D triangle



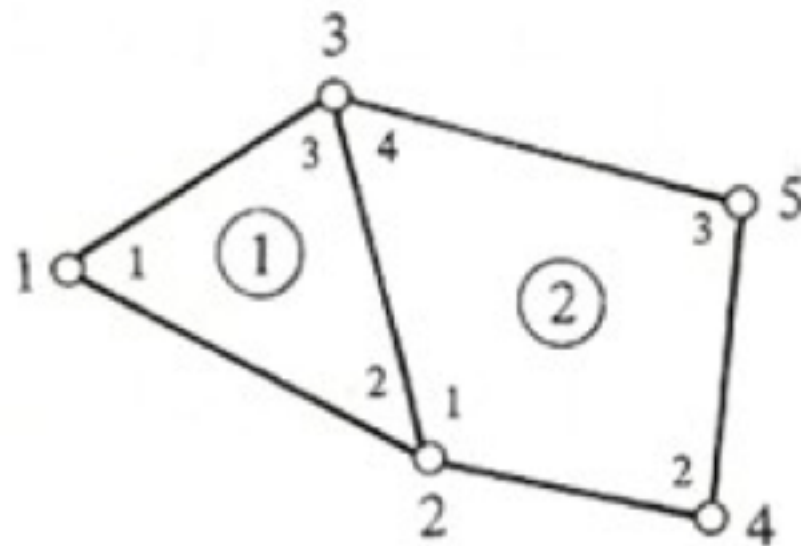
2-D rectangle



# Assembling the matrix K

$$F_i^{(e)} = \int_{\Omega_e} \phi_i Q(x, y) dx dy - \oint_{\Gamma_e} \phi_i q_n ds = \sum_{j=1}^{n_e} K_{ij}^{(e)} T_j^{(e)}$$

$$U_1 = T_1^{(1)}, U_2 = T_2^{(1)} + T_1^{(2)}, U_3 = T_3^{(1)} + T_4^{(2)}, U_4 = T_2^{(2)}, U_5 = T_3^{(2)},$$



Global →

$$K_{11}$$

$$K_{12}$$

$$K_{22}$$

$$K_{14}$$

$$K_{15}$$

$$K_{23}$$

Local

$$K_{11}^{(1)}$$

$$K_{12}^{(1)}$$

$$K_{22}^{(1)} + K_{11}^{(2)}$$

$$0$$

$$0$$

$$K_{23}^{(1)} + K_{14}^{(2)}$$

$$\begin{bmatrix} K_{11}^{(1)} & K_{12}^{(1)} & K_{13}^{(1)} & 0 & 0 \\ K_{21}^{(1)} & K_{22}^{(1)} + K_{11}^{(2)} & K_{23}^{(1)} + K_{14}^{(2)} & K_{12}^{(2)} & K_{13}^{(2)} \\ K_{31}^{(1)} & K_{32}^{(1)} + K_{41}^{(2)} & K_{33}^{(1)} + K_{44}^{(2)} & K_{42}^{(2)} & K_{43}^{(2)} \\ 0 & K_{21}^{(2)} & K_{24}^{(2)} & K_{22}^{(2)} & K_{23}^{(2)} \\ 0 & K_{31}^{(2)} & K_{34}^{(2)} & K_{32}^{(2)} & K_{33}^{(2)} \end{bmatrix} \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ U_4 \\ U_5 \end{pmatrix} = \begin{pmatrix} F_1^{(1)} \\ F_2^{(1)} + F_1^{(2)} \\ F_3^{(1)} + F_4^{(2)} \\ F_2^{(2)} \\ F_3^{(2)} \end{pmatrix}$$

		Course schedule	Required learning
04/07	Class 1	Discretizing differential equations	Discretize differential equations using forward, backward, and central difference, with high order, and evaluate the discretization error
04/11	Class 2	Finite difference methods	Understand stability of low and high order time integration, and use it to solve convection, diffusion, and wave equations
04/14	Class 3	Finite element methods	Understand the concepts of Galerkin methods, test functions, isoparametric elements, and use it to solve elasticity equations.
04/18	Class 4	Spectral methods	Explain the advantages of orthogonal basis functions such as Fourier, Chebyshev, Legendre, and Bessel.
04/21	Class 5	Boundary element methods	Understand the relation between inverse matrices, $\delta$ functions and Green's functions, and solve boundary integral equations.
04/25	Class 6	Molecular dynamics	Understand the significance of symplectic time integrators and thermostats, and solve the dynamics of interacting molecules.
04/28	Class 7	Smooth particle hydrodynamics (SPH)	Evaluate the conservation and dissipation properties of differential operators formed from radial basis functions.
05/02	Class 8	Particle mesh methods	How to conserve higher order moments for interpolations schemes when both particle and mesh-based discretizations are used.