

TOPICS COVERED IN THIS LECTURE

1. ISOPARAMETRIC QUADS AND HIGHER ORDER ELEMENTS IN 2D
2. BEAM EXAMPLES USING DIFFERENT 2D ELEMENTS
3. NUMERICAL INTEGRATION IN 1D AND 2D

ISOPARAMETRIC QUADS AND HIGHER ORDER ELEMENTS

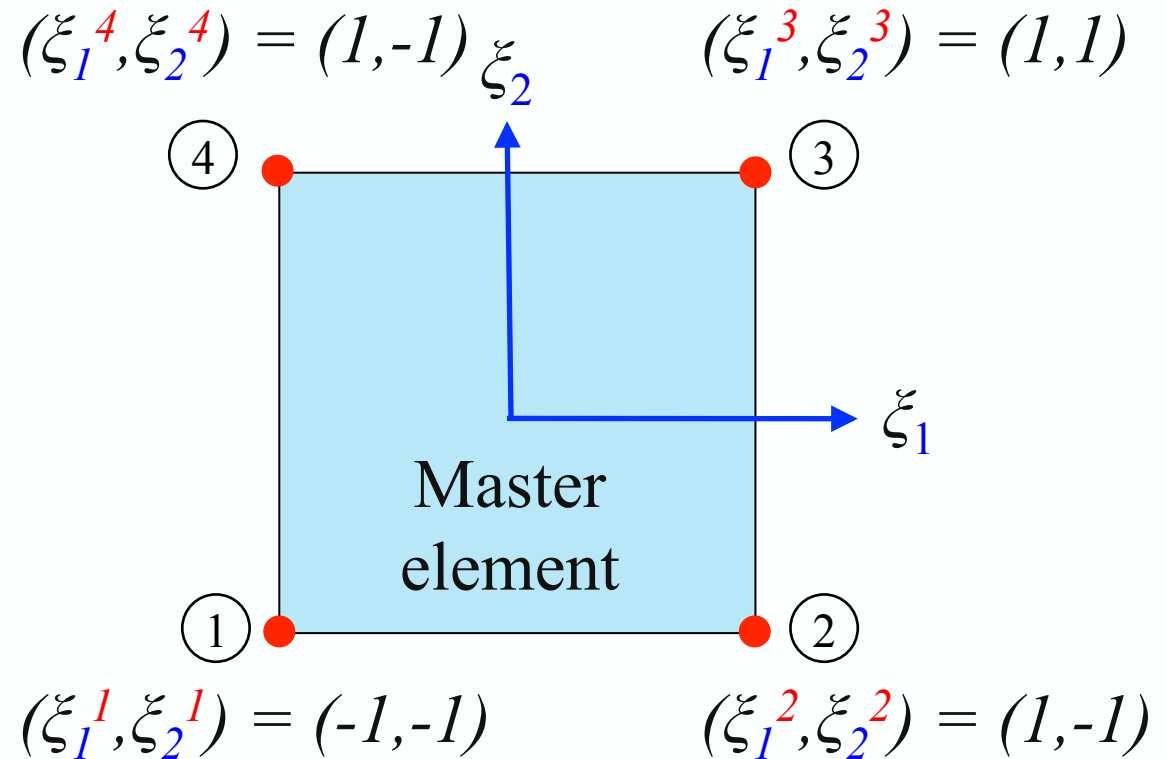
Isoparametric quadrilateral element (quad)

$$u_j(\xi_1, \xi_2) = \sum_{I=1}^4 N_I(\xi_1, \xi_2) U_j^I \quad N_I(\xi_1^J, \xi_2^J) = \delta_{IJ}; \quad (I, J = 1, \dots, 4)$$

$$u_j(\xi_1^I, \xi_2^I) = U_j^I$$

$$x_j(\xi_1, \xi_2) = \sum_{I=1}^4 N_I(\xi_1, \xi_2) x_j^I$$

$$x_j(\xi_1^I, \xi_2^I) = x_j^I$$



$$N_I(\xi_1, \xi_2) = \frac{1}{4}(1 + \xi_1^I \xi_1)(1 + \xi_2^I \xi_2)$$

$$\mathbf{J} \equiv \left[\frac{\partial x_j}{\partial \xi_i} \right] = \left[\sum_{I=1}^4 \frac{\partial N_I}{\partial \xi_i}(\xi_1, \xi_2) x_j^I \right]$$

Shape functions $N_I(\xi_1, \xi_2)$ and coordinate transformation matrix \mathbf{J} for 4-node isoparametric quads

$$\mathbf{J} = \begin{bmatrix} \frac{1}{4} \sum_{I=1}^4 \xi_1^I (1 + \xi_2^I \xi_2) x_1^I & \frac{1}{4} \sum_{I=1}^4 \xi_1^I (1 + \xi_2^I \xi_2) x_2^I \\ \frac{1}{4} \sum_{I=1}^4 \xi_2^I (1 + \xi_1^I \xi_1) x_1^I & \frac{1}{4} \sum_{I=1}^4 \xi_2^I (1 + \xi_1^I \xi_1) x_2^I \end{bmatrix}$$

$$\boldsymbol{\epsilon} = \begin{bmatrix} \frac{\partial u_1}{\partial x_1} \\ \frac{\partial u_2}{\partial x_2} \\ \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \end{bmatrix} = \begin{bmatrix} \frac{\partial \xi_1}{\partial x_1} & \frac{\partial \xi_2}{\partial x_1} & 0 & 0 \\ 0 & 0 & \frac{\partial \xi_1}{\partial x_2} & \frac{\partial \xi_2}{\partial x_2} \\ \frac{\partial \xi_1}{\partial x_2} & \frac{\partial \xi_2}{\partial x_2} & \frac{\partial \xi_1}{\partial x_1} & \frac{\partial \xi_2}{\partial x_1} \end{bmatrix} \begin{bmatrix} \frac{\partial u_1}{\partial \xi_1} \\ \frac{\partial u_1}{\partial \xi_2} \\ \frac{\partial u_2}{\partial \xi_1} \\ \frac{\partial u_2}{\partial \xi_2} \end{bmatrix}$$

Recall definition
of matrix $\mathbf{A} = \frac{1}{\det \mathbf{J}}$

$$\begin{bmatrix} J_{22} & -J_{12} & \mathbf{A} & 0 & 0 \\ 0 & 0 & -J_{21} & J_{11} & \\ -J_{21} & J_{11} & J_{22} & -J_{12} & \end{bmatrix}$$

Recall definition of matrix **G**

$$\begin{bmatrix} \frac{\partial u_1}{\partial \xi_1} \\ \frac{\partial u_1}{\partial \xi_2} \\ \frac{\partial u_2}{\partial \xi_1} \\ \frac{\partial u_2}{\partial \xi_2} \end{bmatrix} = \begin{bmatrix} \frac{\partial N_1}{\partial \xi_1} & 0 & \frac{\partial N_2}{\partial \xi_1} & 0 & \frac{\partial N_3}{\partial \xi_1} & 0 & \frac{\partial N_4}{\partial \xi_1} & 0 \\ \frac{\partial N_1}{\partial \xi_2} & 0 & \frac{\partial N_2}{\partial \xi_2} & 0 & \frac{\partial N_3}{\partial \xi_2} & 0 & \frac{\partial N_4}{\partial \xi_2} & 0 \\ 0 & \frac{\partial N_1}{\partial \xi_1} & 0 & \frac{\partial N_2}{\partial \xi_1} & 0 & \frac{\partial N_3}{\partial \xi_1} & 0 & \frac{\partial N_4}{\partial \xi_1} \\ 0 & \frac{\partial N_1}{\partial \xi_2} & 0 & \frac{\partial N_2}{\partial \xi_2} & 0 & \frac{\partial N_3}{\partial \xi_2} & 0 & \frac{\partial N_4}{\partial \xi_2} \end{bmatrix} \begin{bmatrix} U_1^1 \\ U_2^1 \\ U_1^2 \\ U_2^2 \\ U_1^3 \\ U_2^3 \\ U_1^4 \\ U_2^4 \end{bmatrix}$$

\mathbf{q}_e

$$\begin{aligned}
 \mathcal{P}_{int}^e &= \int_{A_e} \frac{1}{2} [\boldsymbol{\epsilon}^T \boldsymbol{\sigma}(x_1, x_2)] dA = \frac{1}{2} \mathbf{q}_e^T \left[\int_{\xi} \underbrace{[\mathbf{G}^T \mathbf{A}^T \mathbf{L} \mathbf{A} \mathbf{G}]}_{\boldsymbol{\epsilon}^T \boldsymbol{\sigma}} \underbrace{\det(\mathbf{J})}_{dA} d\xi \right] \mathbf{q}_e \\
 &= \frac{1}{2} \mathbf{q}_e^T \mathbf{k}_e \mathbf{q}_e \qquad \text{Element stiffness matrix: } \mathbf{k}_e
 \end{aligned}$$

$$\begin{aligned}
 -\mathcal{P}_{ext}^e &= \int_{A_e} [\mathbf{u}^T(x_1, x_2) \mathbf{b}(x_1, x_2)] dA + \int_{\partial A_e} [\mathbf{u}^T(x_1, x_2) \mathbf{t}(x_1, x_2)] dl \\
 &= \mathbf{q}_e^T \left[\int_{\xi} [\mathbf{N}^T \mathbf{b}] \det(\mathbf{J}) d\xi + \int_{\partial \xi} [\mathbf{N}^T \mathbf{t}] dl(\xi) \right] \\
 &= \mathbf{q}_e^T \mathbf{f}_e \qquad \text{Element force vector: } \mathbf{f}_e
 \end{aligned}$$

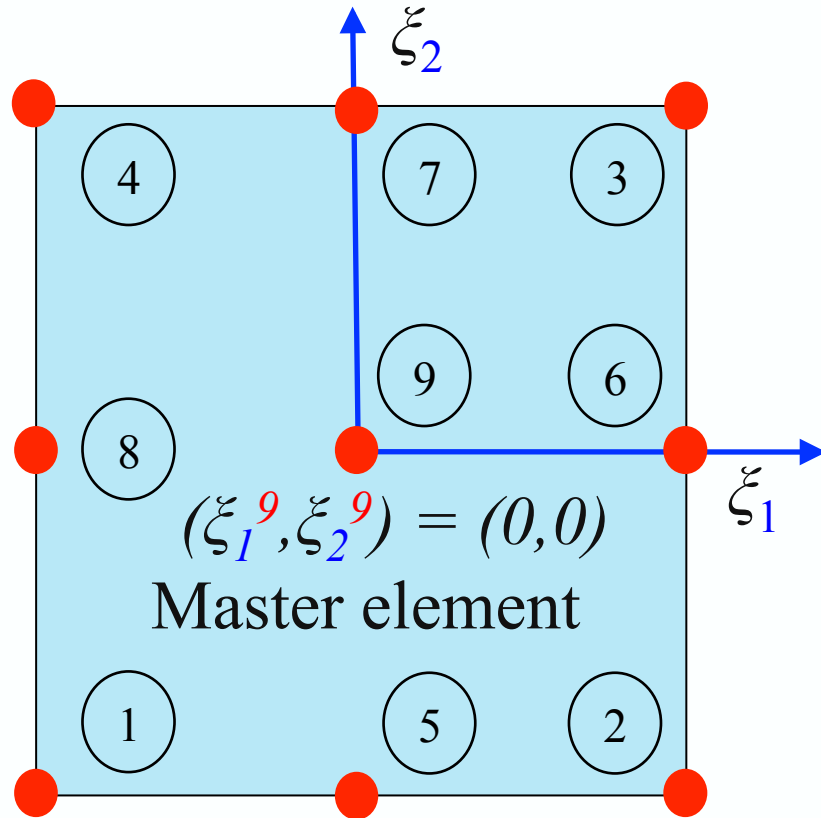
Shape functions must satisfy: $N_I(\xi_1^J, \xi_2^J) = \delta_{IJ}$

$$(\xi_1^4, \xi_2^4) = (1, -1)$$

$$(\xi_1^7, \xi_2^7) = (0, -1)$$

$$(\xi_1^3, \xi_2^3) = (1, 1)$$

$$(\xi_1^8, \xi_2^8) = (-1, 0)$$



$$(\xi_1^6, \xi_2^6) = (1, 0)$$

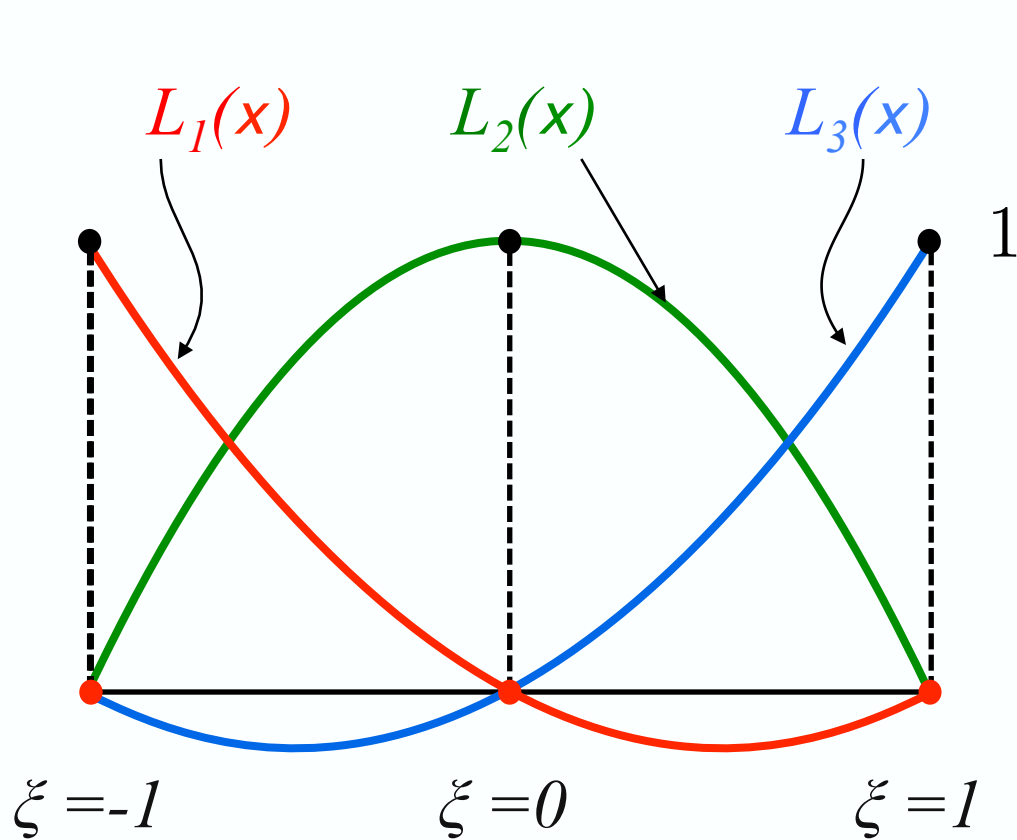
$$(\xi_1^9, \xi_2^9) = (0, 0)$$

Master element

$$(\xi_1^1, \xi_2^1) = (-1, -1)$$

$$(\xi_1^5, \xi_2^5) = (0, -1)$$

$$(\xi_1^2, \xi_2^2) = (1, -1)$$



$$u_j(\xi_1, \xi_2) = \sum_{I=1}^9 N_I(\xi_1, \xi_2) U_j^I$$

$$u_j(\xi_1^I, \xi_2^I) = U_j^I$$

$$x_j(\xi_1, \xi_2) = \sum_{I=1}^9 N_I(\xi_1, \xi_2) x_j^I$$

$$x_j(\xi_1^I, \xi_2^I) = x_j^I$$

$$N_I(\xi_1^J, \xi_2^J) = \delta_{IJ}; \quad (I, J = 1, \dots, 9)$$

Recall quadratic Lagrangian functions $L_i(\xi)$ in interval $[-1, 1]$

Shape functions are products:

$$N_I(\xi_1, \xi_2) = L_i(\xi_1) L_j(\xi_2)$$

$$N_4(\xi_1, \xi_2) = L_1(\xi_1) L_3(\xi_2)$$

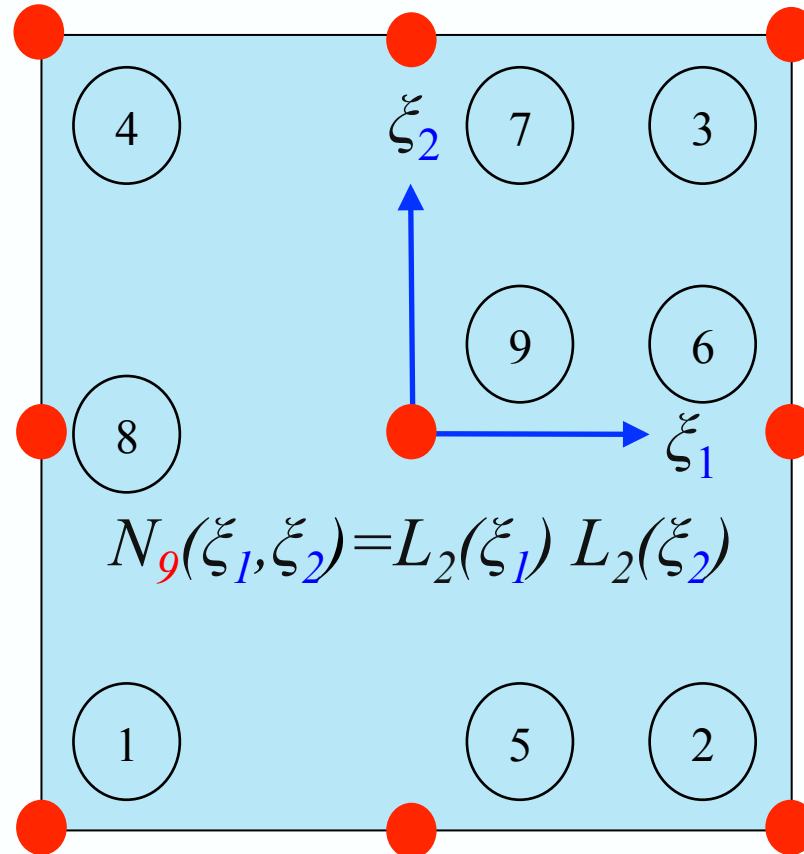
$$N_7(\xi_1, \xi_2) = L_2(\xi_1) L_3(\xi_2)$$

$$N_3(\xi_1, \xi_2) = L_3(\xi_1) L_3(\xi_2)$$

$$N_8(\xi_1, \xi_2) = L_1(\xi_1) L_2(\xi_2)$$

$$N_9(\xi_1, \xi_2) = L_2(\xi_1) L_2(\xi_2)$$

$$N_6(\xi_1, \xi_2) = L_3(\xi_1) L_2(\xi_2)$$

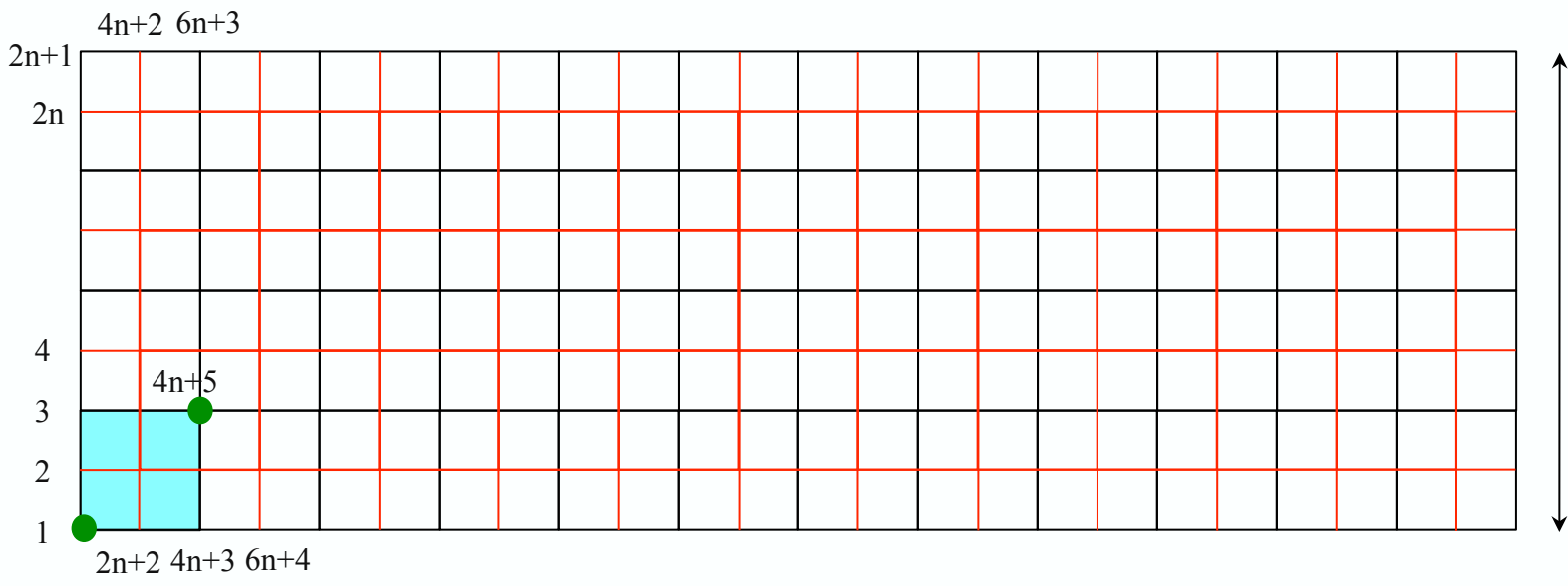


$$N_1(\xi_1, \xi_2) = L_1(\xi_1) L_1(\xi_2)$$

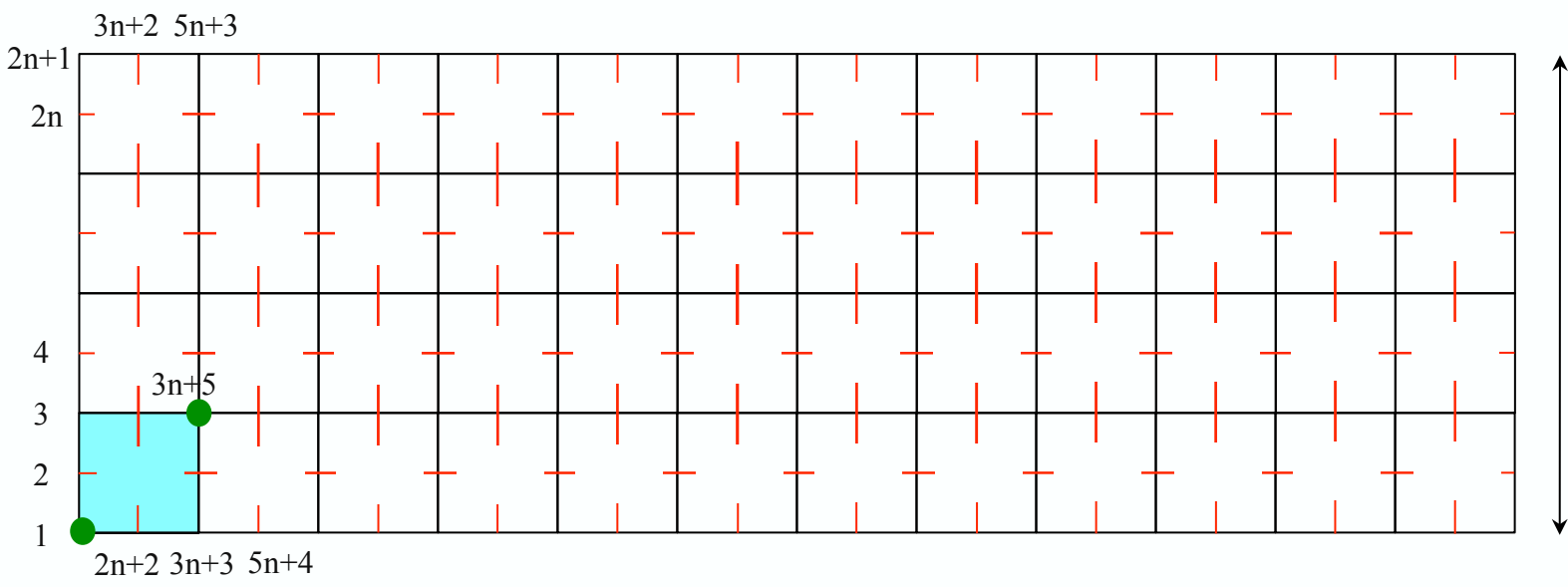
$$N_5(\xi_1, \xi_2) = L_2(\xi_1) L_1(\xi_2)$$

$$N_2(\xi_1, \xi_2) = L_3(\xi_1) L_1(\xi_2)$$

Disadvantage of 9-node quad elements: needless increase of bandwidth

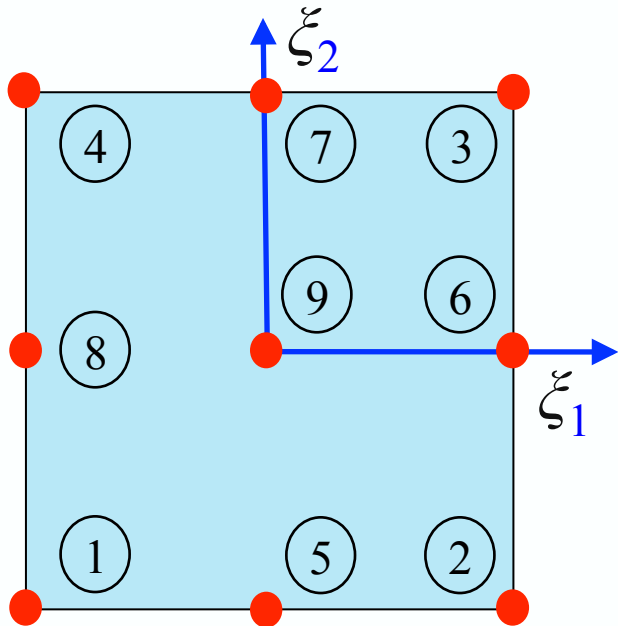


Bandwidth:
 $2 \times (4n+5)$
 for 9-node
 quads



Bandwidth:
 $2 \times (3n+5)$
 for 8-node
 quads

Way to eliminate internal nodes: **static condensation**



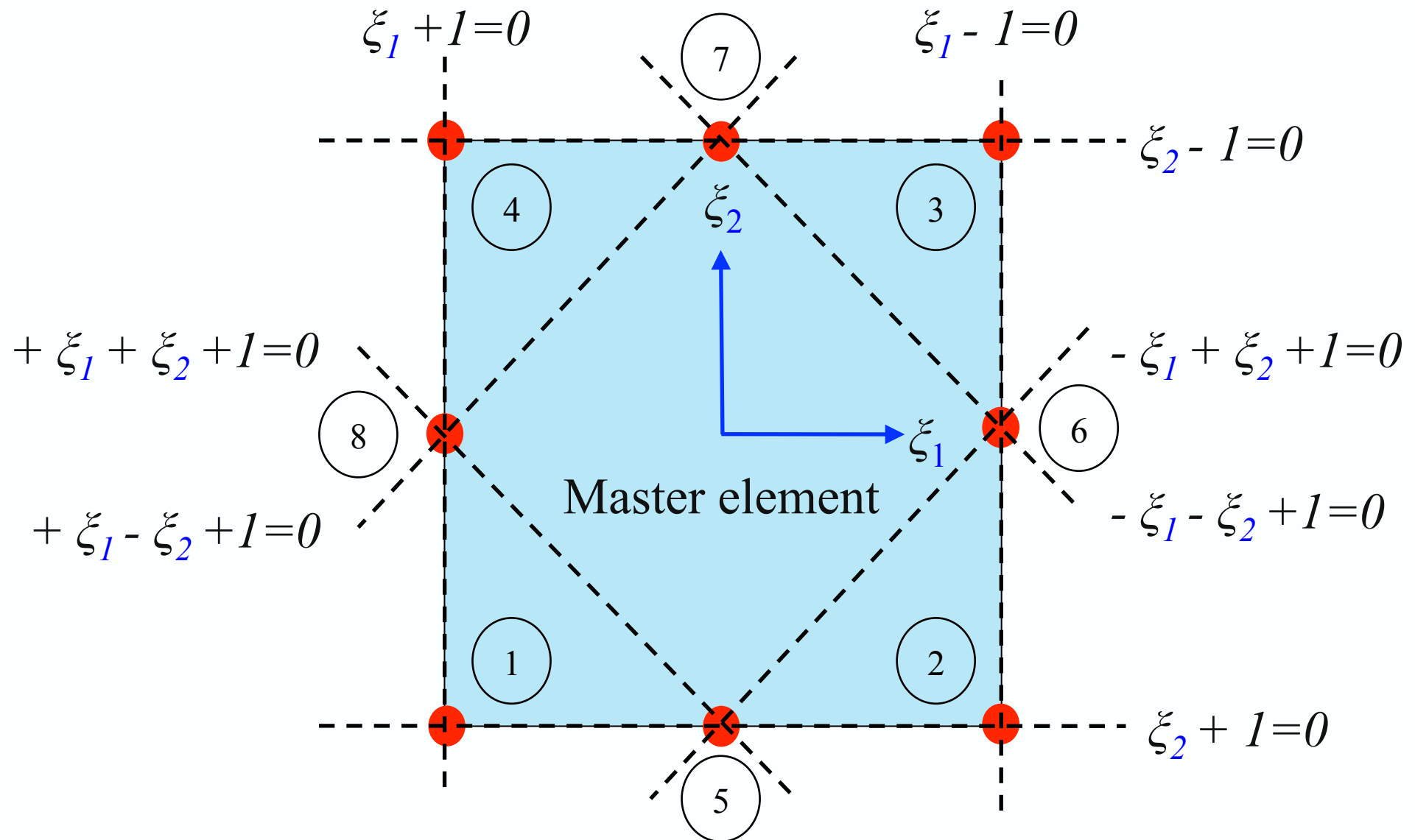
Change element stiffness & force of boundary nodes by:

$$\mathbf{k}_{ij}^e \rightarrow \mathbf{k}_{ij}^e - \mathbf{k}_{i9}^e [\mathbf{k}_{99}^e]^{-1} \mathbf{k}_{9j}^e$$

$$\mathbf{f}_i^e \rightarrow \mathbf{f}_i^e - \mathbf{k}_{i9}^e [\mathbf{k}_{99}^e]^{-1} \mathbf{f}_9^e$$

$$\begin{bmatrix}
 \mathbf{K}_{11}^G & \mathbf{K}_{12}^G & \mathbf{K}_{13}^G & \mathbf{K}_{14}^G & \mathbf{K}_{15}^G & \mathbf{K}_{16}^G & \mathbf{K}_{17}^G & \mathbf{K}_{18}^G & \mathbf{k}_{19}^e \\
 \mathbf{K}_{21}^G & \mathbf{K}_{22}^G & \mathbf{K}_{23}^G & \mathbf{K}_{24}^G & \mathbf{K}_{25}^G & \mathbf{K}_{26}^G & \mathbf{K}_{27}^G & \mathbf{K}_{28}^G & \mathbf{k}_{29}^e \\
 \mathbf{K}_{31}^G & \mathbf{K}_{32}^G & \mathbf{K}_{33}^G & \mathbf{K}_{34}^G & \mathbf{K}_{35}^G & \mathbf{K}_{36}^G & \mathbf{K}_{37}^G & \mathbf{K}_{38}^G & \mathbf{k}_{39}^e \\
 \mathbf{K}_{41}^G & \mathbf{K}_{42}^G & \mathbf{K}_{43}^G & \mathbf{K}_{44}^G & \mathbf{K}_{45}^G & \mathbf{K}_{46}^G & \mathbf{K}_{47}^G & \mathbf{K}_{48}^G & \mathbf{k}_{49}^e \\
 \mathbf{K}_{51}^G & \mathbf{K}_{52}^G & \mathbf{K}_{53}^G & \mathbf{K}_{54}^G & \mathbf{K}_{55}^G & \mathbf{K}_{56}^G & \mathbf{K}_{57}^G & \mathbf{K}_{58}^G & \mathbf{k}_{59}^e \\
 \mathbf{K}_{61}^G & \mathbf{K}_{62}^G & \mathbf{K}_{63}^G & \mathbf{K}_{64}^G & \mathbf{K}_{65}^G & \mathbf{K}_{66}^G & \mathbf{K}_{67}^G & \mathbf{K}_{68}^G & \mathbf{k}_{69}^e \\
 \mathbf{K}_{71}^G & \mathbf{K}_{72}^G & \mathbf{K}_{73}^G & \mathbf{K}_{74}^G & \mathbf{K}_{75}^G & \mathbf{K}_{76}^G & \mathbf{K}_{77}^G & \mathbf{K}_{78}^G & \mathbf{k}_{79}^e \\
 \mathbf{K}_{81}^G & \mathbf{K}_{82}^G & \mathbf{K}_{83}^G & \mathbf{K}_{84}^G & \mathbf{K}_{85}^G & \mathbf{K}_{86}^G & \mathbf{K}_{87}^G & \mathbf{K}_{88}^G & \mathbf{k}_{89}^e \\
 \mathbf{k}_{91}^e & \mathbf{k}_{92}^e & \mathbf{k}_{93}^e & \mathbf{k}_{94}^e & \mathbf{k}_{95}^e & \mathbf{k}_{96}^e & \mathbf{k}_{97}^e & \mathbf{k}_{98}^e & \mathbf{k}_{99}^e
 \end{bmatrix}
 \begin{bmatrix}
 \mathbf{Q}_1 \\
 \mathbf{Q}_2 \\
 \mathbf{Q}_3 \\
 \mathbf{Q}_4 \\
 \mathbf{Q}_5 \\
 \mathbf{Q}_6 \\
 \mathbf{Q}_7 \\
 \mathbf{Q}_8 \\
 \mathbf{Q}_9
 \end{bmatrix}
 =
 \begin{bmatrix}
 \mathbf{F}_1^G \\
 \mathbf{F}_2^G \\
 \mathbf{F}_3^G \\
 \mathbf{F}_4^G \\
 \mathbf{F}_5^G \\
 \mathbf{F}_6^G \\
 \mathbf{F}_7^G \\
 \mathbf{F}_8^G \\
 \mathbf{f}_9^e
 \end{bmatrix}$$

Equilibrium equation for node 9 solved immediately



Equations of different lines in the master element

Shape functions of node I are products of line equations with remaining nodes

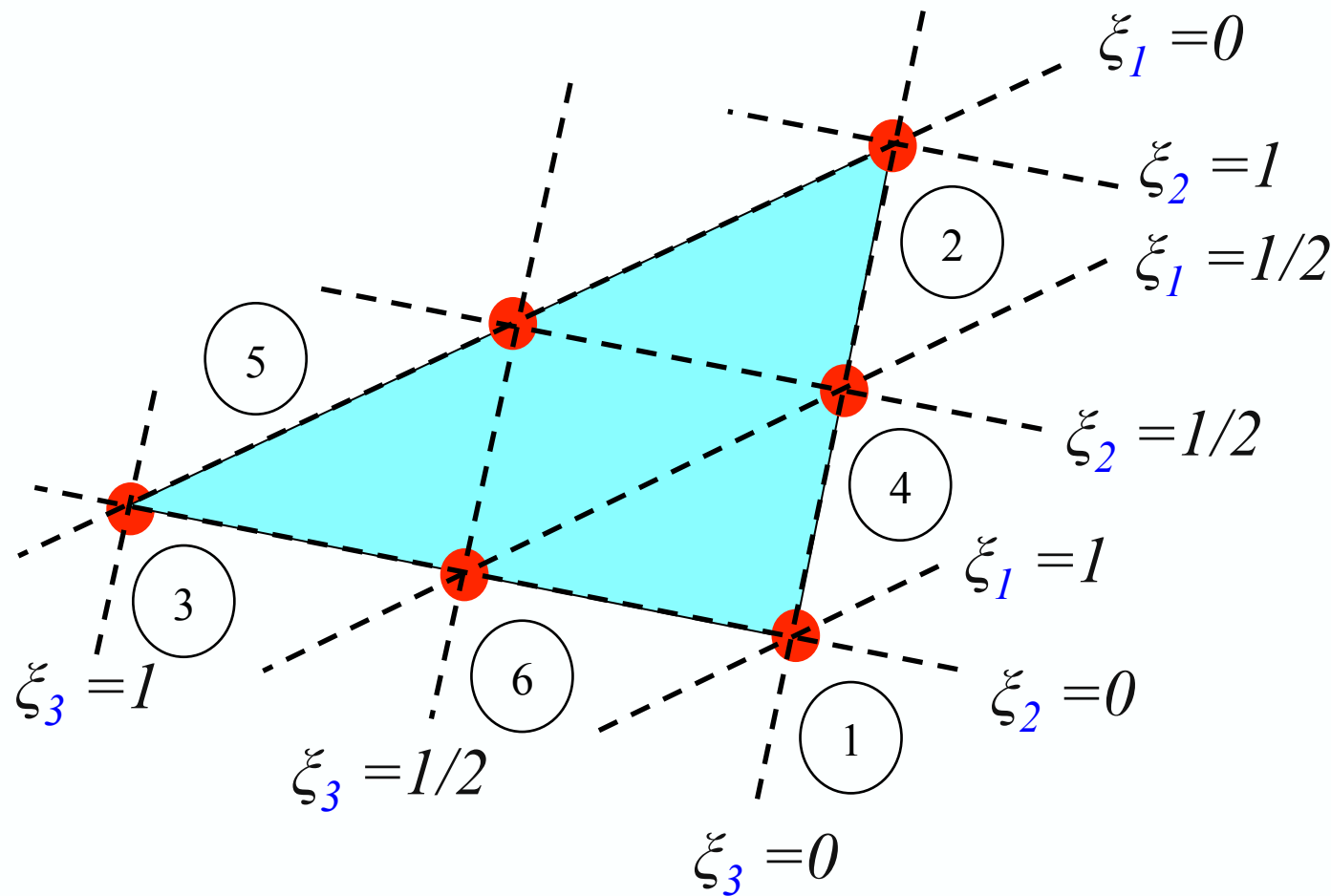
$$N_1(\xi_1, \xi_2) = -\frac{1}{4}(1 - \xi_1)(1 - \xi_2)(1 + \xi_1 + \xi_2), \quad N_5(\xi_1, \xi_2) = \frac{1}{2}(1 - \xi_1^2)(1 - \xi_2)$$

$$N_2(\xi_1, \xi_2) = -\frac{1}{4}(1 + \xi_1)(1 - \xi_2)(1 - \xi_1 + \xi_2), \quad N_6(\xi_1, \xi_2) = \frac{1}{2}(1 + \xi_1)(1 - \xi_2^2)$$

$$N_3(\xi_1, \xi_2) = -\frac{1}{4}(1 + \xi_1)(1 + \xi_2)(1 - \xi_1 - \xi_2), \quad N_7(\xi_1, \xi_2) = \frac{1}{2}(1 - \xi_1^2)(1 + \xi_2)$$

$$N_4(\xi_1, \xi_2) = -\frac{1}{4}(1 - \xi_1)(1 + \xi_2)(1 + \xi_1 - \xi_2), \quad N_8(\xi_1, \xi_2) = \frac{1}{2}(1 - \xi_1)(1 - \xi_2^2)$$

Shape functions of node I are products of equations avoiding that node



$$N_1 = \xi_1(2\xi_1 - 1)$$

$$N_2 = \xi_2(2\xi_2 - 1)$$

$$N_3 = \xi_3(2\xi_3 - 1)$$

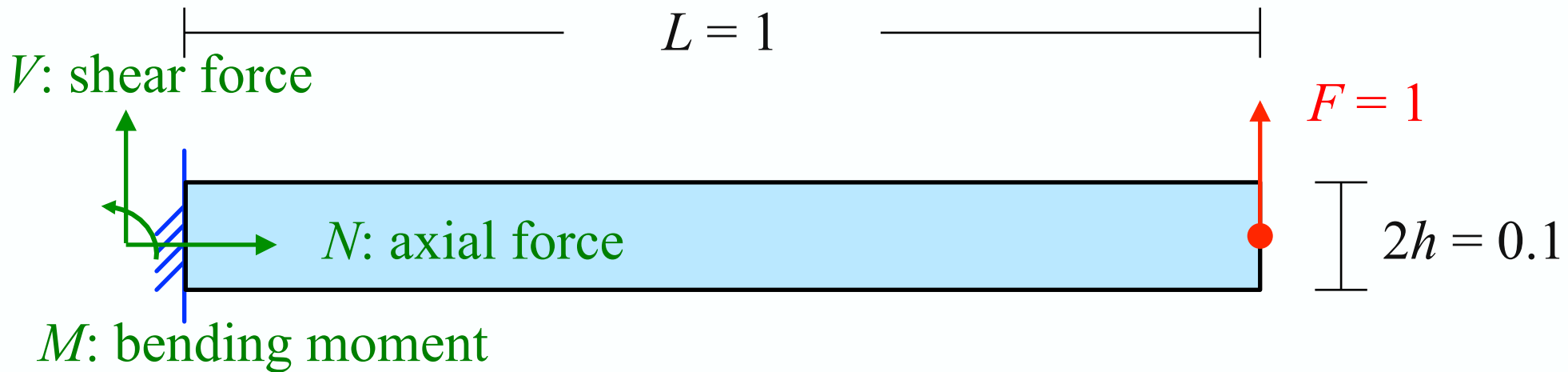
$$N_4 = 4 \xi_1 \xi_2$$

$$N_5 = 4 \xi_2 \xi_3$$

$$N_6 = 4 \xi_3 \xi_1$$

Triangular coordinates satisfy: $\xi_1 + \xi_2 + \xi_3 = 1$

BEAM EXAMPLES USING DIFFERENT 2D ELEMENTS

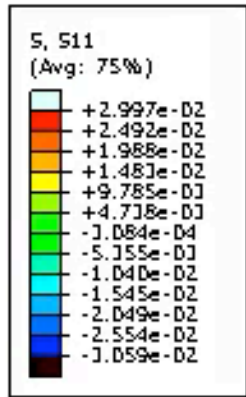


Problem will be solved using different elements in 2D

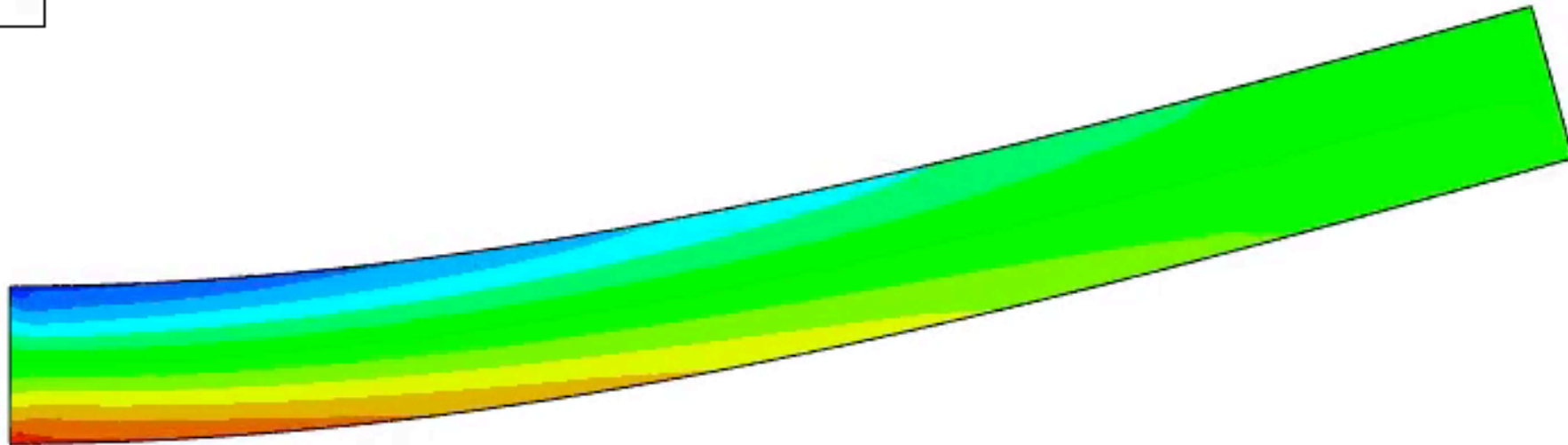
Analytical solution found with the help of Airy's stress function **satisfies average equilibrium** conditions at each end, while **FEM solution** considers correct boundary conditions (all nodes fixed at left, have forces applied at right)

Analytical solution correct away from boundaries (**boundary layers**)

FEM solution of cantilever beam showing end effects



Step: Step-1 Frame: 100
Total Time: 1.000000



Y ODB: N-CPE4.odb Abaqus/Standard 6.12-3 Wed Oct 01 17:26:56 GMT+02:00 2014

Step: Step-1
 Increment: 100; Step Time = 1.000
 Primary Var: S, S11
 Deformed Var: U; Deformation Scale Factor: +1.000e+00

Airy stress function has **correct axial, shear forces and moment** at ends

$$\phi(x_1, x_2) = \frac{h^2 F x_2}{4 L h} \left(\left(\frac{x_1}{L} - 1 \right) - 3 \frac{x_1}{L} \left(\frac{x_2}{h} \right)^2 \right) \left(\frac{L}{h} \right)^2$$

Left: ($x_1=0$)

$$N = 0$$

$$V = 1$$

$$M = L$$

$$\sigma_{11} = \frac{\partial^2 \phi}{\partial x_2 \partial x_2} = \frac{3 x_2 F}{2 h L} \left(\frac{x_1}{L} - 1 \right) \left(\frac{L}{h} \right)^2$$

$$\sigma_{22} = \frac{\partial^2 \phi}{\partial x_1 \partial x_1} = 0$$

$$\sigma_{12} = -\frac{\partial^2 \phi}{\partial x_1 \partial x_2} = -\frac{3 F}{4 L} \left(\left(\frac{x_2}{h} \right)^2 - 1 \right) \frac{L}{h}$$

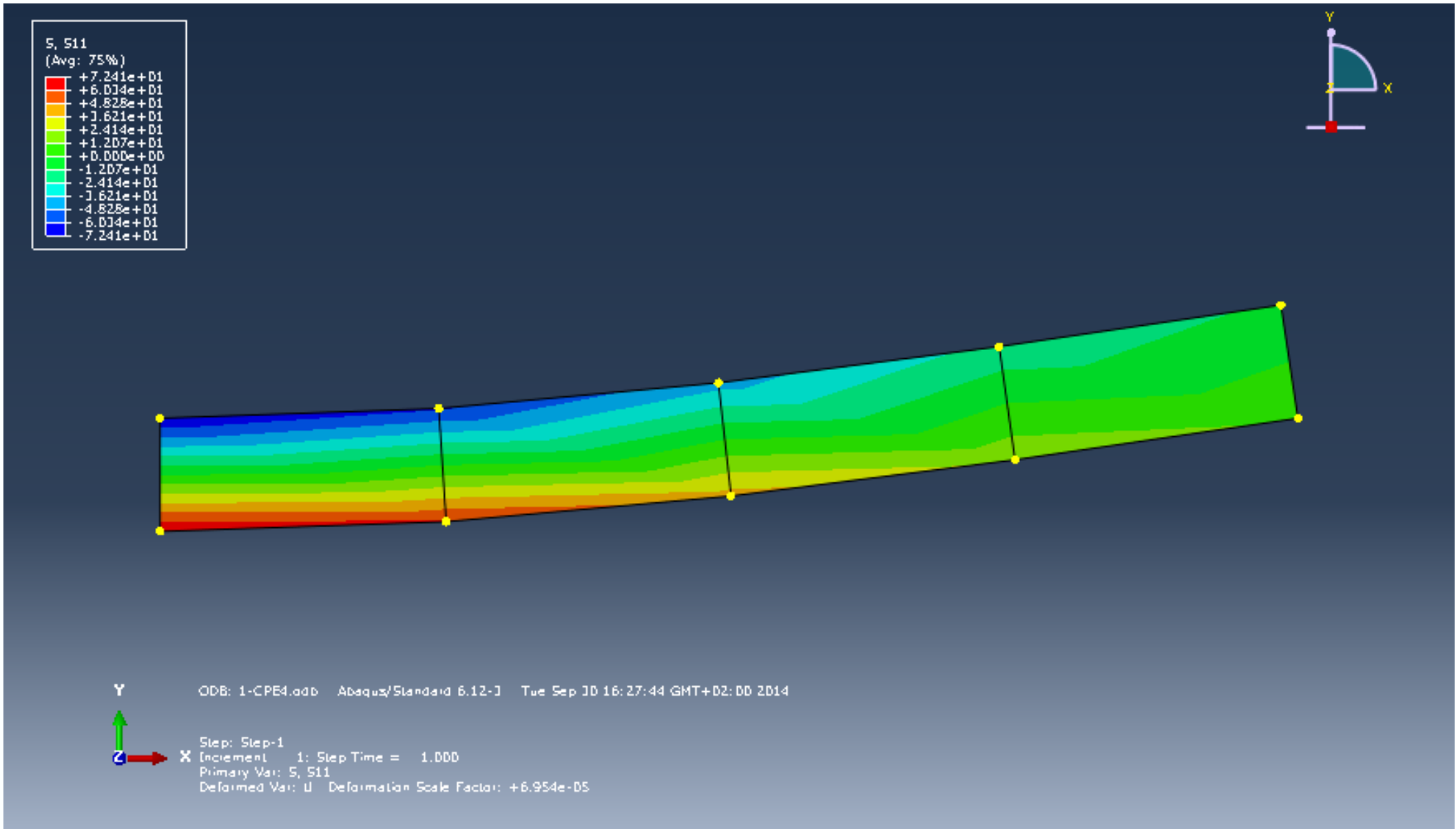
Right: ($x_1=L$)

$$N = 0$$

$$V = 1$$

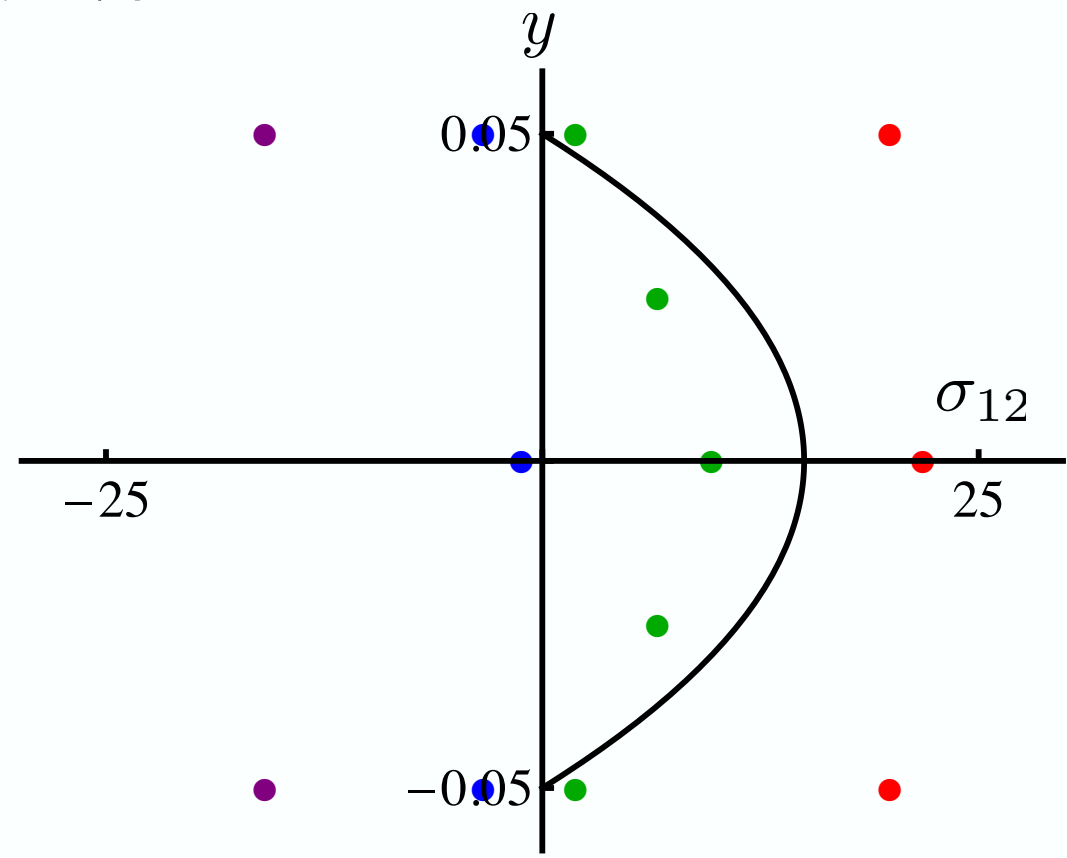
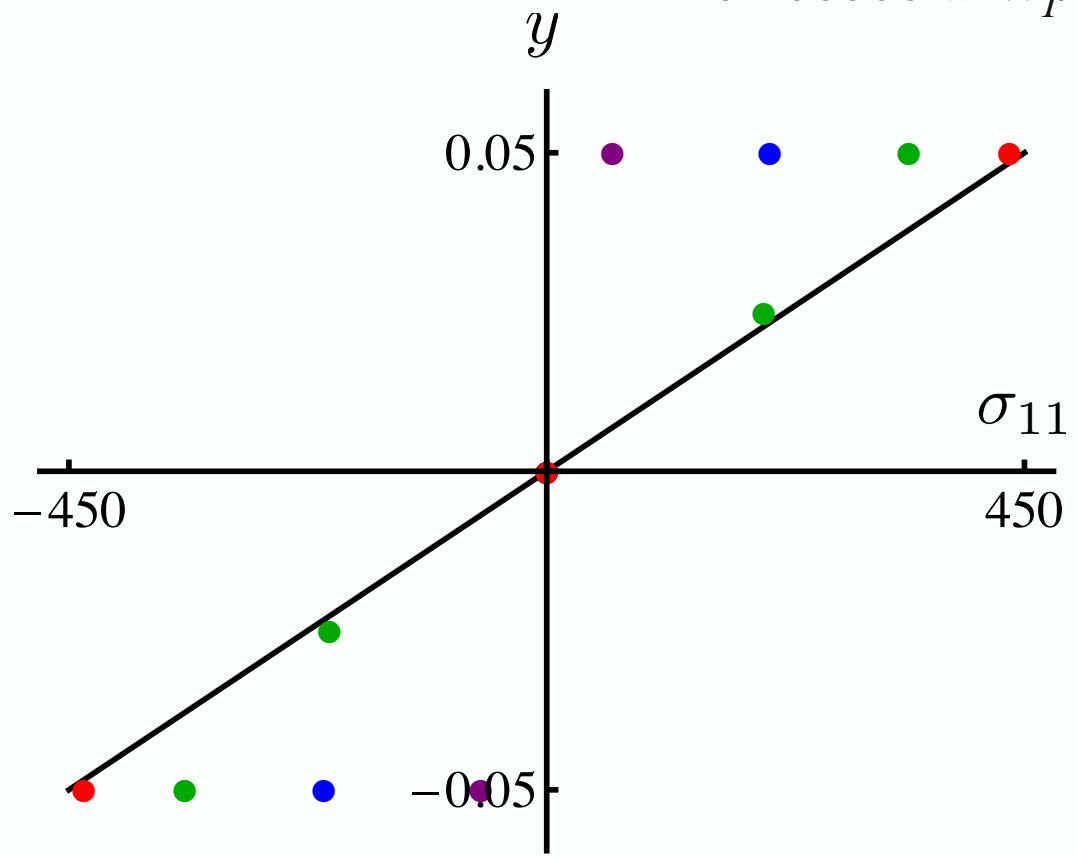
$$M = 0$$

FEM solution using 4 4-node quads



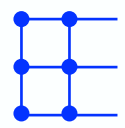
CANTILEVER BEAM SUBJECTED TO END LOAD

stresses at $x_1/L=l=1/4$

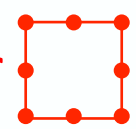


Analytical solution $\sigma_{11} = \frac{3F(l-L)x_2}{2h^3}$, $\sigma_{12} = \frac{3F(h^2 - x_2^2)}{4h^3}$

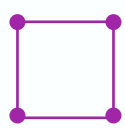
linear element: 2 layers



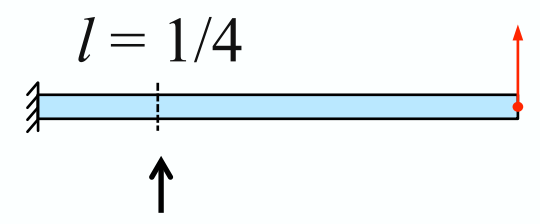
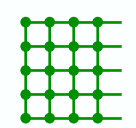
quadratic element: 1 layer



linear element: 1 layers

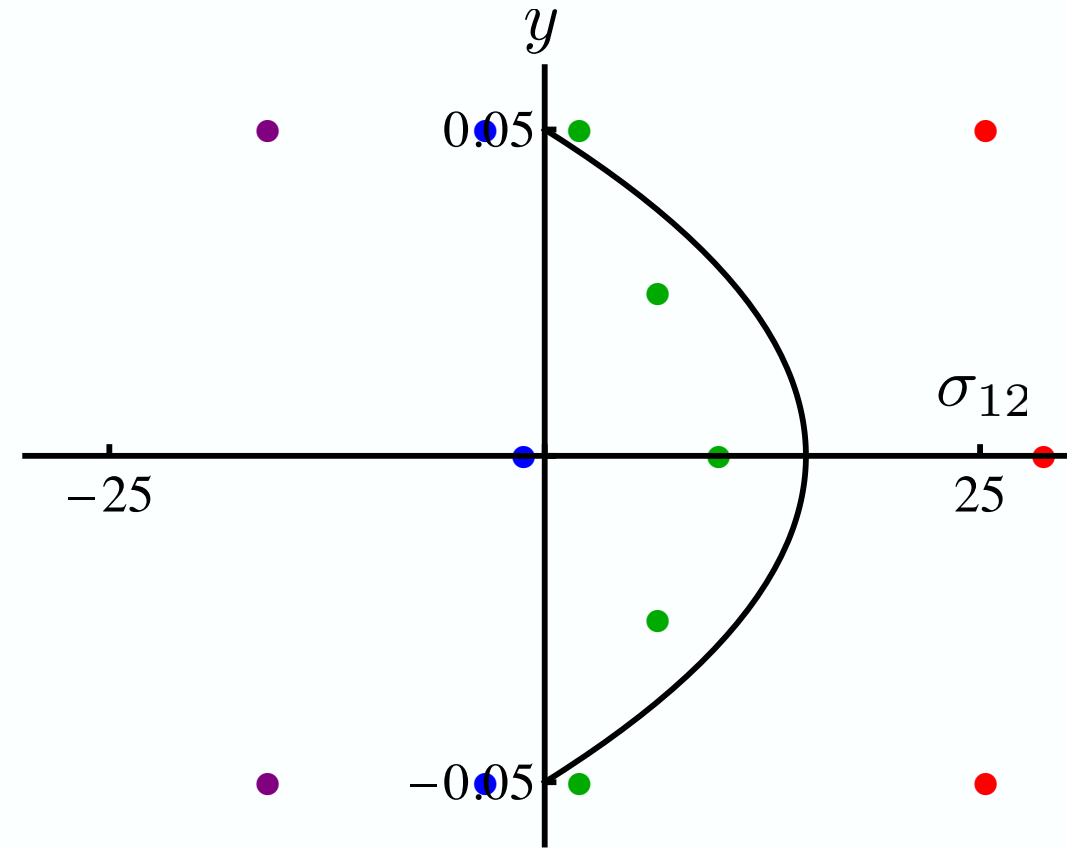
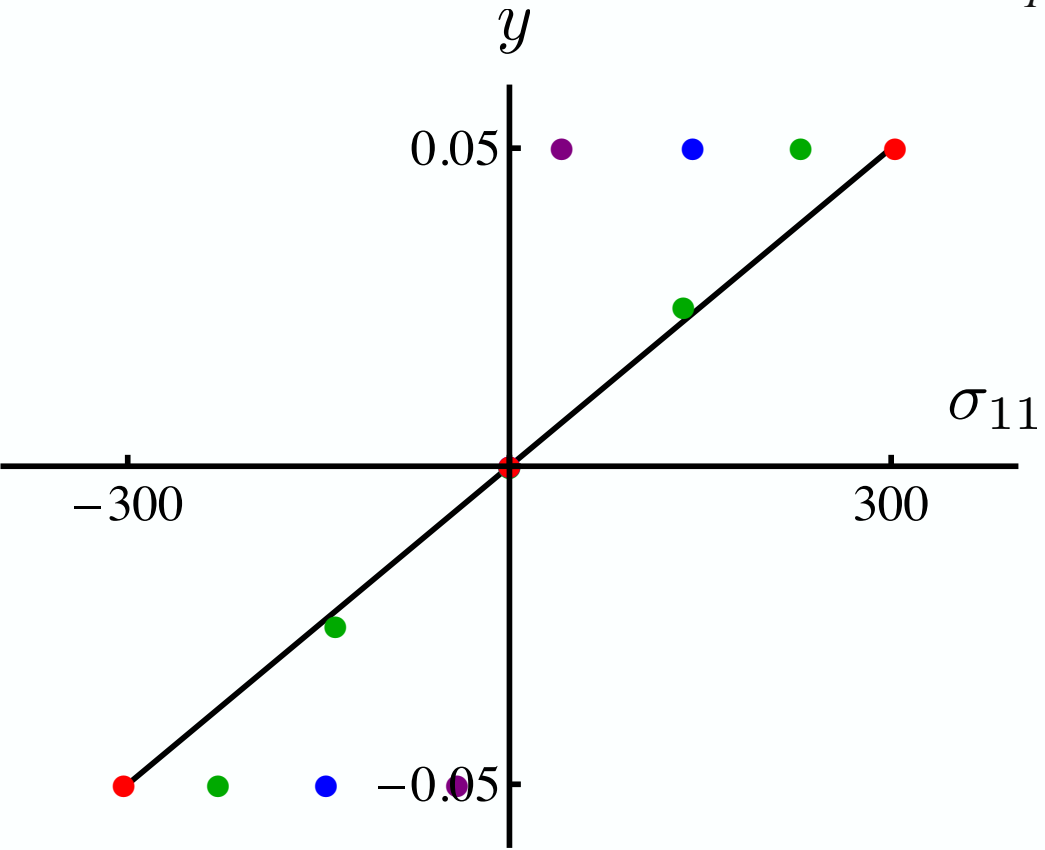


linear element: 4 layers



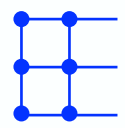
CANTILEVER BEAM SUBJECTED TO END LOAD

stresses at $x_1/L=l=1/2$

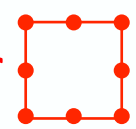


Analytical solution $\sigma_{11} = \frac{3F(l-L)x_2}{2h^3}, \quad \sigma_{12} = \frac{3F(h^2 - x_2^2)}{4h^3}$

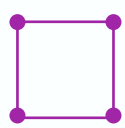
linear element: 2 layers



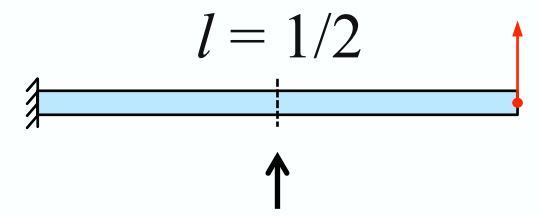
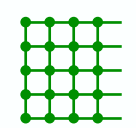
quadratic element: 1 layer



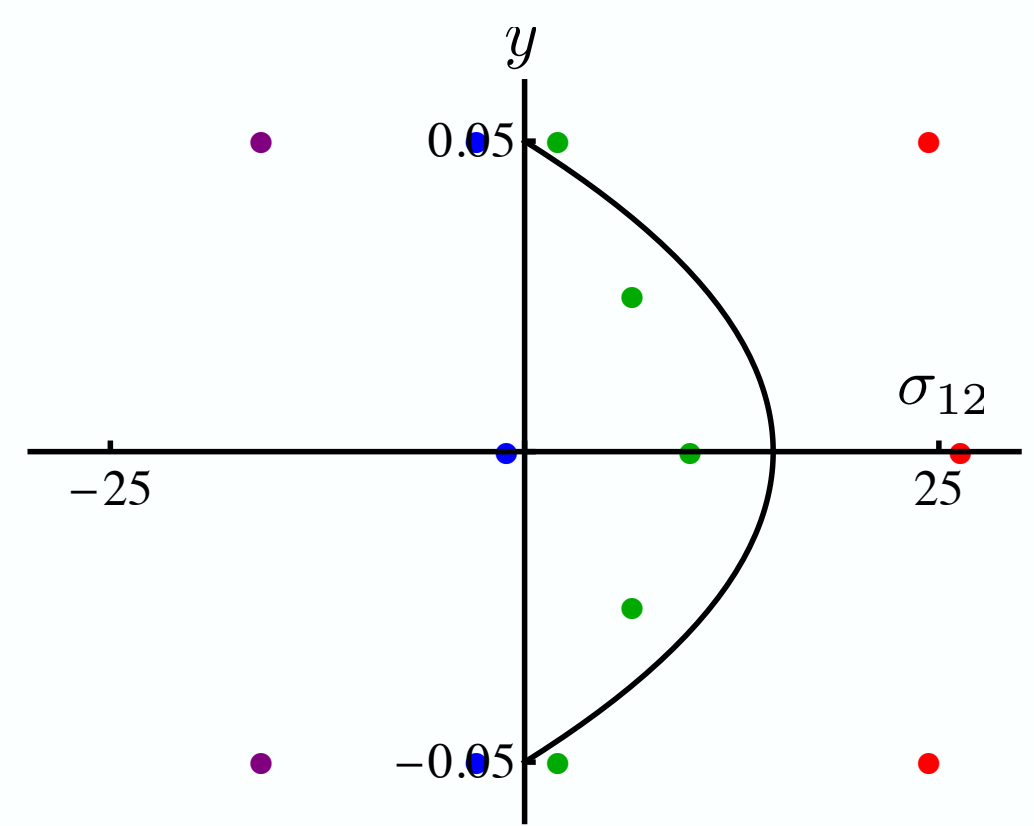
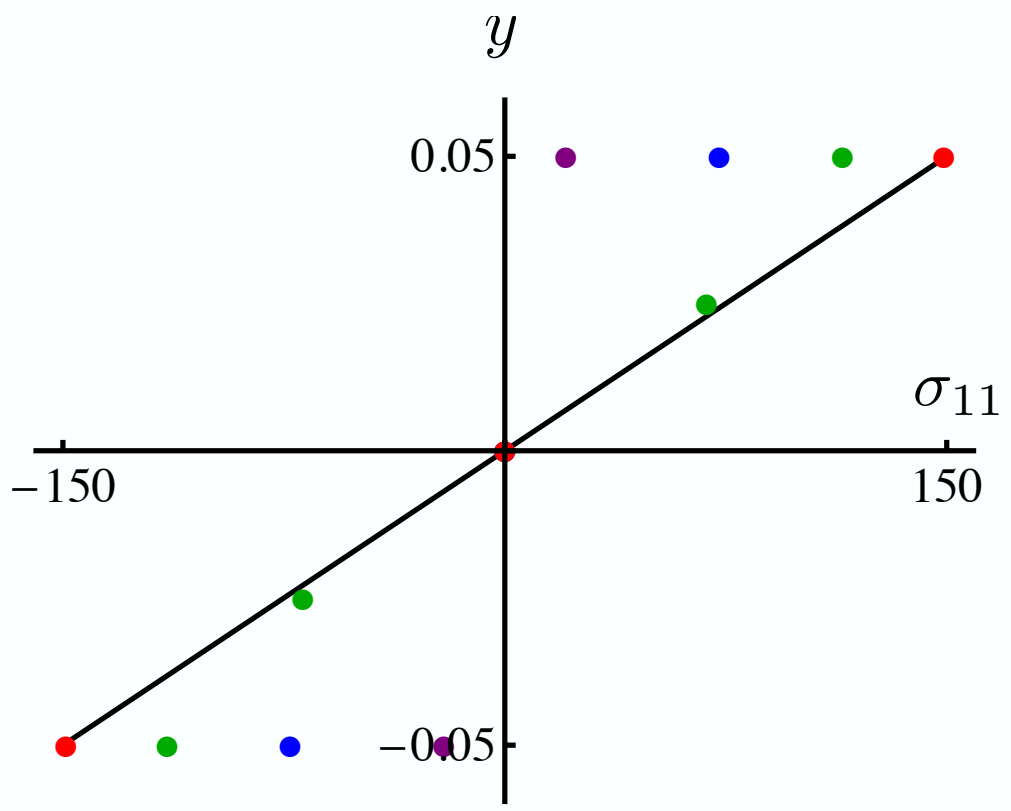
linear element: 1 layers



linear element: 4 layers

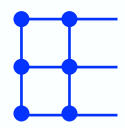


stresses at $x_1/L=l=3/4$

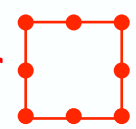


Analytical solution $\sigma_{11} = \frac{3F(l-L)x_2}{2h^3}, \quad \sigma_{12} = \frac{3F(h^2 - x_2^2)}{4h^3}$

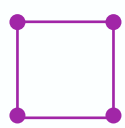
linear element: 2 layers



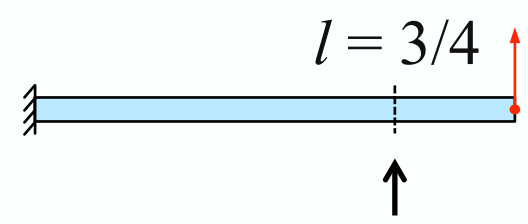
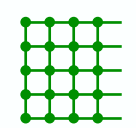
quadratic element: 1 layer

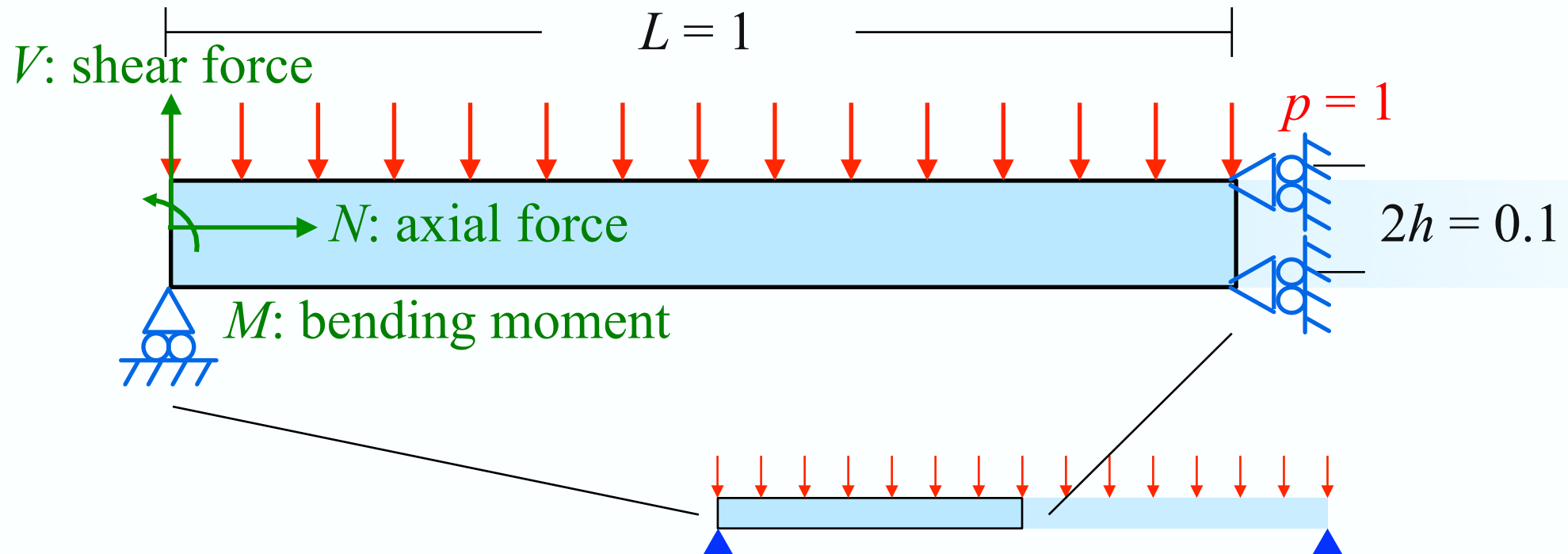


linear element: 1 layers



linear element: 4 layers

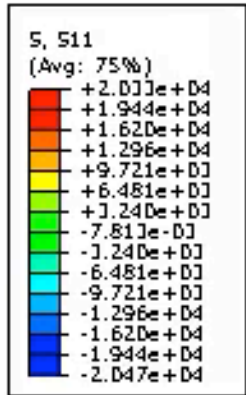




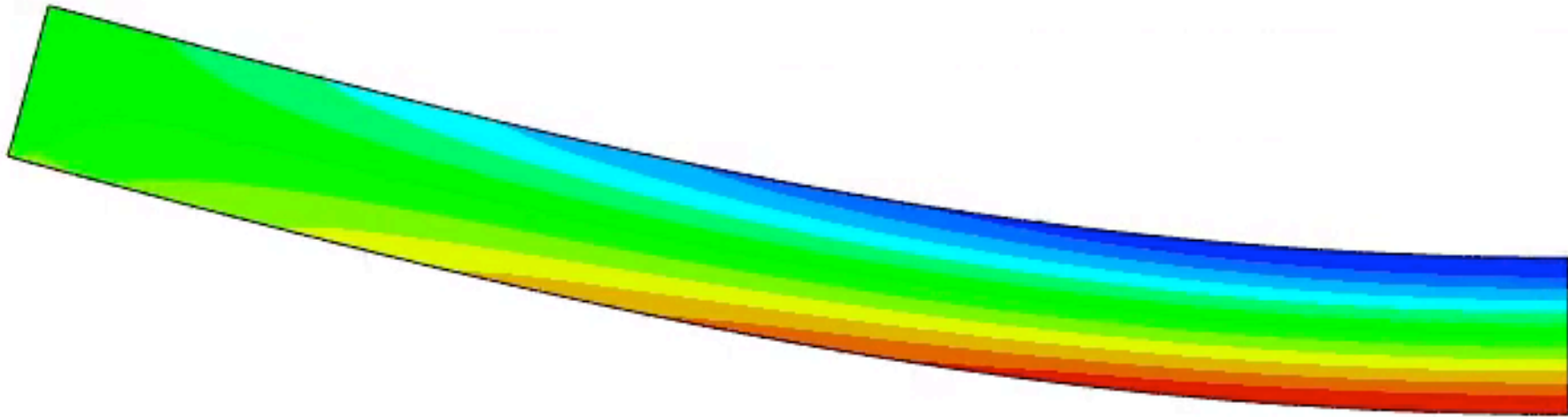
Beam is simply supported at each end.
 Due to **symmetry** only **half needs to be modeled**.

Analytical solution found with the help of Airy's stress function **satisfies average equilibrium** conditions at each end, while **FEM solution** considers correct boundary conditions

FEM solution of simply supported beam showing end effects



Step: Step-1 Frame: 100
Total Time: 1.000000



Y ODB: N-CPE4.odb Abaqus/Standard 6.12-3 Wed Oct 01 17:35:42 GMT+02:00 2014

Step: Step-1
Increment: 100; Step Time = 1.000
Primary Var: S, S11
Deformed Var: U; Deformation Scale Factor: +1.000e+00

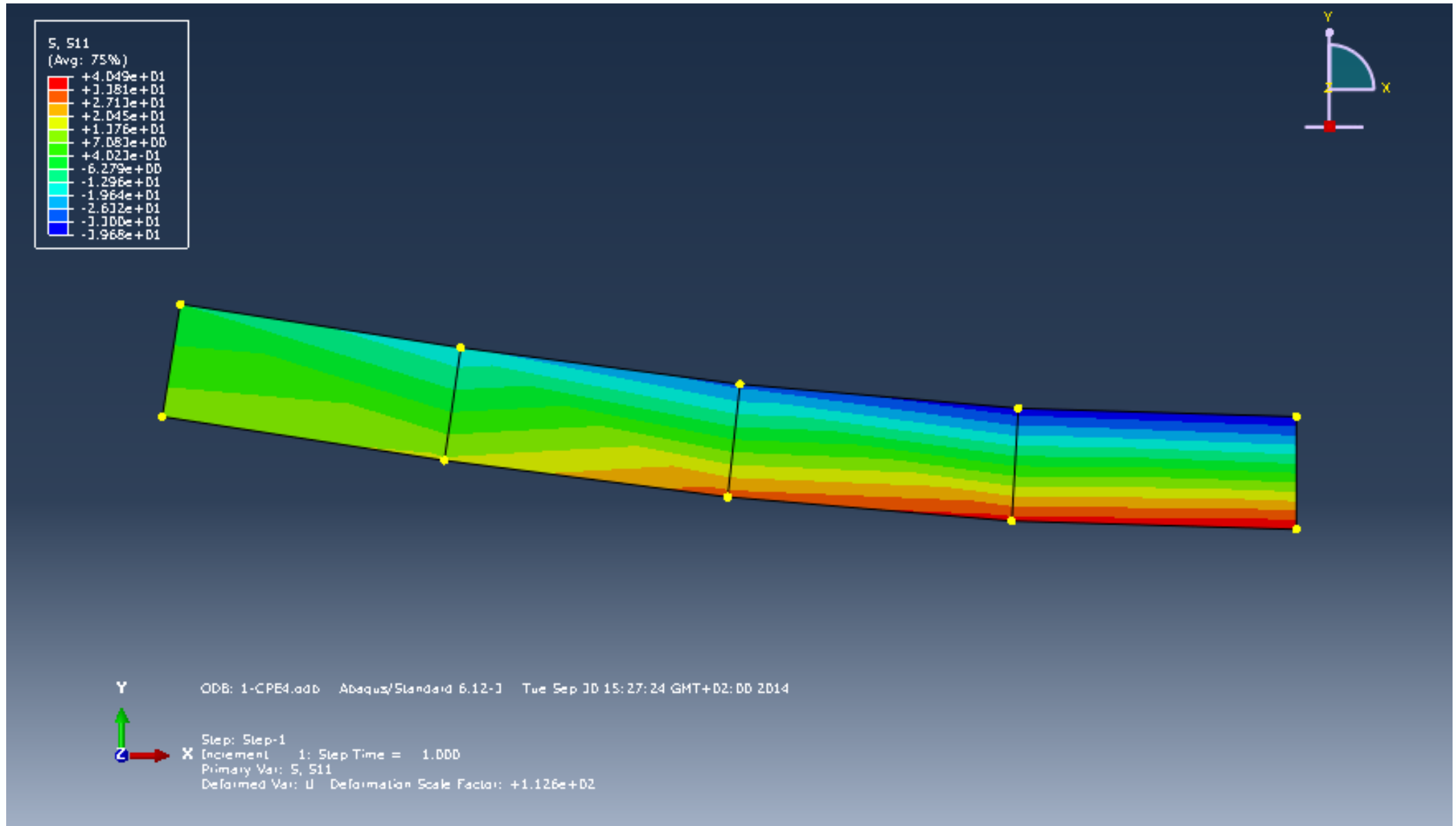
$$\phi(x_1, x_2) = \frac{ph^2}{40} \left\{ \left(\frac{x_2}{h} \right)^3 \left(2 - \left(\frac{x_2}{h} \right)^2 \right) + \right. \\ \left. + 5 \left(\frac{L}{h} \right)^2 \left[\left(\frac{x_1}{L} \right)^2 \left(\left(\frac{x_2}{h} \right)^3 - 3 \left(\frac{x_2}{h} \right) - 2 \right) - \left(\frac{x_2}{h} \right)^3 \right] \right\}$$

$$\sigma_{11} = \frac{\partial^2 \phi}{\partial x_2 \partial x_2} = \frac{3p}{4} \left(\frac{L}{h} \right)^2 \frac{x_2}{h} \left[\left(\frac{x_1}{L} \right)^2 - 1 \right] + \frac{p}{10} \frac{x_2}{h} \left(3 - 5 \left(\frac{x_2}{h} \right)^2 \right)$$

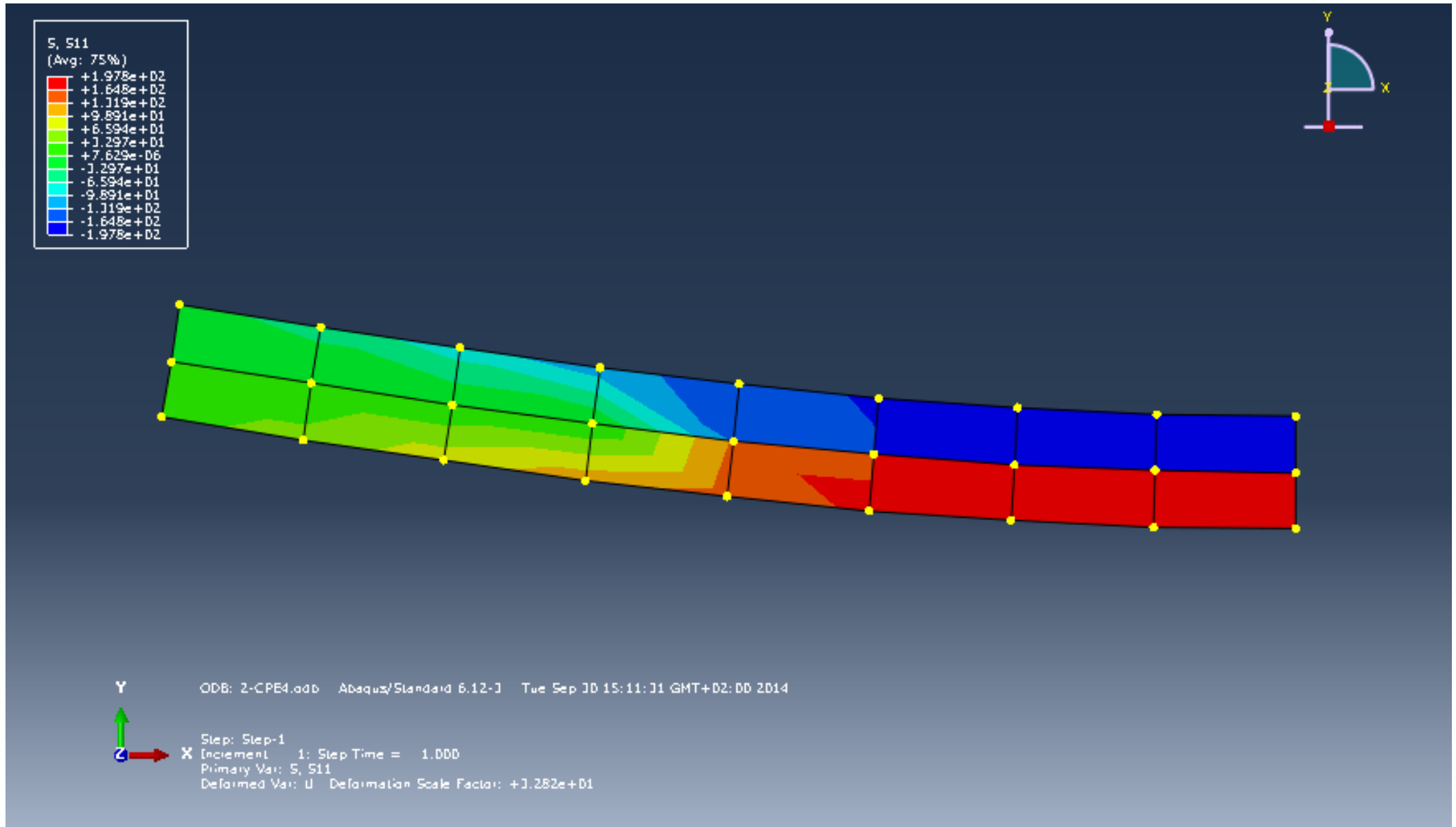
$$\sigma_{22} = \frac{\partial^2 \phi}{\partial x_1 \partial x_1} = \frac{p}{4} \left[\left(\frac{x_2}{h} \right)^3 - 3 \left(\frac{x_2}{h} \right) - 2 \right]$$

$$\sigma_{12} = -\frac{\partial^2 \phi}{\partial x_1 \partial x_2} = \frac{3p}{4} \left(\frac{L}{h} \right) \left(\frac{x_1}{L} \right) \left[1 - \left(\frac{x_2}{h} \right)^2 \right]$$

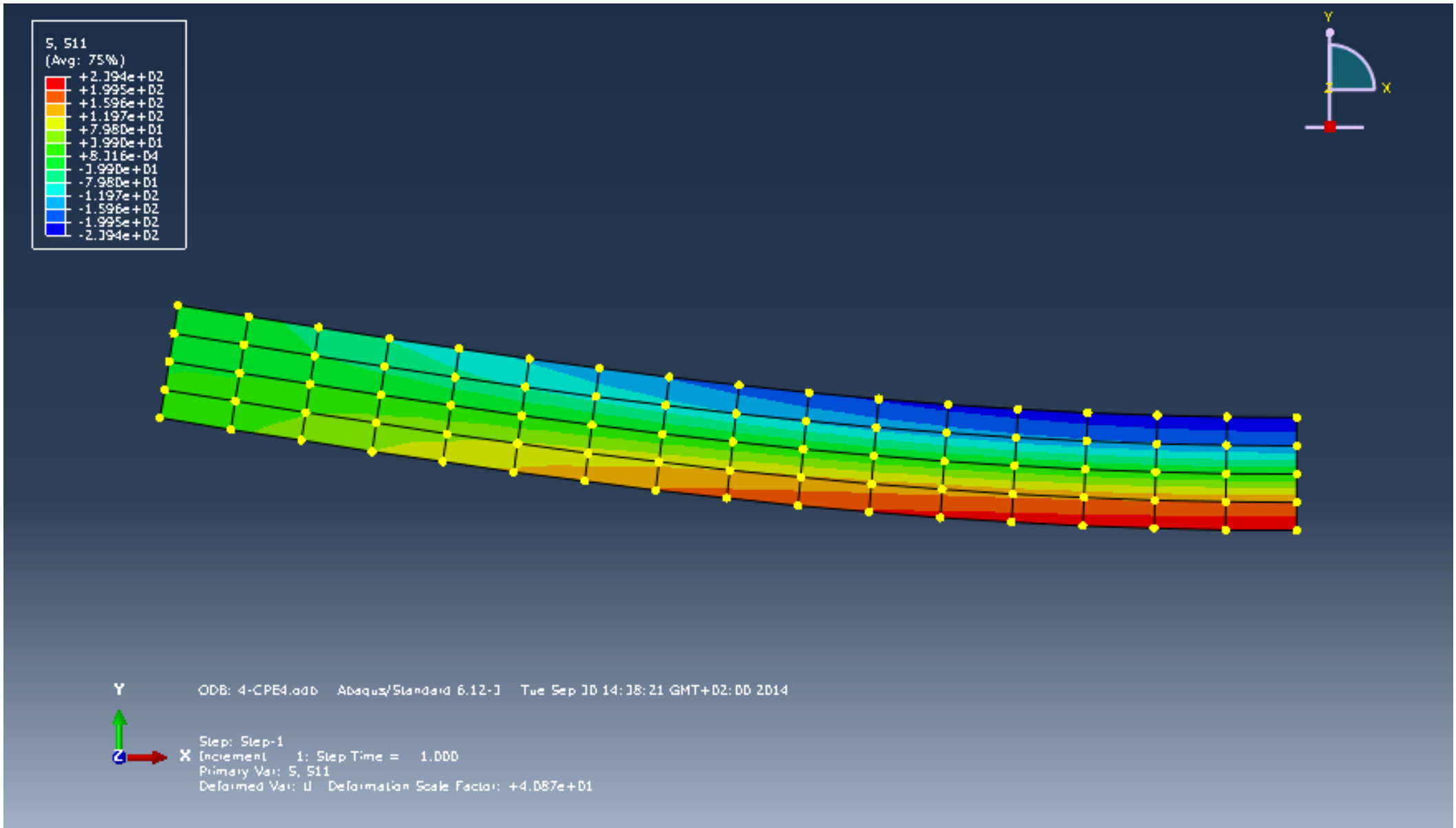
FEM solution using 4 4-node quads



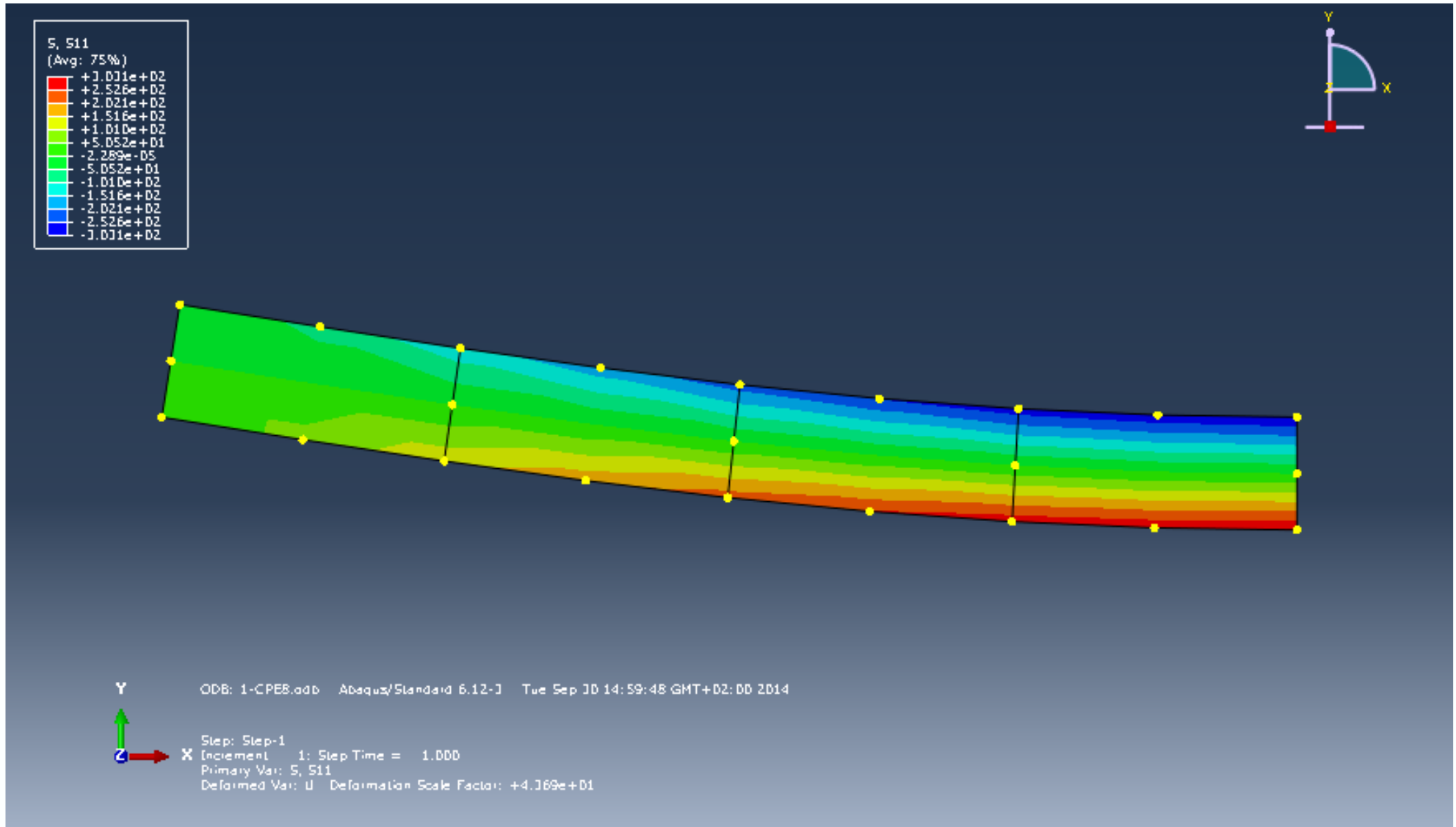
FEM solution using 16 4-node quads

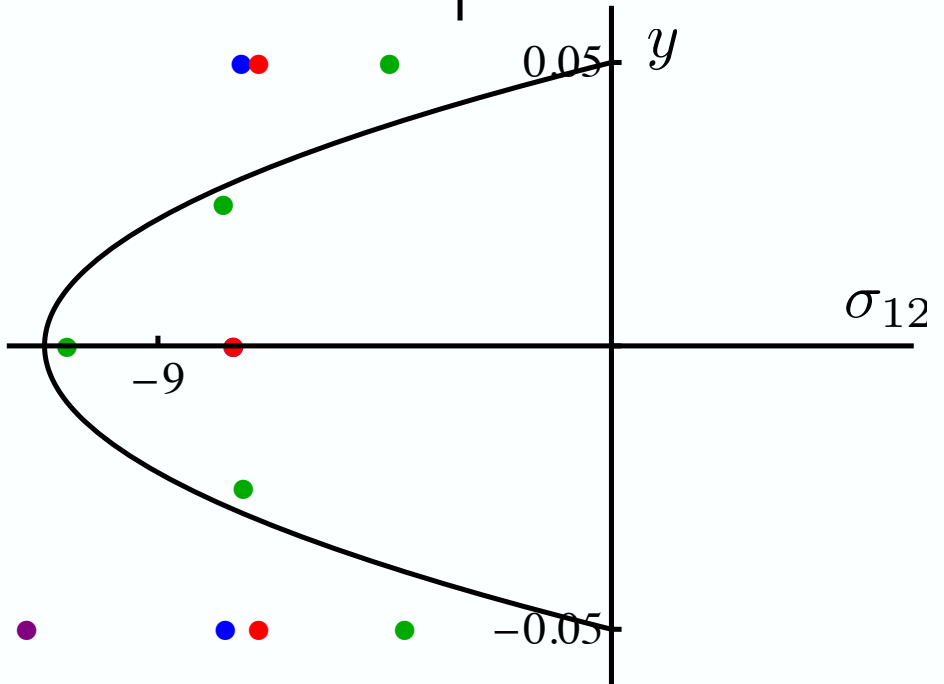
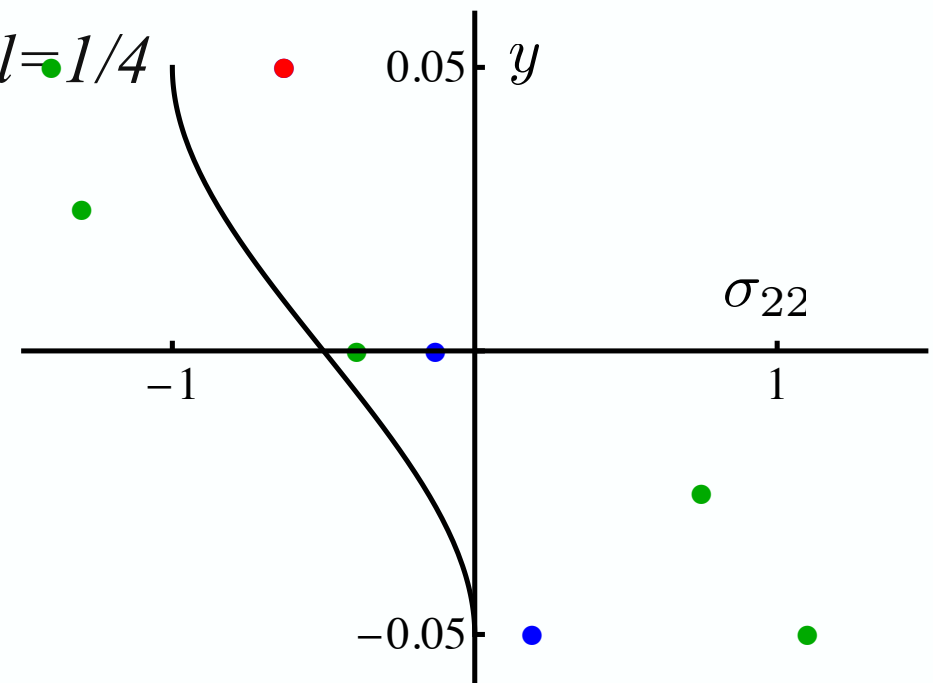
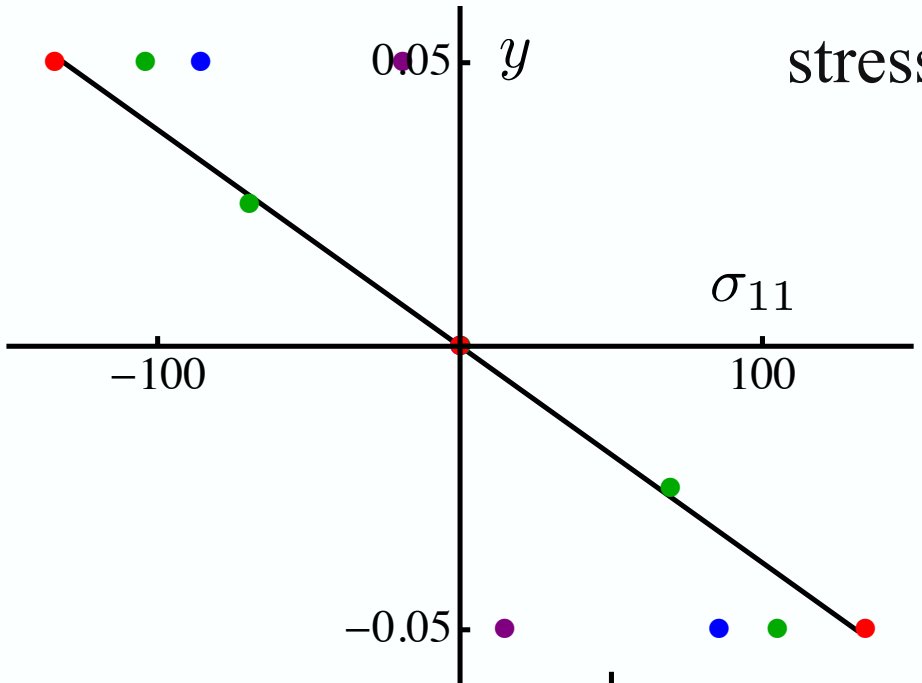


FEM solution using 64 4-node quads



FEM solution using 4 8-node quads

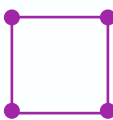
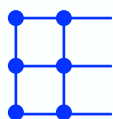
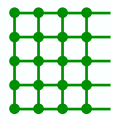
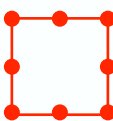


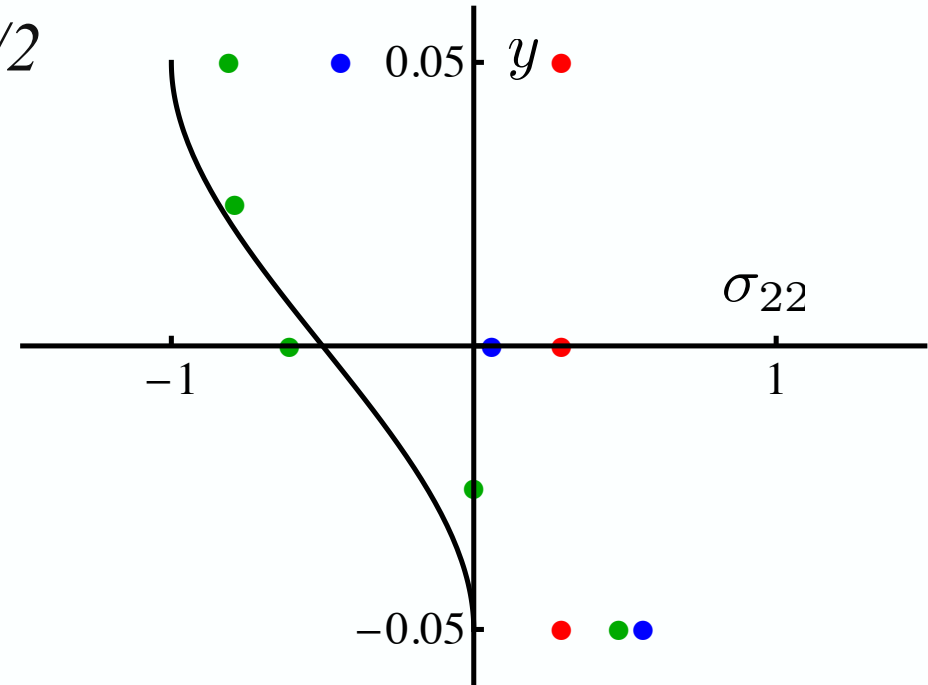
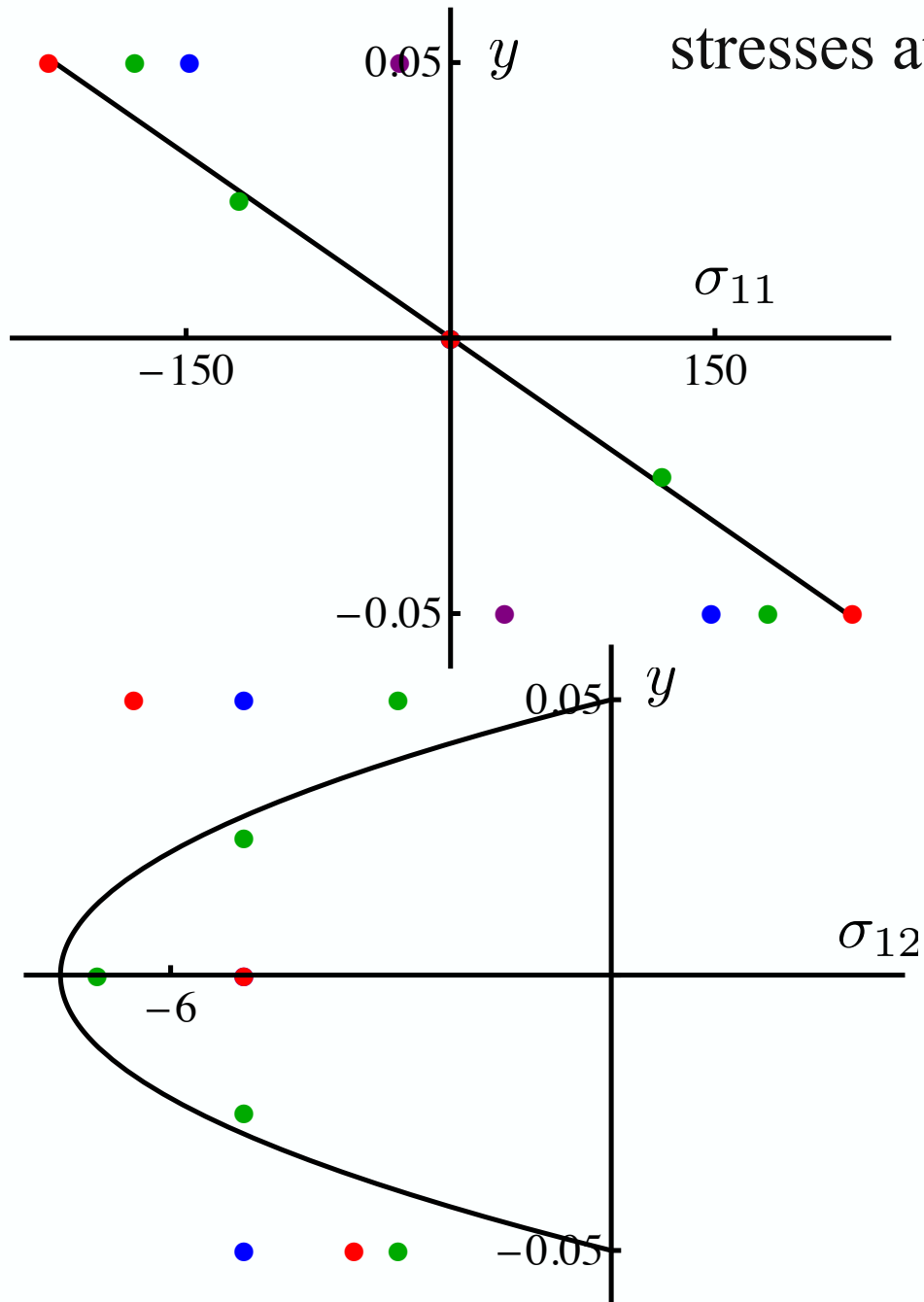


$$\sigma_{11} = \frac{3p}{4} \left(\frac{L}{h}\right)^2 \frac{x_2}{h} \left[\left(\frac{x_1}{L}\right)^2 - 1\right] + O(1)$$

$$\sigma_{12} = \frac{3p}{4} \left(\frac{L}{h}\right) \left(\frac{x_1}{L}\right) \left[1 - \left(\frac{x_2}{h}\right)^2\right]$$

$$\sigma_{22} = \frac{p}{4} \left[\left(\frac{x_2}{h}\right)^3 - 3\left(\frac{x_2}{h}\right) - 2\right]$$

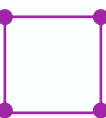
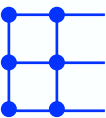
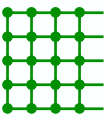
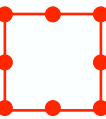


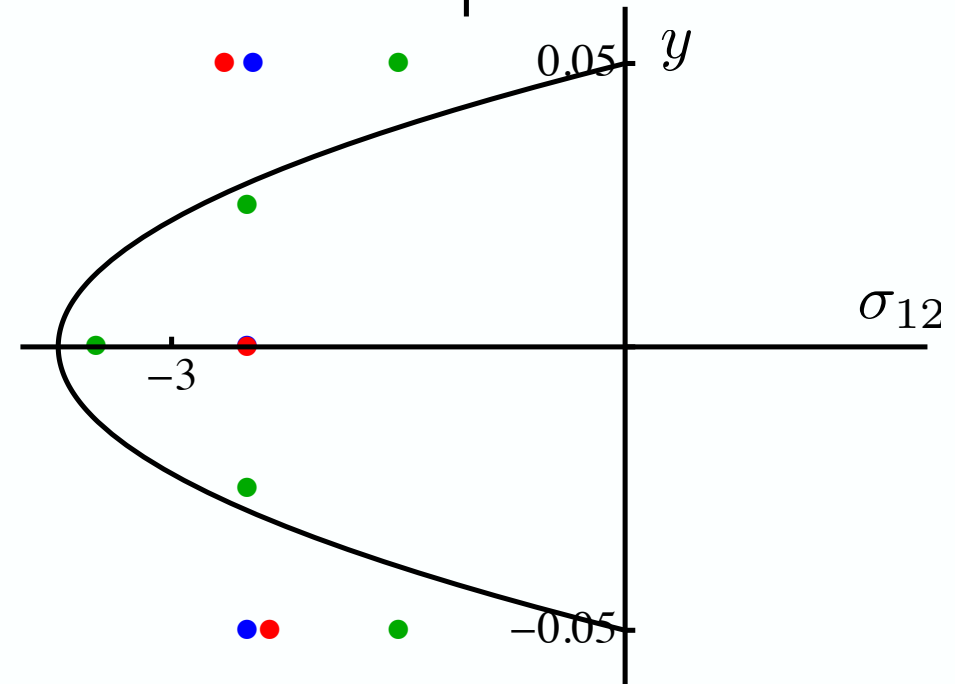
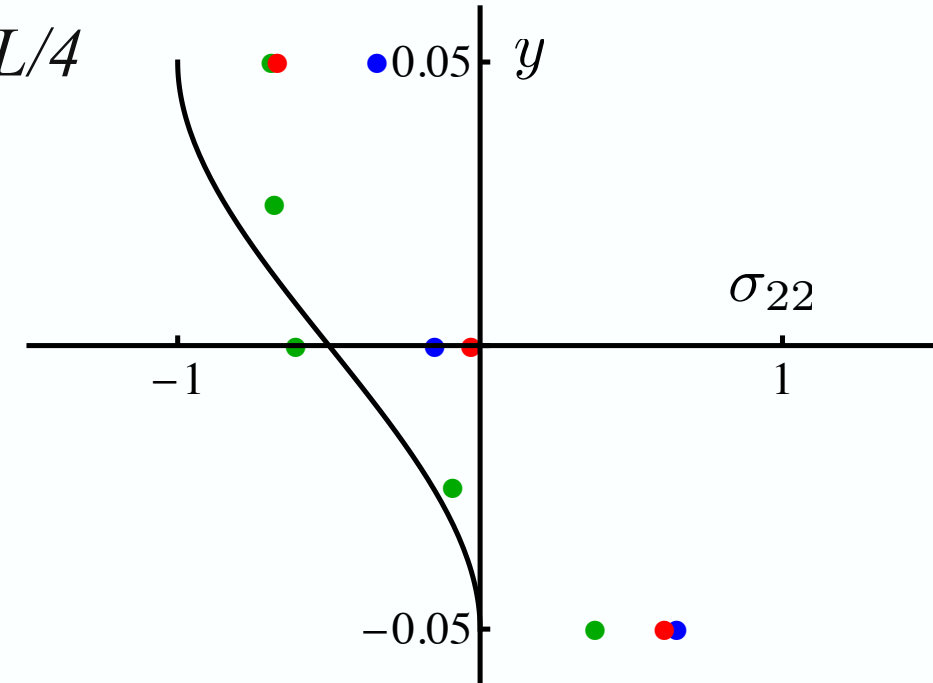
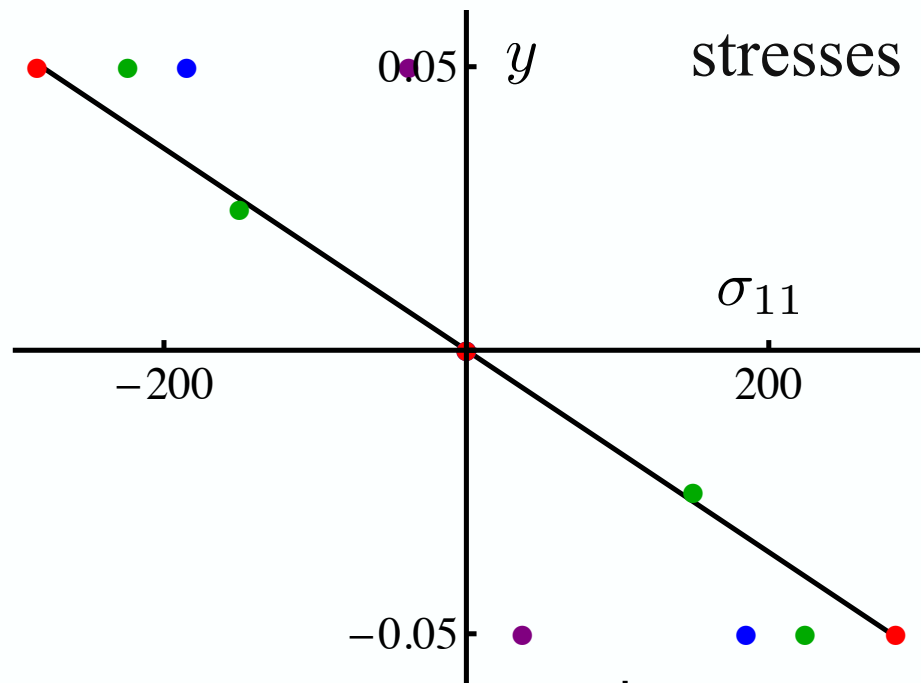


$$\sigma_{11} = \frac{3p}{4} \left(\frac{L}{h}\right)^2 \frac{x_2}{h} \left[\left(\frac{x_1}{L}\right)^2 - 1\right] + O(1)$$

$$\sigma_{12} = \frac{3p}{4} \left(\frac{L}{h}\right) \left(\frac{x_1}{L}\right) \left[1 - \left(\frac{x_2}{h}\right)^2\right]$$

$$\sigma_{22} = \frac{p}{4} \left[\left(\frac{x_2}{h}\right)^3 - 3\left(\frac{x_2}{h}\right) - 2\right]$$

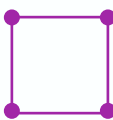
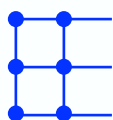
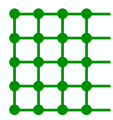
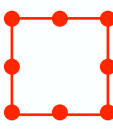




$$\sigma_{11} = \frac{3p}{4} \left(\frac{L}{h}\right)^2 \frac{x_2}{h} \left[\left(\frac{x_1}{L}\right)^2 - 1\right] + O(1)$$

$$\sigma_{12} = \frac{3p}{4} \left(\frac{L}{h}\right) \left(\frac{x_1}{L}\right) \left[1 - \left(\frac{x_2}{h}\right)^2\right]$$

$$\sigma_{22} = \frac{p}{4} \left[\left(\frac{x_2}{h}\right)^3 - 3\left(\frac{x_2}{h}\right) - 2\right]$$



NUMERICAL INTEGRATION IN 1D AND 2D

quadrature :
$$\int_{-1}^{+1} f(\xi) d\xi = \sum_{j=1}^{n_I} w_I f(\xi^I) + R \approx \sum_{j=1}^{n_I} w_I f(\xi^I)$$

Weights

quadrature points

remainder

trapezoidal : $n_I = 2; \quad \xi^1 = -1, \quad \xi^2 = +1$

accuracy order

$$w_1 = w_2 = 1; \quad R = -\frac{2}{3} \frac{d^2 f}{d\xi^2}(\xi^*); \quad \xi^* \in (-1, 1)$$

Simpson : $n_I = 3; \quad \xi^1 = -1, \quad \xi^2 = 0, \quad \xi^3 = +1$

$$w_1 = w_3 = \frac{1}{3}, \quad w_2 = \frac{4}{3}; \quad R = -\frac{1}{90} \frac{d^4 f}{d\xi^4}(\xi^*)$$

Gaussian quadrature of *1, 2 and 3* points

1 point Gauss : $n_I = 1$; $\xi^1 = 0$

$$w_1 = 2; \quad R = \frac{1}{3} \frac{d^2 f}{d\xi^2}(\xi^*); \quad \xi^* \in (-1, 1)$$

2 point Gauss : $n_I = 2$; $\xi^1 = -\frac{1}{\sqrt{3}}$, $\xi^2 = \frac{1}{\sqrt{3}}$

$$w_1 = w_2 = 1; \quad R = \frac{1}{135} \frac{d^4 f}{d\xi^4}(\xi^*)$$

3 point Gauss : $n_I = 3$; $\xi^1 = -\frac{\sqrt{3}}{\sqrt{5}}$, $\xi_2 = 0$, $\xi^3 = \frac{\sqrt{3}}{\sqrt{5}}$

$$w_1 = w_3 = \frac{5}{9}, \quad w_2 = \frac{8}{9}; \quad R = \frac{1}{15750} \frac{d^6 f}{d\xi^6}(\xi^*)$$

General Gaussian quadrature of n_I points is $2n_I$ accurate

Gauss points : ξ^I are roots of Legendre polynomial $P_{n_I}(\xi^I) = 0$

$$\text{weight : } w_I = \frac{2}{[(1 - (\xi^I)^2) \left[\frac{dP_{n_I}}{d\xi}(\xi^I) \right]^2]}$$

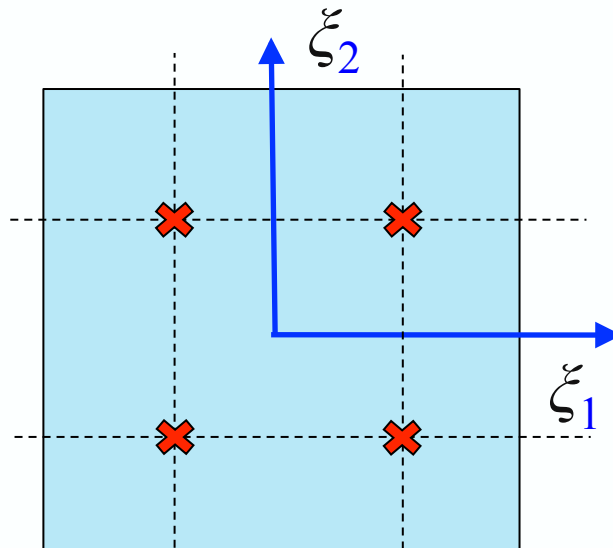
$$\text{remainder : } R = \frac{2^{(2n_I)} (n_I!)^4}{(2n_I + 1) [(2n_I)!]^3} \frac{d^{(2n_I)} f}{d\xi^{(2n_I)}}(\xi^*)$$

$$n_I \text{ order Legendre : } P_{n_I}(\xi) \equiv \frac{1}{2^{n_I} (n_I)!} \frac{d^{(n_I)}}{d\xi^{(n_I)}} (\xi^2 - 1)^{n_I}$$

General Gaussian quadrature in 2D uses master element

$$\int_{-1}^{+1} \int_{-1}^{+1} f(\xi_1, \xi_2) d\xi_1 d\xi_2 = \sum_{I=1}^{I=n_I} \sum_{J=1}^{J=n_I} w_I w_J f(\xi_1^I, \xi_2^J)$$

$$(\xi_1^2, \xi_2^1) = (1/\sqrt{3}, -1/\sqrt{3}) \quad (\xi_1^2, \xi_2^2) = (1/\sqrt{3}, 1/\sqrt{3})$$



A 2×2 Gauss integration uses grid points with coordinates and weights taken from 1D

$$(\xi_1^1, \xi_2^1) = (-1/\sqrt{3}, -1/\sqrt{3}) \quad (\xi_1^1, \xi_2^2) = (-1/\sqrt{3}, 1/\sqrt{3})$$