

FINITE ELEMENTS

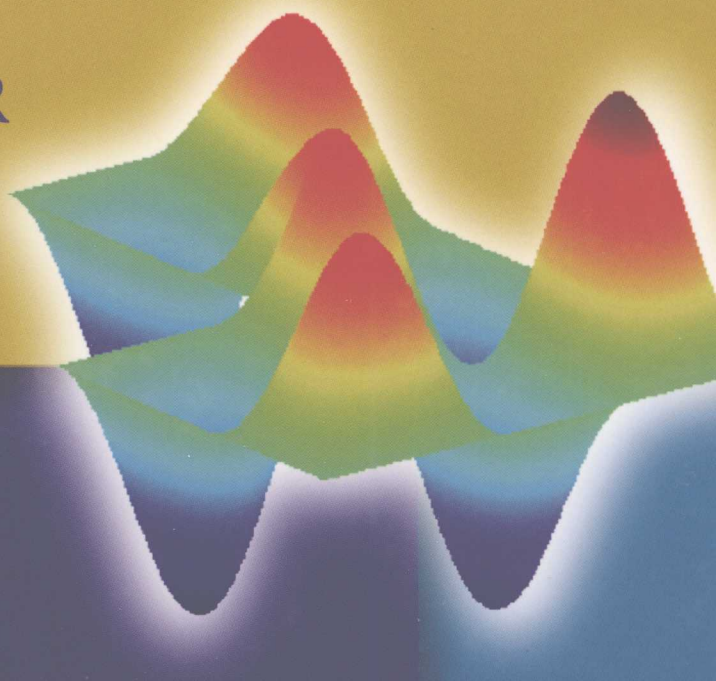


Computational
ENGINEERING
SCIENCES

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Finite Elements



Computational Engineering Sciences

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Finite Elements



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*Yogi Berra is quoted,
"If you come to a fork in the road, take it,"
so I did and ended up here.*

Preface

The computer revolution has profoundly impacted how engineers and scientists conduct professional activities. In the early 1960s, a computer fully occupied and amply heated (!) a space the size of a classroom. The PC, introduced in the mid-1970s, was a “toy.” Yet by the millennia, Linux clusters of cheap gigahertz–gigabyte PCs could execute truly large-scale computational simulations. Indeed, the “desktop Cray,” fantasized in ~1980, was here and was truly inexpensive!

The companion maturation of theory and practice in the computational engineering sciences has been an evolutionary (not revolutionary!) process. It remains highly fragmented by discipline, even though computational fluid dynamics (CFD) and computational structural mechanics (CSM) emerged simultaneously from the research laboratory in the late 1950s. The former relied on finite difference (FD) methods to convert theory to computable form. Conversely, the latter’s classical *virtual work* foundation enabled a calculus-based finite element (FE) theory implementation of the underlying variational principle extremum. Finally, in chemical engineering collocation methods were developed for process simulations, and at first glance these theories appear absolutely “linearly independent.”

Research now completed has proven that practically all developments supporting the *computational engineering sciences* can be formulated from the *extremum* of the mathematician’s *weak form theory* termed a *weak statement* (WS). The weak form process enables *theorization* to be completed in the *continuum*, using calculus, vector field theory, and modern approximation concepts. When finished, the discrete implementation of the theory extremum can be formed using FE, FD, and/or finite volume (FV) procedures. The FE implementation is typically guaranteed *optimal* in its performance, that is, accuracy, asymptotic convergence rate, and so on. Furthermore, FE methodology leads to *precise constructions* devoid of heurism, since integral–differential calculus is used rather than difference algebra to generate the algebraic statement amenable to computing.

This text develops discrete implementations of WS theory for a diverse variety of problem statements in the *computational engineering sciences*. Unique to the FE discrete development, the resulting *algorithms* are immediately stated in *computable* form via a

transparent, object-oriented programming syntax. The engineering science problem classes developed herein include

- heat conduction
- structural mechanics
- mechanical vibrations
- heat transfer, with convection and radiation
- fluid mechanics
- heat/mass convective transport

The text is organized into twelve chapters. Following an introduction, and some very pertinent overview material, an elementary heat conduction *tutorial* clearly illustrates all element matrix constructs, the “famous” assembly algorithm and the concept of error estimation and measurement. Subsequent chapter pairs develop expository one-dimensional, then general n -dimensional FE WS implementations in each continuum engineering sciences discipline.

The sequence of developments serves to illustrate, examine, and generalize the available theoretical error estimates, with the concept of a *norm* central to this process. In moving to the convection–diffusion problem class, a sequence of Taylor series manipulations leads to *modified* conservation principle expressions, expressed in the *continuum*, which collectively improve asymptotic convergence rate coupled with annihilation of significant order discretization-induced *phase lag* and *dispersive* error mechanisms.

Incisive computer lab experiments complement each development, with principle focus to gain a firm usable understanding of approximation error mechanisms as influenced by data *nonsmoothness*, problem *nonlinearity*, stability, dispersion error and boundary conditions, each impacted by the selected FE basis completeness degree. The n -dimensional computer experiments focus on refinements for error nuances associated with nonconvex boundaries, phase lag, and artificial *numerical diffusion*. An intervening brief chapter clearly identifies the connections between FD, FV, and FE discrete implementations for a Poisson equation in n -dimensions.

Engineers are clearly of the opinion that, “theory is fine, but show me the numbers!,” which requires theory conversion to code practice. Since the FE-implemented WS theory is highly organized, the algorithm statement in any discipline ends up constituted of six, and *only* six, types of data to convert theory to practice. Capitalizing on *object-oriented* concepts, these six data types are organized into a *template* such that the *computing statement*, including explicit nonlinearity, is unambiguously expressible.

In summary, this text fully develops modern FE discrete algorithms for the computational engineering sciences with applications aimed to available and emergent *problem solving environments* (PSEs). Its organization and content has evolved from two decades of teaching the subject at UT. This text fully obsoletes the predecessor 1991 text *Finite Elements 1-2-3*, marketed with a “spaghetti” Fortran PC code on a 5.25 inch floppy disk.

All computer lab exercise MATLAB[®] .m files along with the specifically written MATLAB[®] toolbox *FEmPSE* are available for download from www.wiley.com/go/baker/finite. The .mph files for the COMSOL design studies may be downloaded from their user community web site www.comsol.com/community/exchange/?page=2. University faculty interested in presenting the internet-enabled academic course from which this text was generated will find complete support materials available at www.wiley.com/go/baker/finite.

Many colleagues and graduate students have contributed to the creation and refinement of text content. My thinking formality on the subject has benefited from a multi-decade collegial association with Prof. J. Tinsley Oden. I owe a deep debt of gratitude to my Computational Mechanics Corp. co-founders Paul Manhardt, who invented the template concept, and Joe Orzechowski, who assimilated templates into reliable computational syntax for mainly CFD applications.

The dissertation research of Dr. Jin Kim, Dr. Subrata Roy, Dr. David Chaffin, Dr. Alexy Kolesnikov, and Dr. Sunil Sahu collectively formalized the improved theoretical and practical understanding of FE algorithm performance nuances detailed herein. Dr. Zac Chambers and Dr. Marcel Grubert along with Messrs. Mike Taylor and Shawn Ericson contributed significantly to polishing these fundamental underlying precepts to pedagogical acceptability.

A. J. Baker
Knoxville, TN
January 2012

Note: All color originals are accessible at www.wiley.com/go/baker/finite.

About the Author



A. J. Baker, PhD, PE, left commercial aerospace research to join the University of Tennessee College of Engineering in 1975, to lead academic research in the exciting new field of CFD (computational fluid dynamics). Now Professor Emeritus and still Director, UT CFD Laboratory (<http://cfdlab.utk.edu>), his professional career started as a mechanical engineer with Union Carbide Corp. The challenges there prompted resigning after 5 years to enter graduate school full time in 1963 with the goal to “learn what a computer was and could do.” The introduction involved *driving* an IBM 1620 with 5 kB memory and no disk pack! A 1967 summer job with Bell

Aerospace Company required assessing the *first* publication claiming unsteady heat conduction was amenable to finite element analysis. This led to the 1968 Bell Aerospace technical memorandum, “A Numerical Solution Technique for a Class of Two-dimensional Problems in Fluid Dynamics Formulated via Discrete Elements,” a truly pioneering expose in the fledgling FE CFD field. Finishing his dissertation in 1970, he joined Bell Aerospace as Principal Research Scientist to pursue full-time finite element methods in CFD. NASA Langley contracts with summer appointments at ICASE led to a visiting professorship at Old Dominion University, 1974–1975, from which he moved directly to UT forming Computational Mechanics Consultants, Inc., with two Bell colleagues, to assist converting academic FE CFD research progress into computing practice.

FE ⇔ Computational Engineering Sciences with hands-on computing:

This is the first *introductory* level text to fully integrate the underlying *theory* with *hands-on* computer experiments supported by the MATLAB[®] and COMSOL[®] Problem Solving Environments (PSEs). You may download all .m and .mph files supporting each suggested computer experiment, also eight topical lectures for video-streaming on your PC available from www.wiley.com/go/baker/finite. The academic course engendering the text technical content became totally distance-enabled on Internet in 2005. Academics interested in presenting this course at their institution may acquire the complete academic support material at www.wiley.com/go/baker/finite.

Notations

a	expansion coefficient
A	plane area; one-dimensional FE matrix prefix; coefficient
A	generic square matrix
$[A]$	factored global matrix
b	coefficient; boundary condition subscript; body force component, generic column matrix
$\{b\}$	global data matrix
B	two-dimensional FE matrix prefix
\mathbf{B}	body force, structural FE matrix
c	coefficient; specific heat
C	three-dimensional FE matrix prefix, constant, Courant number
d	coefficient; FE matrix indicator
D	diagonal matrix, diffusion coefficient
$[DIFF]$	global diffusion matrix
DOF	approximation degrees-of-freedom
e	element-dependent; unit vector component, error
$e(\cdot)$	error, a function of (\cdot)
e^N	approximation error
e^h	discrete approximation error
η_{ji}	coordinate transformation data
E	energy seminorm (subscript), elastic modulus
\mathbf{E}	Hooke's law matrix
F	radiation viewfactor
\mathbf{F}	applied force, flux on $\partial\Omega$
f	kinetic flux vector
FD	finite difference
FE	finite element
FV	finite volume
$\{F\}$	homogeneous form of a discretized weak statement
g	gravity magnitude
\mathbf{g}	gravity

G	elastic shear modulus, amplification factor, Gebhart factor
Gr	Grashoff number
GWS	Galerkin weak statement
h	discretization (superscript), heat transfer coefficient, measure
H	Gauss quadrature weight; Hilbert space
$[BC]$	boundary condition matrix
i	summation index, mesh node, imaginary unit
\hat{i}	unit vector parallel to x
I	moment of inertia; element matrix summation index
$[I]$	identity (diagonal) matrix
j	summation index, mesh node
\hat{j}	unit vector parallel to y
J	template summation index
$[J]$	coordinate transformation jacobian
$[JAC]$	jacobian
k_{ij}	element of the [DIFF] and/or [STIFF] matrix
k	thermal conductivity, basis degree, index, diffusion coefficient,
k	spring constant
\bar{k}	average value of conductivity
\hat{k}	unit vector parallel to z
K	template matrix summation index, viewfactor kernel
ℓ	element length; summation index
$\ell(\cdot)$	differential equation on $\partial\Omega$
L	domain span, length measure, lower triangular matrix, lagrangian
$\mathcal{L}(\cdot)$	differential equation on Ω
m	integer
m_i	point mass
$mGWS$	Taylor series-modified Galerkin weak statement
$mPDE$	Taylor series-modified conservation principle PDE
M	elements in Ω^h ; moment; matrix prefix; particle system mass
M	iteration matrix
$[MASS]$	global mass matrix
n	index; normal subscript; dimension of domain Ω ; integers, normal coordinate, time index (subscript)
\hat{n}	outward pointing unit vector normal to $\partial\Omega$
N	matrix prefix
N	summation termination; approximation (superscript), iteration matrix
NC	natural coordinate basis
$\{N_k\}$	finite element basis of degree k non-D non-dimensional
p	load (data); pressure, iteration index
P	point load; Gauss quadrature order
$\{P\}$	computational matrix, distributed load DOF
Pa	non-D parameter on Ω
Pb	non-D parameter on $\partial\Omega$

Pr	Prandtl number
q	generalized dependent variable
Q	discretized dependent variable; heat added
$\{Q\}$:	approximation DOF matrix
r	reference state subscript; radius
Re	Reynolds number
\mathbb{R}^+	the positive real axis
\mathbb{R}^n	Euclidean space
$\{\text{RES}\}$	global matrix statement residual
s	source term on Ω ; heat added, tangent coordinate
\mathbf{s}	unit vector tangent to $\partial\Omega$
S	finite element assembly operator; entropy
SOR	successive over-relaxation
$\{S\}$	computational matrix
t	time
T	temperature, kinetic energy
T_c	convection heat transfer exchange temperature
T_r	radiation heat transfer exchange temperature
\mathbf{T}	surface traction vector
T^N	approximate temperature solution
TE	truncation error
TP	tensor product basis
TS	Taylor series
\mathbf{u}	displacement vector; velocity vector
U	upper triangular matrix
u	velocity x component; speed
U	discretized speed DOF, phase velocity (speed)
$[\text{VEL}]$	global fluid convection matrix
v	velocity y component
V	shear force; volume; potential energy
\mathbf{V}	velocity
w	weight function; fin thickness; velocity z component
W	weight; work done by system
WF	weak form
WS	weak statement
x	generic unknown
x, x_i	cartesian coordinate, coordinate system $1 \leq i \leq n$
\bar{x}	transformed local coordinate
X	discrete cartesian coordinate
y	displacement; cartesian coordinate
Y	discrete cartesian coordinate
z	cartesian coordinate
Z	thickness ratio; discrete cartesian coordinate
(\cdot)	scalar (number)

$\{\cdot\}$	column matrix
$\{\cdot\}^T$	row matrix
$[\cdot]$	square matrix
$\ \cdot\ $	norm
\cup	union (non-overlapping sum)
\cap	intersection
$\det [\cdot]$	matrix determinant
sym	symmetric
α	coefficient
β	coefficient
γ	shear strain, coefficient
δ_{ij}	Kronecker delta
δQ	iterate
Δ	discrete increment
ε	normal strain, emissivity
ϕ	electric potential, flow potential
$\phi(\cdot)$	trial space function; potential function
Φ	potential function
$\Phi_\beta(\mathbf{x})$	test space
$\Psi_\alpha(\mathbf{x})$	trial space
η	coordinate system in transform space
η_i	tensor product coordinate system
κ	thermal diffusivity, wave number
$\kappa_{\alpha\beta}$	element of a square matrix
λ	Lamé parameter, wavelength
μ	Lamé parameter, dynamic viscosity
ν	Poisson ratio, kinematic viscosity
$O(\cdot)$	order of (\cdot)
π	pi (3.1415926 . . .)
θ	time integration implicitness factor
Θ	potential temperature
ρ	density, absorbtivity
$d\sigma$	differential element on $\partial\Omega$
$d\tau$	differential element on Ω
τ	normal stress
ω	frequency
Ω	domain of differential equation
Ω_e	finite element domain
Ω^h	discretization of Ω
$\partial\Omega$	boundary of Ω
ζ_α	natural coordinate system
$d(\cdot)/dx$	ordinary derivative
$\partial(\cdot)/\partial x$	partial derivative
∇	vector derivative
∇^2	laplacian derivative operator

Contents

Preface	xi
About the Author	xv
Notations	xvii
1 The Computational Engineering Sciences: an introduction	1
1.1 Engineering Simulation	1
1.2 A Problem-Solving Environment	3
1.3 Weak Formulation Essence	4
1.4 Decisions on Forming WS^N	6
1.5 Discrete WS^h Implementations	8
1.6 Chapter Summary	10
References	11
2 Problem Statements: in the engineering sciences	13
2.1 Engineering Simulation	13
2.2 Continuum Mechanics Viewpoint	14
2.3 Continuum Conservation Principle Forms	14
2.4 Constitutive Closure for Conservation Principle PDEs	16
2.5 Engineering Science Continuum Mechanics	20
References	21
3 Some Introductory Material: PDEs, BCs, solutions, discrete concepts	23
3.1 Example Linear Heat Conduction Solutions	23
3.2 Multidimensional PDEs, Separation of Variables	24
3.3 Mathematical Foundation Essence for GWS^N	28
3.4 A Legacy FD Construction	29
3.5 An FD Approximate Solution	31
3.6 Lagrange Interpolation Polynomials	32

3.7	Chapter Summary	33
	Exercises	34
	References	34
4	Heat Conduction: an FE weak statement tutorial	35
4.1	A Steady Heat Conduction Example	35
4.2	Weak Form Approximation, Error Extremization	36
4.3	GWS ^N Discrete Implementation, FE Trial Space Basis	38
4.4	Finite Element Matrix Statements	40
4.5	Assembly of $\{WS\}_e$ to form Algebraic GWS ^h	42
4.6	Solution Accuracy, Error Distribution	44
4.7	Convergence, Boundary Heat Flux	45
4.8	Chapter Summary	46
	Exercises	46
	Reference	46
5	Steady Heat Transfer, $n = 1$: GWS^h implemented with $\{N_k(\zeta_\alpha)\}$, $1 \leq k \leq 3$, accuracy, convergence, nonlinearity, templates	47
5.1	Introduction	47
5.2	Steady Heat Transfer, $n = 1$	48
5.3	FE $k = 1$ Trial Space Basis Matrix Library	50
5.4	Object-Oriented GWS ^h Programming	53
5.5	Higher Completeness Degree Trial Space Bases	56
5.6	Global Theory, Asymptotic Error Estimate	59
5.7	Nonsmooth Data, Theory Generalization	63
5.8	Temperature-Dependent Conductivity, Nonlinearity	65
5.9	Static Condensation, p -Elements	68
5.10	Chapter Summary	70
	Exercises	72
	Computer Labs	72
	References	73
6	Engineering Sciences, $n = 1$: GWS^h $\{N_k(\zeta_\alpha)\}$ implementations in the computational engineering sciences	75
6.1	Introduction	75
6.2	The Euler–Bernoulli Beam Equation	76
6.3	Euler–Bernoulli Beam Theory GWS ^h Reformulation	81
6.4	Timoshenko Beam Theory	87
6.5	Mechanical Vibrations of a Beam	92
6.6	Fluid Mechanics, Potential Flow	100
6.7	Electromagnetic Plane Wave Propagation	104
6.8	Convection–Radiation Finned Cylinder Heat Transfer	105
6.9	Chapter Summary	113

Exercises	115
Computer Labs	115
References	116
7 Steady Heat Transfer, $n > 1$: $n = 2, 3$ GWS^h for D E + BCs, FE bases, convergence, error mechanisms	117
7.1 Introduction	117
7.2 Multidimensional FE Bases and DOF	118
7.3 Multidimensional FE Operations for $\{N_k(\xi_\alpha)\}$	121
7.4 The NC $k = 1, 2$ Basis FE Matrix Library	124
7.5 NC Basis $\{WS\}_e$ Template, Accuracy, Convergence	127
7.6 The Tensor Product Basis Element Family	130
7.7 Gauss Numerical Quadrature, $k = 1$ TP Basis Library	132
7.8 Convection–Radiation BC GWS ^h Implementation	136
7.9 Linear Basis GWS ^h Template Unification	140
7.10 Accuracy, Convergence Revisited	141
7.11 Chapter Summary	143
Exercises	144
Computer Labs	145
References	145
8 Finite Differences of Opinion: FE GWS^h connections to FD, FV methods	147
8.1 The FD–FE Correlation	147
8.2 The FV–FE Correlation	150
8.3 Chapter Summary	154
Exercises	155
9 Convection–Diffusion, $n = 1$: unsteady energy transport, accuracy/convergence, dispersion error, numerical diffusion	157
9.1 Introduction	157
9.2 The Galerkin Weak Statement	158
9.3 GWS ^h Completion for Time Dependence	160
9.4 GWS ^h + θ TS Algorithm Templates	161
9.5 GWS ^h + θ TS Algorithm Asymptotic Error Estimates	163
9.6 Performance Verification Test Cases	164
9.7 Dispersive Error Characterization	167
9.8 A Modified Galerkin Weak Statement	171
9.9 Verification Problem Statements Revisited	174
9.10 Unsteady Heat Conduction	177
9.11 Chapter Summary	179
Exercises	180
Computer Labs	180
References	181

10 Convection – Diffusion, $n > 1$: $n = 2, 3$ $GWS^h/mGWS^h + \theta TS$, stability, error characterization, linear algebra	183
10.1 The Problem Statement	183
10.2 $GWS^h + \theta TS$ Formulation Reprise	185
10.3 Matrix Library Additions, Templates	186
10.4 $mPDE$ Galerkin Weak Forms, Theoretical Analyses	188
10.5 Verification, Benchmarking, and Validation	192
10.6 Mass Transport, the Rotating Cone Verification	193
10.7 The Gaussian Plume Benchmark	196
10.8 Steady n -D Peclet Problem Verification	197
10.9 Mass Transport, a Validated $n = 3$ Experiment	200
10.10 Numerical Linear Algebra, Matrix Iteration	203
10.11 Newton and AF TP Jacobian Templates	210
10.12 Chapter Summary	211
Exercises	213
Computer Labs	213
References	214
11 Engineering Sciences, $n > 1$: $GWS^h \{N_k(\zeta_{\alpha r} \eta_j)\}$ implementations in the n-D computational engineering sciences	215
11.1 Introduction	215
11.2 Structural Mechanics	216
11.3 Structural Mechanics, Virtual Work FE Implementation	219
11.4 Plane Stress/Strain GWS^h Implementation	221
11.5 Plane Elasticity Computer Lab	224
11.6 Fluid Mechanics, Incompressible-Thermal Flow	226
11.7 Vorticity-Streamfunction $GWS^h + \theta TS$ Algorithm	231
11.8 An Isothermal INS Validation Experiment	234
11.9 Multimode Convection Heat Transfer	238
11.10 Mechanical Vibrations, Normal Mode GWS^h	242
11.11 Normal Modes of a Vibrating Membrane	245
11.12 Multiphysics Solid-Fluid Mass Transport	248
11.13 Chapter Summary	254
Exercises	257
Computer Labs	257
References	258
12 Conclusion	261
Index	263