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CE 60130 Finite Elements in Engineering
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Due: February 22nd, 2018

Homework Set #3

Consider the following ordinary differential equation (ODE) of $u(x)$:

$$\frac{1}{10} \frac{d^2 u}{dx^2} + \frac{du}{dx} + \frac{u}{6} = -3, \quad x \in [0, 10]$$

with boundary conditions

$$u|_{x=0} = 5 \quad \text{and} \quad \frac{1}{10} \frac{du}{dx} \Big|_{x=10} = \frac{-3\pi}{50}$$

Its analytical solution is given by:

$$u(x) = -18e^{-10x} (2.08781e^{0.169541x} - 3.36559e^{9.83046x} + e^{10x})$$

Develop a code using **the symmetrical weak weighted residual form of the Galerkin method** to solve this ODE on the domain $0 \leq x \leq 10$ using polynomial basis functions. Recall that the approximate solution follows

$$u_{app} = u_B + \sum_{i=1}^N \alpha_i \phi_i(x)$$

where u_B is the boundary function that satisfies the **essential** boundary conditions, α_i are the unknown coefficients which must be determined and $\phi_i(x)$ are the known basis functions that form a complete set.

QUESTION 1

- a) *Determine the essential and natural boundary conditions.*
- b) *Formulate the boundary function u_B . Hint: The boundary function must satisfy only the essential boundary condition.*
- c) *Let us examine using a polynomial expansion for this ODE. Show that the basis functions*

$$\phi_i(x) = x^i$$

satisfy the admissibility and completeness criteria.

- d) *For the given differential equation, $\phi_i(x)$, your selection of u_B , using integration by parts to determine the symmetrical weak form of the Galerkin method, where $w_j(x) = \phi_j(x)$. Express the generic term of the matrix as a function of i and j and the generic term of the vector at the right hand side as a function of j . Hint: Both the interior error and the natural boundary error must go to zero, that is*

$$\langle \epsilon_I, w_j \rangle_{\Omega} + \langle \epsilon_{B,N}, w_j \rangle_{B,N} = 0, \quad j = 1, \dots, N.$$

And we can apply integration by parts once on the second-derivative term, so that some boundary terms can be cancelled out.

- e) Develop a code to solve each system using the symmetrical weak weighted residual Galerkin method. Try different values of N and compute the condition number C of the matrix. Try different values of N starting with $N = 1$ increasing it until $N = 150$. Create a plot N v/s $\log(\text{cond}())$ and plot the different u_{app} solution for each expansion set and the analytical solution in the same figure. Comment on the results as you increase N . Does any of your solutions fit the analytical solution? If not, explain why you think it doesn't converge.
- f) Determine the L_2 error by comparing with the point based analytical solution. Plot N versus $\log(\mathcal{E})$. The L_2 error can be calculated as the Root Mean Square Error, as follows:

$$\mathcal{E} = \sqrt{\frac{1}{M} \sum_{i=1}^M (y_i - f_i)^2},$$

where M is the number of points in the point-wise comparison, f_i is the exact value at the i^{th} point and y_i is the value given by your model at the i^{th} point.