

Indian Institute of Technology Kanpur
National Programme on Technology Enhanced Learning (NPTEL)
Course Title
Basics of Finite Element Analysis

Lecture – 20
Different types of Weighted Residual Methods
Part - I

by
Prof. Nachiketa Tiwari
Dept. of Mechanical Engineering
IIT Kanpur

Hello, welcome to basics of finite element analysis, today is the second day of our lecture for the fourth in this particular fourth week and in the last class we were discussing weighted residual method and we had devolved an expression for weighted residual method which was this.

(Refer Slide Time: 00:36)

$$R = A(u) = A \left[\sum_{j=1}^N c_j \phi_j(x) + \phi_0 \right] \leftarrow$$

STEP 3 \rightarrow Equate weighted integral of R to zero.

$$\int_{\Omega} w_i R(x, y, c_j) dx dy = 0$$

$\phi_j \rightarrow$ it satisfies homogeneous form of all boundary conditions.
 $\phi_0 \rightarrow$ satisfy all B.C.s.
 $\phi_j, \phi_0 \rightarrow$ sufficiently differentiable.

N unknowns for c_j
 We make N choices for w_i to get N equations in N unknowns.
 $\phi_j \rightarrow$ COMPLETE SET of functions.
 \rightarrow Linearly independent.

Where it is integral of the weight functions I times residue when you integrated to other domain it could be dx dy that is zero, and then I had mentioned that based on this particular weighted residual method it has different flavors and depending on the choice of our weight function it is a particular type of weighted residual method.

(Refer Slide Time: 01:05)

PETROV - GALERKIN METHOD

ψ_i - wt function $\psi_i \neq \phi_i$

$\sum \phi_j c_j$ - Primary variable

$\psi_i \rightarrow$ Represented by an independent set of functions.

$$\int_{\Omega} \boxed{\psi_i c_j A(\phi_i)} dx dy = \int_{\Omega} \psi_i [f - A(\phi_0)] dx dy$$

Even if A is linear operator. term is not symmetric.

$[A] \{c\} = \{f\}$

↑
Not a symmetric matrix.

So today we will discuss some of these methods and the first method we are going to talk about is called Petrov Galerkin method, Petrov Galerkin okay, so in this the only restriction on the choice of weight function so this my weight function ψ_i and my so this is the weight function and then my u is represented as ϕ_j times c_j this is my primary variable, so in Petrov Galerkin method there is only one restriction on the choice of ψ and that restriction is that ψ_i should not be equal to ϕ_i okay should not be equal to ϕ_i .

So it should not so what that means is that these ψ is represented by an independent set of functions and there is no restriction in terms whether it has to meet the boundary conditions or not okay, so you may want to pick a function which meets the boundary condition that is fine or if it does not meet that is fine also, but it should not represent, be from this set of ϕ so that is the Petrov Galerkin method okay. Now suppose our residue was expressed as I am integrating it over the domain ψ_i so $c_j a(\phi_i)$ dx, dy and this equals some forcing function so I am integrating it times ψ_i times some function of x -a times $\phi_0 dx dy$.

Now even if a is linear operator, even if a is linear suppose I assume that a is linear it need be, but even if a is linear this term, this term is not symmetric, symmetric okay so when I construct

my matrix I will get some A matrix times some constants, unknown constant c will equal some forcing vector f this will not be a symmetric matrix, so in Petrov Galerkin method the A matrix need not necessarily be symmetric okay.

If we want this matrix to be symmetric and if we see that A is an operator which is of even order, second order, fourth order then we can weaken the differentiability

(Refer Slide Time: 05:24)

PETROV - GALERKIN METHOD

ψ_i - test function $\psi_i \neq \phi_i$
 $\sum \psi_j c_j$ - Primary variable
 $\psi_i \rightarrow$ Represented by an independent set of functions.

$$\int_{\Omega} \psi_i c_j A(\psi_i) dx dy = \int_{\Omega} \psi_i [f - A(\psi_0)] dx dy.$$

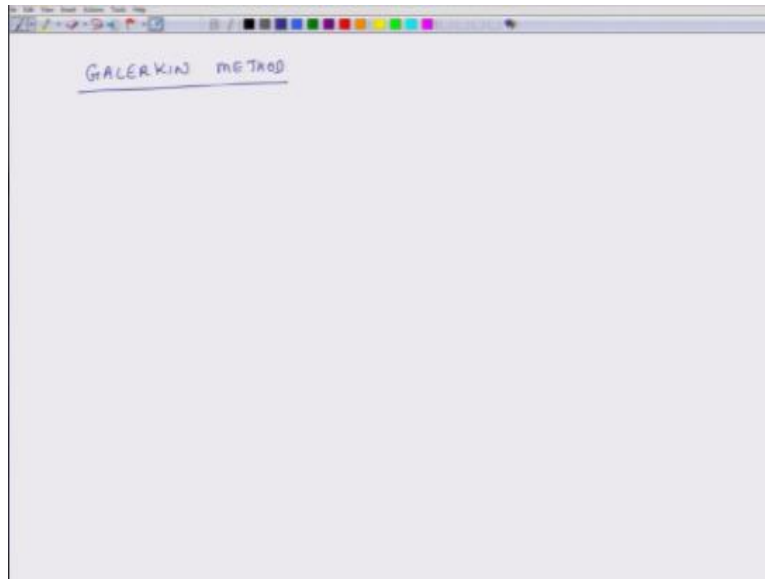
Even if A is linear operator. term is not symmetric.

$$[A] \{c\} = \{f\}$$

↑
Not a symmetric matrix.

And then get a symmetric matrix but if we keep it as is then A matrix will not be symmetric, so this is all about Petrov Galerkin method

(Refer Slide Time: 05:35)



The next method is Galerkin method okay, so in Petrov Galerkin method

(Refer Slide Time: 05:55)

PETROV - GALERKIN METHOD

ψ_i - wt function
 $\sum \phi_j c_j$ - Primary variable.
 $\psi_i \rightarrow$ Represented by an independent set of functions.

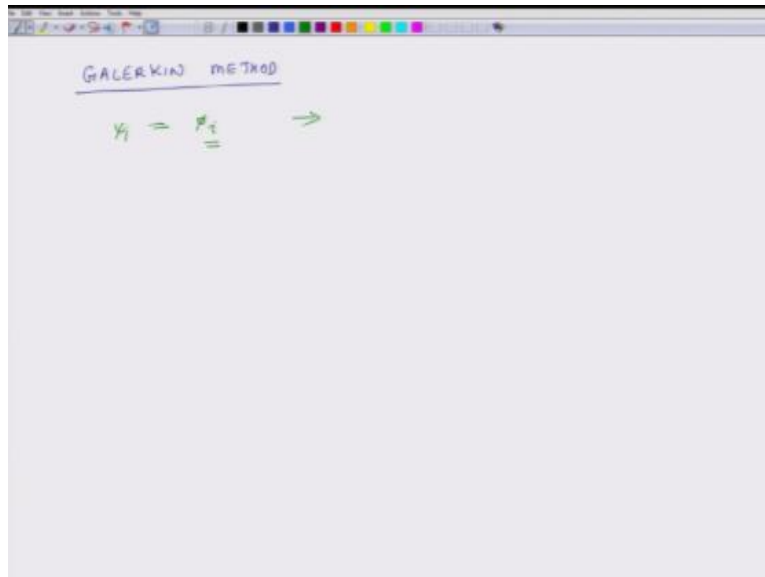
$\int_{\Omega} \psi_i c_j A(\phi_i) dx dy = \int_{\Omega} \psi_i [f - A(\phi_0)] dx dy.$

Even if A is linear operator. term is not symmetric.

$[A] \{c\} = \{f\}$
 \uparrow Not a symmetric matrix.

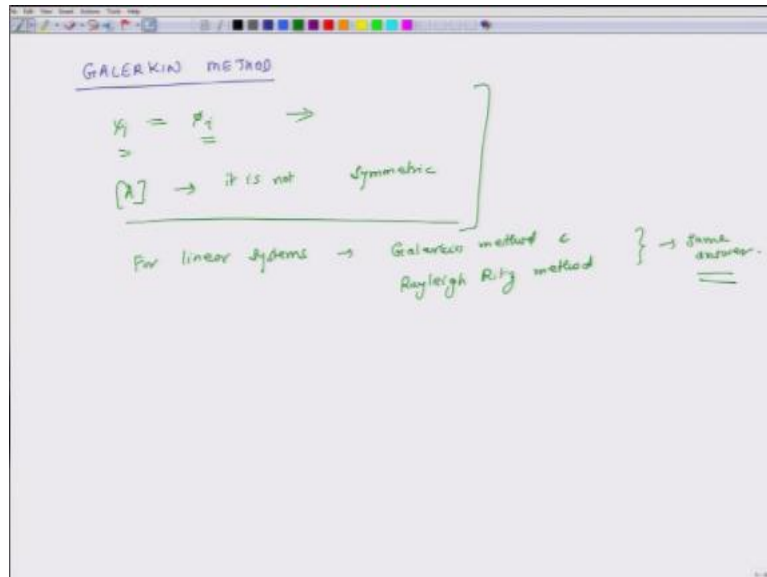
We had this restriction that ϕ_i should not be equal to the weight function should not be equal to the approximation further function for the primary variable.

(Refer Slide Time: 06:06)



Here we say that ψ_i should be equal to ϕ_i , should be equal to ϕ_i , so the good thing about this is that we do not have to guess a new set of functions if we have figured out some functions which are ϕ_i which we meet all the natural boundary conditions and primary, essential boundary conditions we can use same functions

(Refer Slide Time: 06:39)



For weight functions okay, here also A matrix need not be symmetric actually is not, not need not be it is not it is not symmetric and if we want to make it symmetric again we have to see if a is a second order or fourth order differential operator then we can weaken the differentiability and then get symmetric matrix but so that is the case. For linear systems this Galerkin method and Rayleigh Ritz method both of them give the same answer okay, they give the same answer.

So we have looked at first one was Petrov Galerkin, second one was Galerkin the third method is called method of

(Refer Slide Time: 08:10)

① METHOD OF LEAST SQUARES : Ensure that $\int_{\Omega} R^2 d\Omega$ is minimum.

$$\frac{\partial}{\partial c_j} \int_{\Omega} R^2(x, y, c_j) d\Omega = 0 \quad c_j = 1 \text{ to } N.$$

$$\int_{\Omega} 2R(x, y, c_j) \left[\frac{\partial R}{\partial c_i} \right] d\Omega = 0$$

ψ_i

$$\psi_i = \frac{\partial R}{\partial c_i} = \frac{\partial}{\partial c_i} \left[\underbrace{A(2c_j f_j + f_0) - f}_R \right] d\Omega$$

If A is LINEAR OPERATOR

Least squares, so what do we do here we ensure that the square of residue when you integrate it over the domain, the square of residue when you integrate it over the domain is minimum, this is what we ensure so we will discuss this in detail, so this is so my residue is a function of x , y and c_j right and this residue is integrated over the domain and if this thing, if this integral is minimum if this integral is minimum for anything to be minimum what does that mean.

That it is differential and this case it will be so what is the unknown in this c_j so it is differentials with respect to this unknown c_j they should be zero okay, actually I will not write it c_j here I will say c_i because I can I will differentiate it with all, if there are n unknowns values of c_j I will differentiate with every single c_j okay, so i is equal to 1 to N so what that means is $2R$ times again I am sorry zero okay. What that means is, look at this term in green I can call this ψ_i okay so in method of least squares the choice of $\psi_i = \partial R / \partial c_i$ which is residue with respect to C_i , it is ∂R with respect to c_i and I can write this is as ∂ over ∂c_i and residue was what some operator, operator depends on the nature of the differential equation.

So some operator A which was a function of x , y and u right so x , y I do not have to worry so this is a function of sums of $c_j \phi_j + \phi_0$ this is my definition of u this is u right, and then there is

also some forcing term $-f$ okay so this entire thing is my residue and I am integrating this entire residue on the domain okay. Now I say that if A is linear operator then what will be the powers of C_j 's, they will not be 2, 3, 4 right the power of C_j will be only one, if it is a linear operator then because if it is a linear operator what does that mean that u will not come as a square or cubic terms in the equation it will only come in when its power is one if its power is one then the power of C_j will.

(Refer Slide Time: 13:08)

④ METHOD OF LEAST SQUARES : Ensure that $\int_{\Omega} R^2 d\Omega$ is minimum.

$$\frac{\partial}{\partial c_i} \int_{\Omega} R^2(x, y, c_j) d\Omega = 0 \quad i, j = 1 \text{ to } N.$$

$$\int_{\Omega} 2R(x, y, c_i) \left[\frac{\partial R}{\partial c_i} \right] d\Omega = 0$$

ψ_i ψ_j

$$\psi_i = \frac{\partial R}{\partial c_i} = \frac{\partial}{\partial c_i} \left[\underbrace{A(2c_j \psi_j + R_0) - f}_{R} \right] d\Omega$$

If A is LINEAR OPERATOR then

$$\psi_i = \frac{\partial}{\partial c_i} \left[A(2c_j \psi_j) + \frac{\partial}{\partial c_i} A(R_0) - \frac{\partial}{\partial c_i} f \right]$$

$$\frac{\partial}{\partial c_i} A(c_1 \psi_1 + c_2 \psi_2 + \dots + c_N \psi_N)$$

$\frac{\partial c_j}{\partial c_i} = \delta_{ij} \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$

Also be never be more than one it will always be identically one, so if a is linear operator then, then if A is linear operator then ψ_i equals I have to differentiate this, this entire thing with respect to C_j right, so then ψ_i equals this thing and $C_j \psi_j + \psi_0 - f$ so ∂ over ∂c_j right and then again I differentiate it ∂ over, oh I am messing it up, $c_i - \partial$ over $\partial c_i f$, so if it is a linear operator first thing I can do is can separate it in c_j and ψ_i if it is a linear operator, that is what we had defined several lectures back.

Now this part it does not depend on c at all right it is only it only depends on ψ_0 so this is 0, this is also 0, so the only thing which depends on c 's is this thing right, so the next thing you should look is that in this term it will be basically ∂ over $\partial c_i A$ of let us say $c_1 \psi_1 + c_2 \psi_2$ and so on so

forth right. It will go on till $c_n \phi_n$ okay, now when I differentiate so what does that mean that if i equals one then only c_1 term will appear in the system because the ∂c_2 to with respect c_1 is 0 right.

So ∂c_j with respect to ∂c_i is equal to this chronicle delta i_j and its value is one when i equals j , its value is 0 when i does not equal j okay, understood? So because of this what you will get is if I am differentiating it with respect to the r^{th} constant, constant all other terms will vanish and the only term which will remain will be $A(\phi_i)$ understood

(Refer Slide Time: 16:34)

The image shows a handwritten derivation on a digital whiteboard. At the top, the residual function is defined as $\psi_i = R_i = A(\sum_{j=1}^n c_j \phi_j + \phi_0) - f$. Below this, it states "If A is LINEAR OPERATOR then". The next line shows the differentiation of ψ_i with respect to c_i : $\psi_i = \frac{\partial}{\partial c_i} [A(\sum_{j=1}^n c_j \phi_j + \phi_0) - f]$. This is then expanded using the linearity of the operator A : $\frac{\partial}{\partial c_i} [c_i A(\phi_i) + \sum_{j \neq i} c_j A(\phi_j) + A(\phi_0) - f]$. The terms $\frac{\partial}{\partial c_i} A(\phi_0)$ and $\frac{\partial}{\partial c_i} f$ are crossed out with red arrows, indicating they are zero. The remaining term is $A(\phi_i)$. To the right, the Kronecker delta is defined: $\frac{\partial c_j}{\partial c_i} = \delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$. Finally, the result is boxed: $\psi_i = A(\phi_i)$.

because of this ψ_i equals $A(\phi_i)$ understood, because all other terms will be 0 and the coefficient of ϕ_i in this case will become one because $\partial(c_i)$ with respect to c_i is one if i and j are same okay, so this the second this is the third method which is known as method of least squares okay also when you look at this because I have this what I am doing is.

(Refer Slide Time: 17:15)

③ METHOD OF LEAST SQUARES : Ensure that $\int_{\Omega} R^2 d\Omega$ is minimum.

$$\frac{\partial}{\partial c_i} \int_{\Omega} R^2(x, y, c_j) d\Omega = 0 \quad i, j = 1 \text{ to } n.$$

$$\int_{\Omega} 2R(x, y, c_j) \left[\frac{\partial R}{\partial c_i} \right] d\Omega = 0$$

ψ_i

$$\psi_i = \frac{\partial R}{\partial c_i} = \frac{\partial}{\partial c_i} \left[\underbrace{A \left(\sum c_j \phi_j \right) + R_0}_{R} - f \right] d\Omega$$

If A is LINEAR OPERATOR then

$$\psi_i = \frac{\partial}{\partial c_i} \left[A \left(\sum c_j \phi_j \right) \right] + \frac{\partial}{\partial c_i} (R_0) - \frac{\partial}{\partial c_i} (f)$$

$\frac{\partial c_j}{\partial c_i} = \delta_{ij} \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$

What am I doing I am minimizing the integral of R^2 so this is, mathematically it looks very similar to our first situation where we were minimizing i which was a bilinear functional, bilinear and symmetrical functional, same thing is true here also this is R^2 okay so this functional also it looks mathematically similar to the i functional which we had discussed in context of Rayleigh Ritz method so because of that reason.

(Refer Slide Time: 17:50)

$\psi_i = A(R_i)$

[A] will be symmetric.

COLLOCATION METHOD : Value of Residual is zero at $N/\text{discrete points}$.

Here a matrix will be symmetric, so in method of least squares your A matrix is going to be symmetric and the last method we will discuss is the called collocation method okay, so in this method what we say is that the value of residual and I will make a discrete points, so we identify in the domain and at those n number of points suppose I have end term solution so I need end term equations, so I identify end points in the domain which I think are important and at those end points I ensure that the condition that this residual is zero, I enforce that condition okay.

(Refer Slide Time: 19:09)

$\phi_i = A(R_i)$
 $[A]$ will be symmetric.
COLLOCATION METHOD : Value of Residual is zero at N discrete points.
 $\phi_i = \delta(x - x^i)$ - DIRAC-DELTA FUNCTION
 - Its value = 0 at all points except at x^i
 = 1 at $x = x^i$
 $\int_{\Omega} \phi_i(x) R(u, c_j) dx = R(x^i, c_j) = 0$

So what does that mean, so in this case my ϕ_i is what it is a direct δ function, it is a direct δ function and its value is equal to 0 at all points except at location x^i , so it is not x to the power it is just way to designate it okay and its value is one at x is equal to x_i . So in this case my equation is integral over Ω ϕ_i this was my weighted residual statement and suppose it was only one dimensional so $d\Omega$ right and this I replace ϕ_i by what, direct δ function okay.

And if you go back and check your mathematics this is nothing but integral of, oh sorry the value of this integral is equal to residue at location x^i and of course it is a function of c_j , so this is equal to 0. Whenever you multiply a direct δ function by some function and integrate it the integral of that entity is nothing but the function evaluated at that particular point okay, so this is the condition.

(Refer Slide Time: 21:31)

$\psi_i = A(R_i)$
 $[A]$ will be symmetric.
COLLOCATION METHOD : Value of Residual is zero at N discrete points.
 $\psi_i = \delta(x - x^i)$ - DIRAC-DELTA function
 - Its value = 0 at all points except at x^i
 = 1 at $x = x^i$
 $\int_{\Omega} f(x) R(u, c_j) dx = R(x^i, c_j) = 0$

For collocation method, so we, so in this case my δ is a direct δ function in case of method of least squares my δ was

(Refer Slide Time: 21:51)

③ METHOD OF LEAST SQUARES : Ensure that $\int_{\Omega} R^2 d\Omega$ is minimum.

$$\frac{\partial}{\partial c_i} \int_{\Omega} R^2(x, y, c_j) d\Omega = 0 \quad i, j = 1 \text{ to } N.$$

$$\int_{\Omega} 2 R(x, y, c_j) \left[\frac{\partial R}{\partial c_i} \right] d\Omega = 0$$

ψ_i ψ_N

$$\psi_i = \frac{\partial R}{\partial c_i} = \frac{\partial}{\partial c_i} \left[\underbrace{A \left(\sum c_j \phi_j + \phi_0 \right) - f}_R \right] d\Omega$$

If A is LINEAR OPERATOR then

$$\psi_i = \frac{\partial}{\partial c_i} \left[A \left(\sum c_j \phi_j \right) + A(\phi_0) - f \right] d\Omega$$

$$\frac{\partial}{\partial c_i} \left[c_1 A_1 + c_2 A_2 + \dots + c_N A_N \right] \quad \frac{\partial c_j}{\partial c_i} = \delta_{ij} \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$$

δ over δc but effectively what we had seen

(Refer Slide Time: 21:55)

The image shows handwritten notes on a digital whiteboard. At the top, the equation $\psi_i = A(x_i)$ is boxed and has an arrow pointing to it. Below this, it says $[A]$ will be symmetric. Then, under the heading "COLLOCATION METHOD", it states: "Value of Residual is zero at N discrete points." Below this, the equation $\psi_i = \delta(x - x^i)$ is boxed. To its right, it says "DIRAC-DELTA FUNCTION" and lists its properties: "Its value = 0 at all points except at x^i " and "= 1 at $x = x^i$ ". At the bottom, the integral equation $\int_{\Omega} \delta(x - x^i) R(x, c_j) dx = R(x^i, c_j) = 0$ is written, with the result $R(x^i, c_j) = 0$ boxed.

That it comes down to $a(c_i)$, in case of Galerkin method ψ_i was same as ϕ_i , and in case of Petrov Galerkin method ψ_i and ϕ_i they were different, they were required to be different. So that concludes our lecture for the today, we will continue our, a new talk, we will start the new topic starting tomorrow, thank you.

Acknowledgement

Ministry of Human Resource & Development

Prof. Satyaki Roy

Co-ordinator, NPTEL IIT Kanpur

NPTEL Team

Sanjay Pal

Ashish Singh

Badal Pradhan

Tapabrata Das

Ram Chandra

Dilip Tripathi

Manoj Shrivastava

Padam Shukla

Sanjay Mishra

Shubham Rawat

Shikha Gupta

**K. K. Mishra
Aradhana Singh
Sweta
Ashutosh Gairola
Dilip Katiyar
Sharwan
Hari Ram
Bhadra Rao
Puneet Kumar Bajpai
Lalty Dutta
Ajay Kanaujia
Shivendra Kumar Tiwari**
an IIT Kanpur Production

©copyright reserved