

Basics of Finite Element Analysis – Part II
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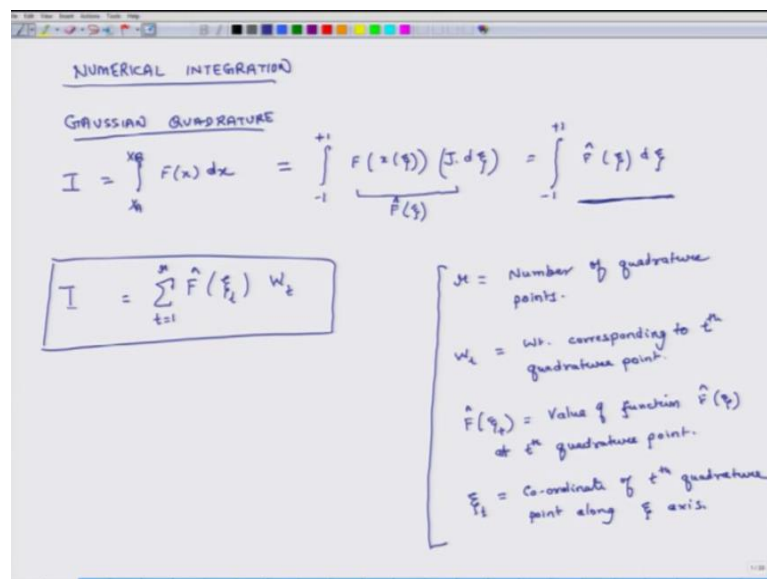
Lecture – 19
Gaussian Quadrature review

Hello. Welcome to Basics of Finite Element Analysis Part II, this is the fourth week of this particular course and in the last week we had discussed the method of numerical integration. And we closed last week by discussing Gaussian Quadrature integration method or Gaussian Quadrature method.

So, what we will do today is that in the first part of this particular week, we will continue the discussion on Gaussian quadrature and we will actually do some examples which will make things little more hopefully clearer as to how this particular process conducted. And once we are done with discussing Gaussian quadrature and numerical integration, as a theme, then we will start discussing about 2 D problems having one variable.

So, that is what we intend to cover over this week and I hope this week like previous ones is a very beneficial exercise and endeavor for all of you.

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The image shows handwritten notes on a whiteboard or paper, titled "NUMERICAL INTEGRATION" and "GAUSSIAN QUADRATURE".

The first equation shows the integral $I = \int_{x_0}^{x_1} F(x) dx$ being transformed to $I = \int_{-1}^{+1} F(\xi) \left(\frac{J}{F(\xi)} \right) d\xi = \int_{-1}^{+1} \hat{F}(\xi) d\xi$, where J is the Jacobian and $\hat{F}(\xi)$ is the transformed function.

The second equation, enclosed in a box, shows the numerical approximation: $I \approx \sum_{i=1}^n \hat{F}(\xi_i) W_i$.

On the right side, there are definitions for the variables used:

- n = Number of quadrature points.
- W_i = Wt. corresponding to i^{th} quadrature point.
- $\hat{F}(\xi_i)$ = Value of function $\hat{F}(\xi)$ at i^{th} quadrature point.
- ξ_i = Co-ordinate of i^{th} quadrature point along ξ axis.

So, as said we will continue discussing numerical integration for starters. And if you remember we had said that for Gaussian quadrature, if I have to compute an integral I within the limits $x = B$ to $x = B$ and I have to integrate a function $F(x) dx$. Then the first thing is that I transform this integral into natural coordinate system. So, my limits become minus 1 to plus 1 then F is still the same function, but x gets replaced by a function of ζ and then dx gets replaced by $J d\zeta$.

This is what we had seen and I can label this thing as \hat{F} as a function of ζ . So, this becomes minus 1 to plus 1, $\hat{F}(\zeta) d\zeta$. So, this is. So, now, that I have transform this integral in ζ space, then like other integrations schemes I can express this integral in terms of the values of this the integrand at specific points, times some weights and if I add up all those weights then I get the integral. So, this equals $\hat{F}(\zeta_i) \times W_i$ or actually instead of i now I will use a little bit different subscript. So it is excusing me, ζ_t multiplied by a weight W_t and this index is moving from one to r .

Now it is important to understand that here, r is the number of quadrature points. For instance in trapezoidal rule we had seen that the number of quadrature points is two, we know the first point over the domain and the last point on the domain. If I go for Simpson's rule, the number of quadrature points is three. So, in Gaussian quadrature it depends we can choose whatever value of r we want based on how much accurate we want the integral to be. So, r is number of quadrature points. So, I can prescribe the value of r as 1 2 3 4 5 6 7 8 whatever, W_t is the weight corresponding to t -th quadrature point, it corresponds to t -th quadrature point. And $\hat{F}(\zeta_t)$ equals value of function \hat{F} at ζ_t -th quadrature point. And ζ_t is equal to coordinate of t -th quadrature point along ζ axis.

So, these are the definitions. Now to recap we will see what these values r . So, as I said r could be anything it could be 1 2 3 4 whatever.

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ξ_t = Co-ordinate of t quadrature point along ξ axis.

r	ξ_t	W_t
1	0	2
2	± 0.5773	1
3	0 ± 0.774596	$\rightarrow 0.88888$ $\rightarrow 0.55555$
4	± 0.339981 ± 0.861136	$\rightarrow 0.65214$ $\rightarrow 0.347854$
5		
6		

So, what we will do is we will reconstruct this table. So, r for specific values of r what are the values of ξ_t and then what are the values of W_t . R as to be it will start from 1. So, when r is 1 then there will be only 1 quadrature point and its value is going to be 0 and the weight will be 2 when r is 2, then ξ_t could have either a value of plus 0.5773 or minus 0.5773 and weight for both these locations is unity 1. If r is 3 then I will have 3 quadrature points, the first quadrature point will be located at ξ_t equal 0, the second quadrature and third quadrature point will be located at ξ_t equals 0.774596, and the weights associated with 0 is 0.88888 and weight associated with the other 2 points is 0.55555, and I can also have r as 4 and the weights of the quadrature points are there are 4 points.

So, 2 points are plus minus 0.339981, and the other 2 quadrature points are plus minus 0.861136, and this is and the weights associated with these plus 2 points is 0.65214, and the weights associated with other 2 quadrature points is plus minus 0.347854 and similarly I can have r as 5 6 and so on and so forth.

So, now what we will do is we will actually calculate do some calculations. So, suppose for example.

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EXAMPLE

Approx. function for u

$$K_{ij} = \int_{x_A}^{x_B} a(x) \psi_i' \psi_j' dx$$

$$M_{ij} = \int_{x_A}^{x_B} b(x) \psi_i \psi_j dx$$

$$f_i = \int_{x_A}^{x_B} c(x) \psi_i dx$$

Aim: Find min. value of r

Using that r , calculate integrals.
Assume $a(x), b(x), c(x) = 1$

INTERPOLATION FUNCTION $\psi_i(x)$	K_{ij}	M_{ij}	f_i
LINEAR	$p=0 \quad \alpha = \frac{b+\ell}{2} \rightarrow 1$	$p=2 \quad \alpha = \frac{2+\ell}{2} \rightarrow 2$	$p=1 \quad \alpha = \frac{1+\ell}{2} \rightarrow 1$
QUADRATIC	$p=2 \quad \alpha = \frac{2+\ell}{2} \rightarrow 2$	$p=4 \quad \alpha = \frac{4+\ell}{2} \rightarrow 3$	$p=2 \quad \alpha = \frac{2+\ell}{2} \rightarrow 2$
CUBIC	$p=4 \quad \alpha = \frac{4+\ell}{2} \rightarrow 3$	$p=6 \quad \alpha = \frac{6+\ell}{2} \rightarrow 4$	$p=3 \quad \alpha = \frac{3+\ell}{2} \rightarrow 2$

Suppose I am interested in finding the value of k_{ij} right. So, it is a stiffness matrix associated with some differential equation and let say it is definition is integral from x_A to x_B . Some function $a(x) \psi_i' \psi_j'$ and it is actually differential of this dx . So, what does ψ_i' mean $d\psi_i$ for d -th element over dx . So, this is what I am interested in finding. So, going to erase this another example could be that someone may be interested in finding mass matrix for a differential equation and if the definition of the mass matrix is such that it is equal to $\int_{x_A}^{x_B} b(x) \psi_i \psi_j dx$. And third example could be a force vector f_i equals $\int_{x_A}^{x_B} c(x) \psi_i dx$. So, again then I take this x_A to x_B .

Now, here our aim first is the first step is if I have to evaluate these integrals is what should be the minimum acceptable value of r . So, our aim is to find minimum value of r that is how many quadrature points should be used to calculate these integrals, so minimum value of r that is the goal; so minimum value of r that is the goal. So, that is first and then second step will be using that r calculate those integrals. So, I have to compute K_{ij} , M_{ij} and F_i .

Now, ψ_i is what it is an approximation function. For whatever let say the variable is u . So, it is an approximation function for u , and this prime denotes that it is derivative right similarly here, also you have ψ_{ij} similarly you here, also you have ψ_i right. So,

here you have ψ_i and ψ_j , but here you have only ψ_i . So, for each of these cases you have to figure out what is the appropriate value of r . So, the appropriate value of r will depend on how complicated this integrand is. So, to figure out how complicated this integrand is we have to identify what is the order of polynomial the integral involves.

So, before we do that we also assume. So, all these are ones, suppose we just assume that $a \times b \times c \times$ everything is one, just to make things simple, but once we know how to calculate r will we can plug in $a \times$ and we can again recalculate the value of r . So, if $a \times b \times c \times$ is one, and suppose Interpolation Function. So, it could be linear, it could be quadratic, it could be cubic and so on and so forth. So, if it is linear then ψ_i prime would be a constant. If the interpolation function is linear and when i differentiate it this will be constant.

So, will ψ_j prime also. So ψ_i times ψ_j will be a constant what about dx because when we are going to do this integration we are going to do it in natural coordinate system. So, dx gets transformed as J times $d\zeta$ and we had discussed in the last class that, if the line element is a straight, if the element is a straight line then the Jacobian or J is constant and it is h over two which is the length of the element. So, we have shown that. So, dx transforms into J times $d\zeta$ and the order of that is a still constant right order is a still 0 ψ_i times ψ_j is, the order of ψ_i prime and ψ_j prime is also zero. So, p is equal to zero in this case right which is how do you calculate p by adding up the order of ψ_i prime ψ_j prime and J times dx .

So, each of this is zero. So, p is zero. So, r is equal to p plus one by two. So, this is half, but we cannot have half. So, you go to the next 1. So, this gives you 1 now let us look at quadratic situation. If the ψ function is quadratic then ψ_i prime will be linear. So, order will be 1 right order of ψ_i prime will be 1 order of ψ_j prime will be 1 order of J will be 0. So, p will be 1 plus 1 is 2 r is equal to 2 plus 1 by 2 and that equals 1.5, but you cannot use one and half quadrature points.

So, you go to two quadrature points. So what? That means, is that if you have to find this $k \times i \times j$ and your interpolation functions are linear quadratic, then the minimum number of quadrature points which you need is 2. If it is cubic then what happens. So, if ψ is cubic

then ψ_i prime will be quadratic. So, that is 2 this is also 2 ψ_j prime and j will be still constant. So, constant means it is order is 0. So, p is equal to 2 plus 2 $4r$ equals 1 plus 1 by 2 and that gives us 2 point 5. So, i do not use 2.5 I use 3 which is the next integer.

So, this is. So, if i have to integrate to get $k_i j$, then I can use r is equal to 1 for linear functions r is equal to 2 if ψ is quadratic r is equal to 3 is ψ is cubic and so on and so forth. Now let us look at m . So, of course, here we had assumed that a_x is 1 or a constant now a_x was a linear function. Then in the first case P will be 0 plus 1. So, then r will be 1 plus 1 divided by 2 it will still remain 1 right. So, accordingly we have to recalculate r it may or mean may not change.

Now, let us look at m . So, in case of m_b the order of b is 0 because b is a constant, what is the order of ψ_i for a linear function 1, what is the order of ψ_j for a linear function 1. So, p is equal to 2 and r me is equal to 2 plus 1 by 2 and that gives us 2. Let us look at quadratic function for ψ , in that case if ψ is quadratic, then ψ_i order is 2 ψ_j order is 2 and order ψ_j is 2. So, this becomes 4 and r equals 4 plus 1 by 2, this gives us 3 and similarly if ψ is cubic, then p is equal to how much 6, then r is equal to 6 plus 1 by 2 and that gives us 4 m is a 4.

Now, let us look at f . So, when ψ is linear then P equals. So, i am saying that c is I said that c is constant. So, it is order is 0 ψ_i order is 1 and this nothing else right. So, then here p is equal to 1 and r is equal to 1 plus 1 divided by 2 it gives us one next 1. If ψ is quadratic then p is equal to 2 and r is equal to 2 plus 1 divided by 2. So, it is 1.5. So, i go to the next number it gives me 2 and lastly if p is equal to 3 then r equals what? 3 plus 1 divided by 2 this gives me still 2. So, the point of all this discussion and this is something you are shown in the last class also is that for the same differential equation. If the differential equation gives us different terms involving k_m and F , then while doing numerical integration we have to actually do some calculation and figure out how many quadrature points we need and accordingly prescribe the number of those quadrature points.

So, this is important. So, what it means is that if ψ is cubic for k_i have to use 3 quadrature points, for m_i have to use 4 quadrature points, and for f_i have to use 2

quadrature points. Now if you are want to be consistent we can go with four quadrature points for k m and f in all the cases because that will not or a lead to loss of accuracy, but if I use three quadrature points I will get correct answer for k I will get correct answers for f , but I will not get correct answer for m . So, this is very important to understand.

So, this is what I wanted to discuss in today's lecture, we will continue this discussion tomorrow and till then have a great day bye.

Thank you.