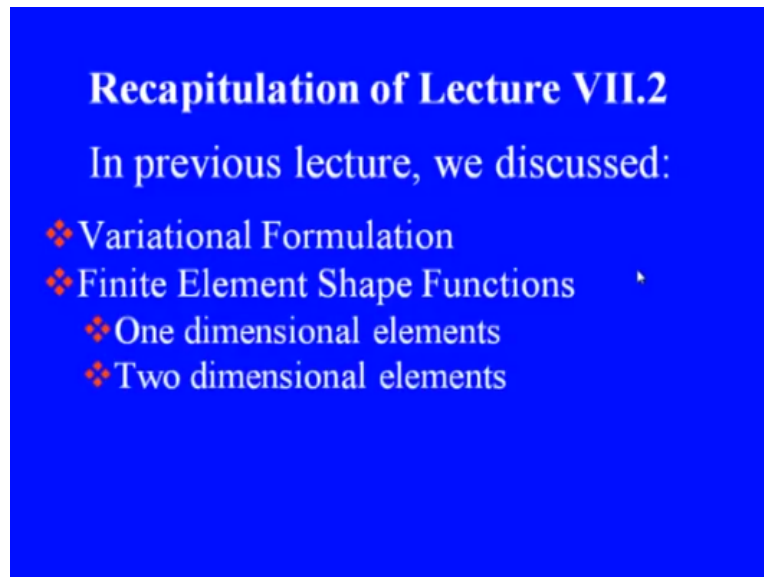


Computational Fluid Dynamics
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Lecture - 33
Finite Element Shape Functions and Numerical Integration-2

Welcome to the 3rd lecture module 7 on Finite Element Method. We have finished with the introduction and weighted residual formulation. In the second lecture, we also had a look at variation formulation and we looked at some shape functions. In this lecture, we are going to continue with shape functions and numerical integration and then we would follow up with same application to scalar transport. This is a brief recap of what we did in the previous lecture.

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We had briefly discussed variational formulation and then we have started discussing different types of shape functions using Finite Element Analysis. We discussed one-dimensional elements. We also discussed few 2-dimensional elements with rectangular elements. Now, in this lecture which is third lecture in the series, we are going to discuss further few more shape functions and the numerical integration which we require in Finite Element Analysis.

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LECTURE OUTLINE

- ❖ Finite Element Shape Functions
 - ❖ Two dimensional elements
 - ❖ Three dimensional elements
- ❖ Iso-parametric Elements
- ❖ Evaluation of Integrals
 - ❖ Gaussian quadrature
 - ❖ Integration for brick elements
 - ❖ Integration for triangle/tetrahedral elements

So, we will continue with shape shift functions. In 2-dimensional elements, we will take a look at triangular elements and then we will also have a look at few 3-dimensional elements; and then, we will define what we mean by iso-parametric elements which are very commonly used in curvilinear domains; and then, we will have a look at how do we evaluate the integrals which cannot be evaluated analytically.

So, we will look at 2 approaches; one is Gaussian quadrature which is used for integration of large elements or brick elements and then we will have a look at the integration procedure for triangle or tetrahedral elements. So, we were discussing the standard shape functions for 2-dimensional elements (()) (02:14) would rectangular elements.

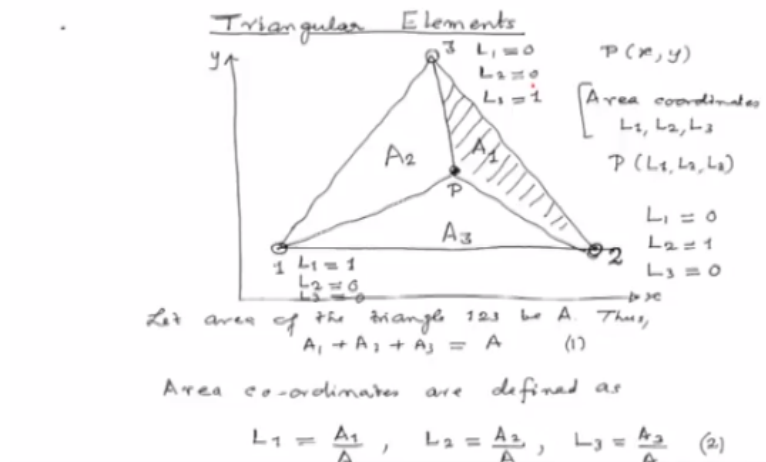
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...STANDARD SHAPE FUNCTIONS: TWO DIMENSIONAL ELEMENTS

- ❖ Triangular Elements
 - ❖ Natural area coordinates
 - ❖ Shape functions for linear and quadratic elements

Now, I will start off with triangular elements. We will first define what we mean by natural area coordinates for a triangular element and in terms of this natural area coordinates, we will define the shape functions for linear and quadratic elements. So, let us first have a look at what we mean by area coordinates for a triangular element.

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So, let us draw a triangle in XY plane. So, why we need this area coordinates, for a simple reason. Though, we can draw our shape functions in terms of X and Y, the expression is a bit more complicated. The integration is also bit more involved but if we convert it into what we call a natural coordinate for triangular elements similar to what we had had in the case of rectangular elements, the life becomes a lot easier.

So, let us draw a triangle. So, a typical triangular element, this is vertices of triangle. Let us number them as 1, 2 and 3. Let us consider an arbitrary point P which is inside the strength elements. Now, we can have 2 sets of coordinates, so in our XY coordinate, P would be given by let us say P x, y. Now, we will define area coordinates which you are going to call coordinates. You would use symbol L1, L2 and L3.

We will define what do you mean by these 3. So, in terms of these area coordinates point, P can also be represented as L1, L2 and L3. Now, you might be surprised here that in the Cartesian reference frame, P is represented only by 2 numbers. Here, we need 3 numbers and we would see these 3 numbers are not independent. There only 2 independent numbers here. Now, let us join this point with 3 vertices.

So, thereby we effectively divide our triangle into 3 sub-triangles. The sub-triangle which is straight in front of the node 1, this area will be called a A_1 . So, this is which lies in front of node 1, rather we can that the base of this triangle is the side which is opposite to our vertex 1. Similarly, the triangle whose base is opposite to vertex 2, area of that we will denote by A_2 and the area of the triangle which is opposite to vertex 3, we will denote it by A_3 .

Now, let area of the triangle 1, 2, 3 be A. So, we can clearly see. Thus, $A_1 + A_2 + A_3 = A$. Let us call this equation 1. Now, how do we define our area coordinates. So, this area coordinates are defined as the coordinate $L_1 = A_1/A$, coordinate $L_2 = A_2/A$, coordinate $L_3 = A_3/A$. Let us call this as equation 2. So, now from 1 and 2 it is obvious thus, what we have at $L_1 + L_2 + L_3 = A_1/A + A_2/A + A_3/A$, that is = 1.

So, what we say that these 3 coordinates are inter-related. So, we have got only 2 independent coordinates. If we know L1 and L2, we can find out what the value of the third coordinate is. So, in a sense again we have got 2 independent numbers to represent the coordinates of given point P in our triangular element.

Now, using these definitions we can clearly put the coordinates of 3 vertices which were defined

for vertex 1, this L_1 coordinate would be 1 because when P lies at 1 even is whole of the triangle, L_2 coordinate of 1 is 0 and similarly its L_3 coordinate is also equal to 0. When we come to point 2, the P is constant with the vertex 2 A to whole of the triangle area. So, we will have $L_2=1$ at vertex 2, $L_1=0$ and $L_3=0$.

Similarly, at vertex 3, we have got $L_1=0$, $L_2=0$ and $L_3=1$. Some of things which you can observe that along line 2, 3, if P lies at the side 2, 3 what will happen, that L_1 would be 0. So, that L_1 coordinate along this line would be 0 and L_2 and L_3 they will range in the range 0 to 1. Same holds good between 1 and 3, that is along the side 1 and 3, L_2 coordinate would be 0 for all the points.

So, this line 1-3 represents basically $L_2=0$ line. Line 1-2, it represents $L_3=0$ line and the side 3-2 represents $L_1=0$ lines. So, this is our definition of the area coordinates. Next, we would be interested in finding out what is the relation between the area coordinates and X, Y coordinates. So, to find out relationship between XY and this L_1 , L_2 and L_3 . The XY coordinate of any point that can be represented in terms of these natural coordinates, so what we will have is at X coordinate of a point P would be given by $L_1X_1+L_2X_2+L_3X_3$.

Similarly, Y coordinate is given by $L_1Y_1+L_2Y_2+L_3Y_3$. Okay, now we can collect these equations together. The equations 3, 4 and 5, they can be written together in a matrix form. If you write them in matrix form, equation 3 can be written as the product of matrix with these coordinates L_1 , L_2 , L_3 and then on the right-hand we are going put for equation 3, the RHS was 1. From equations 4 and 5, we would take the left hand side things which is our X and Y because the terms involving natural coordinates, we are going to put on the left hand side.

So, first (1) (12:40) basically 1, 1, 1, i.e., it is multiplied by this vector L_1 , L_2 , L_3 that would give us 1. So, $L_1+L_2+L_3=1$, so this is our first line represents equation 3. The second one, we will put X coordinates X_1 , X_2 , X_3 so that $X_1L_1+X_2L_2+X_3L_3$ that would become our X coordinate and then $Y_1Y_2Y_3$ in the third row so that $Y_1L_1+Y_2L_2+Y_3L_3$ that gives us our coordinate.

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... Triangular Element

Solve the system of eqns to L_1, L_2 and L_3
in terms of the Cartesian coordinates (x, y) :

$$L_\alpha = \frac{a_\alpha + b_\alpha x + c_\alpha y}{2A} \quad \left| \begin{array}{l} A = \frac{1}{2} \begin{vmatrix} 1 & 1 & 1 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} \end{array} \right|$$

$(\alpha = 1, 2, 3)$

Here, $a_1 = x_2 y_3 - x_3 y_2, \quad b_1 = y_2 - y_3, \quad c_1 = x_3 - x_2$

$\alpha=2: \quad a_2 = x_3 y_1 - x_1 y_3, \quad b_2 = y_3 - y_1, \quad c_2 = x_1 - x_3$

$a_3 = x_1 y_2 - x_2 y_1, \quad b_3 = y_1 - y_2, \quad c_3 = y_2 - y_1$

I 3-Node (Linear) Element

So, now we have a got a system equations which relate L_1, L_2, L_3 and XY coordinates. So, now we can solve the system of equations to get L_1, L_2 and L_3 in terms of the Cartesian coordinates X, Y and if you do that what we will see that we can write in a short-hand notation. Let us call it L_α , this can be written as $A_\alpha + B_\alpha X + C_\alpha Y / 2 \text{ times area of the triangle}$, okay. We can clearly see that how we define the area of the triangle.

Area of the triangle is basically half of this determinant $1, 1, 1, X_1, X_2, X_3, Y_1, Y_2, Y_3$, okay. In expanded form, we can substitute it. Now, this α will take the values 1, 2 and 3. In fact, we need to compute only 2 of them. The third one is obtained by the relationship $L_1 + L_2 + L_3 = 1$. So, here using Cramer's rule you can easily see that if $\alpha=1$, A_1 is $X_2 Y_3 - X_3 Y_2$, B_1 is $Y_2 - Y_3$ and C_1 is $X_3 - X_2$.

Similarly, for the second coordinate when $\alpha=2$, we get $A_2 = X_3 Y_1 - X_1 Y_3$, $B_2 = Y_3 - Y_1$ and $C_2 = X_1 - X_3$. $A_3 = X_1 Y_2 - X_2 Y_1$, $B_3 = Y_1 - Y_2$ and $C_3 = Y_2 - Y_1$. So, we can use these values to find out what are the natural coordinates L_1, L_2 and L_3 of a point if we know its Cartesian coordinates. Now, in terms of these, it is very easy for us to define now the shape functions of the triangular elements.

So, now let us take the first scenario as what we call 3 node or we also call it linear element, okay. So, this is the most basic 2D element.


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$$a_3 = x_1 y_2 - x_2 y_1, \quad b_3 = y_1 - y_2, \quad c_3 = y_1 x_2$$

I 3-Node (Linear) Element

Shape functions for linear element are:

$$\begin{aligned} N_1 &= L_1 \\ N_2 &= L_2 \\ N_3 &= L_3 \end{aligned}$$



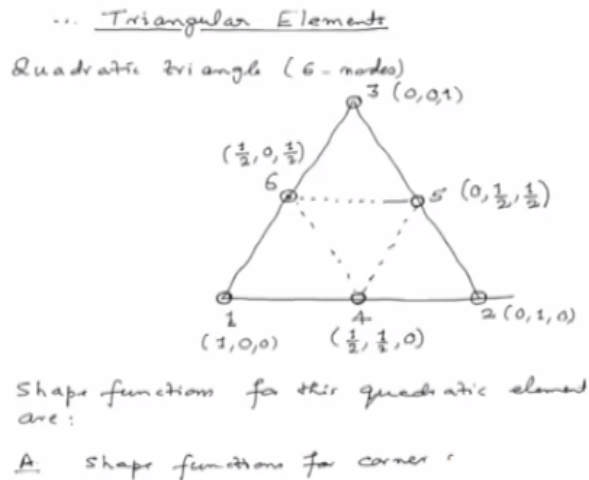
$$\begin{aligned} x &= \sum_{i=1}^3 N_i x_i = L_1 x_1 + L_2 x_2 + L_3 x_3 \\ y &= \sum_{i=1}^3 N_i y_i = L_1 y_1 + L_2 y_2 + L_3 y_3 \end{aligned}$$

↑ iso-parametric element

So, in this case our nodes of the 3 vertices of the triangle 1, 2 and 3 and the shape functions for the linear elements $N_1=L_1$, $N_2=L_2$ and $N_3=L_3$. So, now you can easily see the simplicity which has been introduced by the use of area coordinates that our shape functions are expressed in a very simple form. You can also see this is an iso-parametric element which will introduce here just for the sake of revision.

Please note down that this X coordinate is again given by this sigma $N_i X_i$, $i=1, 2, 3$. $L_1 X_1 + L_2 X_2 + L_3 X_3$ and similarly Y coordinate, $i=1, 2, 3$, $N_i Y_i$. So, since N_i , they get values of L_i , so we have $L_1 Y_1 + L_2 Y_2 + L_3 Y_3$. So, in effect our basic linear triangular element is an iso-parametric element.

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Let us have a look at one more triangular element. Let us take a triangular element for which the shape functions are of second order, i.e., we will call it as quadratic and in this case we will have 6 nodes. So, let us have a geometrical presentation of this quadratic element and the numbering convention which is commonly employed 1, 2 and 3. These are our 3 primary nodes. Mid-sized nodes are numbered again in similar order, i.e., the mid-point of 1 and 2, that could be numbered as node 4 in same cyclic order.

The mid-point of 2-3 that would be called node 5 and midpoint of 1 and 3 that would be called node 6. So, remember these 4, 5 and 6, they are mid-points of their respective sides. So, in terms of area coordinates, let us note down coordinate of each of these nodes. So, node 1 we will have the coordinates 1, 0, 0. Node 2 has got coordinates 0, 1, 0. Node 3 has got coordinates 0, 0, 1. Node 4, it is midway 1 and 2, so L_1 is half, L_2 will also be half and L_3 coordinate is 0 along this line.

Node 5, L_1 coordinate is 0. L_2, L_3 they both have value equal to half. Node 6, this is half 1/2, 0, 1/2. So, now how do you define the shape functions. So, shape functions for this quadratic element, we will first define the shape functions for corner nodes. So, that is case A, shape functions for corner nodes that is nodes 1, 2 and 3. We will write in a fairly compact form.

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So, this Kronecker delta property is very easy to verify. We can also verify this property for let us say for N_1 . So, N_1 at node $1=2*1-1*1$, this is definitely 1 and how about N_1 at node 2. At node 2

the coordinate L_1 is 0, so it becomes identically 0. At node 4, N_1 at $4=2*1/2-1*1/2$, so that is again 0. So, we can verify it for each node. So, all the shape functions do satisfy Kronecker delta property.

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A Shape functions for corner nodes (1,2,3)

$$N_d = (2L_d - 1) L_d \quad \left| \begin{array}{l} N_1 = (2L_1 - 1) L_1 \\ N_2 = (2L_2 - 1) L_2 \\ N_3 = (2L_3 - 1) L_3 \end{array} \right. \quad d = 1, 2, 3$$

B Shape functions for mid-point nodes

$$N_4 = 4 L_1 L_2, \quad N_5 = 4 L_2 L_3, \quad N_6 = 4 L_3 L_1$$

Verification ① Kronecker delta property

$$N_1(1) = (2*1 - 1)*1 = 1, \quad N_1(2) = 0$$

$$N_1(4) = (2*1/2 - 1)*1/2 = 0, \dots$$

② Partition of unity

$$\begin{aligned} \sum_{i=1}^6 N_i &= 2L_1^2 - L_1 + 2L_2^2 - L_2 + 2L_3^2 - L_3 \\ &\quad + 4L_1L_2 + 4L_2L_3 + 4L_3L_1 \\ &= 2(L_1 + L_2 + L_3)^2 - (L_1 + L_2 + L_3) \\ &= 2*1^2 - 1 = 1 \end{aligned}$$

Next, the partition of unity. For that, we need to find out whether the summation of all these shape functions N_i , i is equal to 1 to 6, that is what we need to find out. So, now let us do that. Let us write each one in expanded forms. N_1 becomes $2L_1$ square- L_1 . L_2 would become $2L_2$ square- L_2 . N_3 is $2L_3$ square- $L_3+4 L_1L_2+4 L_2L_3+4 L_3L_1$. So, this we can write as twice of $L_1+L_2+L_3$ whole square- $L_1+L_2+L_3$ and we have $L_1+L_2+L_3=1$.

So, we have got $2*1$ square-1 which is equal to 1. So, these shape functions do satisfy the partition of unity. So, there is absolutely no problem with satisfaction 2 primary conditions which these shape functions must satisfy, okay.

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...STANDARD SHAPE FUNCTIONS: THREE DIMENSIONAL ELEMENTS

- ❖ Rectangular Prisms Elements
 - ❖ Lagrange Family
 - ❖ Serendipity Family
- ❖ Tetrahedral Elements

Next, let us move on to 3-dimensional. So, in 3-dimensional, we will have a look at what we call rectangular prism elements. We have got variety of options. We can have rectangular prism elements and we can have triangular prism elements. We can have tetrahedral elements. We can have what we call wedge elements. There are variety of options available. We will have a look at 2 of the basic ones.

Basically, we will have a look at rectangular prism elements and we will have both the types; Lagrange family and Serendipity family. Tetrahedral elements are very similar to our triangular elements and we have to introduce what we call volume coordinates in place of area coordinates to define this tetrahedral elements. Now, please remember that both of these types, i.e., rectangular prism elements and tetrahedral elements are the ones which are most widely used in finite element analysis.

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3-D Rectangular Elements

A. Lagrange Family

Shape functions for element of any order can be expressed as products of 1-D Lagrange polynomials, i.e.

$$N_{\alpha} \equiv N_I N_J N_K = L_I^n(\xi) L_J^m(\eta) L_K^p(\zeta)$$

where n, m and p denote no. of subdivisions along each side.

Definition of coordinate ξ, η , and ζ :

$$\xi = \frac{x - x_c}{l_x}, \quad \eta = \frac{y - y_c}{l_y}, \quad \zeta = \frac{z - z_c}{l_z}$$

B. Serendipity Family

So, now let us have a bit detailed look at our 3D rectangular elements. As usual, we can have 2 sets here. The first one we are going to look at is what we call Lagrange family and for the Lagrange family elements, the shape functions can be written as, the shape functions for element of any order, i.e., whether we are dealing with linear elements, quadratic elements, cubic elements and so on can be expressed as 1D Lagrange polynomial.

That is if you want to write a generic shape function N_{α} for a node α , this can be expressed in terms of what we call $N_I N_J N_K$. Now, I, J, K , they are being used to represent one-dimensional Lagrange shape functions in X, Y and Z directions respectively. So, if we use the symbol for Lagrange Polynomial, we can write this as $L_I^I \xi^n, L_J^J \eta^m$ and $L_K^K \zeta^p$ where n, m and p denote the number of subdivision along each side.

How many subdivisions for this element we have got along X direction, Y direction, and Z direction for such an element and definitions of natural coordinates ξ, η and ζ . This is very similar to what we did for the 2-dimensional case, i.e., over ξ is defined as $(X - X_c)/L_x$ of X , okay. Now, Lagrangian 3D rectangular elements, they will have interior nodes if the order is more than linear.

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$$u_k = \sum_{i=1}^n \sum_{j=1}^m \sum_{l=1}^p \phi_i(\xi) \psi_j(\eta) \chi_l(\zeta) u_{kijl}(\xi, \eta, \zeta)$$

where n, m and p denote no. of sub-distances along each side.

Definition of coordinate ξ, η , and ζ :

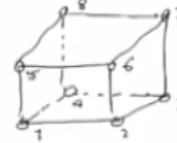
$$\xi = \frac{x-x_0}{h_x}, \quad \eta = \frac{y-y_0}{h_y}, \quad \zeta = \frac{z-z_0}{h_z}$$

B Serendipity Family (nodes are only along the boundaries of the element).

① 8-node linear element

$$N_a = \frac{1}{8} (1 + \xi_a \xi) (1 + \eta_a \eta) (1 + \zeta_a \zeta)$$

where $(\xi_a, \eta_a, \zeta_a) \Rightarrow$ coordinates of node ' a '.



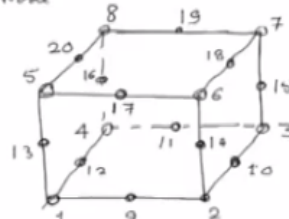
So, we can have another family which is more widely used, which is called Serendipity family in which nodes are only along the boundaries of the element, and let us try to define 1 or 2, we will restrict to linear and quadratic. So, linear one is very simple. This is 8-node element which is also referred to as simple brick 1, 2, 3, 4, 5, 6, 7, 8. So, this is our 8-node linear element, the shape functions are identical to what will get for linear Lagrangian element and we have got all corner nodes.

So, the shape function is given as $N_A = 1/8 * (1 + \xi_A \xi) (1 + \eta_A \eta) (1 + \zeta_A \zeta)$ where ξ_A, η_A and ζ_A , these are coordinates of node number A . So, by substituting the appropriate values, we can find out the shape function corresponding to each node for this 8-node linear element.

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3-D Rectangular Elements

(2) Quadratic 20-Node Element.



Shape Functions for corner nodes

$$N_a = \frac{1}{8} (1 + \xi_a \xi) (1 + \eta_a \eta) (1 + \zeta_a \zeta) (\xi_a \xi + \eta_a \eta + \zeta_a \zeta - 2)$$

Next, let us have a look at quadratic serendipity element. So, let us first draw a small diagram. As usual, we have to number these nodes starting in a specific order, so 1, 2, 3 and 4. There are 4 corner nodes in the bottom line and 5, 6, 7, 8 these are corner nodes on the top line. This is quadratic 20-node element. Okay, now how do we define the big nodes. Their numbering now will start in order.

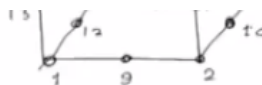
Let us say 1 midpoint of 1 and 2, this will be numbered as 9. So, go in the same fashion 2-3, that gives us the node number 10. 3-4 midpoint that gives us 11. 4 and 1, 12. Next, we will have a look at the vertical things 13, 14, 15 and 16 and after that we will have these midpoints on the top sides 17, 18, 19 and 20. So, in 3-dimensions you quickly say that if you move from linear to quadratic, the number of nodes has increased considerably.

In fact, if we had a Lagrangian family, we will have much larger element of nodes. There will be many more nodes in the interior. There are 7 more nodes to be precise. Now, how do we represent our shape functions in this case. Shape functions for corner nodes. You can just remember the way we did it for 2D case. So, $N_A = \frac{1}{8} (1 + \xi_A \xi) (1 + \eta_A \eta) (1 + \zeta_A \zeta) (\xi_A \xi + \eta_A \eta + \zeta_A \zeta - 2)$.

So, this very compact form expressing for our corner nodes, substitute their natural coordinates ξ_A , η_A and ζ_A to get the corresponding shape functions. Now, let us have a look at what

would be the form for midpoint nodes. So, let us take one typical case, remaining ones you can workout yourself.

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Shape Functions for corner nodes

$$N_a = \frac{1}{8} (1 + \xi_a \xi) (1 + \eta_a \eta) (1 + \zeta_a \zeta) (\xi_a \zeta + \eta_a \xi + \zeta_a \eta + 2)$$

Typical mid-point node

$$\xi_a = 0, \eta_a = \pm 1, \zeta_a = \pm 1$$

$$N_a = \frac{1}{4} (1 - \xi^2) (1 + \eta_a \eta) (1 + \zeta_a \zeta)$$

Similar expressions can be obtained for other set of mid-point nodes

So, typical midpoint node for which you $\xi_a = 0$ and η_a takes the value plus or minus 1. Similarly, ζ_a takes the value plus or minus 1. Your N_a is expressed as $\frac{1}{4} (1 - \xi^2) (1 + \eta_a \eta) (1 + \zeta_a \zeta)$ and so on. So, similar expressions can be obtained for other set of midpoint nodes. So, what we have done is identify one set for which, let us say this ξ head to 0. So, the first term was $1 - \xi^2$.

Remaining terms very similar to what we had that with product of 2 linear terms in η and ζ . So, if you move on to the case of $\eta_a = 0$, then the shape functions would involve the linear combination in terms of ξ and ζ multiplied by $1 - \eta^2$ and so on. So, that is how you can easily write down the expressions for the remaining shape functions and that I would leave as an exercise for you to complete.

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...STANDARD SHAPE FUNCTIONS: THREE DIMENSIONAL ELEMENTS

- ❖ Rectangular Prisms Elements
 - ❖ Lagrange Family
 - ❖ Serendipity Family
- ❖ Tetrahedral Elements

Tetrahedral elements as I said that is reading assignment for you.

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ISOPARAMETRIC ELEMENTS

- ❖ Elements for which the shape functions can be used to represent the geometry as well as function approximation are called iso-parametric elements.

Then, we used the word iso-parametric element, specifically when we discussed our triangular element, we said look it also works out to be linear triangular iso-parametric element. So, what do you mean by an iso-parametric element in general. The definition is the elements for which shape functions can be used to represent the geometry as well as the function approximation, they are called iso-parametric elements.

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Iso-parametric elements

Shape Functions : $N_i, i=1, \dots, n$

Then, geometry can also be expressed using N_i and nodal coordinates, i.e.,

$$\begin{aligned} x &= \sum N_i x_i \\ y &= \sum N_i y_i \\ z &= \sum N_i z_i \end{aligned} \quad \Leftarrow \text{Iso-parametric elements}$$

So, that is to say if you got any element for which shape functions are represented as an iso-parametric elements. So, shape functions they are given by N_i where i is equal to 1 to number of nodes in this element. Then, the geometry can also be expressed using N_i and nodal coordinates, i.e., we can write x as $\sum N_i x_i$, y would be given as $\sum N_i y_i$ and z would be represented in terms of $\sum N_i z_i$.

So, that were the case such elements are called iso-parametric element. Iso means identical of sign. So, here the variation of the variable in our element and variation of the coordinates they follow the similar pattern, they are related by these shape functions. So, this is a reason why we call such elements as iso-parametric elements.

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EVALUATION OF INTEGRALS

- ❖ Gauss quadrature for
 - ❖ One dimensional elements
 - ❖ Multi-dimensional rectangular elements

Now, let us come to the evaluation of integrals. For most of the finite elements, analytical integration would be very difficult if not impossible. So, we have got to go for what we call numerical integration. There are separate set of formulae which are available for rectangular elements and triangular elements. So, if you are dealing with one-dimensions or in 2D rectangular or 3D brick elements, so we will use Gauss quadrature formula.

So, Gauss quadrature would be used for one-dimensional elements as well as multi-dimensional rectangular elements. So, let us have a look at what we mean by the Gauss quadrature here.

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Gaussian Quadrature

$$\int_a^b f(x) dx = \frac{L_x}{2} \int_{-1}^1 f(\xi) d\xi$$

$\begin{array}{c} \text{---} \frac{a}{-1} \quad \quad \quad \frac{b}{1} \text{---} x \\ \quad \quad \quad \underbrace{\hspace{1.5cm}}_{L_x} \\ \quad \quad \quad \xi \in (-1, 1) \end{array}$

Gauss formula:

$$\int_{-1}^1 f(\xi) d\xi = \sum_{i=1}^{N_q} f(\xi_i) w_i$$

$\xi_i = \text{Gauss quadrature points}$
 $w_i = \text{Weights}$

This is to remind you that if you want integrate a function $f(x)$, we have got a function which has

be to be integrated along a line and suppose the extend of this line, let us call it as LX is A to B. So, we want to find out this integral A to B FX DX. Now, you can verify that this is given by LX/2. If we map it to an iso-parametric element with (()) (48:45) -1 to 1, the natural coordinate xi which ranges from -1 to 1.

So, in this, we can write with -1 to 1 FX of xi D xi, I the X and Gauss' formula says that now this standard integral in the interval -1 to 1 F xi D xi, it can be obtained by this weighted sum, I is equal to 1 to NG F xi Wi. So, here this xi point, they are called Gauss quadrature points and WI are called weights, okay. So, we can use the Gauss quadrature even for multi-dimensional integrals.

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$$\begin{aligned}
 &\text{Gauss formula:} \\
 &\int_{-1}^1 f(\xi) d\xi = \sum_{i=1}^{N_G} f(\xi_i) w_i \\
 &\quad \xi_i = \text{Gauss quadrature points} \\
 &\quad w_i = \text{Weights.} \\
 \\
 &I = \int_{\Omega} G(\vec{x}) d\Omega = \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 G(\vec{x}(\xi, \eta, \zeta)) |J| d\xi d\eta d\zeta \\
 &\int_{-1}^1 \int_{-1}^1 \int_{-1}^1 G |J| d\xi d\eta d\zeta = \sum_{i=1}^{N_1} \sum_{j=1}^{N_2} \sum_{k=1}^{N_3} \bar{G}(\xi_i, \eta_j, \zeta_k) \frac{w_i w_j w_k}{w_i w_j w_k} X \\
 &\quad \bar{G}(\xi, \eta, \zeta) = G(\vec{x}) |J|
 \end{aligned}$$

For instance, if you want to find out an integral in 3 dimensions, i.e., to say we want to find out the integral given by integral/3-dimensional domain GX D omega. So, this we can easily express as -1 to 1 -1 to 1 -1 to 1 GX, now X would be given in terms of xi eta zeta multiplied by what we call Jacobian, D xi, D eta, D zeta and now this standard integral -1 to 1 -1 to 1 -1 to 1 G times D xi, D eta, D zeta can be of obtained using Gaussian quadrature formula, I=1 to N1, sigma G=1 to N2, sigma K=1 to N3.

Let us call this function as G bar xi I, eta J, zeta K*the weights. So, multiplied by the weights WI, WJ, WK where our G bar xi eta zeta, this is of function G*Jacobian. So, this is how we can

use Gaussian quadrature to find out 1D or multi-dimensional integrals numerically.

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... EVALUATION OF INTEGRALS

- ❖ Special quadrature formulae for
 - ❖ Triangular elements
 - ❖ Tetrahedral elements

Next, we have got some special quadrature formula for triangular elements. For triangular elements, we already see that there is one possibility of doing some analytical integration and there are special formula which is fairly similar to what we had seen with the Gaussian quadrature, i.e., we will have some Gaussian points and their corresponding weights which can be used to find out the integrals over an area element.

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$$\begin{aligned}
 &\text{Integral over a triangular element} \\
 &\left[\int_{\Delta} L_1^a L_2^b L_3^c d\Omega = \frac{a! b! c!}{(a+b+c+3)!} (2A) \right] \\
 &\text{Numerical Integration} \\
 &I = \int_{\Delta} f(\mathbf{x}) d\Omega = 2A \underbrace{\int_0^1 \int_0^{1-L_1} f(L_1, L_2, L_3) dL_2 dL_3}_{I_1} \\
 &I_1 = \int_0^1 \int_0^{1-L_1} f(L_1, L_2, L_3) dL_2 dL_3 \\
 &= \sum_{i=1}^N f(L_1^i, L_2^i, L_3^i) w_i
 \end{aligned}$$

So, now let us have a look at the integral over a triangular element. Now, if everything is in terms of the area coordinates, we have one simple relation which we can make use of in the evaluation

of these integrals. So, there is one analytical formula, so integration over a triangle we got L_1 to the power A, L_2 to the power B, L_3 to the power C $D \omega$. This is given as factorial A, factorial B, factorial C, divided by $A+B+C+2$ factorial*2 into the area of the triangle.

So, this is one analytical formula. Now, let us have a look numerical formula similar to the Gaussian quadrature, so numerical integration. If you want to find out the integral which is given by integration over the area of some function $F(X) d\omega$, this we can write as $2A$ integral over 0 to 1, integral 0 to $1-L_1$, $F(L_1, L_2, L_3) dL_1 dL_2$. Remember that we have not introduced L_3 because that is not an independent coordinate that is given in terms of L_1 and L_2 .

So, now this standard integral which we get here for that there are specialised formula. So, this integral, let us call this as I_1 . So, integral $I_1 = \int_0^1 \int_0^{1-L_1} F(L_1, L_2, L_3) dL_1 dL_2$. This can be expressed in a form very similar to our Gaussian quadrature, $\sum_{i=1}^N F(L_1^i, L_2^i, L_3^i) W_i$. So, there are standard tables available. Say for instance, if you want I will just put 2 possibilities here.

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$$I_1 = \int_0^1 \int_0^{1-L_1} f(L_1, L_2, L_3) dL_1 dL_2 = \sum_{i=1}^N f(L_1^i, L_2^i, L_3^i) W_i$$

Single point:
 $\alpha = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$
 $W_1 = 1$

Quadratic formula
 3-point formula
 $W_1 = W_2 = W_3 = \frac{1}{3}$

In one case, we have got a single point formula, the coordinates of this point, let us call this point as small A. So, coordinates are $1/3, 1/3, 1/3$ and you can easily guess, this would be equal weight, so the weight is 1. So, this gives us first-order accuracy. If you want a quadratic formula, so that will involve use of 3 points which are basically midpoints of the sides and the coordinates

you can easily say this is 1×2 , 1×2 , 0 .

In fact, let me call this as A_1 , A_2 , and A_3 ; $0, 1/2, 1/2$; $1/2, 0, 1/2$. So, this is a 3-point formula. Weights are again equal. So, $W_1=W_2=W_3=1/3$. So, use these coordinates in this formula which we had used. So, summation would be using the function evaluation at the points A_1 , A_2 and A_3 and weight multiplier is $1/3$ and this should give us the numerical value of the integral.

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**REQUIRED ORDER OF
NUMERICAL INTEGRATION**

- ❖ Numerical integration should be exact to the order $(2p - m)$ where p is degree of polynomial present in shape functions and m is the order of differentials.
- ❖ Thus, for $m = 1$,
 - ❖ $p = 1$ (linear elements) $O(h)$
 - ❖ $p = 2$ (quadratic elements) $O(h^2)$

Now, to conclude our numerical integration, there are certain points which I would like to just point out, the required order of numerical integration. Because more number of points we choose in the Gaussian quadrature or for triangular elements or similar formulas are available for tetrahedral elements.

More expensive would be evaluation of the integrals, but do we really need that. There are some simple rules which say no. We can restrict the number of points which we need. So, the total degree to which we need to evaluate our integrals exactly is $2P-1$ where P is the degree of polynomial present in our shape function, i.e., whether we have used linear, quadratic and so on shape function and M is the order of differential present in our weak form.

So, if $M=1$, so if you want to use linear elements we should restrict $P \geq 2$, we should use only first-order formula. For instance, in the case of triangular elements, just taking the value of the

centroid that should be good enough, use one point formula. $P=2$ for quadratic elements, use a quadratic formula or in the Gaussian quadrature use $2/2$ formula.

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...REQUIRED ORDER OF NUMERICAL INTEGRATION

- ❖ Thus, for a linear quadrilateral or triangle, a single point integration is adequate.
- ❖ For a quadratic element, 2×2 (in 2-D) or $2 \times 2 \times 2$ (in 3-D) Gauss quadrature is sufficient.

So, that is for a linear quadrilateral or triangle, a single point integration is adequate and for a quadratic element, let say if you are dealing with rectangular one, we can choose 2×2 , i.e., 4 Gauss points in 2 dimensions and $2 \times 2 \times 2$, i.e., 8 points in 3 dimensions to obtain our value of the elemental integrals. We do not need anything more than that. Same would be the case if you want to use triangular elements, use 3 points in 2D and similar extension in 3D with the tetrahedral elements.

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REFERENCES

- ❖ Chung, T. J. (2010). *Computational Fluid Dynamics*. 2nd Ed., Cambridge University Press.
- ❖ Reddy, J. N. (2005). *An Introduction to the Finite Element Method*. 3rd Ed., McGraw Hill, New York.
- ❖ Zienkiewicz, O. C., Taylor, R. L., Zhu, J. Z. (2005). *The Finite Element Method: Its Basis and Fundamentals*, 6th Ed., Butterworth-Heinemann (Elsevier)

For further details on these procedures, please have a look at the book by Chung on Computational Fluid Dynamics (()) (59:53) or Reddy's book on Introduction to the Finite Element Method or the most definitive book of them all Zienkiewicz, Taylor and Zhu's book on Finite Element Method: Its Basis and Fundamentals. So, we are not going to discuss any further about the shape functions. We are going to put a stop here.

In the next lecture, we will see application of Finite Element Method to heat conduction problem.