

Constitutive relations: Fourier law of heat conduction

$$q_i = q_i(\nabla\theta)$$

Linear isotropic:  $q_i = -k \theta_{,i}$

Weak formulation: Weighted residuals

$$\int_B (-\rho c \dot{\theta} + f + q_{i,i}) \eta \, dv = 0 \quad \forall \text{admissible } \eta$$

weak form:

$$\boxed{\int_B [(\rho c \dot{\theta} - f) \eta + q_i \eta_{,i}] \, dv - \int_{S_2} \overbrace{q_i n_i}^{\bar{q}} \eta \, ds = 0} \quad (\eta \text{ admissible})$$

Finite element discretization (spatial)

$$\theta_h \approx \sum_{a=1}^N \theta_a N_a = \sum_{e=1}^E \sum_{a=1}^n \theta_a^e N_a^e$$

$$\dot{\theta}_h = \sum_{a=1}^N \dot{\theta}_a N_a = \sum_{e=1}^E \sum_{a=1}^n \dot{\theta}_a^e N_a^e$$

Insert in weak form:

$$\sum_e \int_{\Omega^e} \left[ \rho^e c^e \sum_{b=1}^n \dot{\theta}_b N_b - f \right] \sum_{a=1}^n \eta_a N_a +$$

$$q_{Ti}^e(\theta_h) \sum_{a=1}^n \eta_a N_{a,i}^e \Big] dV - \int_{\Omega^e} f \sum_{a=1}^n \eta_a N_a^e dV -$$

$$\int_{\partial \Omega^e \cap \Omega_2} \bar{q}^e \sum_{a=1}^n \eta_a N_a^e ds \Big\} = 0$$

$$\sum_e \sum_{a=1}^n \eta_a \left[ \sum_{b=1}^n \left( \int_{\Omega^e} \rho^e c^e N_a^e N_b^e dV \right) \dot{\theta}_b + \int_{\Omega^e} \overbrace{q_{Ti}^e(\theta_h)}^{f_{int}^e} N_{a,i}^e dV - \right.$$

$$\left. - \int_{\Omega^e} f^e N_a^e dV - \int_{\partial \Omega^e \cap \Omega_2} \bar{q}^e N_a^e ds \right] = 0$$

$f_{ext}^e$

$$\Rightarrow \boxed{C \dot{\theta} + f(\theta) = f^{ext}} \quad \text{where}$$

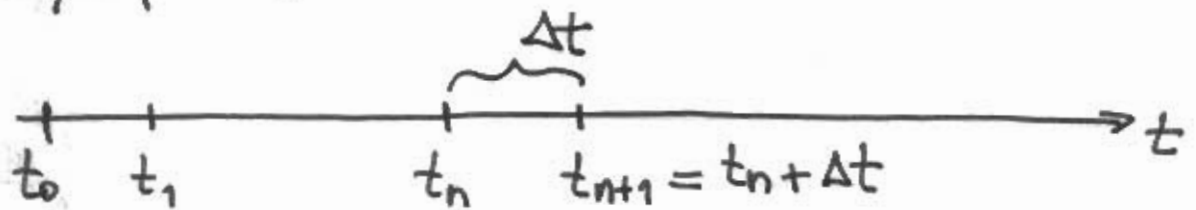
$$\boxed{C = \sum_e C^e = \sum_e \int_{\Omega^e} \rho^e c^e N_a^e N_b^e dV}$$

$$f^{int} = \sum_e f_{int}^e = \sum_e \int_{\Omega^e} \varphi_i^e(t_n) N_{a,i}^e dv$$

$$f^{ext} = \sum_e f_{ext}^e = \sum_e \left\{ \int_{\Omega^e} f^e N_a^e dv + \int_{\partial \Omega^e \cap \Omega_2} \bar{\varphi}^e N_a ds \right\}$$

### Time-stepping algorithms

Envision incremental solution procedure: Given  $x_0, v_0, f^{ext}(t)$ ; and an increasing sequence of (evenly spaced) discrete times:



we wish to determine

$$\left\{ \begin{matrix} x_0 \\ v_0 \end{matrix} \right\} \left[ \left\{ \begin{matrix} x_1 \\ v_1 \end{matrix} \right\} \dots \dots \left\{ \begin{matrix} x_n \\ v_n \end{matrix} \right\} \left\{ \begin{matrix} x_{n+1} \\ v_{n+1} \end{matrix} \right\} \right]$$

We need some scheme to march in time:

$$\begin{Bmatrix} X_n \\ v_n \end{Bmatrix} \xrightarrow{\text{ALGORITHM}} \begin{Bmatrix} X_{n+1} \\ v_{n+1} \end{Bmatrix}$$

(one-step formula)

Example: Newmark algorithm

- $X_{n+1} = X_n + \Delta t v_n + \Delta t^2 \left[ \left( \frac{1}{2} - \beta \right) a_n + \beta a_{n+1} \right]$
- $v_{n+1} = v_n + \Delta t \left[ (1 - \gamma) a_n + \gamma a_{n+1} \right]$

where  $a_n, a_{n+1}$  follow from

$$M a_n + f^{\text{int}}(X_n, v_n) = f^{\text{ext}}(t_n)$$

- $M a_{n+1} + f^{\text{int}}(X_{n+1}, v_{n+1}) = f^{\text{ext}}(t_{n+1})$

$$v_n = \dot{X}_n, \quad a_n = \ddot{X}_n, \quad f_n^{\text{ext}} = f^{\text{ext}}(t_n)$$

- $\beta, \gamma$ : Newmark parameters

$$0 \leq \beta \leq 0.5 \quad 0 \leq \gamma \leq 1$$

Red-dot equations define a set of nonlinear algebraic equations on  $(X_{n+1}, v_{n+1}, a_{n+1})$  as a

function of  $(x_n, v_n, a_n)$ .

Nonlinear system solved by Newton-Raphson iteration:

$$\begin{array}{ccccccc} \left\{ \begin{array}{l} x_{n+1}^{(0)} \\ v_{n+1}^{(0)} \end{array} \right\}, & \left\{ \begin{array}{l} x_{n+1}^{(1)} \\ v_{n+1}^{(1)} \end{array} \right\} & \dots & \dots & \left\{ \begin{array}{l} x_{n+1}^{(k)} \\ v_{n+1}^{(k)} \end{array} \right\} & \left\{ \begin{array}{l} x_{n+1}^{(k+1)} \\ v_{n+1}^{(k+1)} \end{array} \right\} & \dots & \dots \\ \uparrow \left\{ \begin{array}{l} x_n \\ v_n \end{array} \right\} & & & & & & & \uparrow \left\{ \begin{array}{l} x_{n+1} \\ v_{n+1} \end{array} \right\} \\ & & & & & & & \text{(convergence)} \end{array}$$

Solution procedure (not unique)

1) Newmark predictors (retain all the explicit terms as first guess)

$$\begin{cases} x_{n+1}^{(0)} = x_n + \Delta t v_n + \Delta t^2 \left( \frac{1}{2} - \beta \right) a_n \\ v_{n+1}^{(0)} = v_n + \Delta t (1 - \gamma) a_n \\ a_{n+1}^{(0)} = 0 \end{cases}$$

2) Know  $\left\{ x_{n+1}^{(k)}, v_{n+1}^{(k)}, a_{n+1}^{(k)} \right\}$ . Linearize about it:

$$\begin{cases} x_{n+1}^{(k+1)} = x_{n+1}^{(k)} + \Delta x \\ v_{n+1}^{(k+1)} = v_{n+1}^{(k)} + \Delta v \\ a_{n+1}^{(k+1)} = a_{n+1}^{(k)} + \Delta a \end{cases}$$

The first two equations are trivial since they are linear:

$$\begin{aligned} \textcircled{1} \quad x_{n+1}^{(k+1)} &= x_{n+1}^{(k)} + \underbrace{\beta \Delta t^2 \Delta a}_{\Delta x} \\ \textcircled{2} \quad v_{n+1}^{(k+1)} &= v_{n+1}^{(k)} + \underbrace{\gamma \Delta t \Delta a}_{\Delta v} \end{aligned}$$

$$M (a_{n+1}^{(k)} + \Delta a) + f^{\text{int}}(x_{n+1}^{(k)} + \Delta x, v_{n+1}^{(k)} + \Delta v) = f_{n+1}^{\text{ext}}$$

$$M (a_{n+1}^{(k)} + \Delta a) + f^{\text{int}}(x_{n+1}^{(k)}, v_{n+1}^{(k)}) +$$

$$+ \underbrace{\frac{\partial f^{\text{int}}}{\partial x} \bigg|_{(x_{n+1}^k, v_{n+1}^k)}}_{K_{n+1}^k} \Delta x + \underbrace{\frac{\partial f^{\text{int}}}{\partial v} \bigg|_{(x_{n+1}^k, v_{n+1}^k)}}_{C_{n+1}^k} \Delta v \sim f_{n+1}^{\text{ext}}$$

$$M \Delta a + K_{n+1}^k \Delta x + C_{n+1}^k \Delta v = f_{n+1}^{\text{ext}} - M a_{n+1}^{(k)} - f^{\text{int}}(x_{n+1}^k, v_{n+1}^k)$$

Solve ① and ② explicitly:

$$\Delta a = \frac{\Delta x}{\beta \Delta t^2}$$

$$\Delta v = \gamma \Delta t \Delta a = \frac{\gamma}{\beta \Delta t} \Delta x$$

$$\underbrace{\left( \frac{1}{\beta \Delta t^2} M + K_{n+1}^k + \frac{\gamma}{\beta \Delta t} C_{n+1}^k \right)}_{(K^{\text{eff}})_{n+1}^k} \Delta x = f_{n+1}^{\text{ext}} - f_{n+1}^{\text{int}}(x_{n+1}^k, v_{n+1}^k) - M a_{n+1}^{(k)}$$

$$\boxed{(K^{\text{eff}})_{n+1}^k \Delta x = \Gamma_{n+1}}$$

$$K^{\text{eff}} = K + \frac{\gamma}{\beta \Delta t} C + \frac{1}{\beta \Delta t^2} M$$

$$\Gamma = f^{\text{ext}} - f^{\text{int}} - M a$$

③ Newmark correctors

$$\bullet x_{n+1}^{(k+1)} = x_{n+1}^{(k)} + \Delta x$$

$$\bullet v_{n+1}^{(k+1)} = v_{n+1}^{(k)} + \frac{\gamma}{\beta \Delta t} \Delta x$$

$$\bullet a_{n+1}^{(k+1)} = a_{n+1}^{(k)} + \frac{1}{\beta \Delta t^2} \Delta x$$

4) Convergence check:

$$\|r_{n+1}^{(k+1)}\| \leq \text{TOL} \|r_{n+1}^{(0)}\| ? \text{ EXIT: } k \leftarrow k+1 \\ \text{GOTO } \textcircled{2}$$

5)  $n \leftarrow n+1$  until  $t_{n+1} = t_{\max}$

Newmark is implicit (implies equation solving) for all values of  $(\beta, \gamma)$  except for special case of  $\beta=0$ , no damping:  $f = f^{\text{int}}(x)$

$\rightarrow$  explicit dynamics

$$\bullet \beta=0 \quad \textcircled{1} x_{n+1} = x_n + \Delta t v_n + \frac{\Delta t^2}{2} a_n$$

$$\textcircled{3} M a_{n+1} + f^{\text{int}}(x_{n+1}) = f_{n+1}^{\text{ext}}$$

$$a_{n+1} = M^{-1} (f_{n+1}^{\text{ext}} - f^{\text{int}}(x_{n+1}))$$

No equation solving if "M" is diagonal