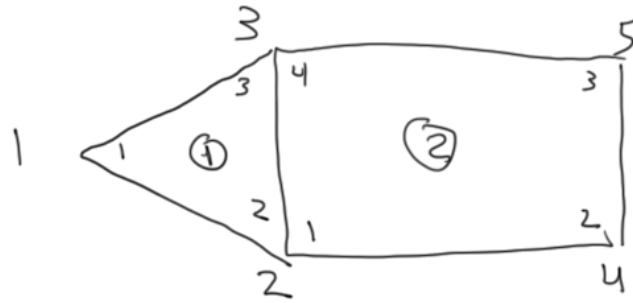
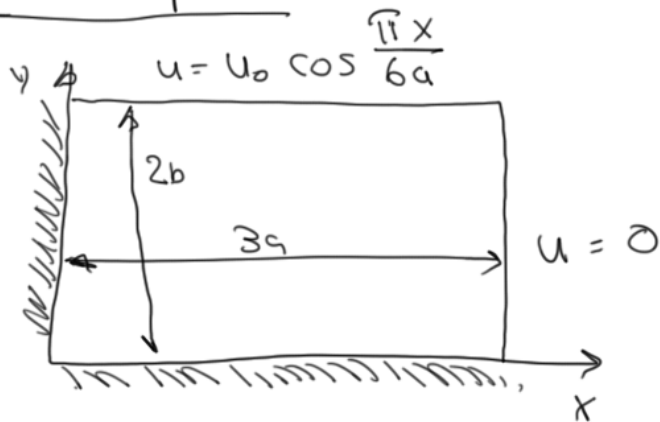


$$B_c = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 5 & 3 \end{bmatrix}$$

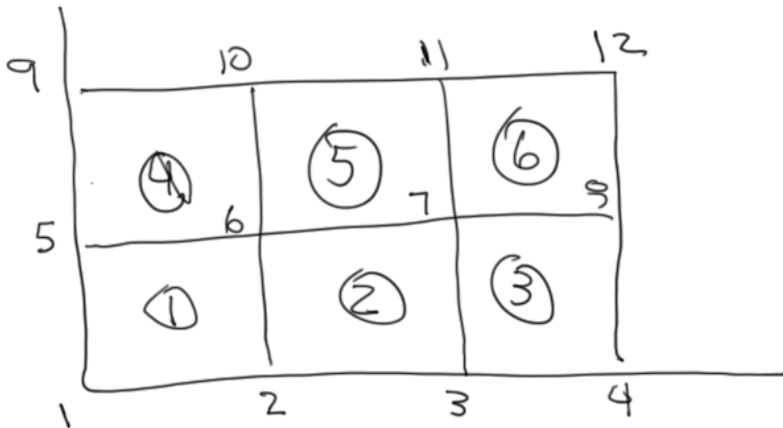


Example



$$-k \nabla^2 u = 0$$

$$-k \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) = 0$$

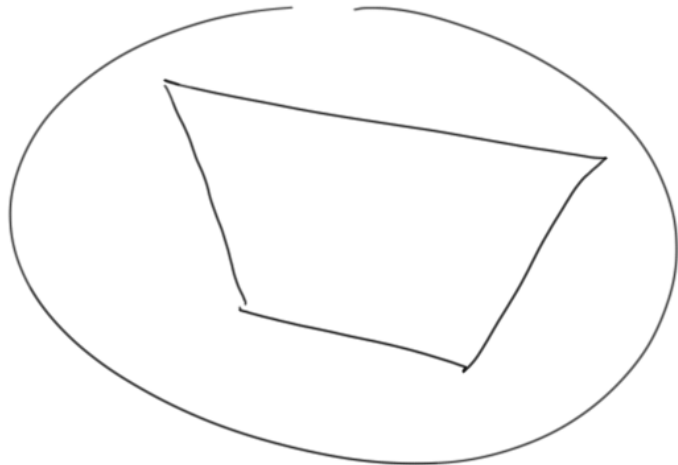
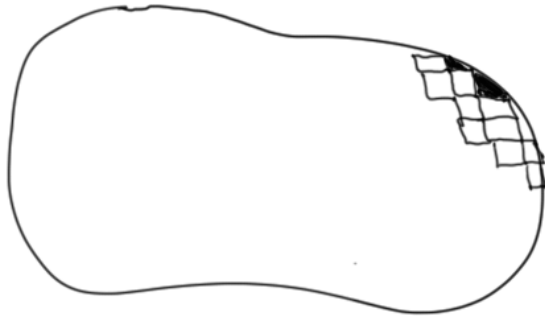




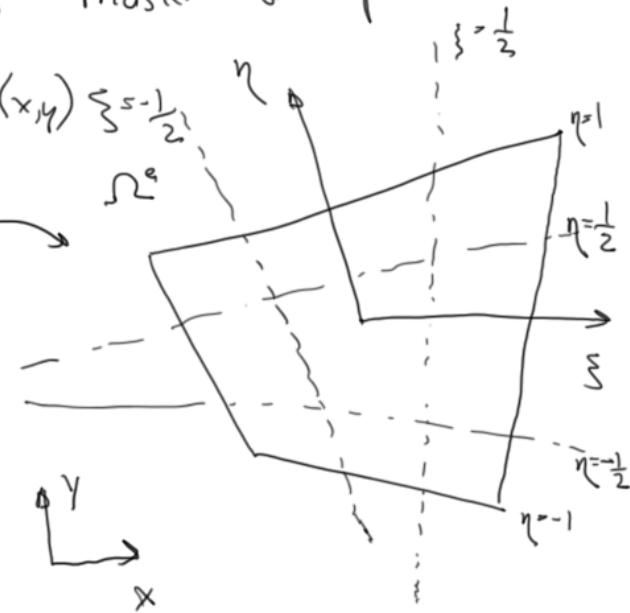
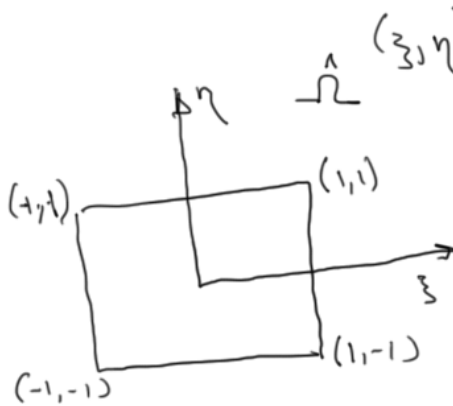
and



$$k^e = \int_{\Omega^e} B^T \cdot c \cdot B d\Omega$$



start by defining a "master" or "parent"



$$N_1 = \frac{1}{4}(1-\xi)(1-\eta)$$

$$N_3 = \frac{1}{4}(1+\xi)(1+\eta)$$

$$N_2 = \frac{1}{4}(1+\xi)(1-\eta)$$

$$N_4 = \frac{1}{4}(1-\xi)(1+\eta)$$

$$x = \underline{x_j \hat{N}_j(\xi, \eta)}, \quad y = y_j \hat{N}_j(\xi, \eta)$$

$$K_{ij} = \int_{\Omega} a(x, y) \frac{\partial N_i}{\partial x} \frac{\partial N_j}{\partial x} + b(x, y) \frac{\partial N_i}{\partial y} \frac{\partial N_j}{\partial y} + c(x, y) N_i N_j \, dx dy$$

$$N_i = \hat{N}_i \quad \frac{\partial N_i}{\partial x} \rightarrow \frac{\partial \hat{N}_i}{\partial \xi}$$

$$\frac{\partial N_i}{\partial y} \rightarrow \frac{\partial \hat{N}_i}{\partial \eta}$$

$$B^T C B$$

$$C = \begin{bmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{bmatrix}$$

$$\frac{\partial \hat{N}_i}{\partial \xi} = \frac{\partial N_i}{\partial x} \frac{\partial x}{\partial \xi} + \frac{\partial N_i}{\partial y} \frac{\partial y}{\partial \xi}$$

$$\frac{\partial \hat{N}_i}{\partial \eta} = \frac{\partial N_i}{\partial x} \frac{\partial x}{\partial \eta} + \frac{\partial N_i}{\partial y} \frac{\partial y}{\partial \eta}$$

or

$$\begin{Bmatrix} \frac{\partial \hat{N}_i}{\partial \xi} \\ \frac{\partial \hat{N}_i}{\partial \eta} \end{Bmatrix} = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix} \begin{Bmatrix} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{Bmatrix}$$

$$= [J] \begin{Bmatrix} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{Bmatrix}$$

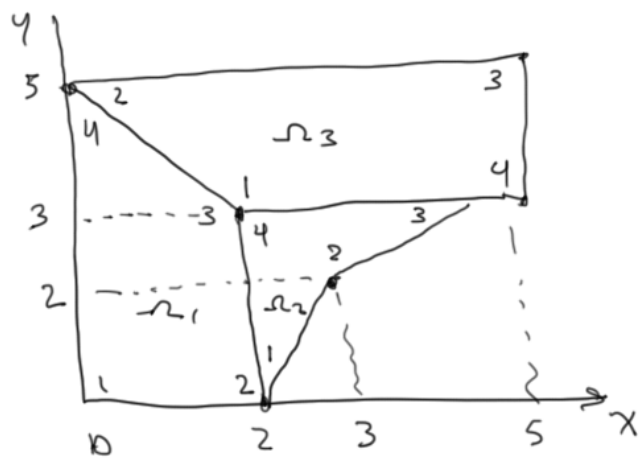
$$\begin{Bmatrix} \frac{\partial \hat{N}_i}{\partial x} \\ \frac{\partial \hat{N}_i}{\partial y} \end{Bmatrix} = [J]^{-1} \begin{Bmatrix} \frac{\partial \hat{N}_i}{\partial \xi} \\ \frac{\partial \hat{N}_i}{\partial \eta} \end{Bmatrix}$$

$$\frac{\partial x}{\partial \xi} = \frac{\partial}{\partial \xi} (x_j \hat{N}_j) = x_j \frac{\partial \hat{N}_j}{\partial \xi} \quad \frac{\partial y}{\partial \xi} = y_j \frac{\partial \hat{N}_j}{\partial \xi}$$

$$\frac{\partial x}{\partial \eta} = x_j \frac{\partial \hat{N}_j}{\partial \eta} \quad \frac{\partial y}{\partial \eta} = y_j \frac{\partial \hat{N}_j}{\partial \eta}$$

$$[J] = \begin{bmatrix} x_1 \frac{\partial \hat{N}_1}{\partial \xi} & y_1 \frac{\partial \hat{N}_1}{\partial \xi} \\ x_1 \frac{\partial \hat{N}_1}{\partial \eta} & y_1 \frac{\partial \hat{N}_1}{\partial \eta} \\ \dots & \dots \\ x_n \frac{\partial \hat{N}_n}{\partial \xi} & y_n \frac{\partial \hat{N}_n}{\partial \xi} \\ x_n \frac{\partial \hat{N}_n}{\partial \eta} & y_n \frac{\partial \hat{N}_n}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial \hat{N}_1}{\partial \xi} & \frac{\partial \hat{N}_2}{\partial \xi} & \frac{\partial \hat{N}_3}{\partial \xi} & \dots & \frac{\partial \hat{N}_n}{\partial \xi} \\ \frac{\partial \hat{N}_1}{\partial \eta} & \frac{\partial \hat{N}_2}{\partial \eta} & \dots & \dots & \frac{\partial \hat{N}_n}{\partial \eta} \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ \dots & \dots \\ x_n & y_n \end{bmatrix}$$

$$J = \det([J]) = \frac{\partial x}{\partial \xi} \frac{\partial y}{\partial \eta} - \frac{\partial x}{\partial \eta} \frac{\partial y}{\partial \xi} > 0$$



For Ω_1

$$[J] = \begin{bmatrix} 1 & -\frac{1}{2}(1+\eta) \\ 0 & 2 - \frac{1}{2}\xi \end{bmatrix} \Rightarrow \det([J]) = \frac{1}{2}(4-\xi) > 0$$

$-1 < \xi < 1$ always invertible

For Ω_2

$$[J] = \begin{bmatrix} 1 + \frac{1}{2}\eta & \frac{1}{2}(1-\eta) \\ \frac{1}{2}(1+\xi) & 1 - \frac{1}{2}\xi \end{bmatrix} \Rightarrow \det([J]) = \frac{\xi}{4}(1+\eta-\xi)$$

$\xi = 1+\eta \Rightarrow J=0$ not invertible

For Ω_3

$$[J] = \begin{bmatrix} -\frac{1}{2}(1-\eta) & 1 \\ 2 + \frac{1}{2}\xi & 0 \end{bmatrix} \Rightarrow \det([J]) = -\left(2 + \frac{1}{2}\xi\right) < 0$$

invertible

$$\begin{Bmatrix} \frac{\partial N_i}{\partial x} \\ \frac{\partial N_i}{\partial y} \end{Bmatrix} = [J]^{-1} \begin{Bmatrix} \frac{\partial \hat{N}_i}{\partial \xi} \\ \frac{\partial \hat{N}_i}{\partial \eta} \end{Bmatrix} = [J]^* \begin{Bmatrix} \frac{\partial N_i}{\partial \xi} \\ \frac{\partial N_i}{\partial \eta} \end{Bmatrix}$$

$$K_{ij} = \int_{\Omega} \left[\hat{a} \left(J_{11}^* \frac{\partial \hat{N}_i}{\partial \xi} + J_{12}^* \frac{\partial \hat{N}_i}{\partial \eta} \right) \left(J_{11}^* \frac{\partial \hat{N}_j}{\partial \xi} + J_{12}^* \frac{\partial \hat{N}_j}{\partial \eta} \right) \right. \\ \left. + \hat{b} \left(J_{21}^* \frac{\partial \hat{N}_i}{\partial \xi} + J_{22}^* \frac{\partial \hat{N}_i}{\partial \eta} \right) \left(J_{21}^* \frac{\partial \hat{N}_j}{\partial \xi} + J_{22}^* \frac{\partial \hat{N}_j}{\partial \eta} \right) \right. \\ \left. + \hat{c} \hat{N}_i \hat{N}_j \right] \det([J]) d\xi d\eta \equiv \int_{\Omega} \overbrace{F(\xi, \eta)}^{\text{use Gauss integration}} d\xi d\eta$$

$\hat{a} = a(\xi, \eta)$
 $\hat{b} = b(\xi, \eta)$
 $\hat{c} = c(\xi, \eta)$

Gauss Integration

$$\int_{-1}^1 f(t) dt = w_1 f(t_1) + w_2 f(t_2) \quad (\star)$$

Let $f(t) = t^3$

$$\int_{-1}^1 t^3 dt = \left[\frac{1}{4} t^4 \right]_{-1}^1 = \frac{1}{4} - \frac{1}{4} = 0 = w_1 t_1^3 + w_2 t_2^3 \quad (1)$$

Let $f(t) = t^2$

$$\int_{-1}^1 t^2 dt = \left[\frac{1}{3} t^3 \right]_{-1}^1 = \frac{1}{3} - \frac{1}{3} = 0 = w_1 t_1^2 + w_2 t_2^2 \quad (2)$$

Let $f(t) = t$

$$\int_{-1}^1 t dt = \left[\frac{1}{2} t^2 \right]_{-1}^1 = \frac{1}{2} - \frac{1}{2} = 0 = w_1 t_1 + w_2 t_2 \quad (3)$$

Let $f(t) = 1$

$$\int_{-1}^1 1 dt = [t]_{-1}^1 = 2 = w_1 + w_2 \quad (4)$$

Solve (1)-(4) for
 w_1, w_2, t_1, t_2

$$\omega_1 = \omega_2 = 1$$

$$t_1 = -t_2 = \sqrt{\frac{1}{3}}$$

$$\begin{aligned} \int_{-1}^1 f(t) dt &= \omega_1 f(t_1) + \omega_2 f(t_2) \\ &= \underline{f\left(-\sqrt{\frac{1}{3}}\right)} + \underline{f\left(\sqrt{\frac{1}{3}}\right)} \end{aligned}$$

[Extend]

$$\int_{-1}^1 f(t) dt = \sum_{i=1}^n \omega_i f(t_i) \quad \text{for } n \text{ points}$$

Exact for $f(t)$ that are polynomials of degree $2n-1$ or less

Points	Value of t	Weights (w_i)	Valid up to degrees
1	0	2	1
2	$-0.5773 = -\frac{1}{\sqrt{3}}$	1	3
	$0.5773 = \frac{1}{\sqrt{3}}$	1	
3	-0.77459	0.5555	5
	0.0	0.8888	
	0.77459	0.5555	

Check the web for larger tables

$$f(t) = 100t^5 - 43t^4 + 75t^3 - t^2 + 5t + 10$$

$$\int_{-1}^1 f(t)$$

t_i	$f(t_i)$	w_i	$w_i f(t_i)$
-0.5773	-18.8466	1	-18.8466
0.5773	28.6244	1	28.6244
			9.7777

t_i	$f(t_i)$	w_i	$w_i f(t_i)$
-0.77459	-72.6954	0.5555	-40.3864
0	10	0.8888	8.888
0.77459	60.5359	0.5555	33.6308
			2.1333

Exact is 2.1333 \leftarrow

For area integrals

$$\begin{aligned} I &= \int_{-1}^1 \int_{-1}^1 f(s, t) ds dt = \int_{-1}^1 \underbrace{\sum_{j=1}^n w_j}_{\text{weights}} f(s, t_j) ds = \sum_{i=1}^m w_i \left(\sum_{j=1}^n w_j f(s_i, t_j) \right) \\ &= \sum_{i=1}^m \sum_{j=1}^n w_i w_j f(s_i, t_j) \end{aligned}$$

Example

$$f(t) = 100 s^3 t^2 + 5 s t + 5$$

2x2 quadrature

s_i	t_j	$f(s_i, t_j)$	$w_i w_j$	$w_i w_j f(s_i, t_j)$
$-\sqrt{\frac{1}{3}}$	$-\sqrt{\frac{1}{3}}$	0.251664	1	0.251664
$-\sqrt{\frac{1}{3}}$	$\sqrt{\frac{1}{3}}$	-3.08167	1	-3.08167
$\sqrt{\frac{1}{3}}$	$-\sqrt{\frac{1}{3}}$	13.0817	1	13.0817
$\sqrt{\frac{1}{3}}$	$\sqrt{\frac{1}{3}}$	-0.251664	1	-0.251664

Exact

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