Lecture 4 Characterization of finite element methods

There are two main characteristics of finite element methods (FEM):

- Petrov-Galerkin approach.
- Element-by-element computation.
- Local nodal basis leading to sparse stiffness matrices.

Remark. Contrary to working basis-by-basis.

§1 Finite element spaces

Definition 4.1. Let $\Omega \subseteq \mathbb{R}^2$ be bounded and polygonal. Then a *triangulation* (partition) of Ω is a collection $\mathcal{P} = \{\tau\}$ of (open) triangles such that

$$\overline{\Omega} = \bigcup_{\tau \in \mathcal{P}} \overline{\tau}; \quad \tau \cap \sigma = \emptyset \quad \text{for} \quad \tau, \sigma \in \mathcal{P}.$$

 \mathcal{P} is called *conforming* if it does not contain *hanging nodes*.

Remark. There are generalizations regarding extensions to higher dimensions, other shapes and curved boundaries.

Here are a two examples of finite elements:

• Lagrange C⁰-finite element space of order d:

$$S_{\mathcal{P}}^{d} = \{ u \in C(\Omega) : u |_{\tau} \in \mathbb{P}_{d-1} \; \forall \tau \in \mathcal{P} \},$$

$$(4.1)$$

and

$$S^{0}_{\mathcal{P}} = \{ u \in L^{\infty}(\Omega) : u |_{\tau} \in \mathbb{R} \ \forall \tau \in \mathcal{P} \}.$$

$$(4.2)$$

• C¹-finite elements:

$$A_{\mathcal{P}}^{d} = \{ u \in C^{1}(\Omega) : u |_{\tau} \in \mathbb{P}_{d-1} \ \forall \tau \in \mathcal{P} \},$$

$$(4.3)$$

Remark. There are finite element spaces of vectors (or tensors) fields.

§2 Finite elements

Definition 4.2 (Ciaret). A finite element is a triple (τ, S, \mathcal{N}) where

- $\tau \subset \mathbb{R}^n$ is a domain with piecewise smooth boundary (element domain).
- S is a finite-dimensional space of functions on τ (shape functions).
- $\mathcal{N} = \{N_1, ..., N_k\}$ is a basis for S^* (nodal variables).

Example for $v \in S$,

$$\begin{array}{ll} N_1(v) = v(x_1) \\ N_2(v) = v(x_2) \end{array} \quad \text{and maybe} \quad \begin{array}{ll} N_3(v) = v'(x_1) \\ N_4(v) = v'(x_2). \end{array}$$

Definition 4.3. If $\{\phi_k\} \subset S$ is a basis of S with $N_i(\phi_k) = \delta_{ik}$ then we call $\{\phi_k\}$ the *nodal basis* of S.

Remark. $\mathcal{N}(v) = \begin{bmatrix} N_1(v) \\ \vdots \\ N_n(v) \end{bmatrix}, \ \mathcal{N} : S \to \mathbb{R}^{\dim S} \text{ is invertible. In particular } \phi_1 = \mathcal{N}^{-1}((1,0,...,0)).$

Definition 4.4. The *local interpolation* for a function v is given by

$$I_{\tau}v = \sum_{i} N_i(v)\phi_i \in S.$$
(4.4)

Lemma 4.5. We have the following:

- $I_{\tau}: V \to S$ is linear, V is some function space on which $\{N_i\}$ are defined.
- $N_i(I_\tau v) = N_i(v)$ for all *i*.
- $I_{\tau}(p) = p$ for all $p \in S$ (this means I_{τ} is a projection).

Global interpolant: $I_{\mathcal{P}}v$ is defined by $(I_{\mathcal{P}}v)|_{\tau} = I_{\tau}v$ for all $\tau \in \mathcal{P}$.