
Step-by-step explanation of FEM with second order elements in *Mathematica*

José Luis Gómez Muñoz
<http://homepage.cem.itesm.mx/jose.luis.gomez>

Based on the work of John H. Mathews
<http://math.fullerton.edu/mathews/n2003/GalerkinMod.html>
and Joseph E. Flaherty
<http://www.cs.rpi.edu/~flaherje/feaframe.html>

A FEM approximation to the solution of an IVP, $-\frac{d}{dx} \left(p(x) \frac{d}{dx} y(x) \right) + q(x) y(x) = f(x)$, $a \leq x \leq b$, $y(a) = y_a$, $y(b) = y_b$, will be obtained. First the definition of the IVP for this example:

In[1]:=

```
Clear[x, y, p, q, f, a, b];

p[x_] := 1 + x;
q[x_] := 0;
f[x_] := x;
a = 0.0;
b = 5.0;
y_a = -1.0;
y_b = +1.0;

Print[TraditionalForm[-Dx (p[x] Dx y[x]) + q[x] * y[x] == f[x]]];
Print[TraditionalForm[y[a] == y_a]];
Print[TraditionalForm[y[b] == y_b]];
```

$$-(x+1) y''(x) - y'(x) = x$$

$$y(0.) = -1.$$

$$y(5.) = 1.$$

A sample domain partition for $a \leq x \leq b$:

In[12]=

```
Clear[nele, j, coords];
nele = 4;
nver = nele + 1;

vertices = Table[a + (b - a)  $\frac{\text{Log}[j]}{\text{Log}[nver]}$ , {j, 1, nver}]
```

Out[15]=

```
{0., 2.15338, 3.41303, 4.30677, 5.}
```

Each subdomain is an “element”, the endpoints of elements are “nodes”:

In[16]=

```
distancia =  $\frac{b - a}{10}$ ;
Graphics[{
  Thick,
  Table[{ColorData["NeonColors"][j / nele],

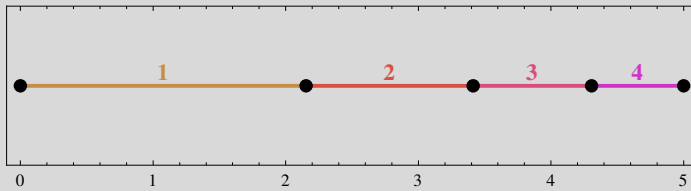
    Style[Text[j, { $\frac{\text{vertices}[[j]] + \text{vertices}[[j+1]]}{2}$ , -distancia}, {0, -1}],

    Medium, Bold], Line[{{vertices[[j]], -distancia},
      {vertices[[j+1]], -distancia}}, {j, 1, nele}],

    PointSize[Large], Table[Point[{vertices[[j]], -distancia}], {j, 1, nver}]}],

  Frame → True, FrameTicks → {Automatic, None, Automatic, None}]
```

Out[17]=



More nodes must be inserted at each midpoint in order to do second order FEM:

In[18]=

```
midpoints =
  Table[(vertices[[j]] + vertices[[j+1]]) / 2, {j, 1, Length[vertices] - 1}];
coords = Riffle[vertices, midpoints]
```

Out[19]=

```
{0., 1.07669, 2.15338, 2.78321, 3.41303, 3.8599, 4.30677, 4.65338, 5.}
```

Elements and nodes together in the domain (“mesh”):

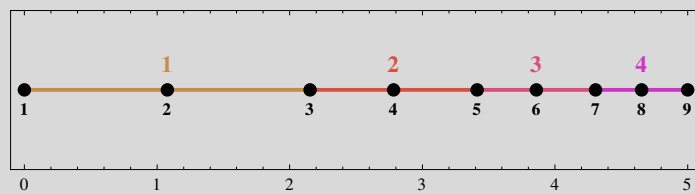
In[20]=

```

nnod = Length[coords];
gnodos = {
  Thick,
  Table[{ColorData["NeonColors"][j / nele],
    Style[Text[j, {
       $\frac{\text{vertices}[[j]] + \text{vertices}[[j+1]]}{2}$ , -distancia}], {0, -2}],
    Medium, Bold}, Line[{{vertices[[j]], -distancia},
      {vertices[[j+1]], -distancia}}], {j, 1, nele}],
  PointSize[Large],
  Table[{Style[Text[j, {coords[[j]], -distancia}], {0, 2}], Bold},
    Point[{{coords[[j]], -distancia}], {j, 1, nnod}]}];
Graphics[gnodos, Frame → True, FrameTicks → {Automatic, None, Automatic, None}]

```

Out[22]=



List of nodes that belong to each element:

In[23]=

```
incidentes = Table[{j, j + 1, j + 2}, {j, 1, nnod - 2, 2}]
```

Out[23]=

```
{ {1, 2, 3}, {3, 4, 5}, {5, 6, 7}, {7, 8, 9} }
```

For example, the nodes of the third element are:

In[24]=

```
incidentes[[3]]
```

Out[24]=

```
{5, 6, 7}
```

The approximated solution $\Phi(x)$ will be a linear combination of some basis functions: $\Phi(x) = \sum_{j=1}^n c_j \phi_j(x)$. Here we have the usual definition of the basis functions for second order FEM in one dimension:

In[25]=

```

Clear[ $\phi$ , x];
Subscript[ $\phi$ , 1][x_] :=

$$\begin{cases} 1 - 3 \left( \frac{x - \text{coords}[[1]]}{\text{coords}[[3]] - \text{coords}[[1]]} \right) + 2 \left( \frac{x - \text{coords}[[1]]}{\text{coords}[[3]] - \text{coords}[[1]]} \right)^2 & \text{coords}[[1]] < x \leq \text{coords}[[3]]; \\ 0 & \text{True} \end{cases}$$

Subscript[ $\phi$ , nnod][x_] :=

$$\begin{cases} 1 + 3 \left( \frac{x - \text{coords}[[\text{nnod}]]}{\text{coords}[[\text{nnod}]] - \text{coords}[[\text{nnod} - 2]]} \right) + & \text{coords}[[\text{nnod} - 2]] < x \leq \text{coords}[[\text{nnod}]] \\ 2 \left( \frac{x - \text{coords}[[\text{nnod}]]}{\text{coords}[[\text{nnod}]] - \text{coords}[[\text{nnod} - 2]]} \right)^2 & \\ 0 & \text{True} \end{cases}$$

;
Subscript[ $\phi$ , j_?EvenQ][x_] :=

$$\begin{cases} 1 - 4 \left( \frac{x - \text{coords}[[j]]}{\text{coords}[[j+1]] - \text{coords}[[j-1]]} \right)^2 & \text{coords}[[j-1]] < x \leq \text{coords}[[j+1]]; \\ 0 & \text{True} \end{cases}$$

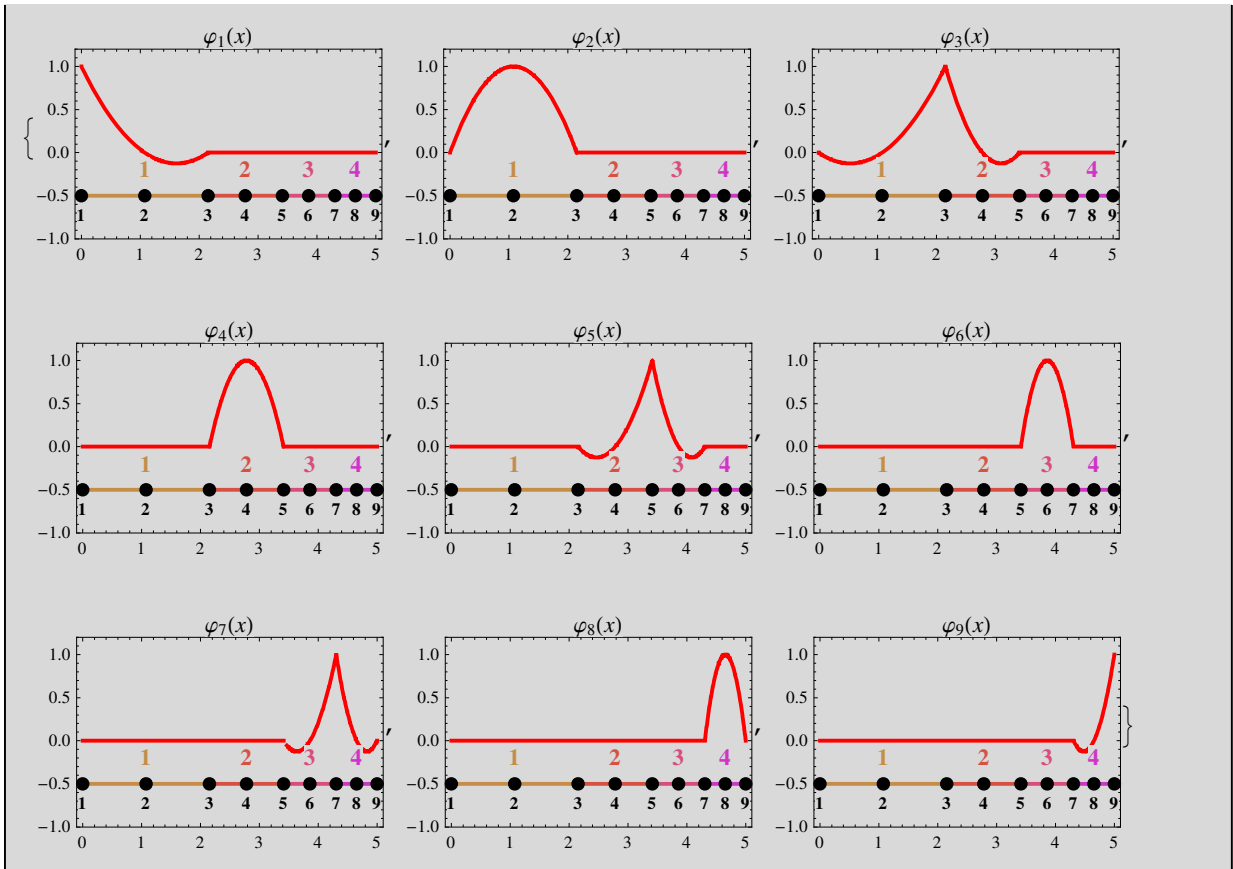
Subscript[ $\phi$ , j_?OddQ][x_] :=

$$\begin{cases} 1 + 3 \left( \frac{x - \text{coords}[[j]]}{\text{coords}[[j]] - \text{coords}[[j-2]]} \right) + & \text{coords}[[j-2]] < x \leq \text{coords}[[j]] \\ 2 \left( \frac{x - \text{coords}[[j]]}{\text{coords}[[j]] - \text{coords}[[j-2]]} \right)^2 & \\ 1 - 3 \left( \frac{x - \text{coords}[[j]]}{\text{coords}[[j+2]] - \text{coords}[[j]]} \right) + & \text{coords}[[j]] < x \leq \text{coords}[[j+2]] \\ 2 \left( \frac{x - \text{coords}[[j]]}{\text{coords}[[j+2]] - \text{coords}[[j]]} \right)^2 & \\ 0 & \text{True} \end{cases}$$

;
funciones = Table[ $\phi_j[x]$ , {j, 1, nnod}];
Table[Plot[funciones[[j]], {x, a, b},
PlotRange -> {-2 distancia, 1.2}, PlotStyle -> {Red, Thick}, Epilog -> gnodos,
Axes -> False, Frame -> True, PlotLabel ->  $\phi_j[x]$ ], {j, 1, nnod}]

```

Out[31]=

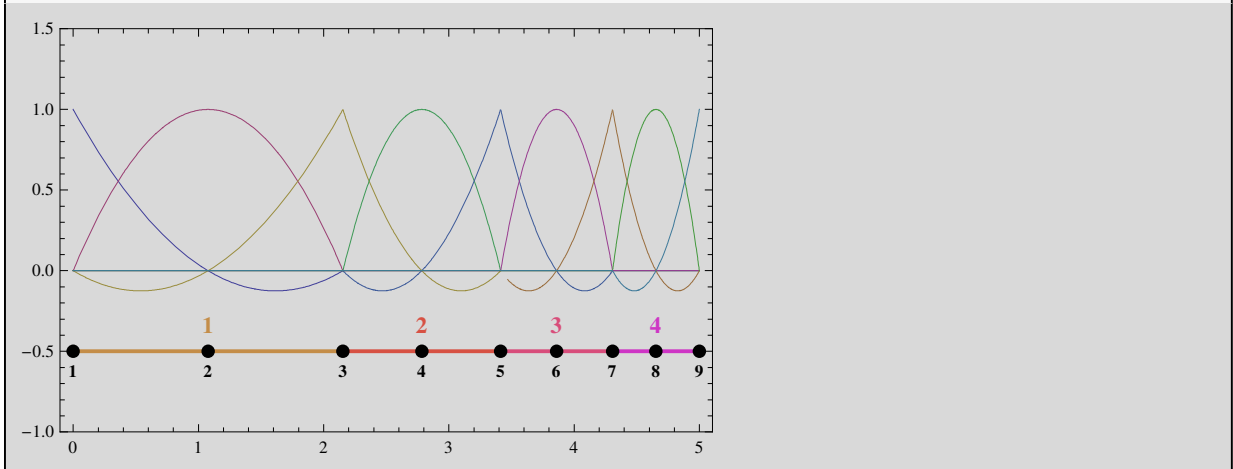


Basis functions and domain meshing:

In[32]=

```
Plot[funciones, {x, a, b}, PlotRange -> {-2 distancia, 1 + distancia},
Frame -> True, Axes -> False, Epilog -> gnodos]
```

Out[32]=



Approximated solution $\Phi(x) = \sum_{j=1}^n c_j \phi_j(x)$. The goal is to find c_j such that $\Phi(x)$ is (in some sense) the best approximation:

In[33]=

```
Clear[Φ, c];

Φ[x_] := Sum[c_j * φ_j[x], {j, 1, nnod}];

Print["\nApproximated solution with parameters c_j:\n"];

Print["Φ[x]=", TraditionalForm[Φ[x]]];

Print["\nWe will find c_j such that
      Φ(x) is (in some sense) the best approximation:\n"];
```

Approximated solution with parameters c_j :

$$\begin{aligned} \Phi[x] = & c_1 \left(\begin{array}{l} 0.431308 (x+0.)^2 - 1.39316 (x+0.) + 1 \\ 0 \end{array} \begin{array}{l} 0. < x \leq 2.15338 \\ \text{True} \end{array} \right) + \\ & c_2 \left(\begin{array}{l} 1 - 0.862616 (x - 1.07669)^2 \\ 0 \end{array} \begin{array}{l} 0. < x \leq 2.15338 \\ \text{True} \end{array} \right) + \\ & c_4 \left(\begin{array}{l} 1 - 2.52093 (x - 2.78321)^2 \\ 0 \end{array} \begin{array}{l} 2.15338 < x \leq 3.41303 \\ \text{True} \end{array} \right) + \\ & c_6 \left(\begin{array}{l} 1 - 5.00775 (x - 3.8599)^2 \\ 0 \end{array} \begin{array}{l} 3.41303 < x \leq 4.30677 \\ \text{True} \end{array} \right) + \\ & c_8 \left(\begin{array}{l} 1 - 8.32338 (x - 4.65338)^2 \\ 0 \end{array} \begin{array}{l} 4.30677 < x \leq 5. \\ \text{True} \end{array} \right) + \\ & c_9 \left(\begin{array}{l} 4.16169 (x - 5.)^2 + 4.32754 (x - 5.) + 1 \\ 0 \end{array} \begin{array}{l} 4.30677 < x \leq 5. \\ \text{True} \end{array} \right) + \\ & c_3 \left(\begin{array}{l} 0.431308 (x - 2.15338)^2 + 1.39316 (x - 2.15338) + 1 \\ 1.26047 (x - 2.15338)^2 - 2.38162 (x - 2.15338) + 1 \end{array} \begin{array}{l} 0. < x \leq 2.15338 \\ 2.15338 < x \leq 3.41303 \end{array} \right) + \\ & c_5 \left(\begin{array}{l} 1.26047 (x - 3.41303)^2 + 2.38162 (x - 3.41303) + 1 \\ 2.50388 (x - 3.41303)^2 - 3.3567 (x - 3.41303) + 1 \end{array} \begin{array}{l} 2.15338 < x \leq 3.41303 \\ 3.41303 < x \leq 4.30677 \end{array} \right) + \\ & c_7 \left(\begin{array}{l} 2.50388 (x - 4.30677)^2 + 3.3567 (x - 4.30677) + 1 \\ 4.16169 (x - 4.30677)^2 - 4.32754 (x - 4.30677) + 1 \end{array} \begin{array}{l} 3.41303 < x \leq 4.30677 \\ 4.30677 < x \leq 5. \end{array} \right) \end{aligned}$$

We will find c_j such that $\Phi(x)$ is (in some sense) the best approximation:

Differential equation:

$$-\frac{d}{dx} \left(p(x) \frac{d}{dx} y(x) \right) + q(x) y(x) - f(x) = 0$$

If we replace $\Phi(x)$ instead of $y(x)$ in the left-hand side, we obtain a residual, $r(x)$, instead of zero:

$$-\frac{d}{dx} \left(p(x) \frac{d}{dx} \Phi(x) \right) + q(x) \Phi(x) - f(x) = r(x)$$

Galerkin methods consist on finding $\Phi(x) = \sum_{j=1}^n c_j \phi_j(x)$ such that its residual $r(x)$ has a zero component in the space of functions $\phi_j(x)$. That means that the internal product (integral) of $r(x)$ with each $\phi_j(x)$ must be zero. In FEM, this calculation is performed element by element:

$$\int_{element} \phi_j(x) r(x) dx = 0$$

that means:

$$-\int_{element} \phi_j(x) \frac{d}{dx} \left(p(x) \frac{d}{dx} \Phi(x) \right) dx + \int_{element} \phi_j(x) (q(x) \Phi(x) - f(x)) dx = 0$$

However our $\Phi(x)$ does not have second derivatives, therefore integration by parts is used and we obtain:

$$\int_{element} p(x) \frac{d\Phi(x)}{dx} \frac{d\phi_j(x)}{dx} dx + \int_{element} \phi_j(x) (q(x) \Phi(x) - f(x)) dx = 0$$

The evaluation of the integrals gives equations for the parameters c_j . Those integrals are evaluated using a "Gauss quadrature" in FEM:

In[38]:=

```

parametros = Table[cj, {j, 1, nnod}];
matrices = {};
cargas = {};

integrationweights = N[{ $\frac{5}{9}$ ,  $\frac{8}{9}$ ,  $\frac{5}{9}$ }]];

integrationpoints = N[{- $\sqrt{\frac{3}{5}}$ , 0,  $\sqrt{\frac{3}{5}}$ }]];

Do[
  nodoini = First[incidentes[[elemento]]];
  nodofin = Last[incidentes[[elemento]]];

  xini = coords[[nodoini]];
  xfin = coords[[nodofin]];

  (* Below,  $\xi$  is a local variable inside the element,  $-1 \leq \xi \leq 1$  *)
  integrationvar[ $\xi$ _] :=  $\frac{(1 - \xi)}{2} xini + \frac{(1 + \xi)}{2} xfin$ ;

  integrationfunction[u_, k_] := p[u] *  $\mathbb{E}'[u]$  *  $\phi_k'[u]$  +  $\phi_k[u]$  * (q[u] *  $\mathbb{E}[u]$  - f[u]);

  ecuaciones =
    Table[
      0.5 * (xfin - xini) * Sum[integrationweights[[j]] *
        integrationfunction[integrationvar[integrationpoints[[j]]], k],
        {j, 1, Length[integrationpoints]}] == 0,
      {k, 1, nnod}];

  ecuaciones = ReplaceAll[ecuaciones, True → 0];

  {v, m} = N[ CoefficientArrays[ecuaciones, parametros] ];

  AppendTo[matrices, m];
  AppendTo[cargas, -v];

  Print["Equations without boundary conditions, element:", elemento];
  Print[MatrixForm[m], ".",
    MatrixForm[parametros], "=",
    MatrixForm[-v]
  ],
  {elemento, 1, nele}]

```


Equations without boundary conditions, element:1

$$\begin{pmatrix} 1.58357 & -1.90503 & 0.321462 & 0. & 0. & 0. & 0. & 0. & 0. \\ -1.90503 & 5.14339 & -3.23836 & 0. & 0. & 0. & 0. & 0. & 0. \\ 0.321462 & -3.23836 & 2.9169 & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \end{pmatrix} \cdot \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \\ C_5 \\ C_6 \\ C_7 \\ C_8 \\ C_9 \end{pmatrix} = \begin{pmatrix} 4.16334 \times 10^{-17} \\ 1.54569 \\ 0.772843 \\ 0. \\ 0. \\ 0. \\ 0. \\ 0. \\ 0. \end{pmatrix}$$

Equations without boundary conditions, element:2

$$\begin{pmatrix} 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 6.34123 & -7.34236 & 1.00113 & 0. & 0. & 0. & 0. \\ 0. & 0. & -7.34236 & 16.018 & -8.67569 & 0. & 0. & 0. & 0. \\ 0. & 0. & 1.00113 & -8.67569 & 7.67456 & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \end{pmatrix} \cdot \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \\ C_5 \\ C_6 \\ C_7 \\ C_8 \\ C_9 \end{pmatrix} = \begin{pmatrix} 0. \\ 0. \\ 0.452084 \\ 2.33724 \\ 0.716536 \\ 0. \\ 0. \\ 0. \\ 0. \end{pmatrix}$$

Equations without boundary conditions, element:3

$$\begin{pmatrix} 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 12.0214 & -13.834 & 1.81258 & 0. & 0. \\ 0. & 0. & 0. & 0. & -13.834 & 29.0013 & -15.1673 & 0. & 0. \\ 0. & 0. & 0. & 0. & 1.81258 & -15.1673 & 13.3547 & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \end{pmatrix} \cdot \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \\ C_5 \\ C_6 \\ C_7 \\ C_8 \\ C_9 \end{pmatrix} = \begin{pmatrix} 0. \\ 0. \\ 0. \\ 0. \\ 0.508391 \\ 2.29982 \\ 0.641518 \\ 0. \\ 0. \end{pmatrix}$$

Equations without boundary conditions, element:4

$$\begin{pmatrix} 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ 0. & 0. & 0. & 0. & 0. & 0. & 18.3619 & -21.0802 & 2.71836 \\ 0. & 0. & 0. & 0. & 0. & 0. & -21.0802 & 43.4938 & -22.4135 \\ 0. & 0. & 0. & 0. & 0. & 0. & 2.71836 & -22.4135 & 19.6952 \end{pmatrix} \cdot \begin{pmatrix} C_1 \\ C_2 \\ C_3 \\ C_4 \\ C_5 \\ C_6 \\ C_7 \\ C_8 \\ C_9 \end{pmatrix} = \begin{pmatrix} 0. \\ 0. \\ 0. \\ 0. \\ 0. \\ 0. \\ 0.4976 \\ 2.15059 \\ 0.577695 \end{pmatrix}$$

All the equations are added (“Assembly of the global matrix”) in order to obtain a unique system of equations for the parameters c_j . This system is singular (it does not have a unique solution) because boundary conditions have not been inserted yet:

In[44]:=

```

matrizGlobal = Total[matrices];

cargaGlobal = Total[cargas];

Print["Equations without boundary conditions"];
Print[NumberForm[MatrixForm[matrizGlobal], 3], ".",
      MatrixForm[parametros ], "==",
      NumberForm[MatrixForm[cargaGlobal], 3]
]

```

Equations without boundary conditions

$$\begin{pmatrix}
 1.58 & -1.91 & 0.321 & 0. & 0. & 0. & 0. & 0. & 0. \\
 -1.91 & 5.14 & -3.24 & 0. & 0. & 0. & 0. & 0. & 0. \\
 0.321 & -3.24 & 9.26 & -7.34 & 1. & 0. & 0. & 0. & 0. \\
 0. & 0. & -7.34 & 16. & -8.68 & 0. & 0. & 0. & 0. \\
 0. & 0. & 1. & -8.68 & 19.7 & -13.8 & 1.81 & 0. & 0. \\
 0. & 0. & 0. & 0. & -13.8 & 29. & -15.2 & 0. & 0. \\
 0. & 0. & 0. & 0. & 1.81 & -15.2 & 31.7 & -21.1 & 2.72 \\
 0. & 0. & 0. & 0. & 0. & 0. & -21.1 & 43.5 & -22.4 \\
 0. & 0. & 0. & 0. & 0. & 0. & 2.72 & -22.4 & 19.7
 \end{pmatrix} \cdot \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \\ c_6 \\ c_7 \\ c_8 \\ c_9 \end{pmatrix} = \begin{pmatrix} 4.16 \times 10^{-17} \\ 1.55 \\ 1.22 \\ 2.34 \\ 1.22 \\ 2.3 \\ 1.14 \\ 2.15 \\ 0.578 \end{pmatrix}$$

Boundary conditions are inserted; now the system has a unique solution:

In[48]:=

```

matrizGlobal[[1]] = Prepend[Table[0, {j, 2, nnod}], 1];
cargaGlobal[[1]] = ya;

matrizGlobal[[nnod]] = Append[Table[0, {j, 2, nnod}], 1];
cargaGlobal[[nnod]] = yb;

Print["Equations WITH boundary conditions"];
Print[NumberForm[MatrixForm[matrizGlobal], 3], ".",
      MatrixForm[parametros ], "==",
      NumberForm[MatrixForm[cargaGlobal], 3]
]

```

Equations WITH boundary conditions

$$\begin{pmatrix} 1 & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. \\ -1.91 & 5.14 & -3.24 & 0. & 0. & 0. & 0. & 0. & 0. \\ 0.321 & -3.24 & 9.26 & -7.34 & 1. & 0. & 0. & 0. & 0. \\ 0. & 0. & -7.34 & 16. & -8.68 & 0. & 0. & 0. & 0. \\ 0. & 0. & 1. & -8.68 & 19.7 & -13.8 & 1.81 & 0. & 0. \\ 0. & 0. & 0. & 0. & -13.8 & 29. & -15.2 & 0. & 0. \\ 0. & 0. & 0. & 0. & 1.81 & -15.2 & 31.7 & -21.1 & 2.72 \\ 0. & 0. & 0. & 0. & 0. & 0. & -21.1 & 43.5 & -22.4 \\ 0. & 0. & 0. & 0. & 0. & 0. & 0. & 0. & 1 \end{pmatrix} \cdot \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \\ c_6 \\ c_7 \\ c_8 \\ c_9 \end{pmatrix} = \begin{pmatrix} -1. \\ 1.55 \\ 1.22 \\ 2.34 \\ 1.22 \\ 2.3 \\ 1.14 \\ 2.15 \\ 1. \end{pmatrix}$$

Solution of the system of equations:

In[54]=

```
solvevector = LinearSolve[matrixGlobal, cargaGlobal];  
solu = Table[parametros[[j]] -> solvevector[[j]], {j, 1, nnod}]
```

Out[55]=

```
{c1 -> -1., c2 -> 1.56216, c3 -> 2.5921, c4 -> 2.71696,  
c5 -> 2.55322, c6 -> 2.27532, c7 -> 1.87021, c8 -> 1.47121, c9 -> 1.}
```

The solution values are replaced in $\Phi(x) = \sum_{j=1}^n c_j \phi_j(x)$. The result is called $g(x)$:

In[56]=

```
g[x_] := ReplaceAll[Φ[x], solu];  
Print["FEM approximated solution"];  
Print["g[x]=", TraditionalForm[g[x]]]
```

FEM approximated solution

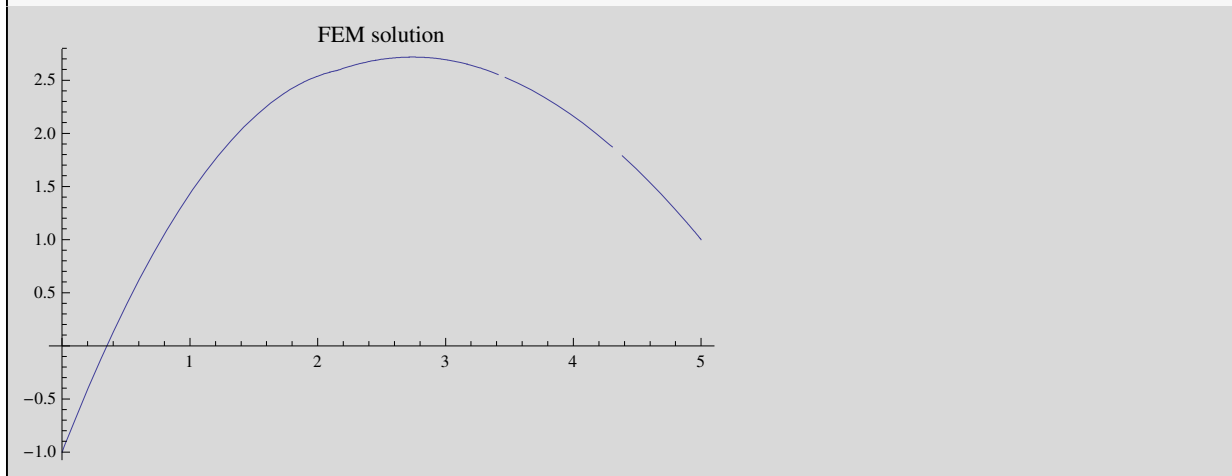
$$g[x]=1. \left(\begin{matrix} \left[\begin{matrix} 4.16169 (x-5.)^2 + 4.32754 (x-5.) + 1 & 4.30677 < x \leq 5. \\ 0 & \text{True} \end{matrix} \right] + \\ 1.47121 \left(\begin{matrix} \left[\begin{matrix} 1 - 8.32338 (x-4.65338)^2 & 4.30677 < x \leq 5. \\ 0 & \text{True} \end{matrix} \right] + \\ 2.27532 \left(\begin{matrix} \left[\begin{matrix} 1 - 5.00775 (x-3.8599)^2 & 3.41303 < x \leq 4.30677 \\ 0 & \text{True} \end{matrix} \right] + \\ 2.71696 \left(\begin{matrix} \left[\begin{matrix} 1 - 2.52093 (x-2.78321)^2 & 2.15338 < x \leq 3.41303 \\ 0 & \text{True} \end{matrix} \right] + \\ 1.56216 \left(\begin{matrix} \left[\begin{matrix} 1 - 0.862616 (x-1.07669)^2 & 0. < x \leq 2.15338 \\ 0 & \text{True} \end{matrix} \right] - \\ 1. \left(\begin{matrix} \left[\begin{matrix} 0.431308 (x+0.)^2 - 1.39316 (x+0.) + 1 & 0. < x \leq 2.15338 \\ 0 & \text{True} \end{matrix} \right] + \\ 1.87021 \left(\begin{matrix} \left[\begin{matrix} 2.50388 (x-4.30677)^2 + 3.3567 (x-4.30677) + 1 & 3.41303 < x \leq 4.30677 \\ 4.16169 (x-4.30677)^2 - 4.32754 (x-4.30677) + 1 & 4.30677 < x \leq 5. \end{matrix} \right] + \\ 2.55322 \left(\begin{matrix} \left[\begin{matrix} 1.26047 (x-3.41303)^2 + 2.38162 (x-3.41303) + 1 & 2.15338 < x \leq 3.41303 \\ 2.50388 (x-3.41303)^2 - 3.3567 (x-3.41303) + 1 & 3.41303 < x \leq 4.30677 \end{matrix} \right] + \\ 2.5921 \left(\begin{matrix} \left[\begin{matrix} 0.431308 (x-2.15338)^2 + 1.39316 (x-2.15338) + 1 & 0. < x \leq 2.15338 \\ 1.26047 (x-2.15338)^2 - 2.38162 (x-2.15338) + 1 & 2.15338 < x \leq 3.41303 \end{matrix} \right] \end{matrix} \right) \end{matrix} \right)$$

Graph of the approximated FEM solution:

In[59]:=

```
Plot[g[x], {x, a, b}, PlotLabel -> "FEM solution"]
```

Out[59]=

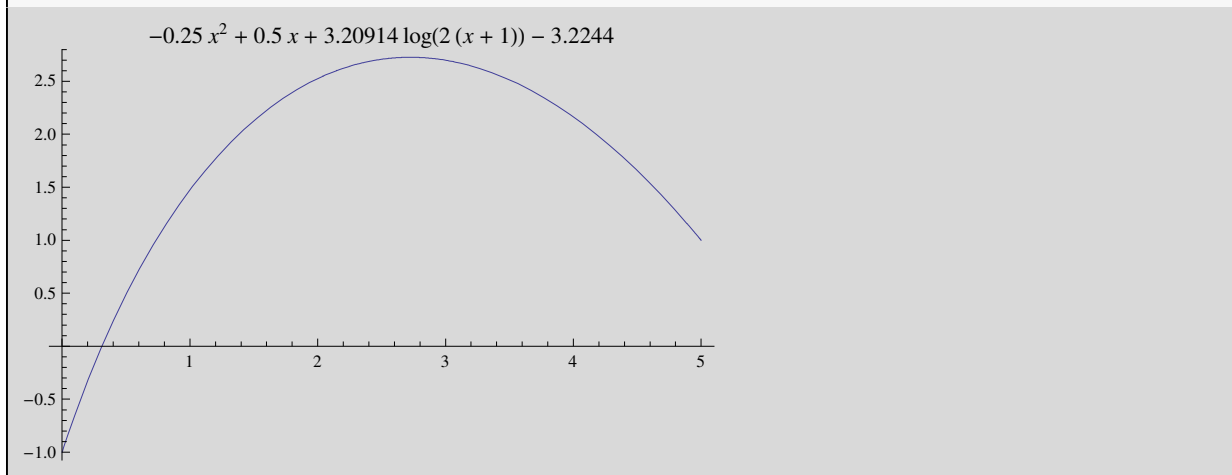


Graph of the exact (analytical) solution:

In[60]:=

```
solexacta =
  DSolve[{-∂x (p[x] ∂x y[x]) + q[x] * y[x] == f[x], y[a] == ya, y[b] == yb}, y[x], x];
exacta[x_] := Evaluate[Expand[ReplaceAll[y[x], solexacta[[1]] ]]];
Plot[exacta[x], {x, a, b}, PlotLabel -> exacta[x]]
```

Out[62]=

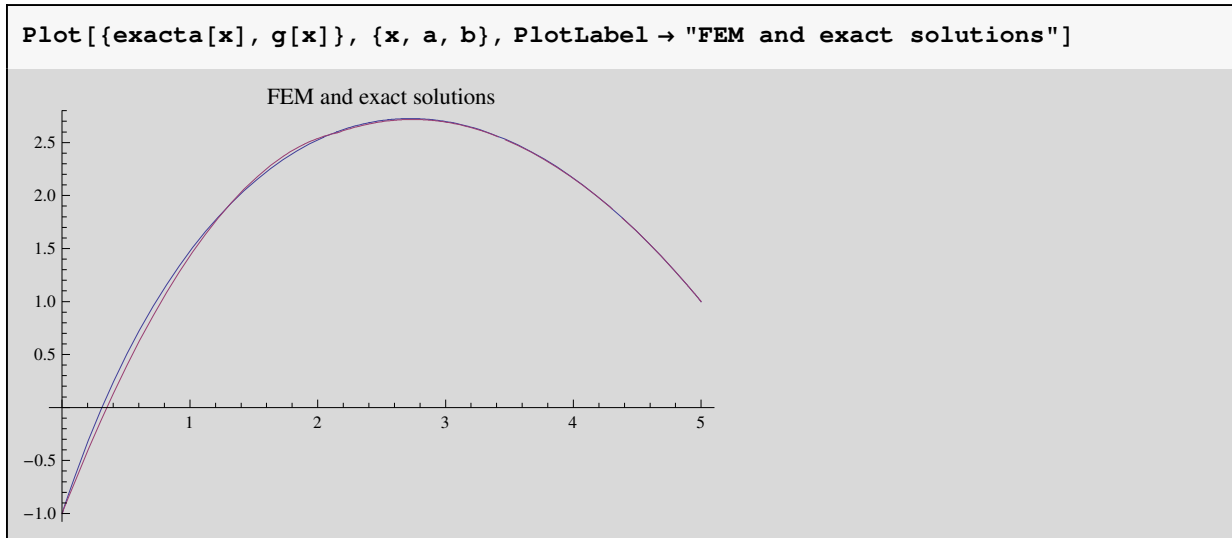


Compare the FEM solution and the exact solution:

In[63]:=

```
Plot[{exacta[x], g[x]}, {x, a, b}, PlotLabel -> "FEM and exact solutions"]
```

Out[63]=

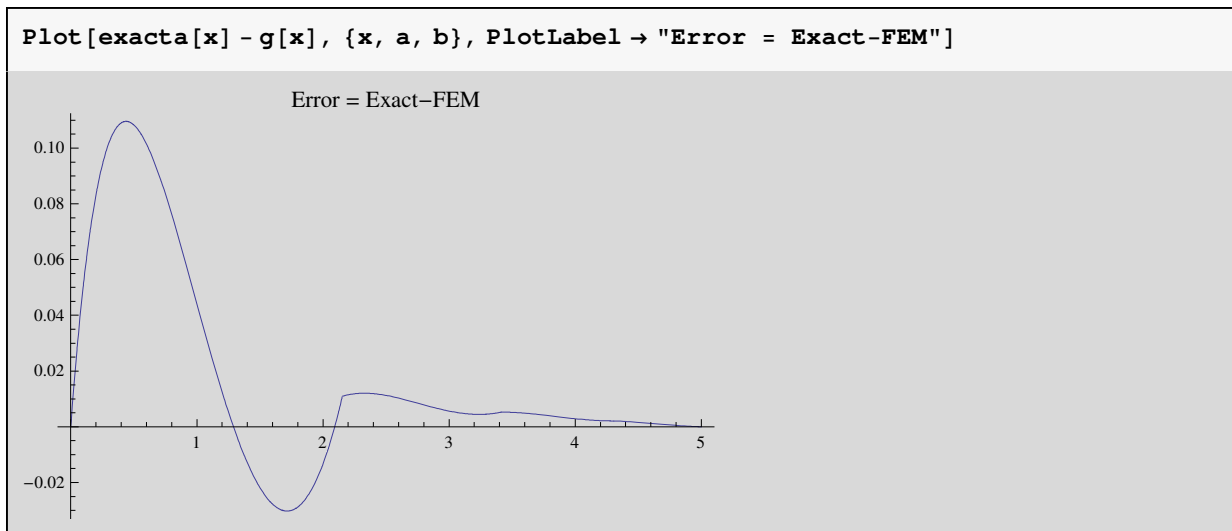


Error:

In[64]:=

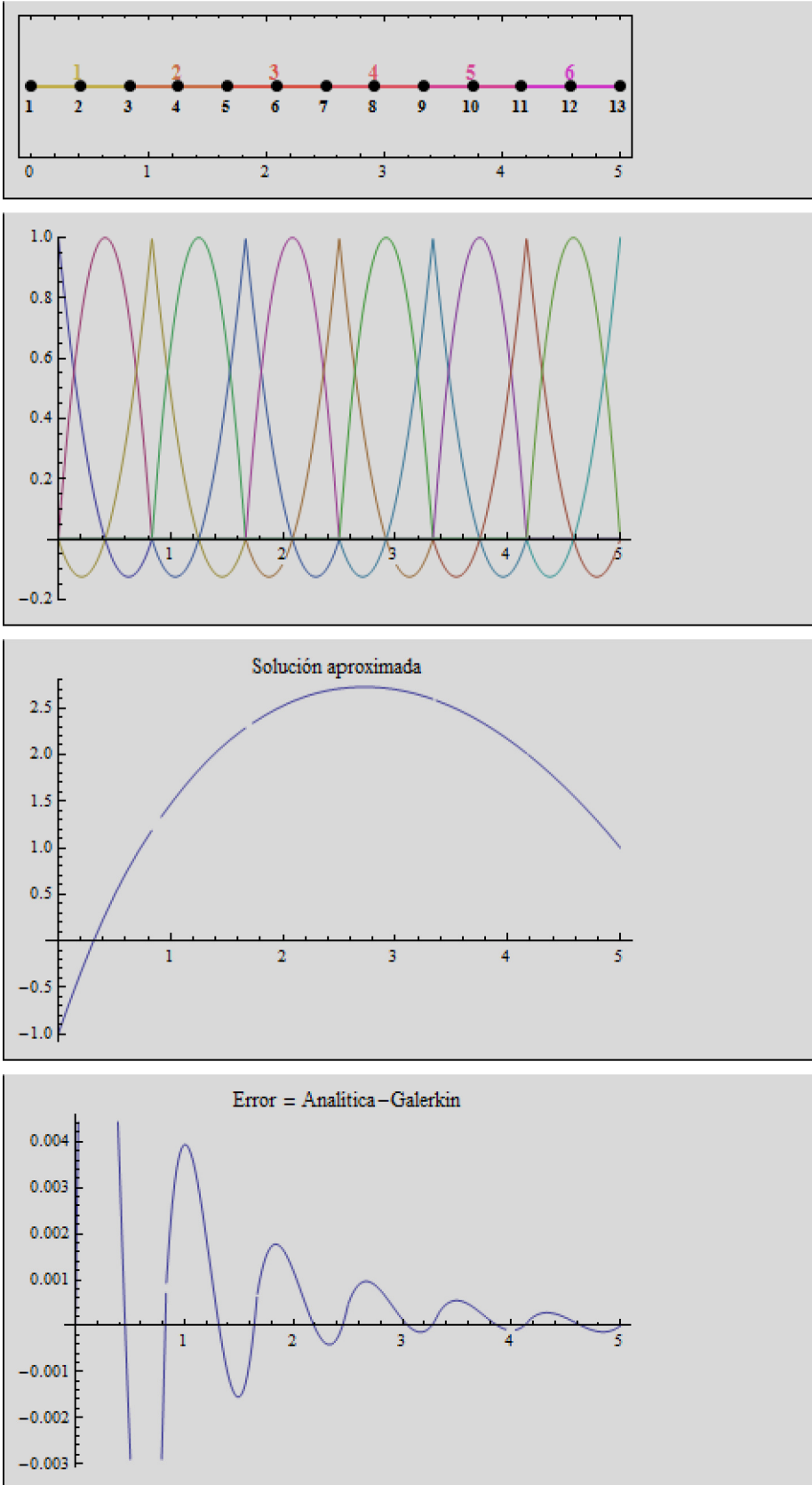
```
Plot[exacta[x] - g[x], {x, a, b}, PlotLabel -> "Error = Exact-FEM"]
```

Out[64]=



Exercises

I. Modify this document to obtain a FEM solution to same problem, but using 6 elements of the same size; the nodes are equally spaced:



References

Based on the work of John H. Mathews
<http://math.fullerton.edu/mathews/n2003/GalerkinMod.html>
and Joseph E. Flaherty
<http://www.cs.rpi.edu/~flaherje/feaframe.html>

José Luis Gómez Muñoz

<http://homepage.cem.itesm.mx/jose.luis.gomez>

In[65]:=

```
$Version
```

Out[65]=

```
9.0 for Microsoft Windows (64-bit) (January 25, 2013)
```

In[66]:=

```
DateString[]
```

Out[66]=

```
Wed 2 Apr 2014 15:36:33
```