Contents

1	Hist	orical introduction	1
2	Wei	ghted residual and variational methods	7
	2.1	Classification of differential operators	7
	2.2	Self-adjoint positive definite operators	9
	2.3	Weighted residual methods	12
	2.4	Extremum formulation: homogeneous boundary	
		conditions	24
	2.5	Non-homogeneous boundary conditions	28
	2.6	Partial differential equations: natural boundary	
		conditions	32
	2.7	The Rayleigh–Ritz method	35
	2.8	The 'elastic analogy' for Poisson's equation	44
	2.9	Variational methods for time-dependent problems	48
	2.10	Exercises and solutions	50
3	The	finite element method for elliptic problems	71
	3.1	Difficulties associated with the application of weighted	
		residual methods	71
	3.2	Piecewise application of the Galerkin method	72
	3.3	Terminology	73
	3.4	Finite element idealization	75
	3.5	Illustrative problem involving one independent variable	80
	3.6	Finite element equations for Poisson's equation	91
	3.7	A rectangular element for Poisson's equation	102
	3.8	A triangular element for Poisson's equation	107
	3.9	Exercises and solutions	114
4	Hig	her-order elements: the isoparametric concept	141
	4.1	A two-point boundary-value problem	141
	4.2	Higher-order rectangular elements	144
	4.3	Higher-order triangular elements	145
	4.4	Two degrees of freedom at each node	147
	4.5	Condensation of internal nodal freedoms	151
	4.6	Curved boundaries and higher-order elements: isoparametric	
		elements	153
	4.7	Exercises and solutions	160

ix

5	Furt	her topics in the finite element method	171	
	5.1	The variational approach	171	
	5.2	Collocation and least squares methods	177	
	5.3	Use of Galerkin's method for time-dependent and non-linear		
		problems	179	
	5.4	Time-dependent problems using variational principles which		
		are not extremal	189	
	5.5	The Laplace transform	192	
	5.6	Exercises and solutions	199	
6	Con	vergence of the finite element method	218	
	6.1	A one-dimensional example	218	
	6.2	Two-dimensional problems involving Poisson's equation	224	
	6.3	Isoparametric elements: numerical integration	226	
	6.4	Non-conforming elements: the patch test	228	
	6.5	Comparison with the finite difference method: stability	229	
	6.6	Exercises and solutions	234	
7	The	boundary element method	244	
	7.1	Integral formulation of boundary-value problems	244	
	7.2	Boundary element idealization for Laplace's equation	247	
	7.3	A constant boundary element for Laplace's equation	251	
	7.4	A linear element for Laplace's equation	256	
	7.5	Time-dependent problems	259	
	7.6	Exercises and solutions	261	
8	Con	nputational aspects	270	
	8.1	Pre-processor	270	
	8.2	Solution phase	271	
	8.3	Post-processor	274	
	8.4	Finite element method (FEM) or boundary element method		
		(BEM)?	274	
Αрр	endix	A Partial differential equation models in the physical		
		sciences	276	
	A.1	Parabolic problems	276	
	A.2	Elliptic problems	277	
	A.3	Hyperbolic problems	278	
	A.4	Initial and boundary conditions	279	
Appendix B Some integral theorems of the vector calculus				
Δрр	endix		•	
		over a triangle	282	

Appendix D Numerical integration formulae	284
D.1 One-dimensional Gauss quadrature	284
D.2 Two-dimensional Gauss quadrature	284
D.3 Logarithmic Gauss quadrature	285
Appendix E Stehfest's formula and weights for numerical Laplace transform inversion	287
References	288
Index	295