

---

# **ANALYSIS OF CONTINUOUS SYSTEMS; DIFFERENTIAL AND VARIATIONAL FORMULATIONS**

**LECTURE 2**

**59 MINUTES**

**LECTURE 2 Basic concepts in the analysis of continuous systems**

**Differential and variational formulations**

**Essential and natural boundary conditions**

**Definition of  $C^{m-1}$  variational problem**

**Principle of virtual displacements**

**Relation between stationarity of total potential, the principle of virtual displacements, and the differential formulation**

**Weighted residual methods, Galerkin, least squares methods**

**Ritz analysis method**

**Properties of the weighted residual and Ritz methods**

**Example analysis of a nonuniform bar, solution accuracy, introduction to the finite element method**

**TEXTBOOK: Sections: 3.3.1, 3.3.2, 3.3.3**

**Examples: 3.15, 3.16, 3.17, 3.18, 3.19, 3.20, 3.21, 3.22, 3.23, 3.24, 3.25**

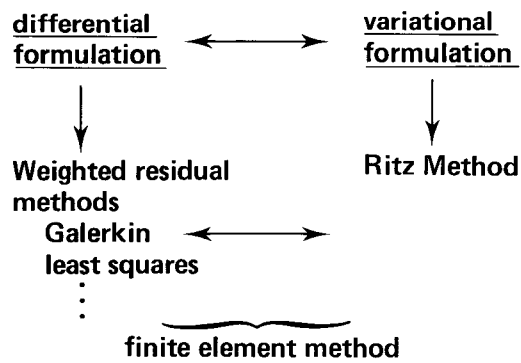
**BASIC CONCEPTS  
OF FINITE  
ELEMENT ANALYSIS –  
CONTINUOUS SYSTEMS**

- We discussed some basic concepts of analysis of discrete systems

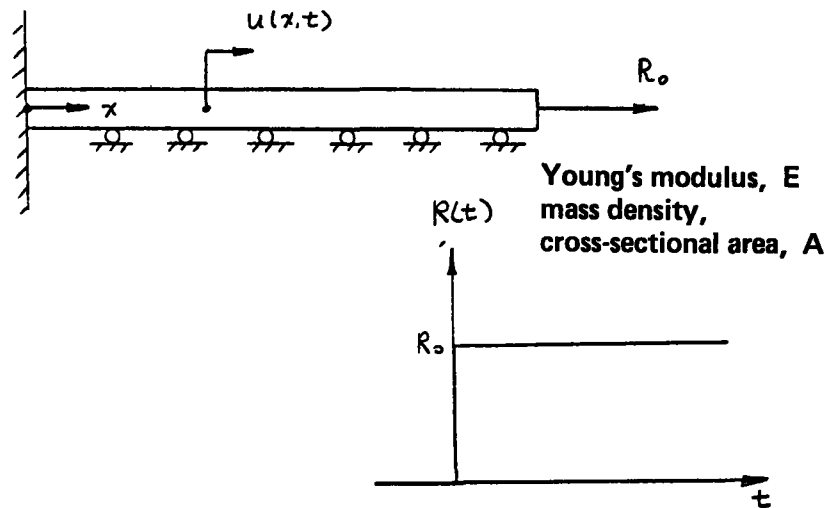
- Some additional basic concepts are used in analysis of continuous systems

---

CONTINUOUS SYSTEMS



**Example - Differential formulation**



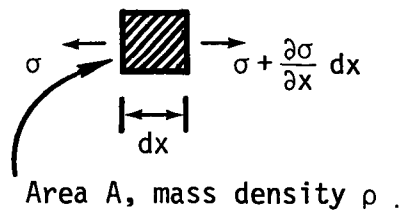
The problem governing differential equation is

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad c = \sqrt{\frac{E}{\rho}}$$

---

**Derivation of differential equation**

The element force equilibrium requirement of a typical differential element is using d'Alembert's principle



$$\sigma A|_x + A \frac{\partial \sigma}{\partial x} dx - \sigma A|_{x+dx} = \rho A \frac{\partial^2 u}{\partial t^2} dx$$

The constitutive relation is

$$\sigma = E \frac{\partial u}{\partial x}$$

Combining the two equations above we obtain

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$$

**The boundary conditions are**

$$u(0,t) = 0 \quad \Rightarrow \text{essential (displ.) B.C.}$$

$$EA \frac{\partial u}{\partial x}(L,t) = R_0 \quad \Rightarrow \text{natural (force) B.C.}$$

**with initial conditions**

$$u(x,0) = 0$$

$$\frac{\partial u}{\partial t}(x,0) = 0$$

---

**In general, we have**

**highest order of (spatial) derivatives in problem-governing differential equation is  $2m$ .**

**highest order of (spatial) derivatives in essential b.c. is  $(m-1)$**

**highest order of spatial derivatives in natural b.c. is  $(2m-1)$**

**Definition:**

**We call this problem a  $C^{m-1}$  variational problem.**

## Example – Variational formulation

We have in general

$$\Pi = \mathcal{U} - \mathcal{W}$$

For the rod

$$\Pi = \int_0^L \frac{1}{2} EA \left( \frac{\partial u}{\partial x} \right)^2 dx - \int_0^L u f^B dx - u_L R$$

and

$$u_0 = 0$$

and we have  $\delta \Pi = 0$

---

The stationary condition  $\delta \Pi = 0$  gives

$$\int_0^L (EA \frac{\partial u}{\partial x}) (\delta \frac{\partial u}{\partial x}) dx - \int_0^L \delta u f^B dx - \delta u_L R = 0$$

This is the principle of virtual displacements governing the problem. In general, we write this principle as

$$\int_V \delta \underline{\epsilon}^T \underline{\tau} dV = \int_V \delta \underline{U}^T \underline{f}^B dV + \int_S \delta \underline{U}^S \underline{f}^S dS$$

or

$$\int_V \underline{\epsilon}^T \underline{\tau} dV = \int_V \underline{U}^T \underline{f}^B dV + \int_S \underline{U}^S \underline{f}^S dS$$

(see also Lecture 3)

However, we can now derive the differential equation of equilibrium and the b.c. at  $x = L$ .

Writing  $\frac{\partial \delta u}{\partial x}$  for  $\frac{\delta \partial u}{\partial x}$ , recalling that  $EA$  is constant and using integration by parts yields

$$-\int_0^L (EA \frac{\partial^2 u}{\partial x^2} + f^B) \delta u \, dx + [EA \frac{\partial u}{\partial x} \Big|_{x=L} - R] \delta u_L - EA \frac{\partial u}{\partial x} \Big|_{x=0}$$

---

Since  $\delta u_0$  is zero but  $\delta u$  is arbitrary at all other points, we must have

$$EA \frac{\partial^2 u}{\partial x^2} + f^B = 0$$

and

$$EA \frac{\partial u}{\partial x} \Big|_{x=L} = R$$

Also,  $f^B = -A \rho \frac{\partial^2 u}{\partial t^2}$  and

hence we have

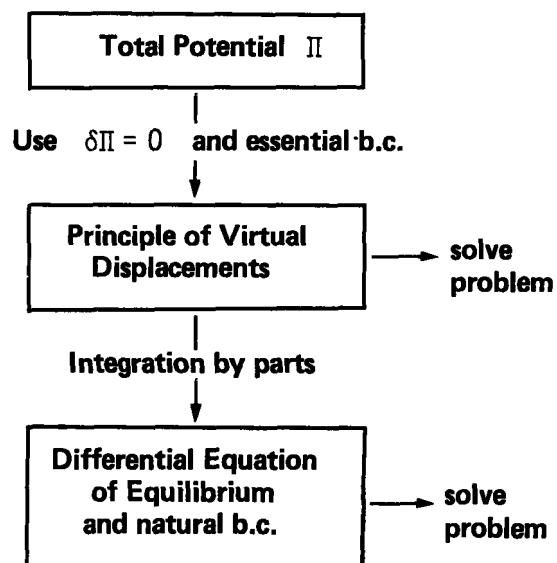
$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}; \quad c = \sqrt{\frac{E}{\rho}}$$

The important point is that invoking  $\delta \Pi = 0$  and using the essential b.c. only we generate

- the principle of virtual displacements
- the problem-governing differential equation
- the natural b.c. (these are in essence "contained in"  $\Pi$ , i.e., in  $\mathcal{W}$ ).

In the derivation of the problem-governing differential equation we used integration by parts

- the highest spatial derivative in  $\Pi$  is of order  $m$ .
- We use integration by parts  $m$ -times.





**Weighted Residual Methods**

Consider the steady-state problem

$$L_{2m}[\phi] = r \quad (3.6)$$

with the B.C.

$$B_i[\phi] = q_i \quad \left. \begin{array}{l} i = 1, 2, \dots \\ \text{at boundary} \end{array} \right\} (3.7)$$

The basic step in the weighted residual (and the Ritz analysis) is to assume a solution of the form

$$\bar{\phi} = \sum_{i=1}^n a_i f_i \quad (3.10)$$

where the  $f_i$  are linearly independent trial functions and the  $a_i$  are multipliers that are determined in the analysis.

---

Using the weighted residual methods, we choose the functions  $f_i$  in (3.10) so as to satisfy all boundary conditions in (3.7) and we then calculate the residual,

$$R = r - L_{2m} \left[ \sum_{i=1}^n a_i f_i \right] \quad (3.11)$$

The various weighted residual methods differ in the criterion that they employ to calculate the  $a_i$  such that  $R$  is small. In all techniques we determine the  $a_i$  so as to make a weighted average of  $R$  vanish.

---

### Galerkin method

In this technique the parameters  $a_i$  are determined from the  $n$  equations

$$\int_D f_i R \, dD = 0 \quad i = 1, 2, \dots, n \quad (3.12)$$

### Least squares method

In this technique the integral of the square of the residual is minimized with respect to the parameters  $a_i$ ,

$$\frac{\partial}{\partial a_i} \int_D R^2 \, dD = 0 \quad i = 1, 2, \dots, n$$

[The methods can be extended to operate also on the natural boundary conditions, if these are not satisfied by the trial functions.]

---

### RITZ ANALYSIS METHOD

Let  $\Pi$  be the functional of the  $C^{m-1}$  variational problem that is equivalent to the differential formulation given in (3.6) and (3.7). In the Ritz method we substitute the trial functions  $\bar{\phi}$  given in (3.10) into  $\Pi$  and generate  $n$  simultaneous equations for the parameters  $a_i$  using the stationary condition on  $\Pi$ ,

$$\frac{\partial \Pi}{\partial a_i} = 0 \quad i = 1, 2, \dots, n \quad (3.14)$$

## Properties

- The trial functions used in the Ritz analysis need only satisfy the essential b.c.
- Since the application of  $\delta \Pi = 0$  generates the principle of virtual displacements, we in effect use this principle in the Ritz analysis.
- By invoking  $\delta \Pi = 0$  we minimize the violation of the internal equilibrium requirements and the violation of the natural b.c.
- A symmetric coefficient matrix is generated, of form

$$\underline{K} \underline{U} = \underline{R}$$

## Example

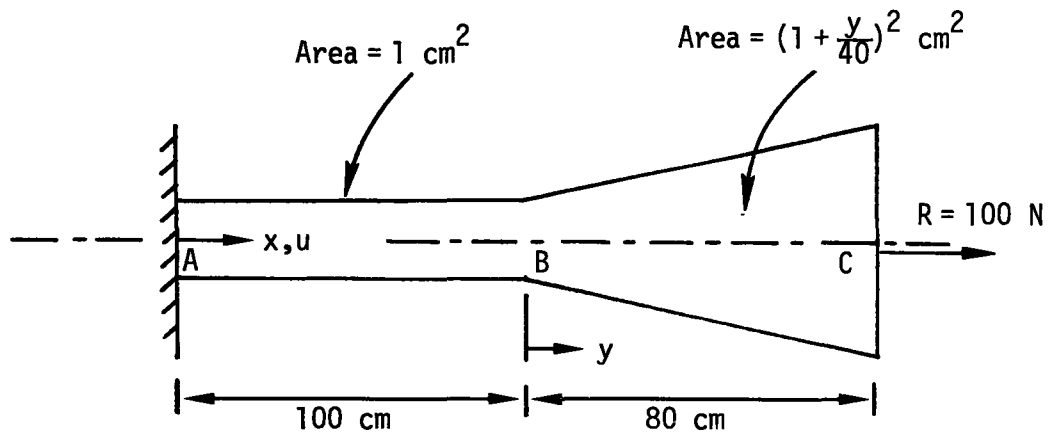


Fig. 3.19. Bar subjected to concentrated end force.

Here we have

$$\Pi = \int_0^{180} \frac{1}{2} EA \left( \frac{\partial u}{\partial x} \right)^2 dx - 100 u \Big|_{x=180}$$

and the essential boundary condition

$$\text{is } u \Big|_{x=0} = 0$$

Let us assume the displacements

Case 1

$$u = a_1 x + a_2 x^2$$

Case 2

$$u = \frac{x}{100} u_B \quad 0 \leq x \leq 100$$

$$u = \left(1 - \frac{x-100}{80}\right) u_B + \left(\frac{x-100}{80}\right) u_C$$

$$100 \leq x \leq 180$$

---

We note that invoking  $\delta \Pi = 0$   
we obtain

$$\delta \Pi = \int_0^{180} \left( EA \frac{\partial u}{\partial x} \right) \delta \left( \frac{\partial u}{\partial x} \right) dx - 100 \delta u \Big|_{x=180} = 0$$

or the principle of virtual displacements

$$\int_0^{180} \left( \frac{\partial \delta u}{\partial x} \right) \left( EA \frac{\partial u}{\partial x} \right) dx = 100 \delta u \Big|_{x=180}$$

$$\int_V \bar{\epsilon}^T \bar{\tau} dV = \bar{U}_i F_i$$

**Exact Solution**

**Using integration by parts we obtain**

$$\frac{\partial}{\partial x} \left( EA \frac{\partial u}{\partial x} \right) = 0$$

$$EA \frac{\partial u}{\partial x} \Big|_{x=180} = 100$$

**The solution is**

$$u = \frac{100}{E} x ; 0 \leq x \leq 100$$

$$u = \frac{10000}{E} + \frac{4000}{E} - \frac{4000}{E \left( 1 + \frac{x-100}{40} \right)} ;$$

$$100 \leq x \leq 180$$

---

**The stresses in the bar are**

$$\sigma = 100 ; 0 \leq x \leq 100$$

$$\sigma = \frac{100}{\left( 1 + \frac{x-100}{40} \right)^2} ; 100 \leq x \leq 180$$

Performing now the Ritz analysis:

Case 1

$$\Pi = \frac{E}{2} \int_0^{100} (a_1 + 2a_2 x)^2 dx + \frac{E}{2} \int_{100}^{180} \left(1 + \frac{x-100}{40}\right)^2 (a_1 + 2a_2 x)^2 dx - 100 u \Big|_{x=180}$$

---

Invoking that  $\delta\Pi = 0$  we obtain

$$E \begin{bmatrix} 0.4467 & 116 \\ 116 & 34076 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 18 \\ 3240 \end{bmatrix}$$

and

$$a_1 = \frac{128.6}{E} ; \quad a_2 = -\frac{0.341}{E}$$

Hence, we have the approximate solution

$$u = \frac{128.6}{E} x - \frac{0.341}{E} x^2$$

$$\sigma = 128.6 - 0.682 x$$

**Case 2**

**Here we have**

$$\Pi = \frac{E}{2} \int_0^{100} \left(\frac{1}{100} u_B\right)^2 dx + \frac{E}{2} \int_{100}^{180} \left(1 + \frac{x-100}{40}\right)^2 \left(-\frac{1}{80} u_B + \frac{1}{80} u_C\right)^2 dx$$

---

**Invoking again  $\delta\Pi = 0$  we obtain**

$$\frac{E}{240} \begin{bmatrix} 15.4 & -13 \\ -13 & 13 \end{bmatrix} \begin{bmatrix} u_B \\ u_C \end{bmatrix} = \begin{bmatrix} 0 \\ 100 \end{bmatrix}$$

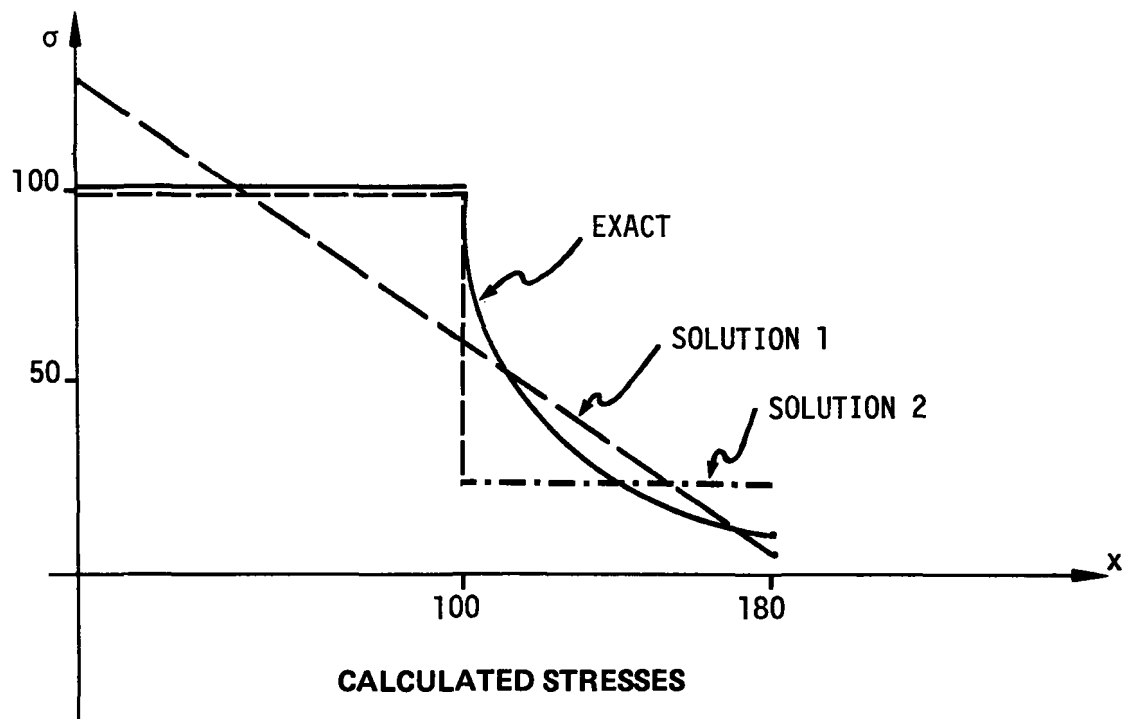
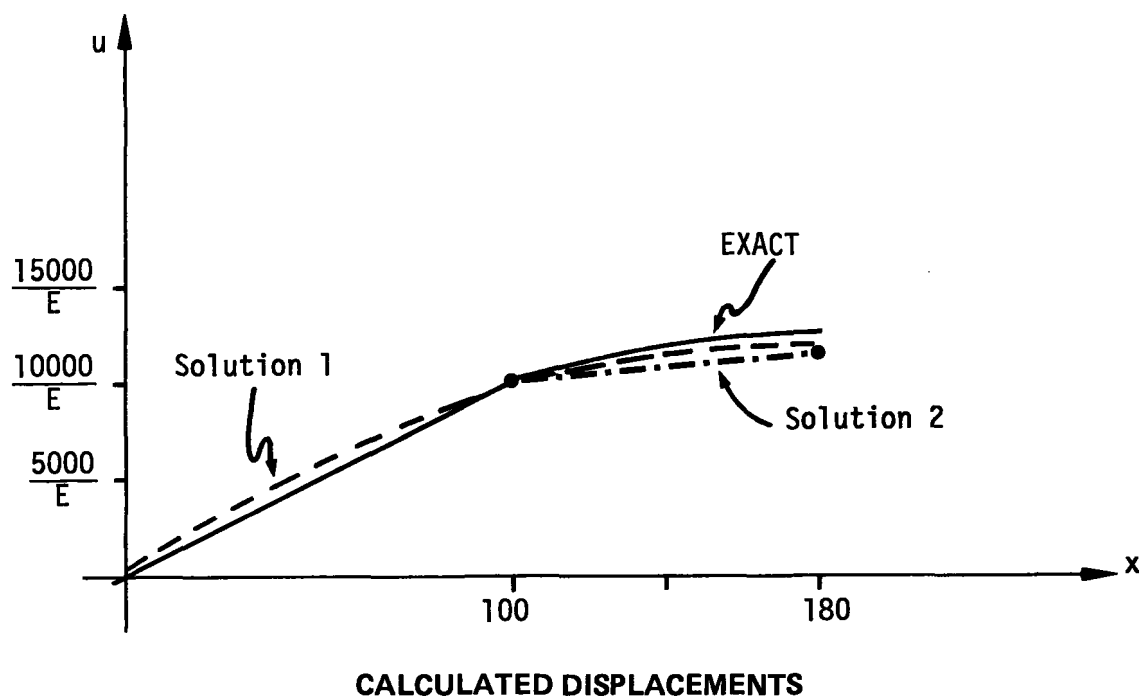
**Hence, we now have**

$$u_B = \frac{10000}{E} ; \quad u_C = \frac{11846.2}{E}$$

**and**

$$\sigma = 100 \quad ; \quad 0 \leq x \leq 100$$

$$\sigma = \frac{1846.2}{80} = 23.08 \quad x \geq 100$$





**We note that in this last analysis**

- we used trial functions that do not satisfy the natural b.c.
- the trial functions themselves are continuous, but the derivatives are discontinuous at point B .  
for a  $C^{m-1}$  variational problem we only need continuity in the (m-1)st derivatives of the functions; in this problem  $m = 1$  .
- domains A - B and B - C are finite elements and  
**WE PERFORMED A  
FINITE ELEMENT  
ANALYSIS .**

MIT OpenCourseWare  
<http://ocw.mit.edu>

Resource: Finite Element Procedures for Solids and Structures  
Klaus-Jürgen Bathe

The following may not correspond to a particular course on MIT OpenCourseWare, but has been provided by the author as an individual learning resource.

For information about citing these materials or our Terms of Use, visit: <http://ocw.mit.edu/terms>.