

Contents

1	Finite element method for elliptic problems	9
1.1	Idea of the finite element method	9
1.1.1	Function spaces	9
1.1.2	Weak formulation of the Poisson equation	12
1.1.3	Abstract variational problem	13
1.1.4	Basic ideas of the finite element method	14
1.1.5	Relation of the finite element method to the finite difference method	15
1.2	Finite element spaces	17
1.2.1	Triangulation of the computational domain	17
1.2.2	General definition of a finite element	18
1.2.3	Examples of finite elements	19
1.2.4	Example of the construction of a finite element space	20
1.2.5	General definition of a finite element space	21
1.2.6	Affine equivalence of finite elements	22
1.3	Error estimates	23
1.3.1	Convergence of Galerkin solutions	23
1.3.2	Error estimates in the norm of the space $H^1(\Omega)$	24
1.3.3	Error estimates for general finite element spaces	25
1.3.4	Numerical integration	28
2	Convection–diffusion equations and incompressible fluid flow	31
2.1	Upwinding techniques for convection–diffusion equations	31
2.1.1	Galerkin and Petrov–Galerkin methods	32
2.1.2	Tabata’s upwind method	33
2.1.3	Upwinding techniques based on dual meshes	34
2.1.4	The Mizukami–Hughes method	35
2.1.5	The improved Mizukami–Hughes method	37
2.1.6	Numerical results	38
2.2	Stabilized discretizations of convection–diffusion equations	40
2.2.1	SUPG method	40
2.2.2	Nonlinear stabilization methods	43
2.2.3	Numerical results	47
2.3	Solution of incompressible fluid flow problems	52
2.3.1	Weak formulations of the Stokes and Navier–Stokes equations	52

2.3.2	Discretization of the Stokes equations	53
2.3.3	Discretization of the Navier–Stokes equations	55
3	Evolution problems	63
3.1	Notation	63
3.2	Heat equation	64
3.2.1	Problem setting and weak formulation	64
3.2.2	Method of lines	65
3.2.3	Time discretizations	68
3.2.4	Euler methods	69
3.2.5	Stability (one-step methods)	74
3.2.6	Crank-Nicolson method	75
3.2.7	Runge-Kutta methods	79
3.2.8	General multistep method	79
3.2.9	Stability (multistep methods)	79
3.2.10	Backward differential formulae	80
3.2.11	Adams methods	85
3.3	Wave equation	86
3.3.1	Problem setting and weak formulation	86
3.3.2	Method of lines	87
3.3.3	Time discretizations	88
3.4	Numerical example	92
4	Discontinuous Galerkin finite element method	95
4.1	Motivation and notation	95
4.1.1	Motivation	95
4.1.2	Notation	96
4.1.3	Spaces of discontinuous functions	97
4.2	First order hyperbolic problems	98
4.2.1	Continuous problem	98
4.2.2	DG formulation	99
4.2.3	Numerical flux	100
4.2.4	Time discretization	101
4.2.5	Basic properties	102
4.3	DG formulation of second order elliptic terms	102
4.3.1	DG formulation	103
4.3.2	Basic properties	105
4.3.3	Unified approach of Arnold et al.	106
4.4	DGM for ordinary differential equations	108
4.4.1	Problem setting and notation	108
4.4.2	DG formulation	109
4.4.3	Basic properties	110

5	Implementation of FEM and DGM	113
5.1	P^1 solution of the model problem	113
5.1.1	Triangulation	114
5.1.2	Finite element space	114
5.1.3	Discretization	116
5.1.4	Implementation	116
5.1.5	Treatment of general boundary conditions	123
5.2	General FE solution of the model problem	125
5.2.1	Definition of reference elements	125
5.2.2	Evaluation of integrals on the reference element	127
5.2.3	Grids and functional spaces	129
5.2.4	Implementation	131
5.3	Basis and shape functions	132
5.3.1	The reference Lagrangian shape functions	132
5.3.2	The reference Lobatto shape functions	135
5.3.3	Global basis functions on V_h	139
5.4	Discontinuous finite elements	142
5.4.1	DG discretization of the model problem	142
5.4.2	The hp -discontinuous Galerkin method	143
5.4.3	Definition of the DG basis	144
5.4.4	Construction of the DG basis functions	145
5.4.5	Evaluation of volume integrals	146
5.4.6	Evaluation of face integrals	147
5.4.7	Data structures	149
5.5	Numerical quadratures	149
5.5.1	Edge quadratures	150
5.5.2	Quadratures on quadrilaterals	150
5.5.3	Quadratures on triangles	150
5.5.4	Data structure	150
5.6	Basic visualization techniques	153
5.6.1	Types of visualization	153
5.6.2	Software for visualization	154
5.6.3	Visualization of higher order polynomial functions	156
	Bibliography	161