

MATH 676

-

**Finite element methods in
scientific computing**

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Lecture 21.6:

Boundary conditions

Part 3a: Homogenous Dirichlet boundary conditions

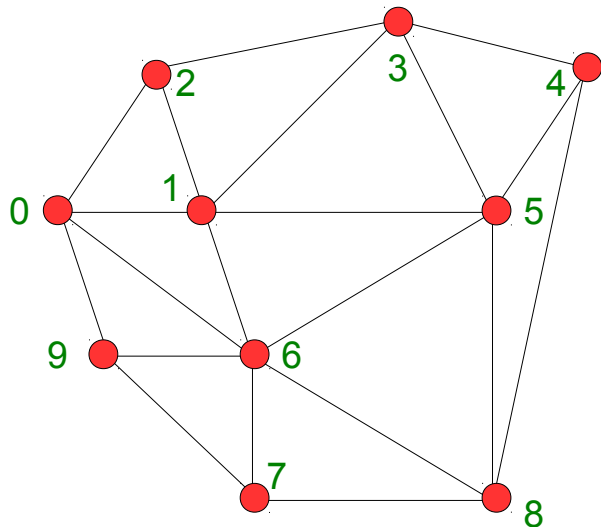
Zero Dirichlet conditions

Consider this simple example:

- Solve the Laplace equation with zero boundary values:

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega \\ u &= 0 && \text{on } \Gamma = \partial\Omega \end{aligned}$$

- Assume we use the following mesh:



$\{1,5,6\}$: “real” degrees of freedom
 $\{0,2\dots4,7\dots9\}$: Constrained to zero

Zero Dirichlet conditions

There are three approaches:

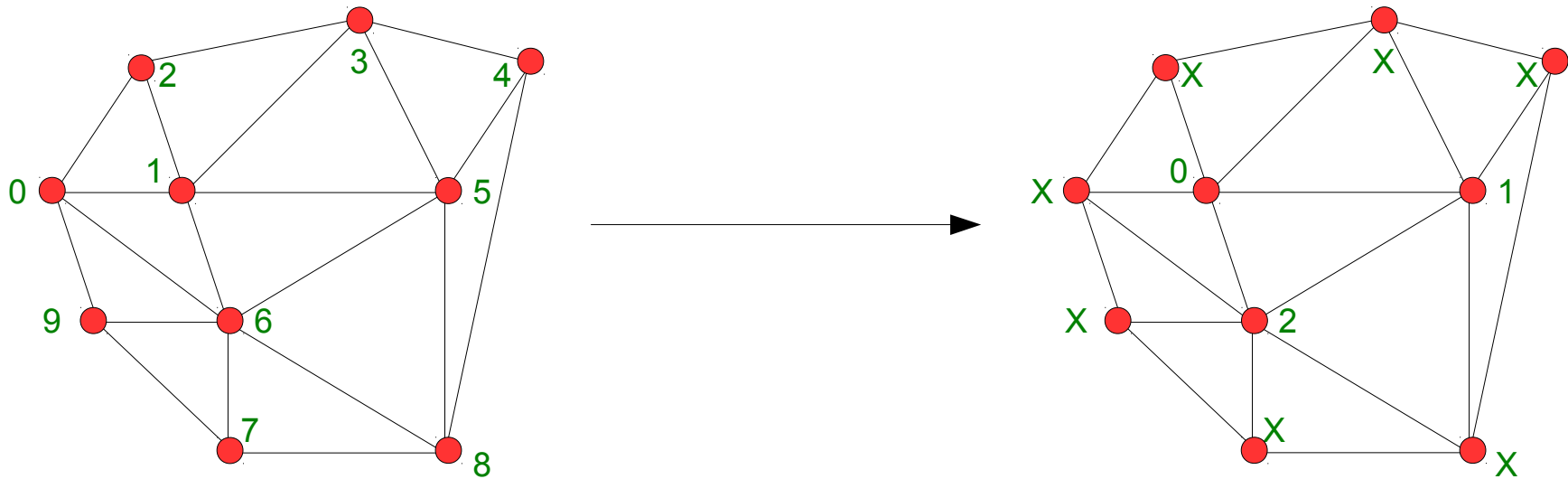
- Consider only “free” degrees of freedom
- Consider all degrees of freedom
 - do local assembly without boundary conditions
 - copy to global system
 - eliminate boundary DoFs
- Consider all degrees of freedom
 - do local assembly without boundary conditions
 - eliminate boundary DoFs
 - copy to global system

Criteria: All approaches are correct; which one we like best is determined by *considerations of algorithm design!*

Zero Dirichlet conditions

Approach 1:

- Don't enumerate constrained degrees of freedom
- Only enumerate the 3 unconstrained ones:
 $1 \rightarrow 0, \quad 5 \rightarrow 1, \quad 6 \rightarrow 2$

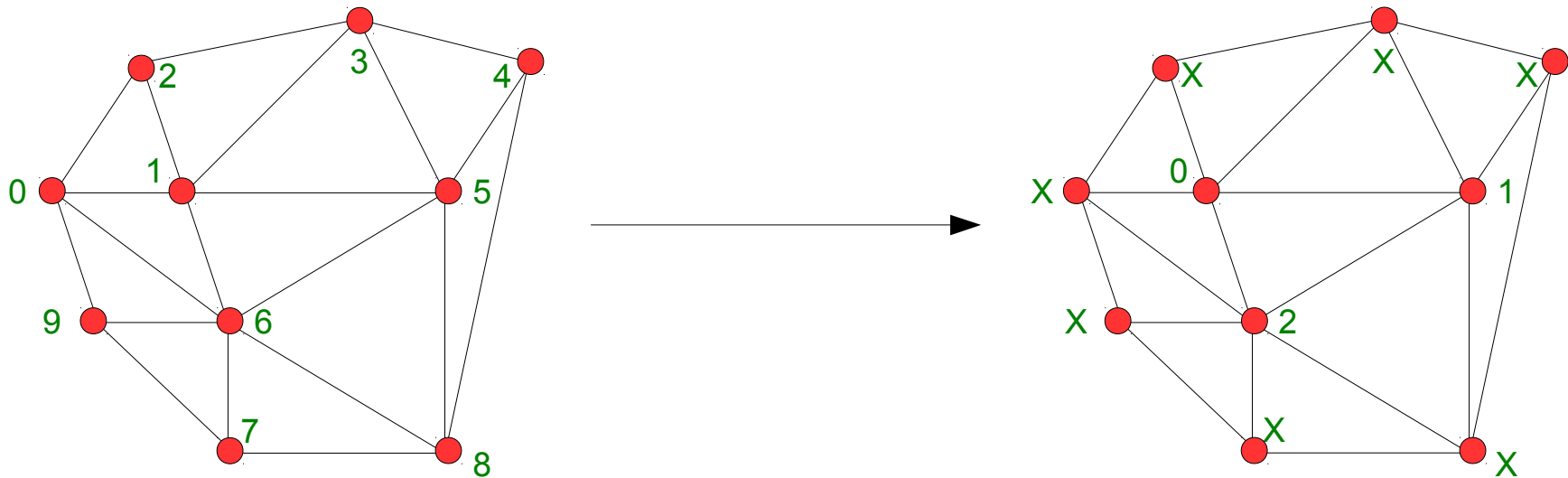


Zero Dirichlet conditions

Approach 1:

- Then assemble a 3x3 linear system as usual:

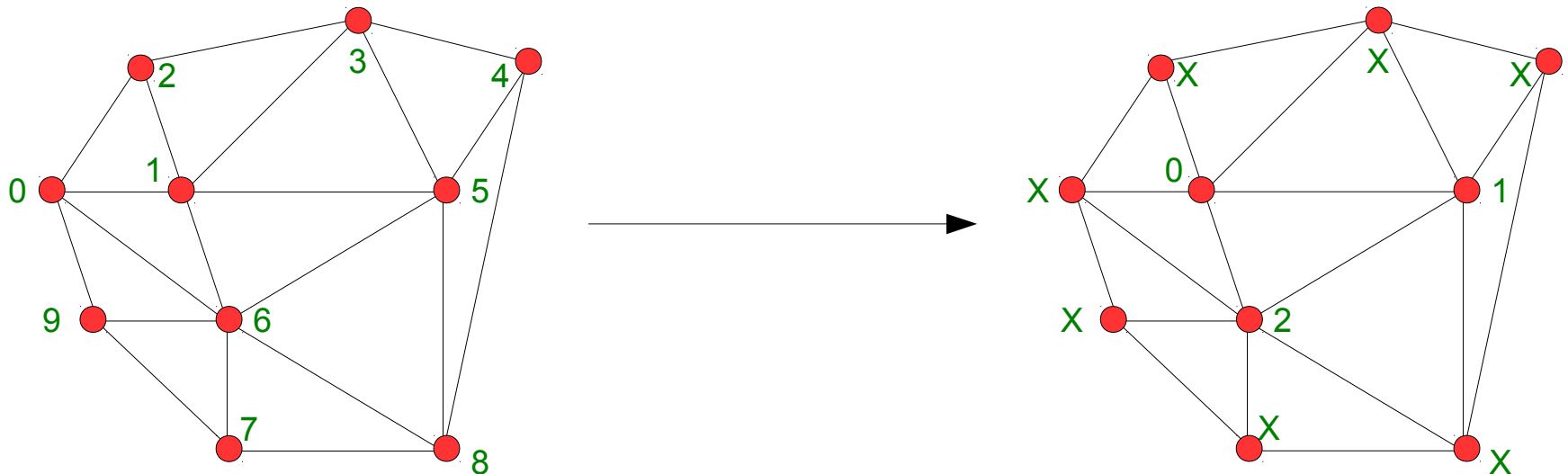
$$\sum_{j=0}^2 \underbrace{\left[\sum_{K=0}^{11} (\nabla \phi_i, \nabla \phi_j)_K \right]}_{A_{ij}} U_j = \underbrace{\sum_{K=0}^{11} (\phi_i, f)_K}_{F_i} \quad \forall i=0 \dots 2$$



Zero Dirichlet conditions

Advantages of approach 1:

- All degrees of freedom are really “free” (i.e., determined by a linear system)
- Linear system is *much* smaller (3x3 vs 10x10)

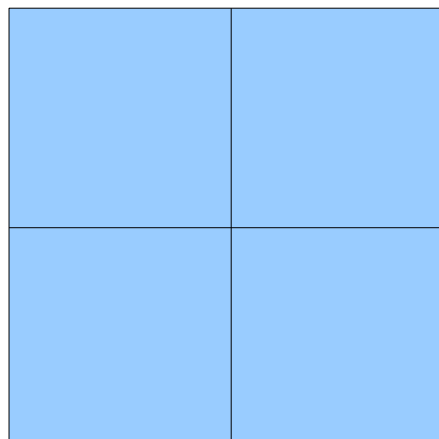


Zero Dirichlet conditions

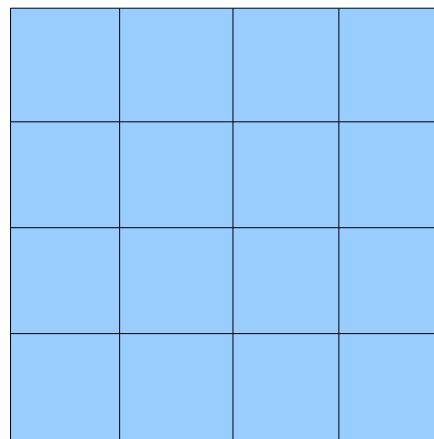
Advantages of approach 1:

- All degrees of freedom are really “free” (i.e., determined by a linear system)
- Linear system is *much* smaller (3x3 vs 10x10)

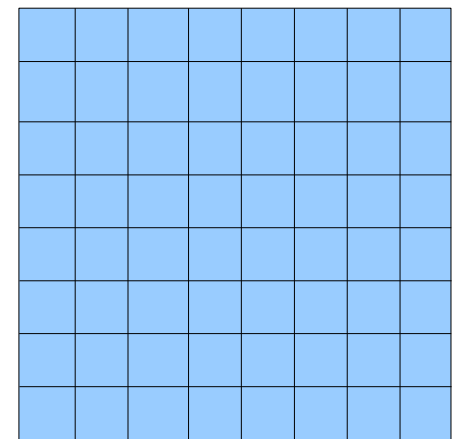
But: This size reduction doesn't matter on finer meshes!



1 vs 9 DoFs



9 vs 25 DoFs

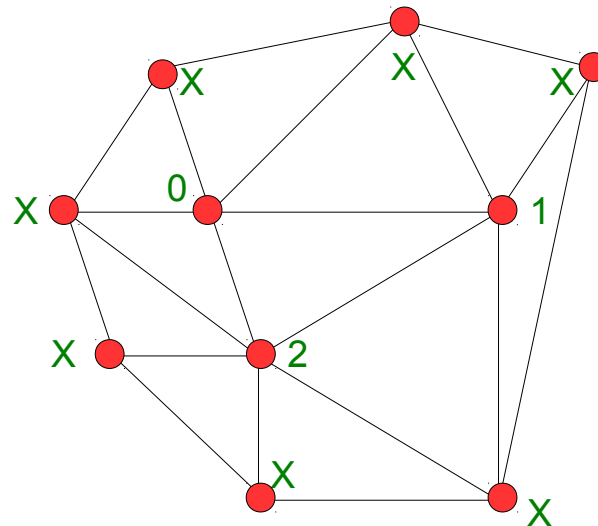


49 vs 81 DoFs

Zero Dirichlet conditions

Disdvantages of approach 1:

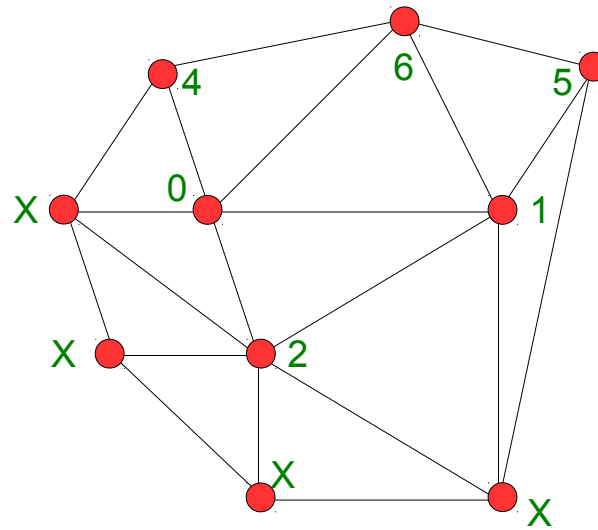
- The FEM is at its best if you can do the same on every cell:
 - when enumerating degrees of freedom
 - when assembling
 - when evaluating the solution at individual points
 - ...



Zero Dirichlet conditions

Disadvantages of approach 1:

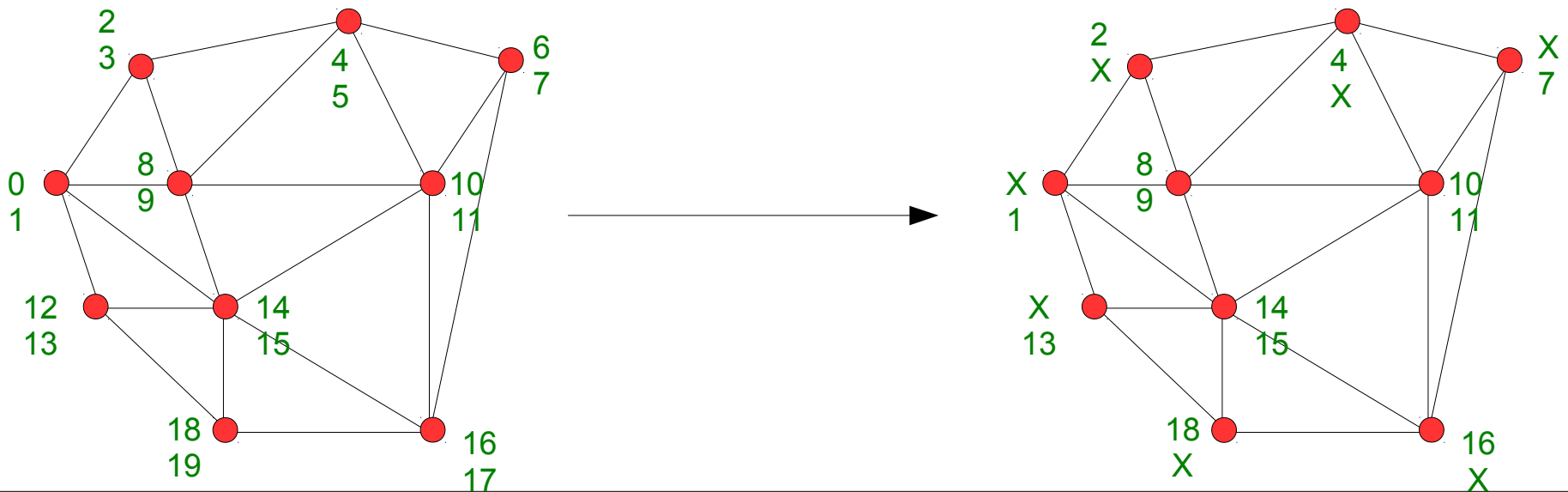
- If Dirichlet conditions only on parts of the boundary: Some boundary nodes would have to be treated differently than others.



Zero Dirichlet conditions

Disdvantages of approach 1:

- What to do in cases of vector-valued problems and conditions of the sort $u \cdot n = 0$?
- Example: Fluid flow with velocity components (u_x, u_y)
- Boundary condition here is $n_x u_x = -n_y u_y$



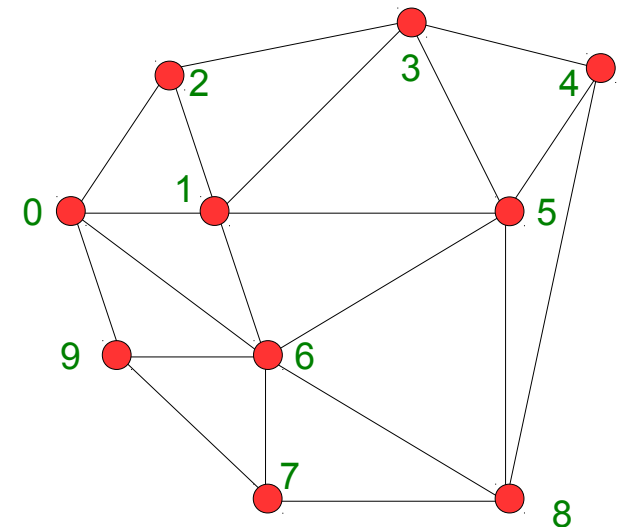
Zero Dirichlet conditions

Approach 2:

- Enumerate all degrees of freedom regardless of boundary conditions

Variation 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for boundary DoFs $\{0,2,3,4,7,8,9\}$
- Fix up zero rows

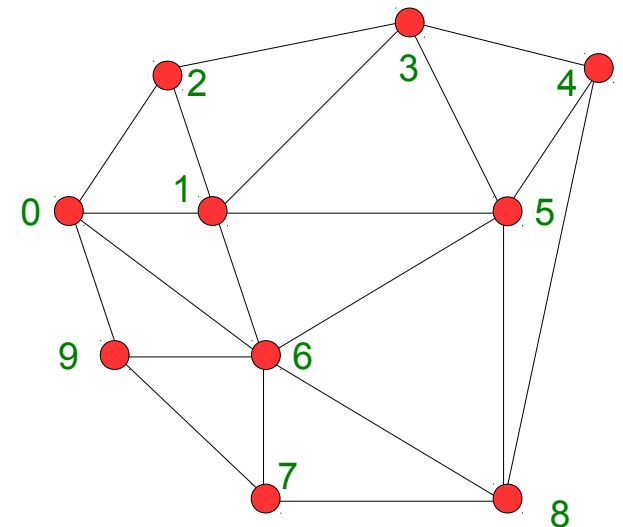


Zero Dirichlet conditions

Example for approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system (forget about sparsity for a moment)

$$\begin{pmatrix} a_{00} & a_{01} & a_{02} & a_{03} & a_{04} & a_{05} & a_{06} & a_{07} & a_{08} & a_{09} \\ a_{10} & a_{11} & a_{12} & a_{13} & a_{14} & a_{15} & a_{16} & a_{17} & a_{18} & a_{19} \\ a_{20} & a_{21} & a_{22} & a_{23} & a_{24} & a_{25} & a_{26} & a_{27} & a_{28} & a_{29} \\ a_{30} & a_{31} & a_{32} & a_{33} & a_{34} & a_{35} & a_{36} & a_{37} & a_{38} & a_{39} \\ a_{40} & a_{41} & a_{42} & a_{43} & a_{44} & a_{45} & a_{46} & a_{47} & a_{48} & a_{49} \\ a_{50} & a_{51} & a_{52} & a_{53} & a_{54} & a_{55} & a_{56} & a_{57} & a_{58} & a_{59} \\ a_{60} & a_{61} & a_{62} & a_{63} & a_{64} & a_{65} & a_{66} & a_{67} & a_{68} & a_{69} \\ a_{70} & a_{71} & a_{72} & a_{73} & a_{74} & a_{75} & a_{76} & a_{77} & a_{78} & a_{79} \\ a_{80} & a_{81} & a_{82} & a_{83} & a_{84} & a_{85} & a_{86} & a_{87} & a_{88} & a_{89} \\ a_{90} & a_{91} & a_{92} & a_{93} & a_{94} & a_{95} & a_{96} & a_{97} & a_{98} & a_{99} \end{pmatrix} \begin{pmatrix} u_0 \\ u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \\ u_9 \end{pmatrix} = \begin{pmatrix} f_0 \\ f_1 \\ f_2 \\ f_3 \\ f_4 \\ f_5 \\ f_6 \\ f_7 \\ f_8 \\ f_9 \end{pmatrix}$$

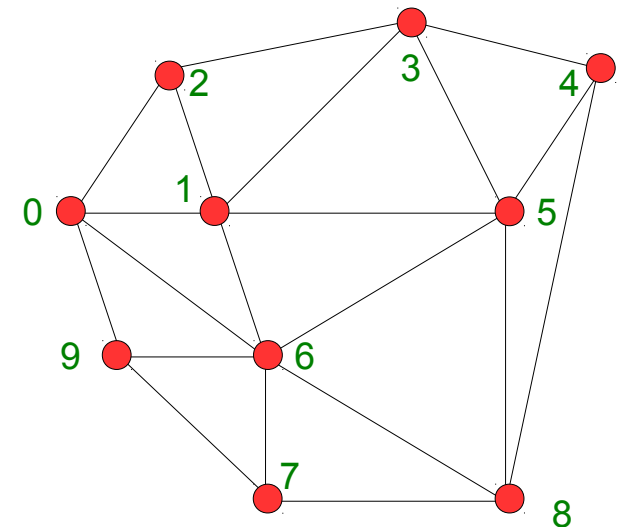


Zero Dirichlet conditions

Example for approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for DoFs $\{0,2,3,4,7,8,9\}$

a_{00}	a_{01}	a_{02}	a_{03}	a_{04}	a_{05}	a_{06}	a_{07}	a_{08}	a_{09}	u_0	f_0
a_{10}	a_{11}	a_{12}	a_{13}	a_{14}	a_{15}	a_{16}	a_{17}	a_{18}	a_{19}	u_1	f_1
a_{20}	a_{21}	a_{22}	a_{23}	a_{24}	a_{25}	a_{26}	a_{27}	a_{28}	a_{29}	u_2	f_2
a_{30}	a_{31}	a_{32}	a_{33}	a_{34}	a_{35}	a_{36}	a_{37}	a_{38}	a_{39}	u_3	f_3
a_{40}	a_{41}	a_{42}	a_{43}	a_{44}	a_{45}	a_{46}	a_{47}	a_{48}	a_{49}	u_4	f_4
a_{50}	a_{51}	a_{52}	a_{53}	a_{54}	a_{55}	a_{56}	a_{57}	a_{58}	a_{59}	u_5	f_5
a_{60}	a_{61}	a_{62}	a_{63}	a_{64}	a_{65}	a_{66}	a_{67}	a_{68}	a_{69}	u_6	f_6
a_{70}	a_{71}	a_{72}	a_{73}	a_{74}	a_{75}	a_{76}	a_{77}	a_{78}	a_{79}	u_7	f_7
a_{80}	a_{81}	a_{82}	a_{83}	a_{84}	a_{85}	a_{86}	a_{87}	a_{88}	a_{89}	u_8	f_8
a_{90}	a_{91}	a_{92}	a_{93}	a_{94}	a_{95}	a_{96}	a_{97}	a_{98}	a_{99}	u_9	f_9

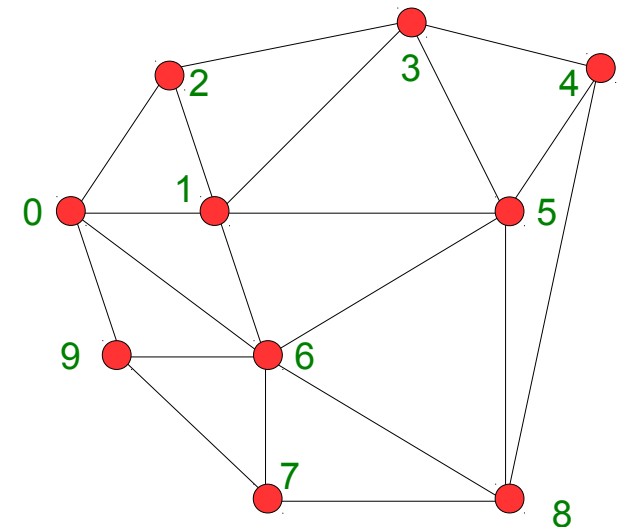


Zero Dirichlet conditions

Example for approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for DoFs $\{0,2,3,4,7,8,9\}$
The resulting system has a 3x3 sub-block for "free" DoFs

$$\begin{pmatrix}
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & a_{11} & 0 & 0 & 0 & a_{15} & a_{16} & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & a_{51} & 0 & 0 & 0 & a_{55} & a_{56} & 0 & 0 & 0 \\
 0 & a_{61} & 0 & 0 & 0 & a_{65} & a_{66} & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{pmatrix}
 \begin{pmatrix}
 u_0 \\
 u_1 \\
 u_2 \\
 u_3 \\
 u_4 \\
 u_5 \\
 u_6 \\
 u_7 \\
 u_8 \\
 u_9
 \end{pmatrix}
 =
 \begin{pmatrix}
 0 \\
 f_1 \\
 0 \\
 0 \\
 0 \\
 f_5 \\
 f_6 \\
 0 \\
 0 \\
 0
 \end{pmatrix}$$

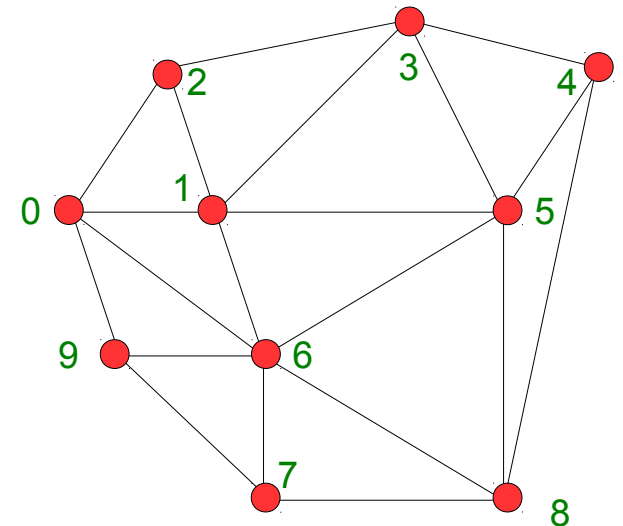


Zero Dirichlet conditions

Example for approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for DoFs $\{0,2,3,4,7,8,9\}$
- Fix under-determination:

$$\begin{pmatrix}
 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & a_{11} & 0 & 0 & 0 & a_{15} & a_{16} & 0 & 0 & 0 \\
 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
 0 & a_{51} & 0 & 0 & 0 & a_{55} & a_{56} & 0 & 0 & 0 \\
 0 & a_{61} & 0 & 0 & 0 & a_{65} & a_{66} & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1
 \end{pmatrix}
 \begin{pmatrix}
 u_0 \\
 u_1 \\
 u_2 \\
 u_3 \\
 u_4 \\
 u_5 \\
 u_6 \\
 u_7 \\
 u_8 \\
 u_9
 \end{pmatrix}
 =
 \begin{pmatrix}
 0 \\
 f_1 \\
 0 \\
 0 \\
 0 \\
 f_5 \\
 f_6 \\
 0 \\
 0 \\
 0
 \end{pmatrix}$$



Zero Dirichlet conditions

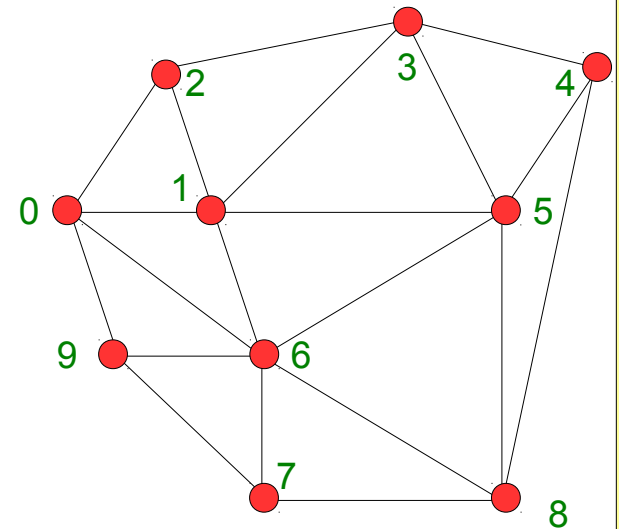
Result for approach 2a:

We get a linear system of the form

$$\begin{pmatrix}
 1 & & & & & & & & & \\
 & a_{11} & & & a_{15} & a_{16} & & & & \\
 & & 1 & & & & & & & \\
 & & & 1 & & & & & & \\
 & & & & 1 & & & & & \\
 & a_{51} & & & a_{55} & a_{56} & & & & \\
 & a_{61} & & & a_{65} & a_{66} & & & & \\
 & & & & & & 1 & & & \\
 & & & & & & & 1 & & \\
 & & & & & & & & 1 & \\
 & & & & & & & & & 1
 \end{pmatrix}
 \begin{pmatrix}
 u_0 \\
 u_1 \\
 u_2 \\
 u_3 \\
 u_4 \\
 u_5 \\
 u_6 \\
 u_7 \\
 u_8 \\
 u_9
 \end{pmatrix}
 =
 \begin{pmatrix}
 0 \\
 f_1 \\
 0 \\
 0 \\
 0 \\
 f_5 \\
 f_6 \\
 0 \\
 0 \\
 0
 \end{pmatrix}$$

The solution satisfies

$$U_0 = U_2 = U_3 = U_4 = U_7 = U_8 = U_9 = 0$$



Zero Dirichlet conditions

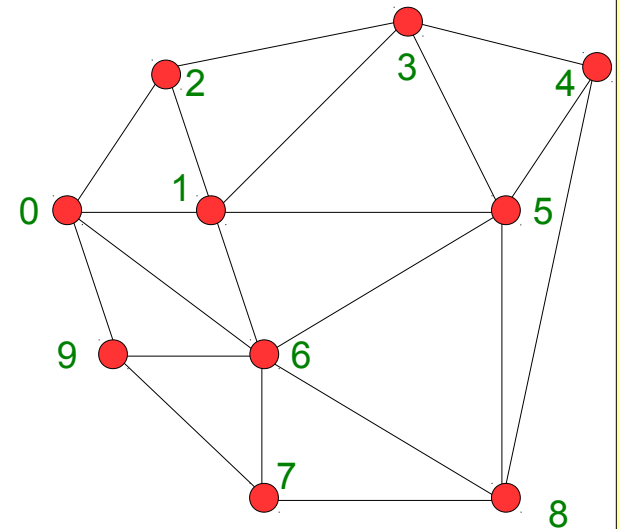
Result for approach 2a:

We get a linear system of the form

$$\begin{pmatrix}
 1 & & & & & & & & & & \\
 & a_{11} & & & a_{15} & a_{16} & & & & & \\
 & & 1 & & & & & & & & \\
 & & & 1 & & & & & & & \\
 & & & & & 1 & & & & & \\
 & a_{51} & & & a_{55} & a_{56} & & & & & \\
 & a_{61} & & & a_{65} & a_{66} & & & & & \\
 & & & & & & & 1 & & & \\
 & & & & & & & & 1 & & \\
 & & & & & & & & & 1 & \\
 & & & & & & & & & & 1
 \end{pmatrix}
 \begin{pmatrix}
 u_0 \\
 u_1 \\
 u_2 \\
 u_3 \\
 u_4 \\
 u_5 \\
 u_6 \\
 u_7 \\
 u_8 \\
 u_9
 \end{pmatrix}
 =
 \begin{pmatrix}
 0 \\
 f_1 \\
 0 \\
 0 \\
 0 \\
 f_5 \\
 f_6 \\
 0 \\
 0 \\
 0 \\
 0
 \end{pmatrix}$$

The solution satisfies

$$\begin{pmatrix}
 a_{11} & a_{15} & a_{16} \\
 a_{51} & a_{55} & a_{56} \\
 a_{61} & a_{65} & a_{66}
 \end{pmatrix}
 \begin{pmatrix}
 u_1 \\
 u_5 \\
 u_6
 \end{pmatrix}
 =
 \begin{pmatrix}
 f_1 \\
 f_5 \\
 f_6
 \end{pmatrix}$$



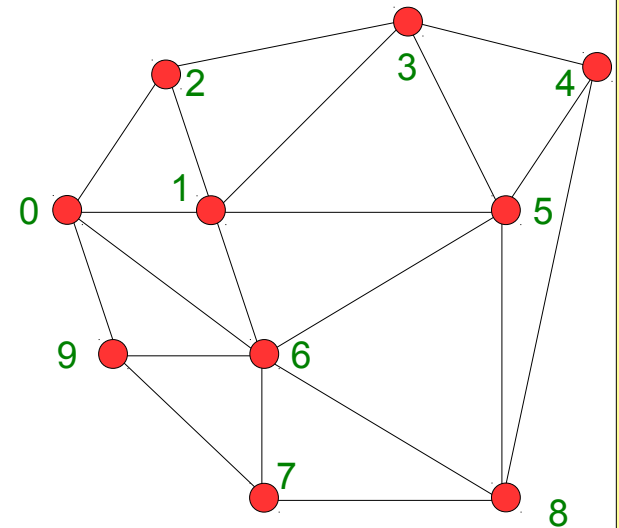
Zero Dirichlet conditions

Summary approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for boundary DoFs
- Fix up zero rows

This results in a linear system that:

- Has the desired solution
- Is invertible
- Has a few more zeros in it
- Is symmetric if the original matrix was symmetric
- Is SPD if the original matrix was SPD



Zero Dirichlet conditions

Implementation approach 2a (step-4):

```
void Step4::assemble_system {  
    ...;  
    for (cell=...) {  
        ...assemble cell_matrix, cell_rhs...;  
        ...add cell_matrix, cell_rhs to system_matrix, system_rhs...;  
    }  
  
    std::map<types::global_dof_index,double> boundary_values;  
    VectorTools::interpolate_boundary_values (dof_handler, 0,  
        ZeroFunction<dim>(),  
        boundary_values);  
    MatrixTools::apply_boundary_values (boundary_values,  
        system_matrix, solution, system_rhs);  
}
```

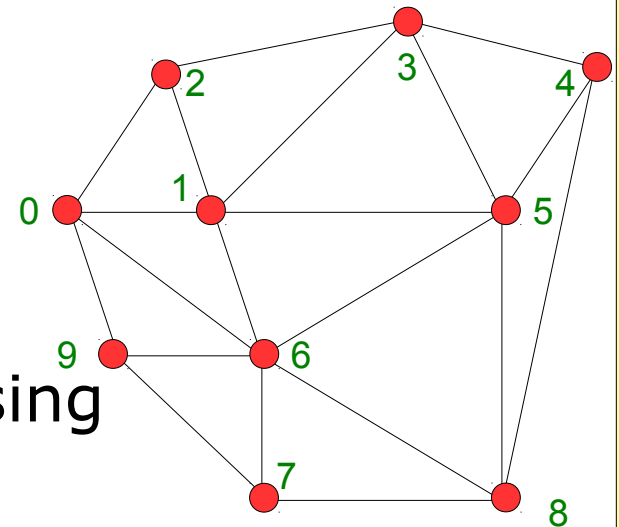
Zero Dirichlet conditions

Summary approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for boundary DoFs
- Fix up zero rows

Advantages:

- Can do the exact same thing on every cell during assembly/postprocessing
- Relegate handling b.c. to a separate part of the code, independent of assembly
- Can use same solver regardless of boundary conditions



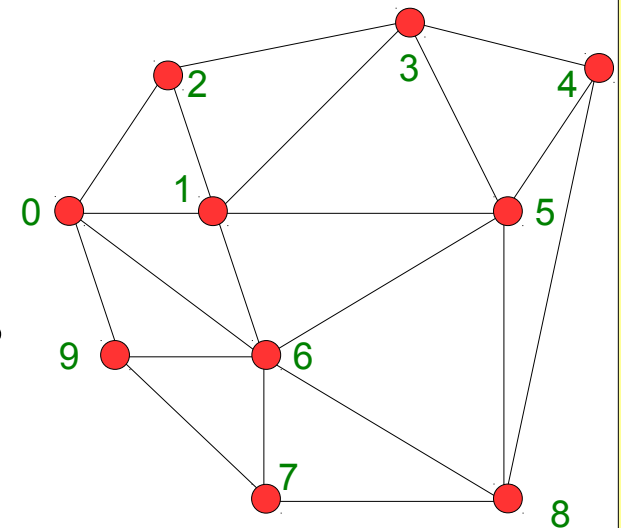
Zero Dirichlet conditions

Summary approach 2a:

- Compute local contributions regardless of boundary DoFs
- Assemble into one big linear system
- Zero out rows and columns for boundary DoFs
- Fix up zero rows

Disadvantages:

- We have a few more rows and columns
- We have to modify the linear system after global assembly



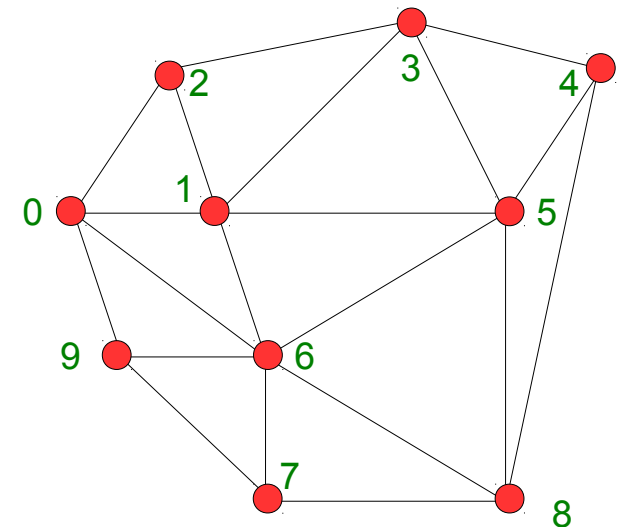
Zero Dirichlet conditions

Approach 2:

- Enumerate all degrees of freedom regardless of boundary conditions

Variation 2b:

- Compute local contributions regardless of boundary DoFs
- Zero out rows and columns for boundary DoFs $\{0,2,3,4,7,8,9\}$
- Fix up zero rows
- Assemble into one big linear system



Zero Dirichlet conditions

Example for approach 2b:

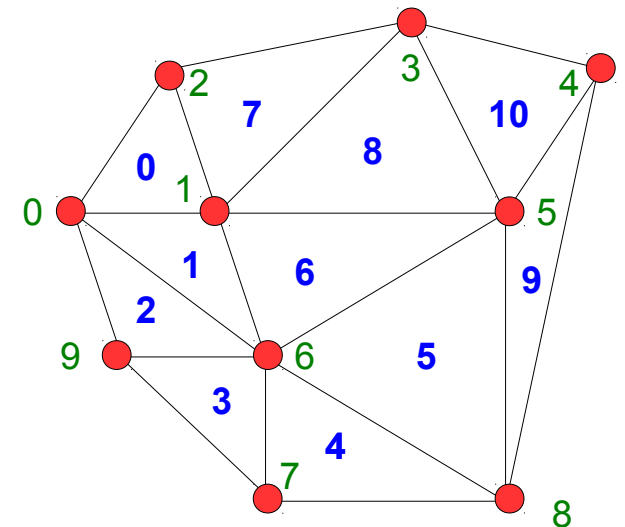
Recall that the linear system

$$AU = F$$

is computed from contributions of all cells:

$$A = \sum_{K=0}^{10} A^K$$

$$F = \sum_{K=0}^{10} F^K$$



Zero Dirichlet conditions

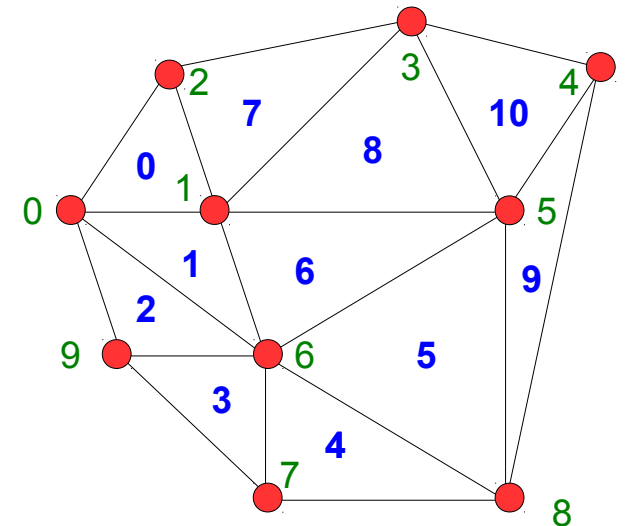
Example for approach 2b:

Recall that the linear system

$$AU = F$$

is computed from contributions of all cells. For example:

$$A^1 = \begin{pmatrix} a_{00}^1 & a_{01}^1 & 0 & 0 & 0 & 0 & a_{06}^1 & 0 & 0 & 0 \\ a_{10}^1 & a_{11}^1 & 0 & 0 & 0 & 0 & a_{16}^1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ a_{60}^1 & a_{61}^1 & 0 & 0 & 0 & 0 & a_{66}^1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}, \quad F^1 = \begin{pmatrix} f_0^1 \\ f_1^1 \\ 0 \\ 0 \\ 0 \\ 0 \\ f_6^1 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$



Zero Dirichlet conditions

Example for approach 2b:

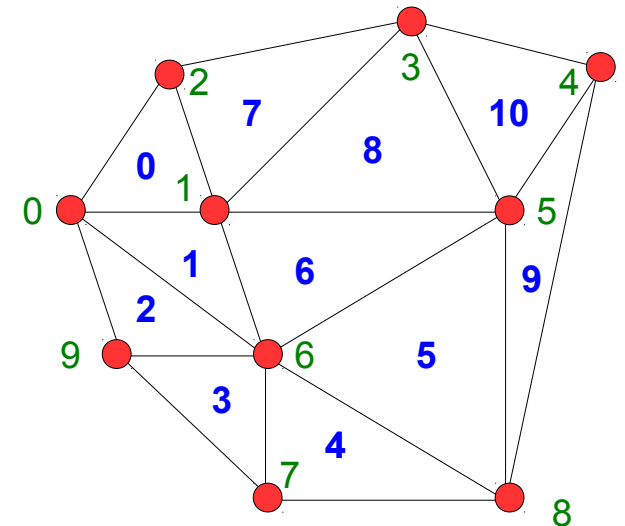
Recall that the linear system

$$AU = F$$

is computed from contributions of all cells.

In reality, of course, we only store the dense 3x3 sub-block:

$$A^{1,\text{loc}} = \begin{pmatrix} a_{00}^1 & a_{01}^1 & a_{06}^1 \\ a_{10}^1 & a_{11}^1 & a_{16}^1 \\ a_{60}^1 & a_{61}^1 & a_{66}^1 \end{pmatrix}, \quad F^{1,\text{loc}} = \begin{pmatrix} f_0^1 \\ f_1^1 \\ f_6^1 \end{pmatrix}$$



Zero Dirichlet conditions

Example for approach 2b:

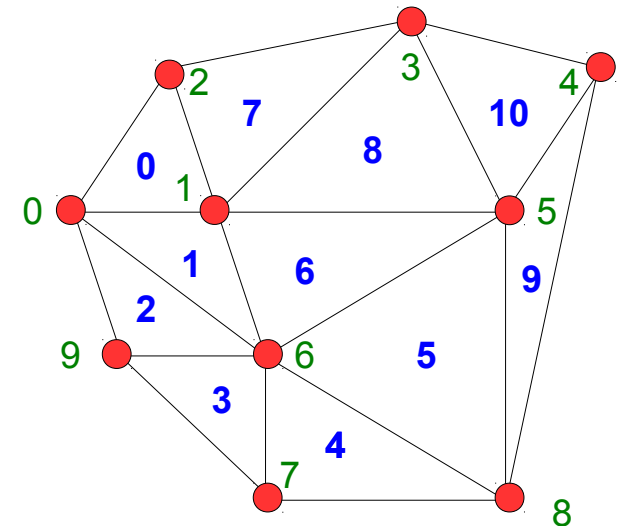
Recall that the linear system

$$AU = F$$

is computed from contributions of all cells.

Zero out rows and columns DoFs $\{0,2,3,4,7,8,9\}$:

$$A^{1,\text{loc}} = \begin{pmatrix} a_{00}^1 & a_{01}^1 & a_{06}^1 \\ a_{10}^1 & a_{11}^1 & a_{16}^1 \\ a_{60}^1 & a_{61}^1 & a_{66}^1 \end{pmatrix}, \quad F^{1,\text{loc}} = \begin{pmatrix} f_0^1 \\ f_1^1 \\ f_6^1 \end{pmatrix}$$



Zero Dirichlet conditions

Example for approach 2b:

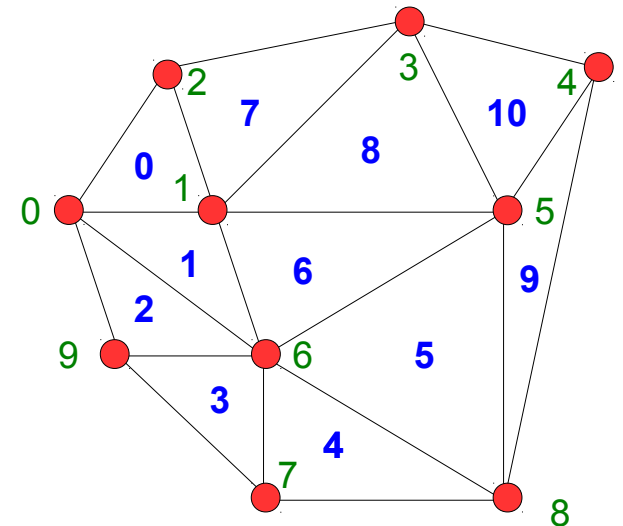
Recall that the linear system

$$AU = F$$

is computed from contributions of all cells.

Zero out rows and columns DoFs $\{0,2,3,4,7,8,9\}$:

$$A^{1,\text{loc}} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & a_{11}^1 & a_{16}^1 \\ 0 & a_{61}^1 & a_{66}^1 \end{pmatrix}, \quad F^{1,\text{loc}} = \begin{pmatrix} 0 \\ f_1^1 \\ f_6^1 \end{pmatrix}$$



Zero Dirichlet conditions

Example for approach 2b:

Recall that the linear system

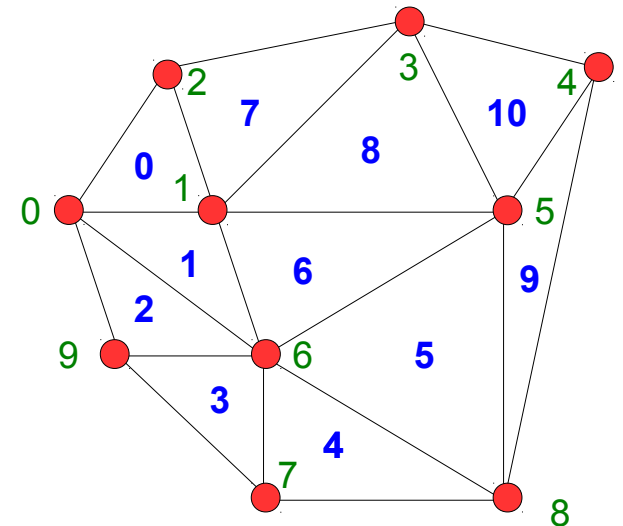
$$AU = F$$

is computed from contributions of all cells.

Then add to global linear system:

$$A := A + \text{expand}(A^{1,\text{loc}})$$

$$F := F + \text{expand}(F^{1,\text{loc}})$$



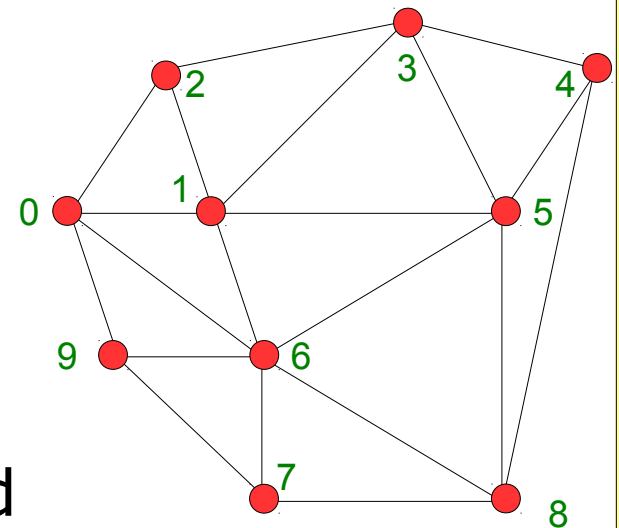
Zero Dirichlet conditions

Summary approach 2b:

- Compute local contributions regardless of boundary DoFs
- Zero out rows and columns for boundary DoFs
- Fix up zero rows
- Assemble into one big linear system

Actual implementation:

- The last three operations are all done at the same time
- The local contributions are not modified



Zero Dirichlet conditions

Implementation approach 2b (step-6):

```
void Step6::assemble_system {
  ConstraintMatrix constraints;
  VectorTools::interpolate_boundary_values (dof_handler, 0,
                                           ZeroFunction<dim>(),
                                           constraints);

  ...;
  for (cell=...) {
    ...assemble cell_matrix, cell_rhs...;
    cell->get_dof_indices (local_dof_indices);
    constraints.distribute_local_to_global (cell_matrix, cell_rhs,
                                           local_dof_indices,
                                           system_matrix, system_rhs);
  }
}
```

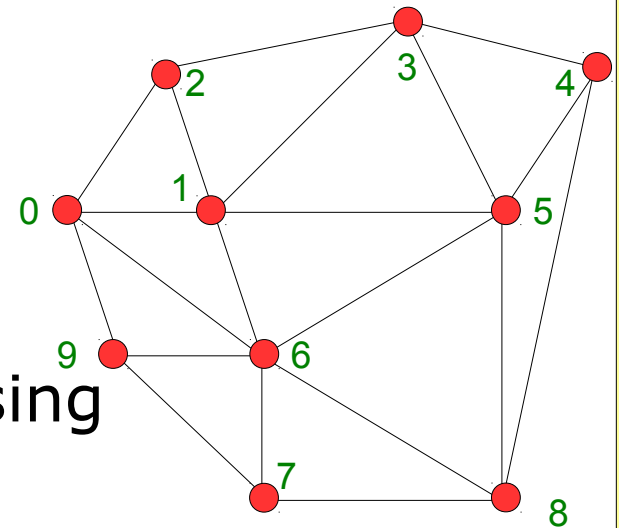

Zero Dirichlet conditions

Summary approach 2b:

- Compute local contributions regardless of boundary DoFs
- Zero out rows and columns for boundary DoFs
- Fix up zero rows
- Assemble into one big linear system

Advantages:

- Can do the exact same thing on every cell during assembly/postprocessing
- Relegate handling b.c. to a separate part of the code, independent of assembly
- Can use same solver regardless of boundary conditions



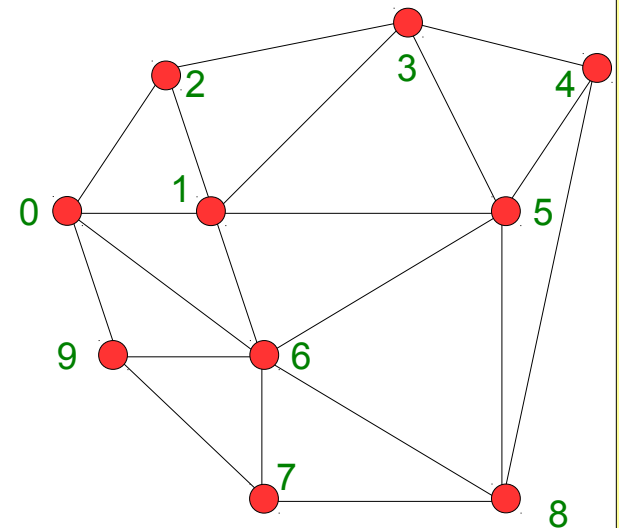
Zero Dirichlet conditions

Summary approach 2b:

- Compute local contributions regardless of boundary DoFs
- Zero out rows and columns for boundary DoFs
- Fix up zero rows
- Assemble into one big linear system

Disadvantages:

- We have a few more rows and columns
- We have to modify the linear system after local integration or during copy-local-to-global (both options are easy and cheap)



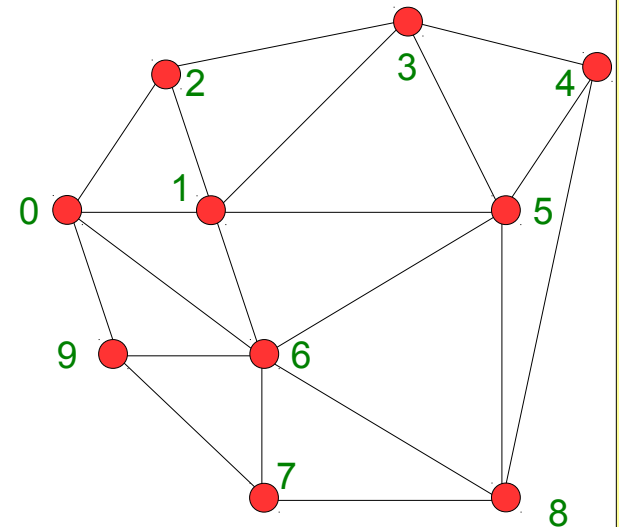
Summary

We are driven by algorithm design considerations:

- We want to do the exact same thing on every cell
- We want to isolate handling of boundary values to as few code pieces as possible
- Dealing with small, dense, local contributions is simpler than with global linear systems

Consequently:

- Enumerate all degrees of freedom
- Integrate locally regardless of boundary conditions
- Deal with boundary values during assembly or after



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**Finite element methods in
scientific computing**

Wolfgang Bangerth, Texas A&M University