## The Finite Element Method

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The Finite-Element Method: 1D
Elastic Wave Equation

## 1D Elastic Wave Equation

Apply the Galerkin principle to the 1D elastic wave equation

$$
\rho \partial_{t}^{2} u=\partial_{x} \mu \partial_{x} u+f
$$

where again we omit space and time-dependencies. From now on we assume that the properties of the medium, density $\rho$, and shear modulus $\mu$ are both space-dependent. We obtain the weak form as

$$
\int_{D} \rho \partial_{t}^{2} u \varphi_{j} d x=\int_{D} \partial_{x} \mu \partial_{x} u \varphi_{j} d x+\int_{D} f \varphi_{j} d x
$$

Integration by parts of the term containing the space derivatives leads to

$$
\int_{D} \partial_{x} \mu \partial_{x} u \varphi_{j} d x=\left[\mu \partial_{x} u \varphi_{j}\right]-\int_{D} \mu \partial_{x} u \partial_{x} \varphi_{j} d x
$$

## 1D Elastic Wave Equation

Assuming a stress-free boundary condition leads to

$$
\int_{D} \rho \partial_{t}^{2} u \varphi_{j} d x+\int_{D} \mu \partial_{x} u \partial_{x} \varphi_{j} d x=\int_{D} f \varphi_{j} d x
$$

where $u$ is the continuous unknown displacement field. We replace the exact displacement field by an approximation $\bar{u}$ of the form

$$
u(x, t) \rightarrow \bar{u}(x, t)=\sum_{i=1}^{N} u_{i}(t) \varphi_{i}(x)
$$

where the coefficients $u_{i}$ are expected to correspond to a discrete representation of the solution field. The wave equation bevomes

$$
\int_{D} \rho \partial_{t}^{2} \bar{u} \varphi_{j} d x+\int_{D} \mu \partial_{x} \bar{u} \partial_{x} \varphi_{j} d x=\int_{D} f \varphi_{j} d x
$$

## 1D Elastic Wave Equation

Turning the continuous weak form into a system of linear equations

$$
\begin{aligned}
& \int_{D} \rho \partial_{t}^{2}\left(\sum_{i=1}^{N} u_{i}(t) \varphi_{i}(x)\right) \varphi_{j} d x \\
+ & \int_{D} \mu \partial_{x}\left(\sum_{i=1}^{N} u_{i}(t) \varphi_{i}(x)\right) \partial_{x} \varphi_{j} d x \\
= & \int_{D} f \varphi_{j} d x .
\end{aligned}
$$

Changing the order of integration and summation we obtain

$$
\sum_{i=1}^{N} \partial_{t}^{2} u_{i} \int_{D} \rho \varphi_{i} \varphi_{j} d x+\sum_{i=1}^{N} u_{i} \int_{D} \mu \partial_{x} \varphi_{i} \partial_{x} \varphi_{j} d x=\int_{D} f \varphi_{j} d x
$$

using the fact that the unknown coefficients $u_{i}$ only depend on time.

## 1D Elastic Wave Equation

Using matrix-vector notation with the following definitions for the time-dependent solution vector of displacement values $\mathbf{u}(t)$, mass matrix $\mathbf{M}$, the already well-known stiffness matrix $\mathbf{K}$, and the source vector $\mathbf{f}$ :

$$
\begin{aligned}
\mathbf{u}(t) & \rightarrow u_{i}(t) \\
\mathbf{M} & \rightarrow M_{i j}=\int_{D} \rho \varphi_{i} \varphi_{j} d x \\
\mathbf{K} & \rightarrow K_{i j}=\int_{D} \mu \partial_{x} \varphi_{i} \partial_{x} \varphi_{j} d x \\
\mathbf{f} & \rightarrow f_{j}=\int_{D} f \varphi_{j} d x .
\end{aligned}
$$

## 1D Elastic Wave Equation

Thus we can write the system of equations as

$$
\ddot{\mathbf{u}} \mathbf{M}+\mathbf{u K}=\mathbf{f}
$$

or with transposed system matrices as

$$
\mathbf{M}^{T} \ddot{\mathbf{u}}+\mathbf{K}^{T} \mathbf{u}=\mathbf{f}
$$

For the second time-derivative we use a standard finite-difference approximation

$$
\ddot{\mathbf{u}}=\partial_{t}^{2} \mathbf{u} \approx \frac{\mathbf{u}(t+d t)-2 \mathbf{u}(t)+\mathbf{u}(t-d t)}{d t^{2}}
$$

## 1D Elastic Wave Equation

Replacing the original partial derivative with respect to time to obtain

$$
\mathbf{M}^{\top}\left[\frac{\mathbf{u}(t+d t)-2 \mathbf{u}(t)+\mathbf{u}(t-d t)}{d t^{2}}\right]=\mathbf{f}-\mathbf{K}^{\top} \mathbf{u} .
$$

Starting from an initial state $\mathbf{u}(t=0)=0$ we can determine the displacement field at time $t+d t$ by

$$
\mathbf{u}(t+d t)=d t^{2}\left(\mathbf{M}^{\top}\right)^{-1}\left[\mathbf{f}-\mathbf{K}^{\top} \mathbf{u}\right]+2 \mathbf{u}(t)-\mathbf{u}(t-d t) .
$$

## The System Matrices

To calculate the entries of the system matrices we transform the space coordinate into a local system

$$
\begin{aligned}
\xi & =x-x_{i} \\
h_{i} & =x_{i+1}-x_{i}
\end{aligned}
$$

However, now we allow the element size $h_{i}$ to vary. With the definition above element $i$ is defined in the interval $x \in\left[x_{i}, x_{i+1}\right]$. In the local coordinate system the basis functions are defined by

$$
\varphi_{i}(\xi)=\left\{\begin{array}{lc}
\frac{\xi}{h_{i-1}} & \text { for }-h_{i-1}<\xi \leq 0 \\
1-\frac{\xi}{h_{i}} & \text { for } 0<\xi<h_{i} \\
0 & \text { elsewhere }
\end{array}\right.
$$

## The System Matrices


with the corresponding derivatives

$$
\partial_{x} \varphi_{i}(\xi)=\left\{\begin{array}{l}
\frac{1}{h_{i-1}} \text { for }-h_{i-1}<\xi \leq 0 \\
-\frac{1}{h_{i}} \text { for } 0<\xi<h_{i} \\
0 \quad \text { elsewhere }
\end{array}\right.
$$

Example of a finite-element domain with irregular element sizes $h_{i}$. The basis functions (thick solid lines) are illustrated with the normalized derivatives (thin solid lines).

## The Mass Matrix

Looking at the global definition of the mass matrix $\mathbf{M}$ with components

$$
M_{i j}=\int_{D} \rho \varphi_{i} \varphi_{j} d x
$$

the only non-zero entries are around the diagonal and are of components $M_{i, i-1}$ $M_{i, i}$ and $M_{i, i+1}$ for $i=2, \ldots, N-1$. Elements $M_{11}$ and $M_{N N}$ have to be treated separately. For the diagonal elements we obtain

$$
M_{i i}=\int_{D} \rho \varphi_{i} \varphi_{i} d x=\int_{D_{\xi}} \rho \varphi_{i} \varphi_{i} d \xi
$$

in the local coordinate system.

## The Mass Matrix

Integration has to be carried out over the elements to the left and right of the boundary points $x_{i}$. We thus obtain

$$
\begin{aligned}
M_{i i} & =\rho_{i-1} \int_{-h_{i-1}}^{0}\left(\frac{\xi}{h_{i-1}}+1\right)^{2} d \xi+\rho_{i} \int_{0}^{h_{i}}\left(1-\frac{\xi}{h_{i}}\right)^{2} d \xi \\
& =\frac{1}{3}\left(\rho_{i-1} h_{i-1}+\rho_{i} h_{i}\right)
\end{aligned}
$$

For the off-diagonal elements the basis functions overlap only in one element

$$
M_{i, i-1}=\rho_{i-1} \int_{-h_{i-1}}^{0}\left(\frac{\xi}{h_{i-1}}+1\right) \frac{-\xi}{h_{i-1}} d \xi=\frac{1}{6} \rho_{i-1} h_{i-1}
$$

or

$$
M_{i, i+1}=\rho_{i} \int_{0}^{h_{i}} \frac{\xi}{h_{i}}\left(1-\frac{\xi}{h_{i}}\right) d \xi=\frac{1}{6} \rho_{i} h_{i}
$$

## The Mass Matrix

Just to illustrate the banded nature of the mass matrix, assuming constant element size $h$ and density $\rho$ the mass matrix is given by

$$
\mathbf{M}=\frac{\rho h}{6}\left(\begin{array}{cccccc}
\ddots & & & & & 0 \\
1 & 4 & 1 & & \\
& 1 & 4 & 1 & \\
& & 1 & 4 & 1 \\
& 0 & & & \ddots
\end{array}\right)
$$

Note: In the general case with varying element size the mass matrix is not symmetric.

## Stiffness matrix

The same concepts apply to the stiffness matrix. We move to the local coordinate system by

$$
K_{i j}=\int_{D} \mu \partial_{x} \varphi_{i} \partial_{x} \varphi_{j} d x=\int_{D_{\xi}} \mu \partial_{\xi} \varphi_{i} \partial_{\xi} \varphi_{j} d \xi
$$

to obtain for a diagonal element, assuming constant shear modulus $\mu$ inside each element

$$
\begin{aligned}
K_{i i} & =\mu_{i-1} \int_{-h_{i-1}}^{0}\left(\frac{1}{h_{i-1}}\right)^{2} d \xi+\mu_{i} \int_{0}^{h_{i}}\left(-\frac{1}{h_{i}}\right)^{2} d \xi \\
& =\frac{\mu_{i-1}}{h_{i-1}}+\frac{\mu_{i}}{h_{i}}
\end{aligned}
$$

## Stiffness matrix

For the off-diagonal elements

$$
\begin{aligned}
& K_{i, i+1}=\mu_{i} \int_{0}^{h_{i}}\left(-\frac{1}{h_{i}}\right)\left(\frac{1}{h_{i}}\right) d \xi=-\frac{\mu_{i}}{h_{i}} \\
& K_{i, i-1}=\mu_{i-1} \int_{-h_{i-1}}^{0}\left(-\frac{1}{h_{i-1}}\right)\left(\frac{1}{h_{i-1}}\right) d \xi=-\frac{\mu_{i-1}}{h_{i-1}}
\end{aligned}
$$

while all other elements of the stiffness matrix are zero. For example, assuming constant shear modulus and element size the stiffness matrix reads

$$
\mathbf{K}=\frac{\mu}{h}\left(\begin{array}{ccccc}
\ddots & & & 0 & \\
-1 & 2 & -1 & & \\
& -1 & 2 & -1 & \\
& & -1 & 2 & -1 \\
& 0 & & \ddots &
\end{array}\right)
$$

## Simulation Example

| Parameter | Value |
| :--- | :--- |
| $x_{\max }$ | 10000 m |
| nx | 1000 |
| $v_{s}$ | $3000 \mathrm{~m} / \mathrm{s}$ |
| $\rho$ | $2500 \mathrm{~kg} / \mathrm{m}^{3}$ |
| h | 10 m |
| eps | 0.5 |
| $f_{0}$ | 20 Hz |

```
# Time extrapolation
# for it in range(nt):
    (...)
    #
    # Finite Difference Method
    pnew = (dt **2) * Mf @ (D @ p + f/dx*src[it]) + 2*p - pold
    pold, p = p, pnew
```

Python code segment for a finite-difference algorithm in matrix-vector form.

## Simulation Example



The structure of the system matrices for the finite-element method are compared with the finite-difference method formulated with matrix-vector operations. Top row: Stiffness and inverse mass matrix for the finite element method. Bottom row: Stiffness (differential) matrix and diagonal mass matrix for the finite-difference method.

## Simulation Example

Mass matrix for the general case of varying element size

```
# -___
# Mass matrix M_ij (Eq 6.56)
#
M = np.zeros((nx,nx), dtype=float)
for i in range(1, nx-1):
    for j in range (1, nx-1):
        if j== i:
            M[i,j] = (ro[i-1]*h[i-1] + ro[i]*h[i])/3
        elif j== i+1:
            M[i,j] = ro[i]*h[i]/6
        elif j== i-1:
            M[i,j] = ro[i-1]*h[i-1]/6
        else:
            M[i,j] = 0
# Corner elements
M[0,0] = ro[0]*h[0]/3
M[nx-1,nx-1] = ro[nx-1]*h[nx-2]/3
# Invert M
Minv = np.linalg.inv(M)
(...)
```

Finite element time extrapolation

```
# ___________________
# Time extrapolation
#
for it in range(nt):
    #
    # Finite Element Method
    unew=(dt **2)*Minv@(f*src [ it ]-K@u)+2*u-uold
    uold, u = u, unew
        (...)
```


## Simulation Example



Snapshots of the displacement wavefield calculated with the finite-element method (solid line) are compared with the finite-difference method (dotted line) at various distances from the source using the same parameters. The length of the window is 500 m .

## h - adaptivity

h - adaptivity: The simplicity with which the element size can vary due to geometrical features or the velocity model.
Think about an Earth model in which the seismic velocities have strong variations.
P-velocity in the oceans ( $1.5 \mathrm{~km} / \mathrm{s}$ )
P-velocities at the core-mantle boundary ( $13 \mathrm{~km} / \mathrm{s}$ )
Any numerical scheme with globally constant element size has to be accurate for the shortest wavelength
$\Longrightarrow$ Regions with higher velocities will be oversampled

## h - adaptivity

|  | Left | Middle | Right |
| :--- | :--- | :--- | :--- |
| x | 4600 m | 1000 m | 4600 m |
| $v_{s}$ | $6000 \frac{\mathrm{~m}}{\mathrm{~s}}$ | $1500 \frac{\mathrm{~m}}{\mathrm{~s}}$ | $3000 \frac{\mathrm{~m}}{\mathrm{~s}}$ |
| dx | 40 m | 10 m | 20 m |
| $\rho$ | $2500 \frac{\mathrm{~kg}}{\mathrm{~m}^{3}}$ | $2500 \frac{\mathrm{~kg}}{\mathrm{~m}^{3}}$ | $2500 \frac{\mathrm{~kg}}{\mathrm{~m}^{3}}$ |


| Parameter | Value |
| :--- | :--- |
| nt | 18000 |
| dt | 3.3 ms |
| $f_{0}$ | 5 Hz |
| eps | 0.5 |

We demonstrate this in the 1D case with a strongly heterogeneous velocity model in which the number of grid points per wavelength is kept constant in the entire physical domain. The model mimics the situation in a fault zone with a central low-velocity zone (damage zone) with different material properties on the two sides of the fault.

## h - adaptivity



Snapshots of displacement values are shown as a function time. Where displacement amplitudes are below a threshold, the velocity models is shown in gray scale. Note the polarity change of the reflections at the boundaries and the slope of the signals in the $x-t$ plane indicated their velocities.

## h - adaptivity



Detail of the finite-element simulation with varying element size at one of the domain boundaries. The crosses indicate the element boundaries and the changing element size. Note the continuous but non-differentiable behaviour of the displacement field at the interface.

## Shape Functions in 1D and 2D

## 1D

Let us recall how we replaced the originally continuous unknown field $u(x)$ by a sum over some basis functions $\varphi_{i}$

$$
u(x)=\sum_{i=1}^{N} c_{i} \varphi_{i}(x)
$$

denoting the coefficients of the basis functions by $c_{i}$. Mapping all elements to a local coordinate system such

$$
\xi=\frac{x-x_{i}}{x_{i+1}-x_{i}}
$$

where our reference element is defined with $\xi \in[0,1]$.

## Linear Shape Functions

We put ourselves at element level and assume that our unknown function $u(\xi)$ is linear

$$
u(\xi)=c_{1}+c_{2} \xi
$$

where $c_{i}$ are real coefficients. Each element has two node points, namely the element boundaries at $\xi_{1,2}=0,1$. This leads to the following conditions and solutions for coefficients $c_{i}$

$$
\begin{gathered}
u_{1}=c_{1} \rightarrow c_{1}=u_{1} \\
u_{2}=c_{1}+c_{2} \rightarrow c_{2}=-u_{1}+u_{2}
\end{gathered}
$$

## Linear Shape Functions

This can also be written in matrix notation which will help us when dealing with high-order systems. We obtain

$$
\left[\begin{array}{l}
u_{1} \\
u_{2}
\end{array}\right]=\left[\begin{array}{ll}
1 & 0 \\
1 & 1
\end{array}\right]\left[\begin{array}{l}
c_{1} \\
c_{2}
\end{array}\right]
$$

and using matrix inversion

$$
\left[\begin{array}{l}
c_{1} \\
c_{2}
\end{array}\right]=\left[\begin{array}{ll}
1 & 0 \\
-1 & 1
\end{array}\right]\left[\begin{array}{l}
u_{1} \\
u_{2}
\end{array}\right]
$$

## Linear Shape Functions

With appropriate matrix and vector definitions this can be written as

$$
\mathbf{u}=\mathbf{A} \mathbf{c} \rightarrow \mathbf{c}=\mathbf{A}^{-1} \mathbf{u}
$$

implying that to obtain coefficients $\mathbf{c}$ we need to calculate the inverse of $\mathbf{A}$.

$$
\begin{aligned}
u(\xi) & =u_{1}+\left(-u_{1}+u_{2}\right) \xi \\
& =u_{1}(1-\xi)+u_{2} \xi \\
& =u_{1} N_{1}(\xi)+u_{2} N_{2}(\xi)
\end{aligned}
$$

where we introduced a novel concept, the shape functions $N_{i}(\xi)$ with the following form

$$
N_{1}(\xi)=1-\xi, \quad N_{2}(\xi)=\xi
$$

## Linear Shape Functions




The sum over the weighted shape function of general order $N$ gives the approximate continuous representation of the solution field $u(\xi)$ inside the element.

$$
u(\xi)=\sum_{i=1}^{N} u_{i} N_{i}(\xi)
$$

Top: Linear shape functions as used in the development of the finite-element solution to static and dynamic elastic problems. Node points are indicated by crosses. Bottom: Quadratic shape functions requiring one more node point at the center of the element.

## Quadratic Shape Functions

Describing our solution field by quadratic functions requires

$$
u(\xi)=c_{1}+c_{2} \xi+c_{3} \xi^{2}
$$

where we added one more node point at the center of the element $\xi_{1,2,3}=0, \frac{1}{2}, 1$.
With these node locations we obtain

$$
\begin{aligned}
& u_{1}=c_{1} \\
& u_{2}=c_{1}+0.5 c_{2}+0.25 c_{3} \\
& u_{3}=c_{1}+c_{2}+c_{3}
\end{aligned}
$$

and after inverting the resulting system matrix $\mathbf{A}$

$$
(A)^{-1}=\left[\begin{array}{lll}
1 & 0 & 0 \\
-3 & 4 & -1 \\
2 & -4 & 2
\end{array}\right]
$$

## Quadratic Shape Functions

We can represent the final quadratic solution field inside the element with

$$
\begin{aligned}
u(\xi) & =c_{1}+c_{2} \xi+c_{3} \xi^{2} \\
& =u_{1}\left(1-3 \xi+2 \xi^{2}\right)+ \\
& =u_{2}\left(4 \xi-4 \xi^{2}\right)+ \\
& =u_{3}\left(-x i+2 \xi^{2}\right)
\end{aligned}
$$

resulting in the following shape functions

$$
\begin{aligned}
& N_{1}(\xi)=1-3 \xi+2 \xi^{2} \\
& N_{2}(\xi)=4 \xi-4 \xi^{2} \\
& N_{3}(\xi)=-\xi+2 \xi^{2}
\end{aligned}
$$

## Triangular Shape Functions



Triangular elements. Mapping of physical coordinates ( $x, y$, top) to a local reference frame (bottom) with coordinates $\xi, \eta$.

## Triangular Shape Functions

To perform the integration operations when calculating the system matrices we move to the local coordinate system $\xi, \eta \in[0,1]$ (sometimes the reference space is chosen to be $[-1,1]$ ) through

$$
\begin{aligned}
& x=x_{1}+\left(x_{2}-x_{1}\right) \xi+\left(x_{3}-x_{1}\right) \eta \\
& y=y_{1}+\left(y_{2}-y_{1}\right) \xi+\left(y_{3}-y_{1}\right) \eta .
\end{aligned}
$$

We seek to describe a linear function inside our triangle, therefore

$$
u(\xi, \eta)=c_{1}+c_{2} \xi+c_{3} \eta .
$$

## Triangular Shape Functions

We only know our function at the corners of the reference triangle, therefore the constraints for coefficients $c_{i}$ are

$$
\begin{aligned}
& u_{1}=u(0,0)=c_{1} \\
& u_{2}=u(1,0)=c_{1}+c_{2} \\
& u_{3}=u(0,1)=c_{1}+c_{3} .
\end{aligned}
$$

This leads - using the same matrix inversion approach described above to - the following shape functions for triangular elements

$$
\begin{aligned}
& N_{1}(\xi, \eta)=1-\xi-\eta \\
& N_{2}(\xi, \eta)=\xi \\
& N_{3}(\xi, \eta)=\eta .
\end{aligned}
$$

## Triangular Shape Functions



$\xi$
$\mathrm{N}_{3}(\xi, \eta)$

$\eta$
$\xi$

Triangular elements. The three corner nodes lead to an equivalent number of shape functions $N_{i}(\xi, \eta)$ with unit value at one of the corners.

## Rectangular Shape Functions



Quadrilateral elements. Mapping of physical coordinates ( $x, y$, top) to a local reference frame (bottom) with coordinates $\xi, \eta$.

## Rectangular Shape Functions

Accordingly, shape functions can be derived for general quadrilateral elements.
We map space to a local coordinate system through

$$
\begin{aligned}
& x=x_{1}+\left(x_{2}-x_{1}\right) \xi+\left(x_{4}-x_{1}\right) \eta+\left(x_{3}-x_{2}\right) \xi \eta \\
& y=y_{1}+\left(y_{2}-y_{1}\right) \xi+\left(y_{4}-y_{1}\right) \eta+\left(y_{3}-y_{2}\right) \xi \eta
\end{aligned}
$$

Requiring linear behaviour of the function inside the element

$$
u(\xi, \eta)=c_{1}+c_{2} \xi+c_{3} \eta+c_{4} \xi \eta
$$

we obtain the following shape functions

$$
\begin{aligned}
& N_{1}(\xi, \eta)=(1-\xi)(1-\eta) \\
& N_{2}(\xi, \eta)=\xi(1-\eta) \\
& N_{3}(\xi, \eta)=\xi \eta \\
& N_{4}(\xi, \eta)=(1-\xi) \eta
\end{aligned}
$$

## Rectangular Shape Functions



Rectangular reference elements. The four shape functions $N_{i}(\xi, \eta)$ with unity value at one of the corners.

## Summary

- The finite-element method was originally developed mostly for static structural engineering problems.
- The element concept relates to describing the solution field in an analogous way inside each element, thereby facilitating the required calculations of the system matrices.
- The finite-element approach can in principle be applied to elements of arbitrary shape. Most used shapes are triangles (tetrahedra) or quadrilateral (hexahedral) structures.
- The finite-element method is a series expansion method. The continuous solution field is replaced by a finite sum over (not necessarily orthogonal) basis functions.
- For static elastic problems or the elastic wave propagation problem finite-element analysis leads to a (large) system of linear equations. In general, the matrices are of size $N \times N$ where $N$ is the number of degrees of freedom.
- Because of the specific interpolation properties of the basis functions, their coefficients take the meaning of the values of the solution field at specific node points.


## Summary

- In an initialization step the global stiffness and mass matrices have to be calculated. They depend on integrals over products of basis functions and their derivatives.
- If equation parameters (e.g., elastic parameters, density) vary inside elements, then numerical integration has to be performed.
- The stress-free surface condition can be implicitly solved. This is a major advantage for example for the simulation of surface waves.
- The classic finite-element method plays a minor role in seismology as its high-order sister, the spectral-element method, is more efficient.


## Comprehension questions

1 In which community was the finite-element method primarily developed? Give some typical problems.
2 What are weak and strong forms of partial differential equations? Give examples.
3 Discuss the pros and cons of the finite-element method vs. low-order finite-difference methods.
4 Present and discuss problem classes that can be handled well with the finite-volume method, compare to problems better handled with other methods.
5 Compare the spatial discretization strategies of finite-element and finite-difference methods.
6 Describe the concept of shape functions.
7 Discuss qualitatively (use sketches) the use of basis functions. Compare with the pseudospectral method.
8 Is the finite-element method a global or a local scheme?
9 Why does the finite-element method require the solution of a (possible huge) system of linear equations? What is the consequence for parallel computing?
10 Why is the classic linear finite-element method not so much used for seismological research today?

## Theoretical questions

11 The scalar advection equation is simply

$$
\partial_{t} q(x, t)+c(x) \partial_{x} q(x, t)=0
$$

where $q(x, t)$ is the scalar quantity to be advected and $c(x)$ is the advection velocity. Write down the weak form of this equation and perform integration by parts. What happens to the anti-derivative? Does it cancel out at the boundaries like in the 1D elastic wave equation? Note: This is the point of departure for the discontinuous Galerkin method).
12 Are the linear basis functions

$$
\varphi_{i}(x)=\left\{\begin{array}{l}
\frac{x-x_{i-1}}{x_{i}-x_{i-1}} \text { for } x_{i-1}<x \leq x_{i} \\
\frac{x_{i+1}-x}{x_{i+1}-x_{i}} \text { for } x_{i}<x<x_{i+1} \\
0 \quad \text { elsewhere }
\end{array}\right.
$$

orthogonal?
13 Calculate all entries of the stiffness matrix $A_{i j}=\int_{D} \mu \partial_{x} \varphi_{i} \partial_{x} \varphi_{j}$ for a static elastic problem with $\mu=70 \mathrm{GPa}$ and $h=1 \mathrm{~m}$ for a problem with $n=5$ degrees of freedom.

## Theoretical questions

14 A finite-element system has the following parameters: Element sizes $h=[1,3,0.5,2,4]$, density $\rho=[2,3,2,3,2] \mathrm{kg} / \mathrm{m}^{3}$. Calculate the entries of the mass matrix given by $M_{i j}=\int_{D} \rho \varphi_{i} \varphi_{j} d x$ using linear basis functions.
15 H -adaptivity. For the simulation with varying velocities and element size, calculate the time step required for $\epsilon=0.5$ in each of the subdomains. Discuss the result.
16 Follow the approach of the derivation of shape functions and derive the cubic case in 1D: $u(x)=c_{1}+c_{2} \xi+c_{3} \xi^{2}+c_{4} \xi^{3}$. What are key differences to quadratic and linear cases?
17 Derive the quadratic shape functions $N(\xi, \eta)$ for 2D triangles with the following node points:

$$
\begin{aligned}
& P_{1}(0,0), P_{2}(1,0), P_{3}(0,1) \\
& P_{4}(1 / 2,0), P_{5}(1 / 2,1 / 2), P_{6}(0,1 / 2)
\end{aligned}
$$

18 Derive the quadratic shape functions $N(\xi, \eta)$ for 2D rectangles with the following node points:

$$
\begin{aligned}
& P_{1}(0,0), P_{2}(1 / 2,0), P_{3}(1,0), P_{4}(1,1 / 2), \\
& P_{5}(1,1), P_{6}(1 / 2,1), P_{7}(0,1), P_{8}(0,1 / 2)
\end{aligned}
$$

## Programming Exercise

19 Static elastic case. Extend the formulation given to arbitrary element sizes (calculation of stiffness matrix and source vector). Make examples and compare with the regular grid finite-difference solution (relaxation method).

20 1D elastic case. Determine numerically the stability limit and compare with the finite-difference solution.

21 Initialize a strongly heterogeneous velocity model with spatially varying element size. Try to match the results with a regular grid finite-difference implementation of the same model. Discuss the two approaches in terms of time step, run time, memory usage.

22 Plot the high-order 2D shape functions derived in the problems above.

