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A Fourier Transformed Boundary Element Method

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1. **Motivation for the Fourier – BEM**
2. **Paradigmatic example: heat conduction**
3. **Some applications**
 - **isotropic heat conduction**
 - **anisotropic heat conduction**

 - **isotropic elasticity**
 - **anisotropic elasticity**
4. **Extended example : Kirchhoff plate**
5. **Conclusions**

$$\int_{\Omega} u_i F^i d\Omega + \int_{\Gamma} u_i T^i d\Gamma = \int_{\Omega} U_i f^i d\Omega + \int_{\Gamma} U_i t^i d\Gamma$$



$$\int_{\mathcal{R}^n} \hat{u}_i \hat{F}^i d\hat{x} + \int_{\mathcal{R}^n} \hat{u}_i \hat{T}^i d\hat{x} = \int_{\mathcal{R}^n} \hat{U}_i \hat{f}^i d\hat{x} + \int_{\mathcal{R}^n} \hat{U}_i \hat{t}^i d\hat{x}$$

Fourier transform of the boundary integral equations

**Motivation for the Fourier – BEM
(theorem of Parseval)**



J.-P. Fourier

problem : fundamental solution U

$$P(\partial)U(x) = F(x) = \delta(x)$$

$$U(x) = ???$$

known only for simple cases

Fourier transform w.r.t. all coordinates

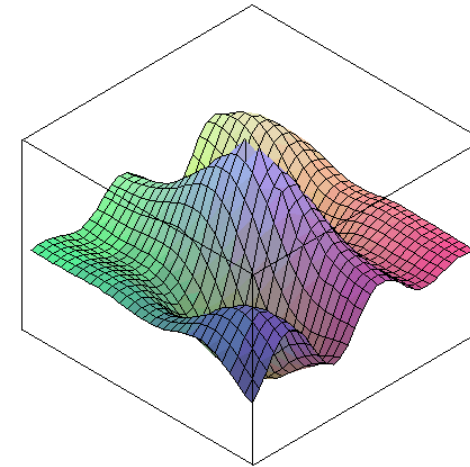
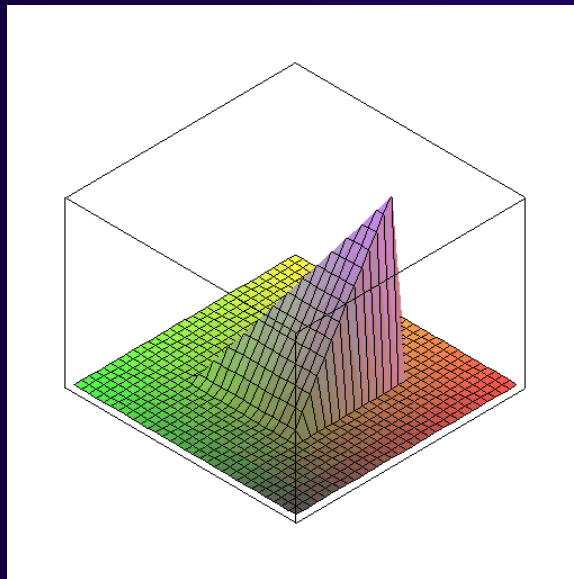
$$\hat{P}(\hat{x})\hat{U}(\hat{x}) = \hat{F}(\hat{x}) = 1$$

$$\hat{U}(\hat{x}) = \hat{P}^{-1}(\hat{x})$$

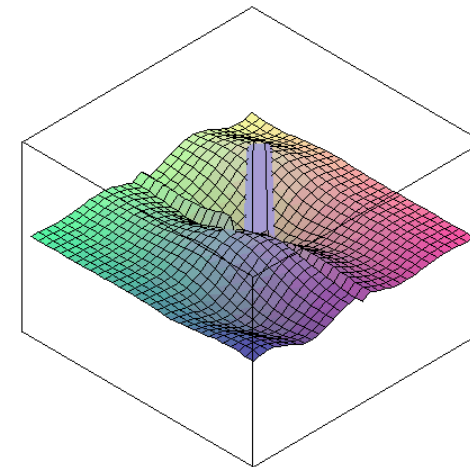
Fourier fundamental solution is known for all linear and homogeneous media

Motivation for the Fourier – BEM

**Transform of the trial and test functions
instead of a numerical inverse
transformation of the Fourier
fundamental solution.**



real part

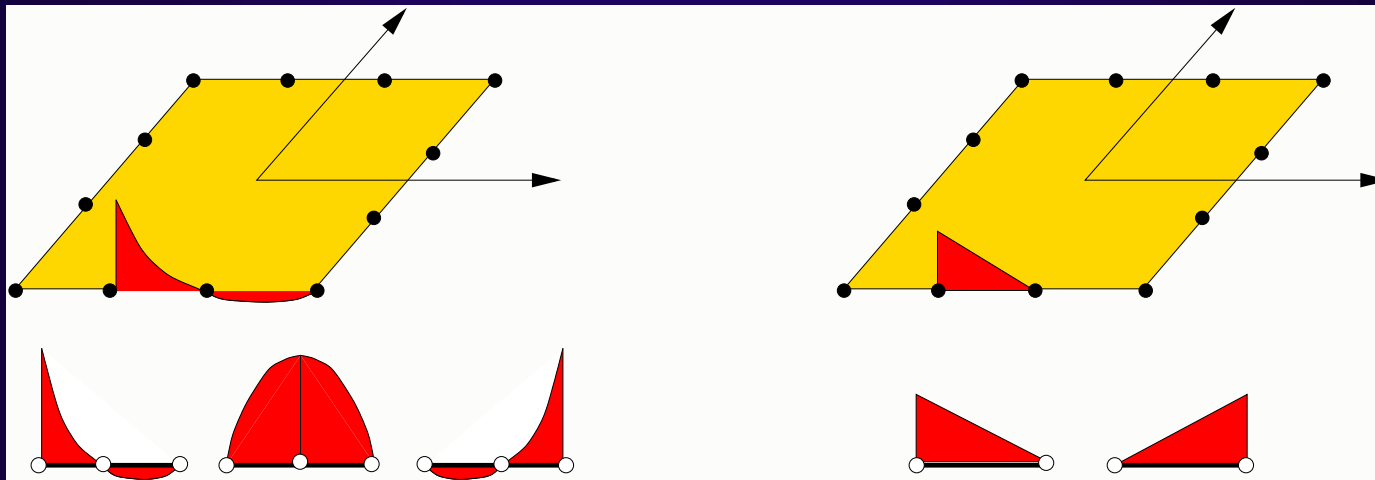


imaginary part

Motivation for the Fourier – BEM

Poisson's equation :

$$\begin{aligned}
 -\Delta u(x) &= f(x), & x \in \Omega \\
 u(x) &= u_\Gamma(x), & x \in \Gamma_u \\
 t(x) &= t_\Gamma(x), & x \in \Gamma_t
 \end{aligned}$$



$$u(x) \approx \sum_i^{N_u} u_i \phi_u^i(x)$$

$$t(x) \approx \sum_i^{N_t} t_i \phi_t^i(x)$$

Paradigmatic example: heat conduction

Traditional Galerkin – BIE :

$$\begin{aligned}
\int_{\Omega} \phi_t^j(x) \kappa(x) u(x) d\Gamma_x &= \int_{\Gamma} \phi_t^j(x) \int_{\Omega} f(y) U(x-y) d\Omega_y d\Gamma_x \\
&+ \sum_i^{N_t} t^i \int_{\Gamma} \phi_t^j(x) \int_{\Gamma} \phi_t^i(y) U(x-y) d\Gamma_y d\Gamma_x \\
&- \sum_i^{N_u} u^i \int_{\Gamma} \phi_t^j(x) \int_{\Gamma} \phi_u^i(y) A_t^i U(x-y) d\Gamma_y d\Gamma_x
\end{aligned}$$

mit $A_t^i = \nu^i \cdot \nabla$

Paradigmatic example: heat conduction

Derivative of the Galerkin – BIE :

$$\begin{aligned}
-\int_{\Omega} \phi_t^j(x) A_t^j \{ \kappa(x) u(x) \} d\Gamma_x &= -\int_{\Gamma} \phi_t^j(x) \int_{\Omega} f(y) A_t^j U(x-y) d\Omega_y d\Gamma_x \\
&\quad - \sum_i^{N_t} t^i \int_{\Gamma} \phi_t^j(x) \int_{\Gamma} \phi_t^i(y) A_t^j U(x-y) d\Gamma_y d\Gamma_x \\
&\quad + \sum_i^{N_u} u^i \int_{\Gamma} \phi_t^j(x) \int_{\Gamma} \phi_u^i(y) A_t^j A_t^i U(x-y) d\Gamma_y d\Gamma_x
\end{aligned}$$

mit $A_t^i = \nu^i \cdot \nabla$

Paradigmatic example: heat conduction

**Algebraic system
of equations :**

$$\sum_i K_u^{ji} u^i = F_u^j + \sum_i H_u^{ji} t^i - \sum_i G_u^{ji} u^i$$

$$\sum_i K_t^{ji} t^i = F_t^j + \sum_i H_t^{ji} t^i - \sum_i G_t^{ji} u^i$$

$$F_u^j = \int_{\Gamma} \phi_t^j(x) \int_{\Omega} f(y) U(x-y) d\Omega_y d\Gamma_x$$

$$F_t^j = \int_{\Gamma} \phi_u^j(x) \int_{\Omega} f(y) A_t^j U(x-y) d\Omega_y d\Gamma_x$$

$$H_u^{ji} = \int_{\Gamma} \phi_t^j(x) \int_{\Omega} \phi_t^i(y) U(x-y) d\Gamma_y d\Gamma_x$$

$$H_t^{ji} = \int_{\Gamma} \phi_u^j(x) \int_{\Omega} \phi_t^i(y) A_t^j U(x-y) d\Gamma_y d\Gamma_x$$

$$G_u^{ji} = \int_{\Gamma} \phi_t^j(x) \int_{\Omega} \phi_u^i(y) A_t^i U(x-y) d\Gamma_y d\Gamma_x$$

$$G_t^{ji} = \int_{\Gamma} \phi_u^j(x) \int_{\Omega} \phi_u^i(y) A_t^j A_t^i U(x-y) d\Gamma_y d\Gamma_x$$

$$K_u^{ji} = \int_{\Gamma} \phi_t^j(x) \kappa(x) \phi_u^i(x) d\Gamma_x$$

$$K_t^{ji} = \int_{\Gamma} \phi_u^j(x) A_t^j \{ \kappa(x) \phi_t^i(x) \} d\Gamma_x$$

Paradigmatic example: heat conduction

Extension from

$$\Omega \rightarrow \mathbb{R}^n$$

$$u(x) \rightarrow \chi(x)u(x); \quad \chi(x) := \begin{cases} 1 \dots x \in \Omega \\ \kappa \dots x \in \partial\Omega \\ 0 \dots x \notin \Omega \end{cases}$$

Introduction of a cut-off distribution

$$\kappa(x) = \int_{\mathbb{R}^n} \chi(x) \delta(x-y) dy; \quad x \in \partial\Omega$$

Multi-dimensional Heaviside – distribution :

$$\chi(x) = H(\psi(x))$$

$\psi(x)$ **hyper-surface of the boundary**

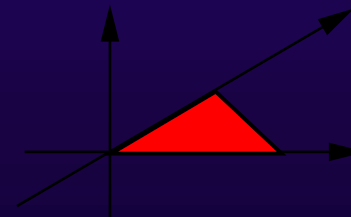
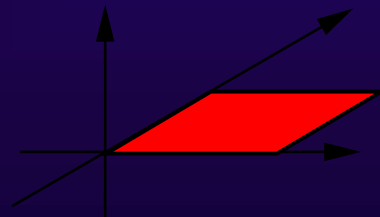
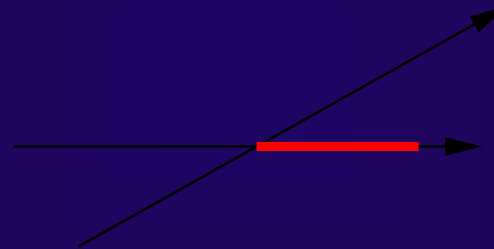
Paradigmatic example: heat conduction

Definition of a reference element :

$$\mathfrak{R}^2 : \quad \chi^0 := H(x_1)H(1-x_1)\delta(x_2)$$

$$\mathfrak{R}^3 : \quad \chi_{\diamond}^0 := H(x_1)H(1-x_1)H(x_2)H(1-x_2)\delta(x_3)$$

$$\mathfrak{R}^3 : \quad \chi_{\Delta}^0 := H(x_1)H(1-x_1-x_2)H(x_2)\delta(x_3)$$



Paradigmatic example: heat conduction

Trial and test functions for the reference element :

$$\phi^0 = \chi^0(x)p^0(x)$$

$p^0(x)$ **arbitrary polynomial**

Trial and test functions for an arbitrary element :

$$\mathbf{T}^i : \phi^0 \rightarrow \phi^i = \phi^0(x - b^i)$$

$$\mathbf{D}^i : \phi^0 \rightarrow \phi^i = \phi^0(a^i x)$$

Paradigmatic example: heat conduction

scalar product : $\langle a, b \rangle = \int_{\mathbb{R}^n} a(x)b(x) \mathbf{d}x$

convolution : $a * b = \int_{\mathbb{R}^n} a(y)b(x - y) \mathbf{d}y$

Galerkin – BIE for the \mathbb{R}^n :

$$\begin{aligned} \langle \phi_t^j, u_\chi \rangle &= \langle \phi_t^j, f_\chi * U \rangle + \sum_i^{N_t} t^i \langle \phi_t^j, \phi_t^i * U \rangle - \sum_i^{N_u} u^i \langle \phi_t^j, \phi_u^i * A_t^i U \rangle \\ - \langle \phi_u^j, A_t^j u_\chi \rangle &= - \langle \phi_u^j, f_\chi * A_t^j U \rangle - \sum_i^{N_t} t^i \langle \phi_u^j, \phi_t^i * A_t^j U \rangle - \\ &\quad - \sum_i^{N_u} u^i \langle \phi_u^j, \phi_u^i * A_t^j A_t^i U \rangle \end{aligned}$$

$$u_\chi = u\chi; f_\chi = f\chi$$

Fourier transform is now possible !!

Paradigmatic example: heat conduction

Parseval's equality :
$$\int_{\mathcal{R}^n} \phi^j(x) u(x) \, dx = \frac{1}{(2\pi)^n} \int_{\mathcal{R}^n} \hat{\phi}^j(-\hat{x}) \hat{u}(\hat{x}) \, d\hat{x}$$

Convolution theorem :
$$u(x) * \phi^i(x) \xleftrightarrow{\text{F}} \hat{u}(\hat{x}) \hat{\phi}^i(\hat{x})$$

Sample entry of the BEM – matrices :
$$H_u^{ij} = \langle \phi_t^j, \phi_t^i * U \rangle = \frac{1}{(2\pi)^n} \langle \hat{\phi}_t^j(-.), \hat{\phi}_t^i \hat{U} \rangle$$

The double integration over two boundary panels is replaced by a single integration over \mathcal{R}^n

Paradigmatic example: heat conduction

Galerkin BIE for the Fourier – BEM :

$$\langle \hat{\phi}_t^j(-.), \hat{u}_\chi \rangle = \langle \hat{\phi}_t^j(-.), \hat{f}_\chi \hat{U} \rangle + \sum_i^{N_t} t^i \langle \hat{\phi}_t^j(-.), \hat{\phi}_t^i \hat{U} \rangle - \sum_i^{N_u} u^i \langle \hat{\phi}_t^j(-.), \hat{\phi}_u^i \hat{A}_t^i \hat{U} \rangle$$

Derivation of the Galerkin BIE for the Fourier – BEM :

$$\begin{aligned} -\langle \hat{\phi}_u^j(-.), \hat{A}_t^j \hat{u}_\chi \rangle = & -\langle \hat{\phi}_u^j(-.), \hat{f}_\chi \hat{A}_t^j \hat{U} \rangle - \sum_i^{N_t} t^i \langle \hat{\phi}_u^j(-.), \hat{\phi}_t^i \hat{A}_t^j \hat{U} \rangle - \\ & - \sum_i^{N_u} u^i \langle \hat{\phi}_u^j(-.), \hat{\phi}_u^i \hat{A}_t^j \hat{A}_t^i \hat{U} \rangle \end{aligned}$$

Paradigmatic example: heat conduction

Galerkin – BIE :

$$\langle \phi_t^j, u_\chi \rangle = \langle \phi_t^j, f_\chi * U \rangle + \sum_i^{N_t} t^i \langle \phi_t^j, \phi_t^i * U \rangle - \sum_i^{N_u} u^i \langle \phi_t^j, \phi_u^i * A_t^i U \rangle$$

free term **strong singularity**

Fourier equivalent of the Galerkin – BIE :

$$\langle \hat{\phi}_t^j(-.), \hat{u}_\chi \rangle = \langle \hat{\phi}_t^j(-.), \hat{f}_\chi \hat{U} \rangle + \sum_i^{N_t} t^i \langle \hat{\phi}_t^j(-.), \hat{\phi}_t^i \hat{U} \rangle - \sum_i^{N_u} u^i \langle \hat{\phi}_t^j(-.), \hat{\phi}_u^i \hat{A}_t^i \hat{U} \rangle$$

free term ←—————→ **strong singularity**
singularities cancel one another

$$u_\chi = u\chi; f_\chi = f\chi$$

Some remarks on singular integrals

Hypersingular Galerkin – BIE :

$$\begin{aligned}
 -\langle \phi_u^j, A_t^j u_\chi \rangle &= -\langle \phi_u^j, f_\chi * A_t^j U \rangle - \sum_i^{N_t} t^i \langle \phi_u^j, \phi_t^i * A_t^j U \rangle - \\
 &\quad - \sum_i^{N_u} u^i \langle \phi_u^j, \phi_u^i * A_t^j A_t^i U \rangle
 \end{aligned}$$

strong singularity (pointing to the $\sum_i^{N_t}$ term)
two free terms due to (pointing to the first two terms)
singularities cancel one another (pointing to the $\sum_i^{N_u}$ term)
hyper singularity (pointing to the $\sum_i^{N_u}$ term)

$$A_t^j u_\chi = A_t^j \{u\chi\} = \chi A_t^j u + u A_t^j \chi$$

Fourier equivalent of the hypersingular Galerkin – BIE :

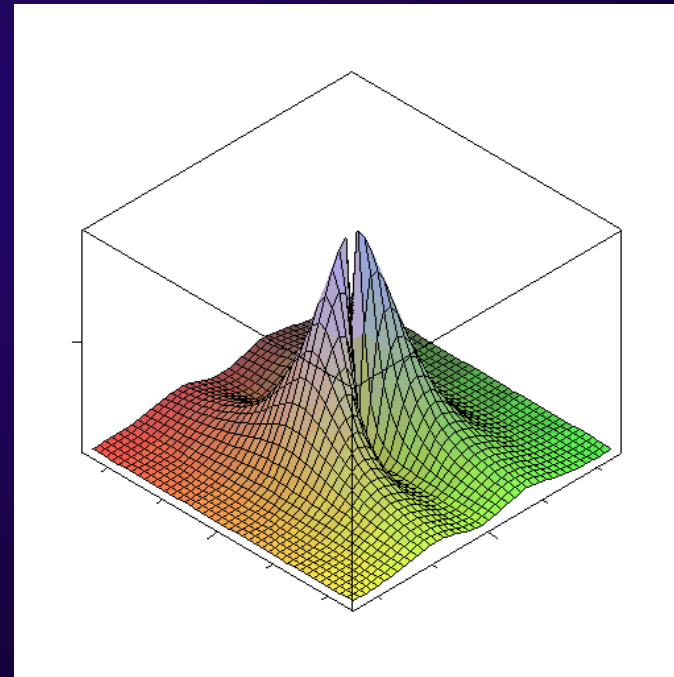
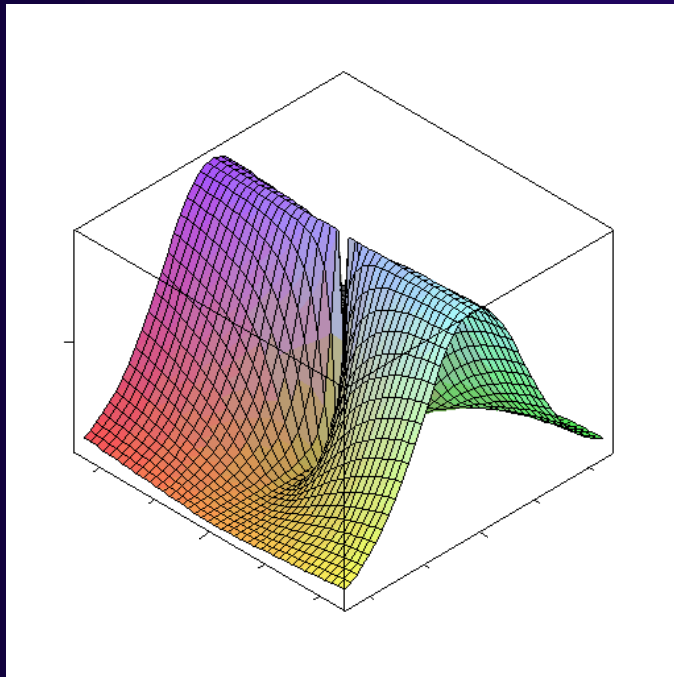
$$\begin{aligned}
 -\langle \hat{\phi}_u^j(-.), \hat{A}_t^j \hat{u} \rangle &= -\langle \hat{\phi}_u^j(-.), \hat{f}_\chi \hat{A}_t^j \hat{U} \rangle - \sum_i^{N_t} t^i \langle \hat{\phi}_u^j(-.), \hat{\phi}_t^i \hat{A}_t^j \hat{U} \rangle - \\
 &\quad - \sum_i^{N_u} u^i \langle \hat{\phi}_u^j(-.), \hat{\phi}_u^i \hat{A}_t^j \hat{A}_t^i \hat{U} \rangle
 \end{aligned}$$

singularities cancel one another (pointing to the $\sum_i^{N_u}$ term)

Some remarks on singular integrals

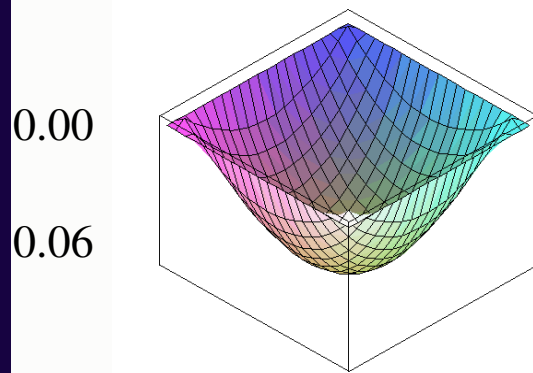
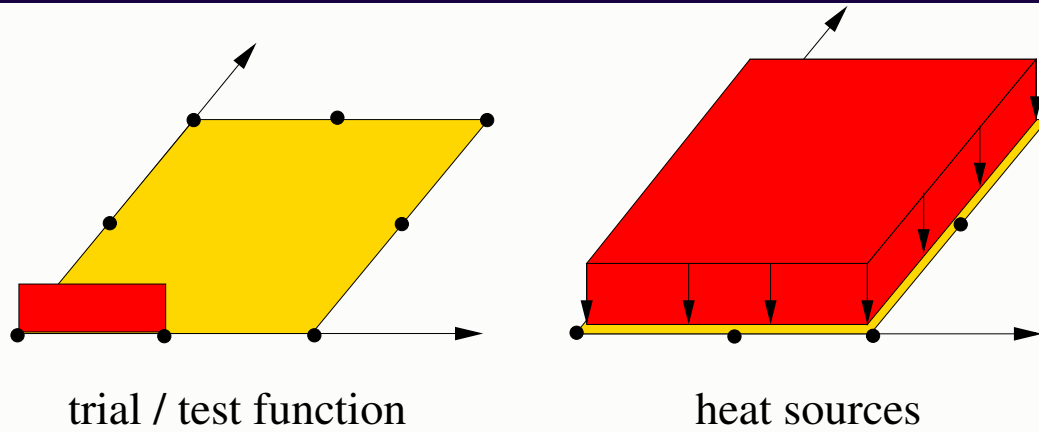
Fourier equivalent of the hypersingular Galerkin – BIE :

$$G^{ji} = \langle \phi_u^j, \phi_u^i * A_t^j A_t^i U \rangle = \frac{1}{(2\pi)^n} \langle \hat{\phi}_u^j(-.), \hat{\phi}_u^i \hat{A}_t^j \hat{A}_t^i \hat{U} \rangle$$

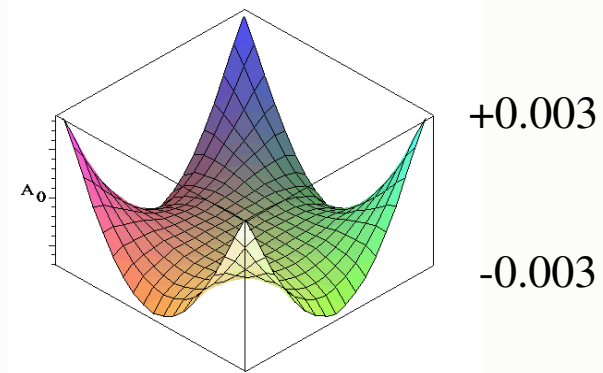


Some remarks on singular integrals

Isotropic heat conduction



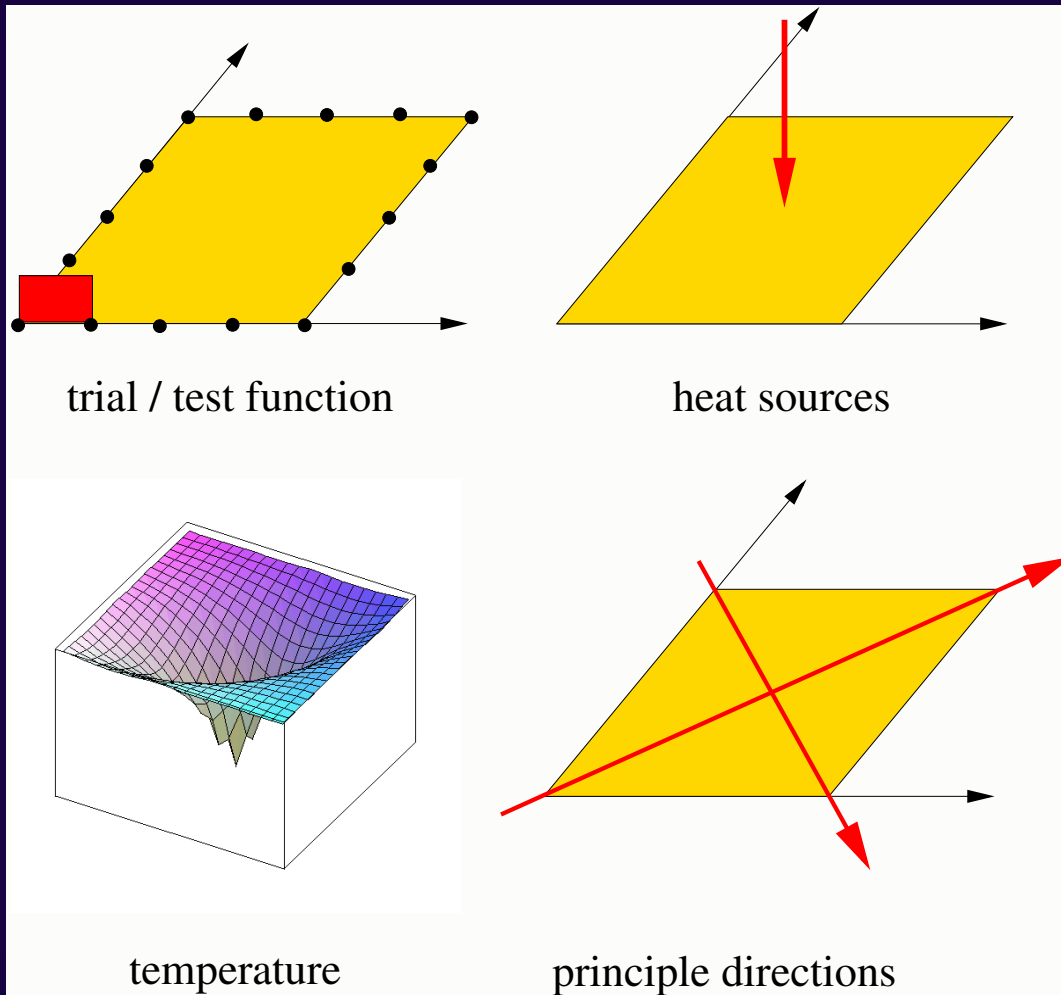
temperature



difference to series solution

Some applications

Anisotropic heat conduction



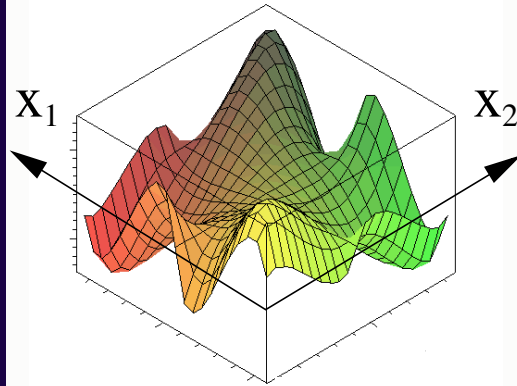
Some applications

Isotropic elasticity

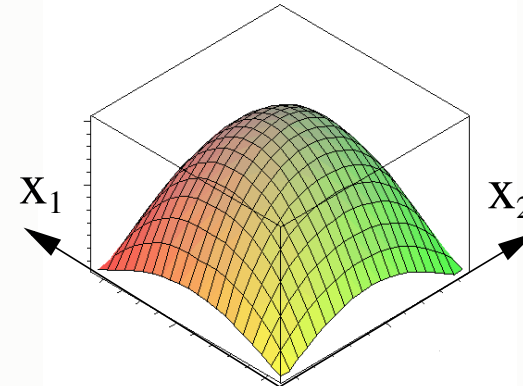


G. Lamé

2 elements
per side

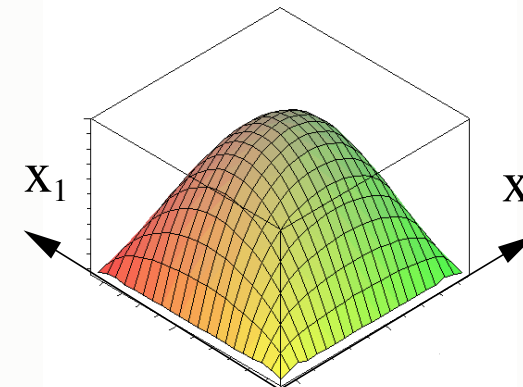
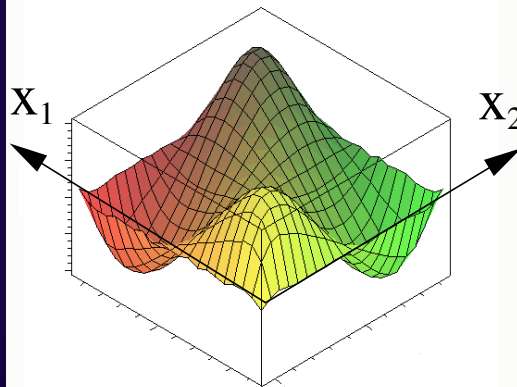


displacement u_1



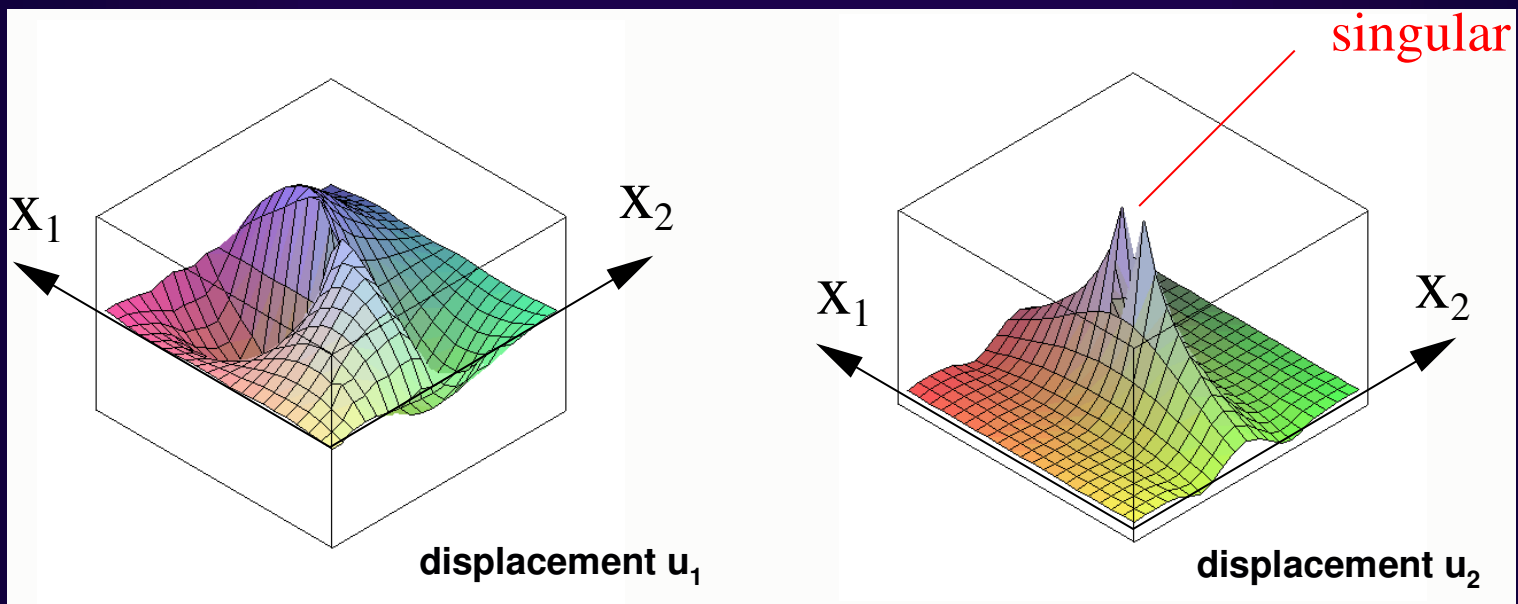
displacement u_2

8 elements
per side

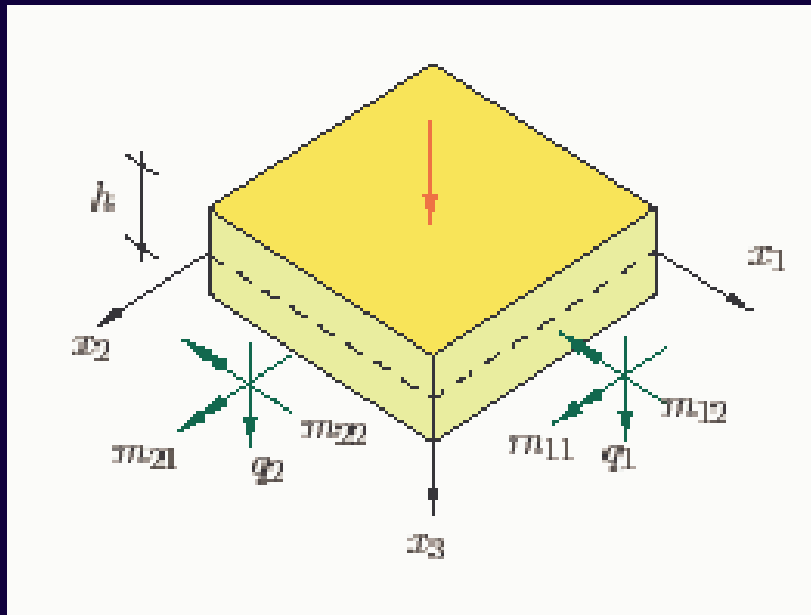


Some applications

Anisotropic elasticity



Some applications



rigidity :

$$K_{klmn} = D[(1-\bar{\nu})\delta_{km}\delta_{nl} + \bar{\nu}\delta_{kl}\delta_{mn}]$$

$$D = \frac{Eh^3}{12(1-\bar{\nu}^2)}$$

moment : $m_{kl} = -K_{klmn}\partial_{mn}w$ \xleftrightarrow{F} $\hat{m}_{kl} = K_{klmn}\hat{x}_m\hat{x}_n\hat{w}$

shear force : $q_k = -D\partial_{kl}w$ \xleftrightarrow{F} $\hat{q}_k = iD\hat{x}_k\hat{x}_l\hat{w}$

Extended example: Kirchhoff plate

differential equation $D\Delta\Delta w = f \quad \xleftrightarrow{\mathbf{F}} \quad D(\hat{x}_1^2 + \hat{x}_2^2)^2 \hat{w} = \hat{f}$

fundamental solution:



$$\hat{W}(\hat{x}) = \frac{1}{D(\hat{x}_1^2 + \hat{x}_2^2)^2}$$

boundary quantities

$$w \quad \xleftrightarrow{\mathbf{F}} \quad \hat{w}$$

$$\varphi_\nu = \nu_k \partial_k w \quad \xleftrightarrow{\mathbf{F}} \quad \hat{\varphi}_\nu = i \nu_k \hat{x}_k \hat{w}$$

$$m_\nu = \nu_k \nu_l m_{kl} \quad \xleftrightarrow{\mathbf{F}} \quad \hat{m}_\nu = \nu_k \nu_l \hat{m}_{kl}$$

$$q_\nu = \nu_k q_k + \tau_k \partial_k m_{lm} \nu_l \tau_m \quad \xleftrightarrow{\mathbf{F}} \quad \hat{q}_\nu = \nu_k \hat{q}_k + i \tau_k \hat{x}_k \hat{m}_{lm} \nu_l \tau_m$$

Extended example: Kirchhoff plate

slope : $\varphi = A_\varphi w \xleftrightarrow{\mathbf{F}} \hat{\varphi} = \hat{A}_\varphi \hat{w}$

moment : $m = A_m w \xleftrightarrow{\mathbf{F}} \hat{m} = \hat{A}_m \hat{w}$

shear force : $q = A_q w \xleftrightarrow{\mathbf{F}} \hat{q} = \hat{A}_q \hat{w}$

corner terms : $f_c = A_c w \xleftrightarrow{\mathbf{F}} \hat{f}_c = \hat{A}_c \hat{w}$

Extended example: Kirchhoff plate

for the slope : $A_{\varphi}^i = \nu_k^i \partial_k \quad \xleftrightarrow{\mathbf{F}} \quad \hat{A}_{\varphi}^i = i \nu_k^i \hat{x}_k$

for the moment : $A_m^i = -K_{klmn} \nu_k^i \nu_l^i \partial_{mn} \quad \xleftrightarrow{\mathbf{F}} \quad \hat{A}_m^i = K_{klmn} \nu_k^i \nu_l^i \hat{x}_m \hat{x}_n$

for the shear force :

$$A_q^i = -D \nu_k^i \partial_{kll} - K_{klmn} \tau_p^i \nu_k^i \tau_l^i \partial_{mnp} \quad \xleftrightarrow{\mathbf{F}} \quad \hat{A}_q^i = iD \nu_k^i \hat{x}_k \hat{x}_l \hat{x}_l + iK_{klmn} \tau_p^i \nu_k^i \tau_l^i \hat{x}_m \hat{x}_n \hat{x}_p$$

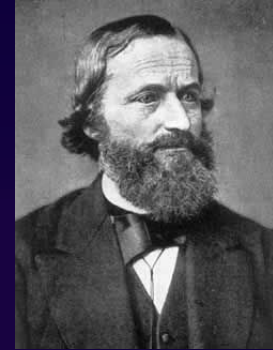
for the corner terms :

$$A_c^i = (1 - \bar{\nu}) D (\nu_1^{+i} \nu_2^{+i} - \nu_1^{-i} \nu_2^{-i}) (\partial_{11} - \partial_{22}) + 2D (\nu_1^{+i} \nu_1^{+i} - \nu_2^{+i} \nu_2^{+i} - \nu_1^{-i} \nu_1^{-i} + \nu_2^{-i} \nu_2^{-i}) \partial_{12}$$

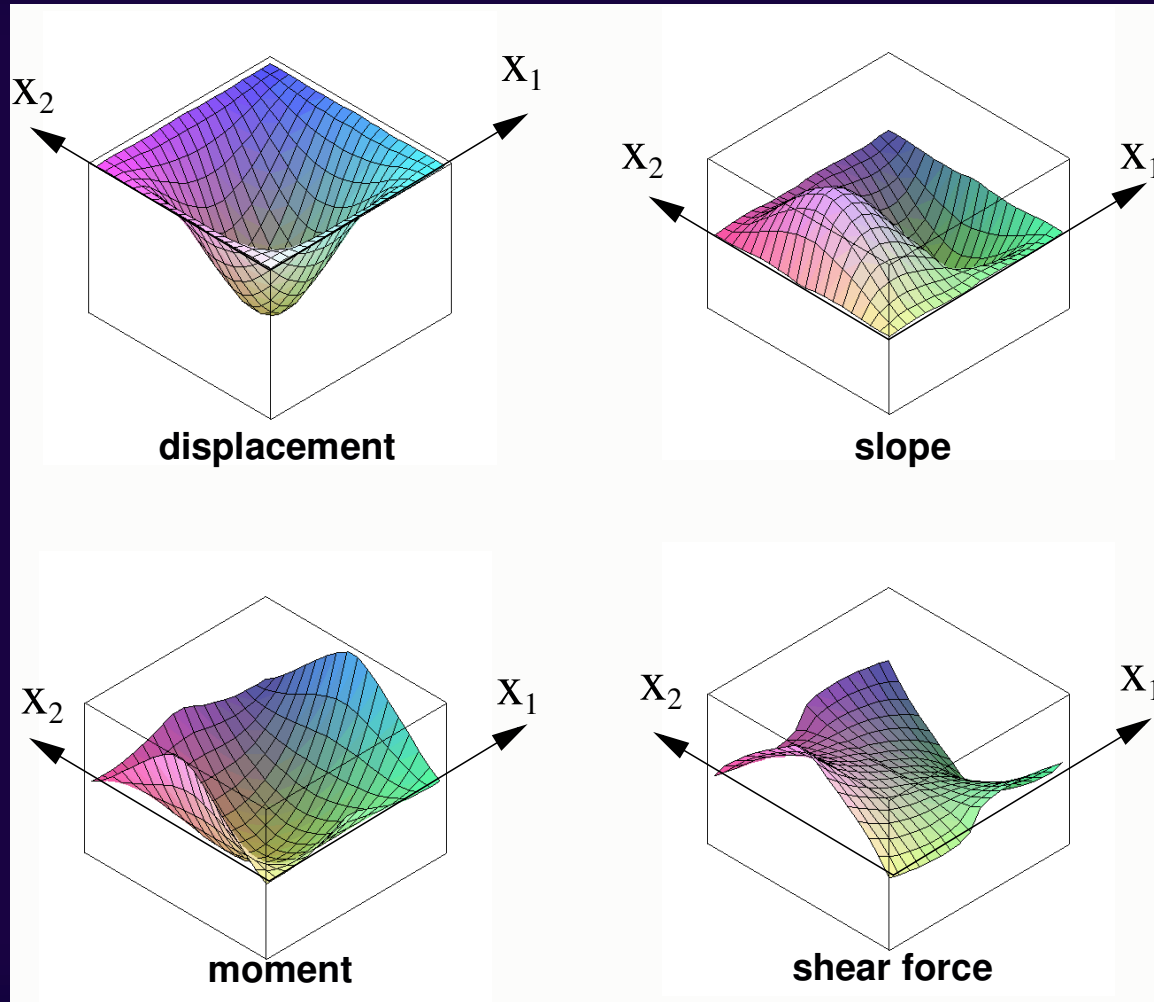
$$\xleftrightarrow{\mathbf{F}} \quad \hat{A}_c^i = -(1 - \bar{\nu}) D (\nu_1^{+i} \nu_2^{+i} - \nu_1^{-i} \nu_2^{-i}) (\hat{x}_1 \hat{x}_1 - \hat{x}_2 \hat{x}_2) - 2D (\nu_1^{+i} \nu_1^{+i} - \nu_2^{+i} \nu_2^{+i} - \nu_1^{-i} \nu_1^{-i} + \nu_2^{-i} \nu_2^{-i}) \hat{x}_1 \hat{x}_2$$

Extended example: Kirchhoff plate

Kirchhoff plate



Kirchhoff



Extended example: Kirchhoff plate