

# Hu-Washizu-Debeveque functional

Abiy Tasissa



December 4, 2012

# OUTLINE

- ▶ Functional
- ▶ Euler's equation
- ▶ Vainberg's Theorem
- ▶ HWD functional
- ▶ Applications

# THE PROBLEM OF SINGLE VARIABLE CALCULUS

- ▶ Consider a function  $f : R \rightarrow R$ . We want to find the critical points.

# THE PROBLEM OF SINGLE VARIABLE CALCULUS

- ▶ Consider a function  $f : R \rightarrow R$ . We want to find the critical points.
- ▶ Compute  $f'$  and solve  $f' = 0$

# THE PROBLEM OF SINGLE VARIABLE CALCULUS

- ▶ Consider a function  $f : R \rightarrow R$ . We want to find the critical points.
- ▶ Compute  $f'$  and solve  $f' = 0$
- ▶ Some problems in physics are minimization problems(minimum energy).

# THE PROBLEM OF SINGLE VARIABLE CALCULUS

- ▶ Consider a function  $f : R \rightarrow R$ . We want to find the critical points.
- ▶ Compute  $f'$  and solve  $f' = 0$
- ▶ Some problems in physics are minimization problems(minimum energy).
- ▶ We want to extend this notion but before doing so we need to understand functionals.

# INTRODUCTION TO FUNCTIONALS

A functional is a mapping from a space of functions to a real number  $f : F \rightarrow R$ . What does this mean? Here are some examples.

# CALCULUS OF VARIATIONS EXAMPLES(1)

- ▶ Consider a set of curves on a plane. The length of the curve is a functional.

# CALCULUS OF VARIATIONS EXAMPLES(1)

- ▶ Consider a set of curves on a plane. The length of the curve is a functional.
- ▶ Consider all possible paths joining two given points  $A$  and  $B$ . Consider a particle that moves along these paths. The time the particle takes to traverse the path is a functional.(Fermat's principle, Brachistochrone problem)

# CALCULUS OF VARIATIONS EXAMPLES(1)

- ▶ Consider a set of curves on a plane. The length of the curve is a functional.
- ▶ Consider all possible paths joining two given points  $A$  and  $B$ . Consider a particle that moves along these paths. The time the particle takes to traverse the path is a functional.(Fermat's principle, Brachistochrone problem)
- ▶ Let  $I = \int_a^b f(x)dx$ . Then for well defined functions  $f$ ,  $I$  is a functional.

# CAN WE DO CALCULUS ON FUNCTIONALS?

- ▶ Yes! but we have to extend the notion of derivatives as applied to functions(not points anymore).

# CAN WE DO CALCULUS ON FUNCTIONALS?

- ▶ Yes! but we have to extend the notion of derivatives as applied to functions(not points anymore).
- ▶ This takes us into an area of mathematics called calculus of variations(functional analysis).

# CAN WE DO CALCULUS ON FUNCTIONALS?

- ▶ Yes! but we have to extend the notion of derivatives as applied to functions(not points anymore).
- ▶ This takes us into an area of mathematics called calculus of variations(functional analysis).
- ▶ The most important result in this area is due to Euler(1707 – 1783).

# FIRST VARIATION OF A FUNCTIONAL

- ▶  $J$  stationary at  $u$  requires

$$\left. \frac{dJ(u + \epsilon\eta)}{d\epsilon} \right|_{\epsilon=0} = 0 = \underbrace{\langle DJ(u), \eta \rangle}_{= 0} = 0$$

for all admissible  $\eta$

# EULER'S EQUATION

- ▶ Let  $F(x, y, z)$  be a  $C^2$  function. Let us consider all the functions  $y(x)$  which are continuously differentiable for  $a \leq x \leq b$  and satisfy the boundary conditions

$$y(a) = A, y(b) = B$$

# EULER'S EQUATION

- ▶ Let  $F(x, y, z)$  be a  $C^2$  function. Let us consider all the functions  $y(x)$  which are continuously differentiable for  $a \leq x \leq b$  and satisfy the boundary conditions

$$y(a) = A, y(b) = B$$

- ▶ We want to find the functional for which the functional

$$J[y] = \int_a^b F(x, y, y') dx$$

has an extremum.

# EULER'S EQUATION

- ▶ Let  $F(x, y, z)$  be a  $C^2$  function. Let us consider all the functions  $y(x)$  which are continuously differentiable for  $a \leq x \leq b$  and satisfy the boundary conditions

$$y(a) = A, y(b) = B$$

- ▶ We want to find the functional for which the functional

$$J[y] = \int_a^b F(x, y, y') dx$$

has an extremum.

- ▶ Euler showed that such a functional has to satisfy

$$F_y - \frac{d}{dx} F_{y'} = 0$$

# EULER'S EQUATION APPLICATION

► Example:  $J[y] = \int_a^b \sqrt{1 + [y'(x)]^2} dx$

# EULER'S EQUATION APPLICATION

- ▶ Example:  $J[y] = \int_a^b \sqrt{1 + [y'(x)]^2} dx$
- ▶ Apply Euler's equation:

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y'} = 0$$

$$0 - \frac{d}{dx} \frac{y'(x)}{\sqrt{1 + [y'(x)]^2}} = 0$$

$$y'(x) = \sqrt{\frac{c^2}{1 - c^2}}$$

## EULER'S EQUATION APPLICATION

- ▶ Example:  $J[y] = \int_a^b \sqrt{1 + [y'(x)]^2} dx$
- ▶ Apply Euler's equation:

$$\frac{\partial F}{\partial y} - \frac{d}{dx} \frac{\partial F}{\partial y'} = 0$$
$$0 - \frac{d}{dx} \frac{y'(x)}{\sqrt{1 + [y'(x)]^2}} = 0$$
$$y'(x) = \sqrt{\frac{c^2}{1 - c^2}}$$

- ▶ Hence it is a straight line as desired. (To find explicitly apply boundary conditions).

## EULER'S EQUATION EXTENDED

$$J(u) = \int_B F(x, u, \nabla u) - \int_{S_2} \phi(x, u) ds$$

The Euler equations are then given by:

$$\begin{aligned} \frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} &= 0 \text{ in } B \\ \frac{\partial F}{\partial u_{i,j}} \cdot n_j &= \frac{\partial \phi}{\partial u_i} \text{ on } S_2 \end{aligned}$$

# VAINBERG'S THEOREM(1)

- ▶ Given a functional, we have established that Euler's equations are sufficient conditions for extremum.

# VAINBERG'S THEOREM(1)

- ▶ Given a functional, we have established that Euler's equations are sufficient conditions for extremum.
- ▶ That is let

$$\underbrace{\langle DJ(u), \eta \rangle}_{G(u, \eta)} = 0$$

When is  $G(u, \eta)$  the first variation of a functional  $J(u, \eta)$ ?

## VAINBERG'S THEOREM(2)

- ▶ We apply Vainberg's reciprocity theorem. There is a functional  $J(u)$  such that  $\langle DJ(u), \eta \rangle = G(u, \eta)$  iff

$$\langle DG(u, \eta), \xi \rangle = \langle DG(u, \xi), \eta \rangle$$

## VAINBERG'S THEOREM(2)

- ▶ We apply Vainberg's reciprocity theorem. There is a functional  $J(u)$  such that  $\langle DJ(u), \eta \rangle = G(u, \eta)$  iff

$$\langle DG(u, \eta), \xi \rangle = \langle DG(u, \xi), \eta \rangle$$

- ▶ If the condition is satisfied

$$J(u) = \int_0^1 G(tu, u) dt$$

## THE EQUATIONS OF LINEAR ELASTICITY

$$\sigma_{ij,j} + f_i = 0 \quad \text{in } B$$

$$\sigma_{ij}n_j = t_i \quad \text{on } S_2$$

$$\epsilon_{ij} = u_{(i,j)} \quad \text{in } B$$

$$u_i = \bar{u}_i \quad \text{on } S_1$$

$$\sigma_{ij}(\epsilon_{ij}) = \frac{\partial W}{\partial \epsilon_{ij}} \quad \text{in } B$$

## STEP 1: INTEGRAL FORM (1)

- ▶ Weighted average sense. Corresponding to  $u$ ,  $\sigma$  and  $\epsilon$ , let the virtual parameters be  $\eta$ ,  $\alpha$  and  $\beta$  respectively. (This is quite the same step we took when we derived the principle of virtual work except now it is a three field formulation).

# STEP 1: INTEGRAL FORM (1)

- ▶ Weighted average sense. Corresponding to  $u$ ,  $\sigma$  and  $\epsilon$ , let the virtual parameters be  $\eta$ ,  $\alpha$  and  $\beta$  respectively. (This is quite the same step we took when we derived the principle of virtual work except now it is a three field formulation).

- ▶  $G\left((u, \epsilon, \sigma), (\eta, \alpha, \beta)\right) =$

$$\int_B \left[ \left( -\sigma_{ij,j} + f_i \right) \eta_i + \left( \sigma_{ij}(\epsilon) - \frac{\partial W}{\partial \epsilon_{ij}} \right) \alpha_{ij} + \left( u(i,j) - \epsilon_{ij} \right) \beta_{ij} \right] dv +$$

$$\int_{S_2} \left( \sigma_{ij} \eta_j - t_i \right) \eta_i dS + \int_{S_1} \left( \bar{u}_i - u_i \right) \beta_{ij} \eta_j dS = 0$$

(1)

## STEP 1: INTEGRAL FORM (1)

- ▶ Weighted average sense. Corresponding to  $u$ ,  $\sigma$  and  $\epsilon$ , let the virtual parameters be  $\eta$ ,  $\alpha$  and  $\beta$  respectively. (This is quite the same step we took when we derived the principle of virtual work except now it is a three field formulation).

- ▶  $G\left((u, \epsilon, \sigma), (\eta, \alpha, \beta)\right) =$

$$\int_B \left[ \left( -\sigma_{ij,j} + f_i \right) \eta_i + \left( \sigma_{ij}(\epsilon) - \frac{\partial W}{\partial \epsilon_{ij}} \right) \alpha_{ij} + \left( u(i,j) - \epsilon_{ij} \right) \beta_{ij} \right] dv +$$

$$\int_{S_2} \left( \sigma_{ij} \eta_j - t_i \right) \eta_i dS + \int_{S_1} \left( \bar{u}_i - u_i \right) \beta_{ij} \eta_j dS = 0$$

(1)

- ▶ Note that each term represents work done by the virtual field.

## STEP 1: INTEGRAL FORM (2)

- ▶ To simplify this, we use the following mathematical relationship:

$$\int \sigma_{ij,j} \eta_i dv = \int \operatorname{div}(\eta_i \sigma_{ij}) dV - \int \eta_{i,j} \sigma_{ij} dV$$

Apply divergence theorem

$$\sigma_{ij,j} \eta_i dV = \int_{S_1+S_2} (\sigma_{ij} \eta_i) n_j dS - \int \eta_{i,j} \sigma_{ij} dV$$

## STEP 1: INTEGRAL FORM (2)

- To simplify this, we use the following mathematical relationship:

$$\int \sigma_{ij,j} \eta_i dv = \int \operatorname{div}(\eta_i \sigma_{ij}) dV - \int \eta_{i,j} \sigma_{ij} dV$$

Apply divergence theorem

$$\int \sigma_{ij,j} \eta_i dV = \int_{S_1+S_2} (\sigma_{ij} \eta_i) n_j dS - \int \eta_{i,j} \sigma_{ij} dV$$

- So we can rewrite (1) as  $G\left((u, \epsilon, \sigma), (\eta, \alpha, \beta)\right) =$

$$\int_B \left[ -\sigma_{ij} \eta_{i,j} \eta_i - f_i \eta_i + \left( \sigma_{ij}(\epsilon) - \sigma_{ij} \right) \alpha_{ij} + \left( u(i,j) - \epsilon_{ij} \right) \beta_{ij} \right] dv +$$

$$+ \int_{S_1} \left[ \left( u_i - \bar{u}_i \right) \beta_{ij} + \sigma_{ij} \eta_i \right] n_j dS - \int_{S_2} \bar{t}_i \eta_i dS = 0$$

## STEP 2: CHECK RECIPROCITY

- ▶ Now we ask if the expression (2) can be derived from a functional. For that, we need to check the reciprocity condition.

$$\left\langle DG((u, \epsilon, \sigma), (\eta, \alpha, \beta)), (\eta', \alpha', \beta') \right\rangle = \left\langle DG((u, \epsilon, \sigma), (\eta', \alpha', \beta')), (\eta, \alpha, \beta) \right\rangle \quad (3)$$

This can be shown to be true.

## STEP 3: APPLY VAINBERG TO FIND FUNCTIONAL

- ▶ Now we are ready to compute our functional  $J(u, \epsilon, \sigma)$  using Vainberg's recipe.

## STEP 3: APPLY VAINBERG TO FIND FUNCTIONAL

- ▶ Now we are ready to compute our functional  $J(u, \epsilon, \sigma)$  using Vainberg's recipe.
- ▶  $J(u, \epsilon, \sigma) =$

$$\begin{aligned}
 & \int_0^1 G\left((tu, t\epsilon, t\sigma), (u, \epsilon, \sigma)\right) dt \\
 &= \int_0^1 \left\{ \int_B \left[ -t\sigma_{ij} u_{(i,j)} u_i - f_i u_i + \left( \sigma_{ij}(t\epsilon) - t\sigma_{ij} \right) \epsilon_{ij} + \right. \right. \\
 & \left. \left. \left( tu_{(i,j)} - t\epsilon_{ij} \right) \sigma_{ij} \right] dV + \int_{S_1} \left[ t \left( u_i - \bar{u}_i \right) \sigma_{ij} + t\sigma_{ij} u_i \right] n_j dS - \right. \\
 & \left. \int_{S_2} \bar{t}_i u_i dS \right\} dt
 \end{aligned} \tag{4}$$

## STEP 4:HWD FUNCTIONAL

- Integrate (4) to find

$$J(u, \epsilon, \sigma) = \int_B \left[ W(\epsilon) - f_i u_i + \sigma_{ij} (u_{i,j} - \epsilon_{ij}) \right] dV \quad (5)$$

$$- \int_{S_1} \sigma_{ij} n_j (u_i - \bar{u}_i) dS - \int_{S_2} \bar{t}_i u_i dS \quad (6)$$

## STEP 4:HWD FUNCTIONAL

- ▶ Integrate (4) to find

$$J(u, \epsilon, \sigma) = \int_B \left[ W(\epsilon) - f_i u_i + \sigma_{ij} (u_{i,j} - \epsilon_{ij}) \right] dV \quad (5)$$

$$- \int_{S_1} \sigma_{ij} n_j (u_i - \bar{u}_i) dS - \int_{S_2} \bar{t}_i u_i dS \quad (6)$$

- ▶ This is the general functional in elasticity



## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?

- ▶ We have found this functional but what does it mean or is it really right?

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?

- ▶ We have found this functional but what does it mean or is it really right?
- ▶ Remember

$$J(u) = \int_B F(x, u, \nabla u) - \int_{S_2} \phi(x, u) ds$$

- ▶ Hence

$$\begin{aligned} F(u, \epsilon, \sigma) &= W(\epsilon) - f_i u_i + \sigma_{ij} (u_{i,j} - \epsilon_{ij}) \\ \phi &= \bar{t}_i u_i \text{ on } S_2 \\ \phi &= \sigma_{ij} n_j (u_i - \bar{u}_i) \text{ on } S_1 \end{aligned}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(2)

- ▶ Now let's apply Euler's equations. Remember

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} = 0 \text{ in } B$$
$$\frac{\partial F}{\partial u_{i,j}} \cdot n_j = \frac{\partial \phi}{\partial u_i} \text{ on } S_2$$

# STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

- ▶ In  $B$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

▶ In  $B$ 

▶

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} \rightarrow \boxed{f_i - \sigma_{ij,j} = 0} \text{ Equilibrium}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

▶ In  $B$ 

▶

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} \rightarrow \boxed{f_i - \sigma_{ij,j} = 0} \text{ Equilibrium}$$

▶

$$\frac{\partial F}{\partial \epsilon_{ij}} - \left( \frac{\partial F}{\partial \epsilon_{i,j}} \right)_{,j} \rightarrow \boxed{\frac{\partial W}{\partial \epsilon_{ij}} - \sigma_{ij} = 0} \text{ Constitutive law}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

▶ In  $B$ 

▶

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} \rightarrow \boxed{f_i - \sigma_{ij,j} = 0} \text{ Equilibrium}$$

▶

$$\frac{\partial F}{\partial \epsilon_{ij}} - \left( \frac{\partial F}{\partial \epsilon_{i,j}} \right)_{,j} \rightarrow \boxed{\frac{\partial W}{\partial \epsilon_{ij}} - \sigma_{ij} = 0} \text{ Constitutive law}$$

▶

$$\frac{\partial F}{\partial \sigma_{ij}} - \left( \frac{\partial F}{\partial \sigma_{i,j}} \right)_{,j} \rightarrow \boxed{u_{i,j} - \epsilon_{ij} = 0} \text{ Compatability}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

▶ In  $B$ 

▶

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} \rightarrow \boxed{f_i - \sigma_{ij,j} = 0} \text{ Equilibrium}$$

▶

$$\frac{\partial F}{\partial \epsilon_{ij}} - \left( \frac{\partial F}{\partial \epsilon_{i,j}} \right)_{,j} \rightarrow \boxed{\frac{\partial W}{\partial \epsilon_{ij}} - \sigma_{ij} = 0} \text{ Constitutive law}$$

▶

$$\frac{\partial F}{\partial \sigma_{ij}} - \left( \frac{\partial F}{\partial \sigma_{i,j}} \right)_{,j} \rightarrow \boxed{u_{i,j} - \epsilon_{ij} = 0} \text{ Compatability}$$

▶ On  $S_2$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(3)

▶ In  $B$ 

▶

$$\frac{\partial F}{\partial u_i} - \left( \frac{\partial F}{\partial u_{i,j}} \right)_{,j} \rightarrow \boxed{f_i - \sigma_{ij,j} = 0} \text{ Equilibrium}$$

▶

$$\frac{\partial F}{\partial \epsilon_{ij}} - \left( \frac{\partial F}{\partial \epsilon_{i,j}} \right)_{,j} \rightarrow \boxed{\frac{\partial W}{\partial \epsilon_{ij}} - \sigma_{ij} = 0} \text{ Constitutive law}$$

▶

$$\frac{\partial F}{\partial \sigma_{ij}} - \left( \frac{\partial F}{\partial \sigma_{i,j}} \right)_{,j} \rightarrow \boxed{u_{i,j} - \epsilon_{ij} = 0} \text{ Compatability}$$

▶ On  $S_2$ 

▶

$$\frac{\partial F}{\partial u_{i,j}} \cdot n_j = \frac{\partial \phi}{\partial u_i} \rightarrow \boxed{\sigma_{ij} n_j = t_i} \text{ stress-traction}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(4)

- ▶ On  $S_1$

$$\sigma_{ij}n_j (u_i - \bar{u}_i) = 0 \rightarrow \boxed{u_i = \bar{u}_i} \text{ Displacement Boundary}$$

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(4)

- ▶ On  $S_1$

$$\sigma_{ij}n_j (u_i - \bar{u}_i) = 0 \rightarrow \boxed{u_i = \bar{u}_i} \text{ Displacement Boundary}$$

- ▶ So we have recovered all the basic equations of elasticity and we are convinced that the HWD functional is right. □

## STEP 4: DOES THE FUNCTIONAL MAKE SENSE?(4)

- ▶ On  $S_1$

$$\sigma_{ij}n_j (u_i - \bar{u}_i) = 0 \rightarrow \boxed{u_i = \bar{u}_i} \text{ Displacement Boundary}$$

- ▶ So we have recovered all the basic equations of elasticity and we are convinced that the HWD functional is right. □
- ▶ Now let's see a bit of the history and where this can be applied.

# HISTORY OF THE FUNCTIONAL

- ▶ Two independent publications appeared simultaneously on March 1955(Hu and Washizu).

# HISTORY OF THE FUNCTIONAL

- ▶ Two independent publications appeared simultaneously on March 1955(Hu and Washizu).
- ▶ De Veubeke:

*There is a functional that generates all the equations of linear elasticity theory in the form of variational derivatives and natural boundary conditions. Its original construction [here he refers to the 1951 report] followed the method proposed by Friedrichs ..*

# HISTORY OF THE FUNCTIONAL

- ▶ Two independent publications appeared simultaneously on March 1955(Hu and Washizu).
- ▶ De Veubeke:

*There is a functional that generates all the equations of linear elasticity theory in the form of variational derivatives and natural boundary conditions. Its original construction [here he refers to the 1951 report] followed the method proposed by Friedrichs ..*

- ▶ Hence I have used the name Hu-Washizu-De Veubeke functional.

# APPLICATIONS//LOCKING PROBLEM

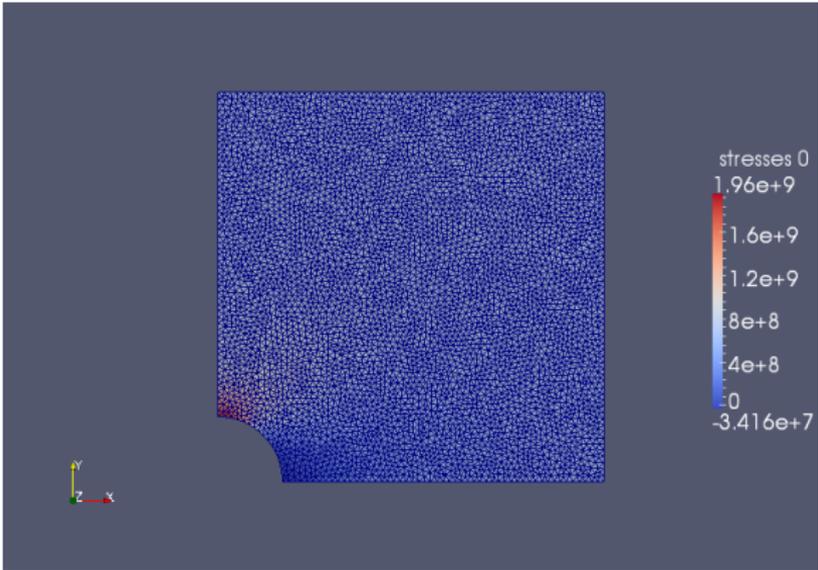


Figure:  $\sigma_{11}, \nu = 0.3$





# APPLICATIONS//LOCKING PROBLEM

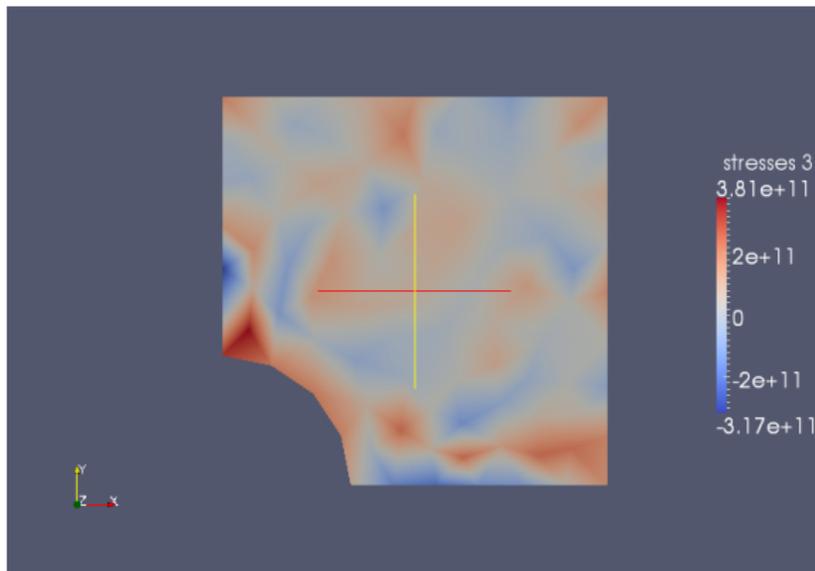


Figure:  $\sigma_{33}, \nu = 0.49999$

## LOCKING PROBLEM 2

- ▶ Starting from the HWD functional, one can formulate a three-field(most general) or two field functional approximations in finite elements. These are called mixed methods and solve the locking problem for incompressible materials.

## LOCKING PROBLEM 2

- ▶ Starting from the HWD functional, one can formulate a three-field(most general) or two field functional approximations in finite elements. These are called mixed methods and solve the locking problem for incompressible materials.
- ▶ In principle, one could go high order and solve these but it comes at a price of computational complexity.

# CONCLUSION

- ▶ This approach we took is not limited to elasticity and it shouldn't be. The mathematics can be applied to a lot of other areas.

# REFERENCES

-  Gelfand, Fomin, *Calculus of Variations*, Prentice-Hall, 1963.
-  Fraeijns de Veubeke, B. M., *Variational principles and the patch test* Int. J. Numer. Meth. Engrg, 8, 783-801, 1974.
-  Hu, H.-C., *On some variational methods on the theory of elasticity and the theory of plasticity* Scientia Sinica, 4, 33-54, 1955

# REFERENCES

-  M.M. Vainberg *Variational Methods for the Study of Nonlinear Operators*, Holden-day, 1964.
-  Washizu, K., *On the variational principles of elasticity and plasticity*, Aeroelastic and Structures Research Laboratory, Technical Report 25-18, MIT, Cambridge, 1955.

THANK YOU for your attention!