# 2D "Steady" State Test Case for Maxwell's Equations

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- Maxwell's Equations : 3D, 2D & 1D
- Brief Descriptions of Numerical Solvers
- Numerical Results
- Appendices



# Maxwell's Equations in 3D

The last two coupled Maxwell's equations for electrodynamics are given as



### Maxwell's Equations in 2D

Transverse Electric Wave (TE)

 $E_z = 0$  and we further assume that  $H_x = H_y = 0$  $\mu \frac{\partial H_z}{\partial t} = \frac{\partial E_x}{\partial y} - \frac{\partial E_y}{\partial x}$  $\varepsilon \frac{\partial E_x}{\partial t} = \frac{\partial H_z}{\partial y}$  $\varepsilon \frac{\partial E_y}{\partial t} = -\frac{\partial H_z}{\partial x}$ Transverse Magnetic Wave (TM)  $H_z = 0$  and we further assume that  $E_x = E_y = 0$  $\mu \frac{\partial H_x}{\partial t} = -\frac{\partial E_z}{\partial y}$  $\mu \frac{\partial H_{\mathcal{Y}}}{\partial t} = \frac{\partial E_z}{\partial x}$  $\varepsilon \frac{\partial E_z}{\partial t} = \frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y}$ 

### Maxwell's Equations in 1D



Let us discretise the linear scalar advection problem using Forward-Time Centered-Space finite-difference method:



Consider for TE-mode in 1-D,

For mode

t = 0

□1.0

t = 0.75



0.5

□0.5

□.0

1.0

0.5

0.5

□.0

The analytical solution for the TE mode problem is



### 1D Unsteady problem $\rightarrow$ 2D Steady Problem We can map $t \rightarrow y$



According to the physical significance of the problem,

*m*-mode angular frequency,

$$\omega_m = \frac{mc\pi}{L}$$

m is the mode number

# Bie Descriptions of Numerical Solvers

Explanations of Numerical Techniques

Pseudo-time Iteration

**Finite** Difference Examples of Numerical Solver Residual **Finite** Distribution Element **Finite Volume** 

# Finite-Difference



To discretise the coupled first-order equations to be in second-order-accurate,  $(\Delta x^2, \Delta y^2)$ 

$$\frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0 \implies \frac{E_y[i+1,j] - E_y[i-1,j]}{2\Delta x} + \mu \frac{H_z[i,j+1] - H_z[i,j-1]}{2\Delta y} = 0$$

$$\frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0 \implies \frac{H_z[i+1,j] - H_z[i-1,j]}{2\Delta x} + \varepsilon \frac{E_y[i,j+1] - E_y[i,j-1]}{2\Delta y} = 0$$



### Finite-Element

<u>Multiplying the Equations with</u> weight function, w = w(x, y) $w \frac{\partial H_z}{\partial x} + \varepsilon w \frac{\partial E_y}{\partial y} = 0$  $w \frac{\partial E_y}{\partial x} + \mu w \frac{\partial H_z}{\partial y} = 0$ 

Integrate over the control volume

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$$\int_{T} \left( w \frac{\partial H_z}{\partial x} + \varepsilon w \frac{\partial E_y}{\partial y} \right) dx dy = 0$$
$$\int_{T} \left( w \frac{\partial E_y}{\partial x} + \mu w \frac{\partial H_z}{\partial y} \right) dx dy = 0$$

<u>Weak formulation</u> (integration by parts from step (ii))

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<u>Conserved variables as interpolating</u> <u>basis function</u>

 $E_{i\nu}(x,y) = E_{i\nu}\psi_i(x,y)$ 

<u>Galerkin's approach : weight function same as the</u> <u>basis function</u>  $w(x, y) = \psi_j(x, y)$ 

$$H_{iz}(x,y) = H_{iz}\psi_i(x,y)$$

$$H_{iz}\int_T w \frac{\partial \psi_i}{\partial x} dx dy + E_{iy}\int_T \varepsilon w \frac{\partial \psi_i}{\partial y} dx dy = 0$$

$$E_{iy}\int_T w \frac{\partial \psi_i}{\partial x} dx dy + H_{iz}\int_T \mu w \frac{\partial \psi_i}{\partial y} dx dy = 0$$

$$H_{iz} \int_{T} \psi_{j} \frac{\partial \psi_{i}}{\partial x} dx dy + E_{iy} \int_{T} \varepsilon \psi_{j} \frac{\partial \psi_{i}}{\partial y} dx dy = 0$$
$$E_{iy} \int_{T} \psi_{j} \frac{\partial \psi_{i}}{\partial x} dx dy + H_{iz} \int_{T} \mu \psi_{j} \frac{\partial \psi_{i}}{\partial y} dx dy = 0$$

Example of Weak Formulation for Single Variable:  $\int_{T} \left( w \frac{\partial u}{\partial x} + w \frac{\partial u}{\partial y} \right) dx dy = \int_{T} (w u \hat{x} + w u \hat{y}) \cdot \vec{n} dl - \int_{T} \left( u \frac{\partial w}{\partial x} + u \frac{\partial w}{\partial y} \right) dx dy \qquad \text{integration by parts}$ Index of the order of differential equation by 1

The gradients of the local basis functions are always <u>constant</u> within each element.

$$j = 3$$

$$H_{iz} \frac{\partial \psi_i}{\partial x} \int \psi_j dx dy + \varepsilon E_{iy} \frac{\partial \psi_i}{\partial y} \int \psi_j dx dy = 0$$

$$E_{iy} \frac{\partial \psi_i}{\partial x} \int \psi_j dx dy + \mu H_{iz} \frac{\partial \psi_i}{\partial y} \int \psi_j dx dy = 0$$

$$E_{iy} \frac{\partial \psi_i}{\partial x} \int \psi_j dx dy + \mu H_{iz} \frac{\partial \psi_i}{\partial y} \int \psi_j dx dy = 0$$

$$\frac{1}{6} \begin{bmatrix} (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \\ (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \\ (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \end{bmatrix} \begin{bmatrix} H_{1z} \\ H_{2z} \\ H_{3z} \end{bmatrix} + \frac{\varepsilon}{6} \begin{bmatrix} (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \\ (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \\ (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \end{bmatrix} \begin{bmatrix} E_{1y} \\ E_{2y} \\ E_{3y} \end{bmatrix} = 0$$

$$\frac{1}{6} \begin{bmatrix} (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \\ (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \\ (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \\ (y_2 - y_3) & (y_3 - y_1) & (y_1 - y_2) \end{bmatrix} \begin{bmatrix} E_{1y} \\ E_{2y} \\ E_{3y} \end{bmatrix} + \frac{\mu}{6} \begin{bmatrix} (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \\ (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \\ (x_3 - x_2) & (x_1 - x_3) & (x_2 - x_1) \end{bmatrix} \begin{bmatrix} H_{1z} \\ H_{2z} \\ H_{2z} \\ H_{3z} \end{bmatrix} = 0$$

### Residual Distribution



Step 3 : Nodal update

$$u_i^{n+1} = u_i^n - \frac{\Delta \tau}{S_i} \sum_{T \in \cup \Delta_i} \beta_i^T \phi^T$$

The "steady" state governing equation is given by

$$\frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0$$
$$\frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0$$

The "steady" state problem in RD is usually solved using pseudo-time iteration.



Let's focus on **LDA** scheme for hyperbolic system only. The distribution matrix is

$$\mathbb{B}_j^T = \frac{\mathbb{K}_j^+}{\sum_{j \in T} \mathbb{K}_j^+}$$

where the inflow matrix is given as

$$\mathbb{K}_{j} = \frac{1}{2} \left( n_{jx} \frac{\partial \vec{F}(\vec{U})}{\partial \vec{U}} + n_{jy} \frac{\partial \vec{G}(\vec{U})}{\partial \vec{U}} \right) = \frac{1}{2} \begin{pmatrix} \varepsilon n_{jy} & n_{jx} \\ n_{jx} & \mu n_{jy} \end{pmatrix}$$

The inflow matrix has to be determined whether in positive or negative

$$\mathbb{K}_{j}^{\pm} = \frac{-2\delta n_{jx}}{2} \begin{pmatrix} n_{jx} & n_{jx} \\ \lambda_{1} - \varepsilon n_{jy} & \lambda_{2} - \varepsilon n_{jy} \end{pmatrix} \begin{pmatrix} \lambda_{1}^{\pm} & 0 \\ 0 & \lambda_{2}^{\pm} \end{pmatrix} \begin{pmatrix} \lambda_{2} - \varepsilon n_{jy} & -n_{jx} \\ \varepsilon n_{jy} - \lambda_{1} & n_{jx} \end{pmatrix}$$

with the eigenvalues given as

$$\lambda_{1} = \frac{(\mu n_{jy} + \varepsilon n_{jy})}{2} - \delta$$
  

$$\lambda_{2} = \frac{(\mu n_{jy} + \varepsilon n_{jy})}{2} + \delta$$
  

$$\delta = \frac{\sqrt{(\mu n_{jy} - \varepsilon n_{jy})^{2} + 4n_{jx}^{2}}}{2}$$

The flux residual

$$\Phi^{T} = \frac{1}{2} \sum_{j \in T} \vec{\mathcal{F}} \cdot \vec{n}_{j} = \frac{1}{2} \sum_{j \in T} \left( n_{jx} \vec{F}(\vec{U}) + n_{jy} \vec{G}(\vec{U}) \right)$$
$$\vec{\mathcal{F}}(\vec{U}) = \left( \vec{F}(\vec{U}), \vec{G}(\vec{U}) \right) \qquad \vec{F}(\vec{U}) = \begin{pmatrix} H_{z} \\ E_{y} \end{pmatrix} \qquad \vec{G}(\vec{U}) = \begin{pmatrix} \varepsilon E_{y} \\ \mu H_{z} \end{pmatrix}$$

Finally, the nodal update as

$$\vec{U}_i^{n+1} = \vec{U}_i^n - \frac{\Delta \tau}{S_i} \sum_{T \in \cup \Delta_i} \mathbb{B}_i^T \Phi^T$$



The semi-discrete equation is given as

$$S_i \frac{d\vec{U}_i}{d\tau} + \sum_{j \in \bigcup k_i} \left[ \vec{H}(u_i, u_j, n_{ij}^L) + \vec{H}(u_i, u_j, n_{ij}^R) \right] = 0$$

where the numerical flux vectors are given as

$$\vec{\mathcal{F}} = \left(\vec{F}, \vec{G}\right)$$

$$\vec{n}_{ij}^{L} \qquad \vec{H}(\vec{U}_{i},\vec{U}_{j},\vec{n}_{ij}^{L}) = \frac{\vec{\mathcal{F}}(\vec{U}_{i})\cdot\vec{n}_{ij}^{L} + \vec{\mathcal{F}}(\vec{U}_{j})\cdot\vec{n}_{ij}^{L}}{2} - \frac{1}{2} \left| \frac{\partial\vec{\mathcal{F}}}{\partial\vec{U}}\cdot\vec{n}_{ij}^{L} \right| \left(\vec{U}_{j} - \vec{U}_{i}\right)$$
$$\vec{n}_{ij}^{R} \qquad \vec{H}(\vec{U}_{i},\vec{U}_{j},\vec{n}_{ij}^{R}) = \frac{\vec{\mathcal{F}}(\vec{U}_{i})\cdot\vec{n}_{ij}^{R} + \vec{\mathcal{F}}(\vec{U}_{j})\cdot\vec{n}_{ij}^{R}}{2} - \frac{1}{2} \left| \frac{\partial\vec{\mathcal{F}}}{\partial\vec{U}}\cdot\vec{n}_{ij}^{R} \right| \left(\vec{U}_{j} - \vec{U}_{i}\right)$$



This is a first-order-accurate upwind scheme. To accomplish the summation, one has to sum the numerical fluxes with all neighbouring nodes :

$$\partial S_i = \partial S_{i1} \cup \partial S_{i2} \cup \partial S_{i3} \cup \partial S_{i4} \cup \partial S_{i5} \cup \partial S_{i6}$$

## Pseudo-time Iteration

Finite Difference  

$$\frac{\partial E_{iy}}{\partial \tau} + \frac{E_y[i+1,j] - E_y[i-1,j]}{2\Delta x} + \mu \frac{H_z[i,j+1] - H_z[i,j-1]}{2\Delta y} = 0$$

$$\frac{\partial H_{iz}}{\partial \tau} + \frac{H_z[i+1,j] - H_z[i-1,j]}{2\Delta x} + \varepsilon \frac{E_y[i,j+1] - E_y[i,j-1]}{2\Delta x} = 0$$
Finite Volume  

$$S_i \frac{d\vec{U}_i}{d\tau} + \sum_{j \in \cup k_i} [\vec{H}(u_i, u_j, n_{ij}^L) + \vec{H}(u_i, u_j, n_{ij}^R)] = 0$$
Finite Element  

$$\frac{\partial E_{iy}}{\partial \tau} + \int_T \psi_i dx dy \sum_{T \in \cup \Delta_i} \sum_{j \in T} \left(H_{iz} \frac{\partial \psi_j}{\partial x} + \varepsilon E_{iy} \frac{\partial \psi_j}{\partial y}\right) = 0$$
Residual  
Distribution  

$$\vec{U}_i^{n+1} = \vec{U}_i^n - \frac{\Delta \tau}{S_i} \sum_{T \in \cup \Delta_i} \mathbb{B}_i^T \Phi^T \qquad \Phi^T = \frac{1}{2} \sum_{j \in T} \left(n_{jx} \vec{F}(\vec{U}) + n_{jy} \vec{G}(\vec{U})\right)$$

$$\mathbb{B}_j^T = \frac{\mathbb{K}_j^+}{\sum_{i \in T} \mathbb{K}_i^+} \qquad \vec{F}(\vec{U}) = \binom{H_z}{E_y} \qquad \vec{G}(\vec{U}) = \binom{\varepsilon E_y}{\mu H_z}$$

- The reason for using pseudo-time iteration to solve all the four numerical methods is to allow a fair comparison in order-of-accuracy among them.
- (commonly seen for Finite Volume & Residual Distribution, but rarely used for Finite Difference or Finite Element)

Finite Difference	<ul> <li>Second-order-accurate</li> <li>Discretisation in <i>differential</i> form</li> <li>Central scheme</li> </ul>	
Finite Volume	<ul> <li>First-order-accurate</li> <li>Discretisation in <i>integral</i> form</li> <li>Upwind scheme</li> </ul>	
Finite Element	<ul> <li>Second-order-accurate</li> <li>Discretisation in <i>integral</i> form</li> <li>Galerkin's Central scheme</li> </ul>	
Residual Distribution	<ul> <li>Second-order-accurate</li> <li>Discretisation in <i>integral</i> form</li> <li>Upwind scheme (LDA) ; central scheme (Lax-Wendroff)</li> </ul>	

The second-order finite-difference method is not diagonally dominant, it is not possible to be solved by matrix inversion.

$$\frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0 \implies \frac{E_y[i+1,j] - E_y[i-1,j]}{2\Delta x} + \mu \frac{H_z[i,j+1] - H_z[i,j-1]}{2\Delta y} = 0$$

$$\frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0 \implies \frac{H_z[i+1,j] - H_z[i-1,j]}{2\Delta x} + \varepsilon \frac{E_y[i,j+1] - E_y[i,j-1]}{2\Delta x} = 0$$

$$\frac{1}{2\Delta x} + \varepsilon \frac{1}{2\Delta x} + \varepsilon \frac$$

# Nmerical Results

- Test Case Description
- Initial Guess

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- Contour Plot & Vector Plot
  - L2-Errors

# Numerical Test

The fundamental mode m = 1 is used for the test case.

The modified "steady" state governing equation reads

$$\frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0$$
$$\frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0$$

with the "steady" state analytical solution as

$$H_{zm}(x, y) = B \cos \omega_m y \cos \frac{m\pi x}{L}$$
$$E_{ym}(x, y) = \frac{B}{\varepsilon \omega_m} \frac{m\pi}{L} \sin \omega_m y \sin \frac{m\pi x}{L}$$

The permittivity and permeability are set to be

permeability 
$$\mu = 1.1$$
  
permittivity  $\varepsilon = 1.1$ 

If  $\mu = 1.0$  and  $\varepsilon = 1.0$ , for RR grid with  $\Delta x: \Delta y = 1: 1$ , exact solution will be recovered.

The pseudo-time technique

$$\frac{\partial E_y}{\partial \tau} + \frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0$$
$$\frac{\partial H_z}{\partial \tau} + \frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0$$

$$\omega_m = \frac{mc\pi}{L}$$



### Initial Guess

$$\frac{\partial E_y}{\partial y} + \frac{1}{\varepsilon} \frac{\partial H_z}{\partial x} = 0$$
$$\frac{\partial H_z}{\partial y} + \frac{1}{\mu} \frac{\partial E_y}{\partial x} = 0$$

Extending the discussions for 1D unsteady scalar advection problem to 2D unsteady problem (by changing *t* to *y*).

Due to the symmetry of the RR grid, the initial guesses could be generated using Lax-Wendroff Finite-Difference method (for coupled wave equation).

$$E_{y}[i,j+1] = E_{y}[i,j] - \frac{1}{2} \frac{\Delta t}{\varepsilon \Delta x} (H_{z}[i+1,j] - H_{z}[i-1,j])$$
The boundary conditions needed  
at least to perform the second-  
order-accurate numerical scheme.  

$$+ \frac{1}{2} \left(\frac{\Delta t}{\varepsilon \Delta x}\right)^{2} (E_{y}[i+1,j] - 2E_{y}[i,j] + E_{y}[i-1,j])$$

$$\begin{aligned} H_{z}[i,j+1] &= H_{z}[i,j] - \frac{1}{2} \frac{\Delta t}{\varepsilon \Delta x} \left( E_{y}[i+1,j] - E_{y}[i-1,j] \right) \\ &+ \frac{1}{2} \left( \frac{\Delta t}{\varepsilon \Delta x} \right)^{2} \left( H_{z}[i+1,j] - 2H_{z}[i,j] + H_{z}[i-1,j] \right) \end{aligned}$$

### Contour & Vector Plot for LDA Scheme

Contour Plot for  $E_{\gamma}$ 

Vector Plot for  $(E_v, E_z)$ 



### Contour Plot for $H_z$

Vector Plot for  $(H_y, H_z)$ 



### 12-Errors



# Drawback

The pseudo-time iteration could not work unless the initial guesses for each node are chosen properly (using Lax-Wendroff FD method).



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# Appendix

Finite Element Formulation

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Residual Distribution : Eigenvalues, Eigenvectors & Inflow Matrices

### Finite Bernent Formulation

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**Governing Equations:** 

$$\frac{\partial H_z}{\partial x} + \varepsilon \frac{\partial E_y}{\partial y} = 0$$
$$\frac{\partial E_y}{\partial x} + \mu \frac{\partial H_z}{\partial y} = 0$$

- i) <u>Multiplying the Equations with weight function</u>,
- ii) Integrate over the control volume,
- iii) Weak formulation,

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- iv) <u>Conserved variables as interpolating basis function</u>,
- v) <u>Galerkin's approach : weight function same as the basis function</u>

Weight function, 
$$w = w(x, y)$$

Integration over the control volume

$$w \frac{\partial H_z}{\partial x} + \varepsilon w \frac{\partial E_y}{\partial y} = 0$$
$$w \frac{\partial E_y}{\partial x} + \mu w \frac{\partial H_z}{\partial y} = 0$$

$$\iint_{T} \left( w \frac{\partial H_z}{\partial x} + \varepsilon w \frac{\partial E_y}{\partial y} \right) dx dy = 0$$
$$\iint_{T} \left( w \frac{\partial E_y}{\partial x} + \mu w \frac{\partial H_z}{\partial y} \right) dx dy = 0$$



Weak formulation (integration by parts from step (ii))

$$\iint_{T} \left( w \frac{\partial H_{z}}{\partial x} + \varepsilon w \frac{\partial E_{y}}{\partial y} \right) dx dy = \oint_{\partial T} \left( w H_{z} n_{x} + \varepsilon w E_{y} n_{y} \right) dl - \iint_{T} \left( H_{z} \frac{\partial w}{\partial x} + \varepsilon E_{y} \frac{\partial w}{\partial y} \right) dx dy$$
$$\iint_{T} \left( w \frac{\partial E_{y}}{\partial x} + \mu w \frac{\partial H_{z}}{\partial y} \right) dx dy = \oint_{\partial T} \left( w E_{y} n_{x} + \mu w H_{z} n_{y} \right) dl - \iint_{T} \left( E_{y} \frac{\partial w}{\partial x} + \mu H_{z} \frac{\partial w}{\partial y} \right) dx dy$$

$$\oint_{\partial T} \psi \left( H_z \, dy - \varepsilon E_y \, dx \right) - \int_T \left( H_z \frac{\partial w}{\partial x} + \varepsilon E_y \frac{\partial w}{\partial y} \right) dx dy = 0$$

$$\oint_{\partial T} \psi \left( E_y dy - \mu H_z dx \right) - \int_T \left( E_y \frac{\partial w}{\partial x} + \mu H_z \frac{\partial w}{\partial y} \right) dx dy = 0$$

The test function is equal to unity at node i but zero otherwise. Therefore, w = 0 along the boundary.

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$$E_{iy}(x, y) = E_{iy}\psi_i(x, y)$$
$$H_{iz}(x, y) = H_{iz}\psi_i(x, y)$$
$$H_{iz}\int_T \psi_i \frac{\partial w}{\partial x} dx dy + E_{iy}\int_T \varepsilon \psi_i \frac{\partial w}{\partial y} dx dy = 0$$
$$E_{iy}\int_T \psi_i \frac{\partial w}{\partial x} dx dy + H_{iz}\int_T \mu \psi_i \frac{\partial w}{\partial y} dx dy = 0$$

$$w(x,y) = \psi_j(x,y)$$

$$H_{iz} \int_T \psi_i \frac{\partial \psi_j}{\partial x} dx dy + E_{iy} \int_T \varepsilon \psi_i \frac{\partial \psi_j}{\partial y} dx dy = 0$$

$$E_{iy} \int_T \psi_i \frac{\partial \psi_j}{\partial x} dx dy + H_{iz} \int_T \mu \psi_i \frac{\partial \psi_j}{\partial y} dx dy = 0$$

#### **Basis functions:**

Area coordinate,  $L_j^e(x, y)$ 

$$\psi_{j}^{e}(x,y) = \frac{L_{j}^{e}(x,y)}{A}$$
$$L_{1}^{e}(x,y) = \frac{1}{2}\hat{z} \cdot (\vec{r}_{3}^{e} - \vec{r}_{2}^{e}) \times (\vec{r} - \vec{r}_{2}^{e})$$
$$L_{2}^{e}(x,y) = \frac{1}{2}\hat{z} \cdot (\vec{r}_{1}^{e} - \vec{r}_{3}^{e}) \times (\vec{r} - \vec{r}_{3}^{e}) \qquad \text{or}$$
$$L_{3}^{e}(x,y) = \frac{1}{2}\hat{z} \cdot (\vec{r}_{2}^{e} - \vec{r}_{1}^{e}) \times (\vec{r} - \vec{r}_{1}^{e})$$



 $\vec{s}_j$  is the edge in the counter-clockwise direction opposing node j

$$\vec{s}_j = \vec{r}_{j-1}^e - \vec{r}_{j+1}^e$$

#### Gradients of the Local Basis Functions:

$$7\psi_j^e(x,y) = \frac{\hat{z} \times \vec{s}_j}{2A}$$

and it is <u>constant</u> within each element.

Total Area of an Element:

$$A = \frac{1}{2}\hat{z} \cdot \vec{s}_2 \times \vec{s}_3$$

### Stiffness Matrix:

$$H_{iz} \int_{T} \psi_{i} \frac{\partial \psi_{j}}{\partial x} dx dy + E_{iy} \int_{T} \varepsilon \psi_{i} \frac{\partial \psi_{j}}{\partial y} dx dy = 0$$
$$E_{iy} \int_{T} \psi_{i} \frac{\partial \psi_{j}}{\partial x} dx dy + H_{iz} \int_{T} \mu \psi_{i} \frac{\partial \psi_{j}}{\partial y} dx dy = 0$$

The gradients of the local basis functions are always <u>constant</u> within each element.

$$H_{iz}\frac{\partial\psi_{j}}{\partial x}\int_{T}\psi_{i}dxdy + \varepsilon E_{iy}\frac{\partial\psi_{j}}{\partial y}\int_{T}\psi_{i}dxdy = 0$$
$$E_{iy}\frac{\partial\psi_{j}}{\partial x}\int_{T}\psi_{i}dxdy + \mu H_{iz}\frac{\partial\psi_{j}}{\partial y}\int_{T}\psi_{i}dxdy = 0$$

Evaluating Gradients of Local Basis Functions:

 $\frac{\partial \psi_i}{\partial x} \quad \frac{\partial \psi_i}{\partial y}$ 

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<u>Method 1</u>: Using the definition

$$\nabla \psi_j^e(x,y) = \frac{\hat{z} \times \vec{s}_j}{2A}$$

$$j = 1: \quad \nabla \psi_1 = \frac{1}{2A} \hat{z} \times \vec{s}_1 \qquad \qquad \hat{z} \times \vec{s}_1 = \begin{vmatrix} \hat{x} & \hat{y} \\ 0 & 0 \\ (x_3 - x_2) \hat{x} + (x_3 - x_2) \hat{y} \end{vmatrix}$$

$$j = 2: \quad \nabla \psi_2 = \frac{1}{2A} \hat{z} \times \vec{s}_2$$
  
=  $\frac{1}{2A} [-(y_1 - y_3)\hat{x} + (x_1 - x_3)\hat{y}]$   
$$j = 3: \quad \nabla \psi_3 = \frac{1}{2A} \hat{z} \times \vec{s}_3$$

$$= \frac{1}{2A} [-(y_2 - y_1)\hat{x} + (x_2 - x_1)\hat{y}]$$

$$\hat{z} \times \vec{s}_2 = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ 0 & 0 & 1 \\ (x_1 - x_3) & (y_1 - y_3) & 0 \end{vmatrix}$$

$$\hat{z} \times \vec{s}_3 = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ 0 & 0 & 1 \\ (x_2 - x_1) & (y_2 - y_1) & 0 \end{vmatrix}$$

ŷ	j	$rac{\partial \psi_j}{\partial x}$	$rac{\partial \psi_j}{\partial y}$
	1	$\frac{y_2 - y_3}{2A}$	$\frac{x_3 - x_2}{2A}$
	2	$\frac{y_3 - y_1}{2A}$	$\frac{x_1 - x_3}{2A}$
	3	$\frac{y_1 - y_2}{2A}$	$\frac{x_2 - x_1}{2A}$

$$\because \nabla \psi_j = \frac{\partial \psi_j}{\partial x} \hat{x} + \frac{\partial \psi_j}{\partial y} \hat{y}$$

Evaluating Gradients of Local Basis Functions:

 $\frac{\partial \psi_i}{\partial x} \quad \frac{\partial \psi_i}{\partial y}$ 

<u>Method 2</u>: Coordinate transformation

$$\psi_1 = \xi \qquad \qquad \psi_2 = \eta \qquad \qquad \psi_3 = 1 - \xi - \eta$$

(a) Express (x, y)-coordinate in terms of basis coordinate  $(\psi_1, \psi_2, \psi_3)$ 

$$\psi_{3} = 1 - \psi_{1} - \psi_{2}$$

$$x = \sum_{j=1}^{3} x_{j}\psi_{j}(\xi,\eta) = x_{1}\psi_{1} + x_{2}\psi_{2} + x_{3}\psi_{3} = (x_{1} - x_{3})\psi_{1} + (x_{2} - x_{3})\psi_{2} + x_{3}$$

$$y = \sum_{j=1}^{3} y_{j}\psi_{j}(\xi,\eta) = y_{1}\psi_{1} + y_{2}\psi_{2} + y_{3}\psi_{3} = (y_{1} - y_{3})\psi_{1} + (y_{2} - y_{3})\psi_{2} + y_{3}$$

(b) Express  $\left(\frac{\partial \psi_j^e}{\partial x}, \frac{\partial \psi_j^e}{\partial y}\right)$  in terms of  $\left(\frac{\partial \psi_j^e}{\partial \xi}, \frac{\partial \psi_j^e}{\partial \eta}\right)$  using chain rule

$$\frac{\partial \psi_{j}^{e}}{\partial \xi} = \frac{\partial \psi_{j}^{e}}{\partial x} \frac{\partial x}{\partial \xi} + \frac{\partial \psi_{j}^{e}}{\partial y} \frac{\partial y}{\partial \xi} \\ \frac{\partial \psi_{j}^{e}}{\partial \eta} = \frac{\partial \psi_{j}^{e}}{\partial x} \frac{\partial x}{\partial \eta} + \frac{\partial \psi_{j}^{e}}{\partial y} \frac{\partial y}{\partial \eta} \qquad \qquad \begin{cases} \frac{\partial \psi_{j}^{e}}{\partial \xi} \\ \frac{\partial \psi_{j}^{e}}{\partial \eta} \\ \frac{\partial \psi_{j}^{e$$

$$J = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix} = \begin{bmatrix} \frac{\partial x}{\partial L_1} & \frac{\partial y}{\partial L_1} \\ \frac{\partial x}{\partial L_2} & \frac{\partial y}{\partial L_2} \end{bmatrix} = \begin{bmatrix} (x_1 - x_3) & (y_1 - y_3) \\ (x_2 - x_3) & (y_2 - y_3) \end{bmatrix}$$

 $J^{-1} = \frac{1}{|J|} \begin{bmatrix} (y_2 - y_3) & (y_3 - y_1) \\ (x_3 - x_2) & (x_1 - x_3) \end{bmatrix} \qquad |J| = (x_1 - x_3)(y_2 - y_3) - (x_2 - x_3)(y_1 - y_3)$ 

(c) Finding the derivatives  $\left(\frac{\partial \psi_j^e}{\partial \xi}, \frac{\partial \psi_j^e}{\partial \eta}\right)$  so that equation (2) is computable

$$\psi_{1} = L_{1} \qquad \psi_{2} = L_{2} \qquad \psi_{3} = 1 - L_{1} - L_{2}$$

$$\frac{\partial \psi_{1}^{e}}{\partial \xi} = \frac{\partial \psi_{1}^{e}}{\partial L_{1}} = 1 \qquad \qquad \frac{\partial \psi_{1}^{e}}{\partial \eta} = \frac{\partial \psi_{1}^{e}}{\partial L_{2}} = 0$$

$$\frac{\partial \psi_{2}^{e}}{\partial \xi} = \frac{\partial \psi_{2}^{e}}{\partial L_{1}} = 0 \qquad \qquad \frac{\partial \psi_{2}^{e}}{\partial \eta} = \frac{\partial \psi_{2}^{e}}{\partial L_{2}} = 1$$

$$\frac{\partial \psi_{3}^{e}}{\partial \xi} = \frac{\partial \psi_{3}^{e}}{\partial L_{1}} = -1 \qquad \qquad \frac{\partial \psi_{3}^{e}}{\partial \eta} = \frac{\partial \psi_{3}^{e}}{\partial L_{2}} = -1$$

$$\vec{s}_1 \times \vec{s}_2 = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ (x_3 - x_2) & (y_3 - y_2) & 0 \\ (x_1 - x_3) & (y_1 - y_3) & 0 \end{vmatrix} = [(x_3 - x_2)(y_1 - y_3) - (x_1 - x_3)(y_3 - y_2)]\hat{z} \quad \Rightarrow \quad |J| = \hat{z} \cdot \vec{s}_1 \times \vec{s}_2 = 2A$$

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$$\begin{cases} \frac{\partial \psi_{1}^{e}}{\partial x} \\ \frac{\partial \psi_{1}^{e}}{\partial y} \\ \frac{\partial \psi_{1}^{e}}{\partial y} \\ \end{cases} = J^{-1} \begin{cases} \frac{\partial \psi_{1}^{e}}{\partial \xi} \\ \frac{\partial \psi_{1}^{e}}{\partial \eta} \\ \frac{\partial \psi_{1}^{e}}{\partial \eta} \\ \end{cases} = \frac{1}{|J|} \begin{bmatrix} (y_{2} - y_{3}) & (y_{3} - y_{1}) \\ (x_{3} - x_{2}) & (x_{1} - x_{3}) \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ \end{bmatrix} = \frac{1}{2A} \begin{bmatrix} (y_{2} - y_{3}) \\ (x_{3} - x_{2}) \\ (x_{3} - x_{2}) \end{bmatrix} \\ \begin{cases} \frac{\partial \psi_{2}^{e}}{\partial \xi} \\ \frac{\partial \psi_{2}^{e}}{\partial y} \\ \end{bmatrix} = J^{-1} \begin{cases} \frac{\partial \psi_{2}^{e}}{\partial \xi} \\ \frac{\partial \psi_{2}^{e}}{\partial \eta} \\ \frac{\partial \psi_{2}^{e}}{\partial \eta} \\ \end{bmatrix} = \frac{1}{|J|} \begin{bmatrix} (y_{2} - y_{3}) & (y_{3} - y_{1}) \\ (x_{3} - x_{2}) & (x_{1} - x_{3}) \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \\ \end{bmatrix} = \frac{1}{2A} \begin{bmatrix} (y_{3} - y_{1}) \\ (x_{1} - x_{3}) \\ (x_{1} - x_{3}) \\ \end{bmatrix} \\ \begin{cases} \frac{\partial \psi_{3}^{e}}}{\partial x} \\ \frac{\partial \psi_{3}^{e}}{\partial y} \\ \frac{\partial \psi_{3}^{e}}}{\partial y} \\ \end{bmatrix} = J^{-1} \begin{cases} \frac{\partial \psi_{3}^{e}}{\partial \xi} \\ \frac{\partial \psi_{3}^{e}}{\partial \eta} \\ \frac{\partial \psi_{3}^{e}}}{\partial \eta} \\ \end{bmatrix} = \frac{1}{|J|} \begin{bmatrix} (y_{2} - y_{3}) & (y_{3} - y_{1}) \\ (x_{3} - x_{2}) & (x_{1} - x_{3}) \\ (x_{1} - x_{3}) \end{bmatrix} \begin{bmatrix} -1 \\ -1 \\ 1 \\ \end{bmatrix} = \frac{1}{2A} \begin{bmatrix} (y_{1} - y_{2}) \\ (x_{2} - x_{1}) \\ (x_{2} - x_{1}) \\ \end{bmatrix}$$

Evaluating Integral of Basis Functions:

 $\int_{T} \psi_j dx dy$ 

<u>Method 1</u>: Direct integration

$$\iint_{T} \psi_{j} dx dy = 2A \int_{L_{2}=0}^{1} \int_{L_{1}=0}^{1-L_{2}} L_{j} dL_{1} dL_{2}$$

$$\psi_1 = L_1$$
  

$$\psi_2 = L_2$$
  

$$\psi_3 = 1 - L_1 - L_2$$

j	$\psi_j$	$2A \iint_T L_j  dL_1 dL_2$
1	L <sub>1</sub>	$2A \int_{L_2=0}^{1} \left[\frac{(L_1)^2}{2}\right]_{L_1=0}^{1-L_2} dL_2 = 2A \int_{L_2=0}^{1} \frac{(1-L_2)^2}{2} dL_2 = \frac{2A}{2} \left[\frac{(L_2)^3}{3} - \frac{2(L_2)^2}{2} + L_2\right]_0^1 = \frac{2A}{6}$
2	L <sub>2</sub>	$2A \int_{L_2=0}^{1} L_2(1-L_2) dL_2 = 2A \int_{L_2=0}^{1} L_2 - (L_2)^2 dL_2 = 2A \left[ \frac{(L_2)^2}{2} - \frac{(L_2)^3}{3} \right]_0^1 = \frac{2A}{6}$
3	L <sub>3</sub>	$2A \int_{L_2=0}^{1} \left[ L_1 - \frac{(L_1)^2}{2} - L_1 L_2 \right]_{L_1=0}^{1-L_2} dL_2 = 2A \int_{L_2=0}^{1} \left[ (1-L_2) - \frac{(1-L_2)^2}{2} - (1-L_2)L_2 \right] dL_2 = \frac{2A}{6}$

### <u>Method 2</u>: Exact integration formula

$$\iint_{T} \psi_{j} dx dy = \iint_{T} L_{1}^{m} L_{2}^{n} L_{3}^{p} dx dy = \frac{m! \, n! \, p!}{(m+n+p+2)!} 2A$$

j	$\psi_j$	$\iint_{T} L_1^m L_2^n L_3^p  dx dy$
1	$L_1$	$\frac{1!0!0!}{(1+0+0+2)!}2A = \frac{2A}{6}$
2	L <sub>2</sub>	$\frac{0!1!0!}{(0+1+0+2)!}2A = \frac{2A}{6}$
3	L <sub>3</sub>	$\frac{0!0!1!}{(0+0+1+2)!}2A = \frac{2A}{6}$

### Eigenvalues, Eigenvectors & Inflow Matrices for Residual Distribution

#### **Governing Equations:**



Conserved variables,

, 
$$\vec{U} = \begin{pmatrix} E_y \\ H_z \end{pmatrix}$$

Fluxes:

$$\vec{F}(\vec{U}) = \begin{pmatrix} H_z \\ E_y \end{pmatrix}$$
  $\vec{G}(\vec{U}) = \begin{pmatrix} \varepsilon E_y \\ \mu H_z \end{pmatrix}$ 

Jacobian of Fluxes:

$$\frac{\partial \vec{F}(\vec{U})}{\partial \vec{U}} = \begin{pmatrix} 0 & 1\\ 1 & 0 \end{pmatrix} \qquad \qquad \frac{\partial \vec{G}(\vec{U})}{\partial \vec{U}} = \begin{pmatrix} \varepsilon & 0\\ 0 & \mu \end{pmatrix}$$

<u>Hyperbolic System of Equations (with pseudo-time):</u>

$$\frac{\partial \vec{U}}{\partial \tau} + \frac{\partial \vec{F}(\vec{U})}{\partial x} + \frac{\partial \vec{G}(\vec{U})}{\partial y} = 0$$

Inflow Matrix

$$K_{j} = \frac{1}{2} \left( \hat{x} \frac{\partial \vec{F}(\vec{U})}{\partial \vec{U}} + \hat{y} \frac{\partial \vec{G}(\vec{U})}{\partial \vec{U}} \right) \cdot \vec{n}_{j}$$
$$= \frac{1}{2} \left( n_{jx} \frac{\partial \vec{F}(\vec{U})}{\partial \vec{U}} + n_{jy} \frac{\partial \vec{G}(\vec{U})}{\partial \vec{U}} \right)$$
$$= \frac{1}{2} \begin{pmatrix} \varepsilon n_{jy} & n_{jx} \\ n_{jx} & \mu n_{jy} \end{pmatrix}$$



Eigenvalues

Let 
$$A = \begin{pmatrix} \varepsilon n_{jy} & n_{jx} \\ n_{jx} & \mu n_{jy} \end{pmatrix}$$

The characteristic polynomial could be obtained by letting the determinant of  $A - \lambda I$  equal to zero.

$$det(A - \lambda I) = \begin{vmatrix} \varepsilon n_{jy} - \lambda & n_{jx} \\ n_{jx} & \mu n_{jy} - \lambda \end{vmatrix} = 0$$
$$(\varepsilon n_{jy} - \lambda)(\mu n_{jy} - \lambda) - n_{jx}^2 = 0$$
$$\varepsilon \mu n_{jy}^2 - \lambda \mu n_{jy} - \lambda \varepsilon n_{jy} + \lambda^2 - n_{jx}^2 = 0$$
$$\lambda^2 + (-\mu n_{jy} - \varepsilon n_{jy})\lambda + (\varepsilon \mu n_{jy}^2 - n_{jx}^2) = 0$$
$$\lambda = \frac{(\mu n_{jy} + \varepsilon n_{jy})}{2} \pm \frac{\sqrt{(\mu n_{jy} + \varepsilon n_{jy})^2 - 4(\varepsilon \mu n_{jy}^2 - n_{jx}^2)}}{2}$$

<u>Lemma</u> : The eigenvalues  $\lambda$  is always real,  $\lambda \in \mathbb{R}$ , such that the system of equations is hyperbolic.

$$\frac{\text{Proof}}{2}: \quad (\mu n_{jy} + \varepsilon n_{jy})^2 - 4(\varepsilon \mu n_{jy}^2 - n_{jx}^2) \\ = \mu^2 n_{jy}^2 + \varepsilon^2 n_{jy}^2 + 2\mu \varepsilon n_{jy}^2 - 4\mu \varepsilon n_{jy}^2 + 4n_{jx}^2 \\ = \mu^2 n_{jy}^2 + \varepsilon^2 n_{jy}^2 - 2\mu \varepsilon n_{jy}^2 + 4n_{jx}^2 \\ = (\mu n_{jy} - \varepsilon n_{jy})^2 + 4n_{jx}^2 > 0$$

#### Eigenvectors

$$\lambda_{1} = \frac{(\mu n_{jy} + \varepsilon n_{jy})}{2} - \delta \qquad \text{where} \qquad \delta = \frac{\sqrt{(\mu n_{jy} - \varepsilon n_{jy})^{2} + 4n_{jx}^{2}}}{2}$$
$$(A - \lambda_{1}I)\vec{x}_{1} = \vec{0}$$
$$\begin{pmatrix} \varepsilon n_{jy} - \lambda_{1} & n_{jx} \\ n_{jx} & \mu n_{jy} - \lambda_{1} \end{pmatrix} \begin{pmatrix} x_{11} \\ x_{12} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$
$$\begin{pmatrix} (\varepsilon n_{jy} - \lambda_{1})x_{11} + n_{jx}x_{12} = 0 \\ n_{jx}x_{11} + (\mu n_{jy} - \lambda_{1})x_{12} = 0 \end{pmatrix}$$

Equations (1) and (2) are to be fulfilled simultaneously if  $x_{11}$  and  $x_{12}$  are chosen as

$$x_{11} = (\mu n_{jy} - \lambda_1) n_{jx}$$
$$x_{12} = -(\mu n_{jy} - \lambda_1) (\varepsilon n_{jy} - \lambda_1)$$

where we have made use of the substitution that

$$(\mu n_{jy} - \lambda_1)(\varepsilon n_{jy} - \lambda_1) = n_{jx}^2$$

Since  $x_{11}$  and  $x_{12}$  both contain  $(\mu n_{jy} - \lambda_1)$ , thus they can be simplified as

$$\vec{x}_1 = \begin{pmatrix} n_{jx} \\ \lambda_1 - \varepsilon n_{jy} \end{pmatrix}$$

The eigenvectors for  $\lambda_2$  can be obtained using a similar way as

$$\lambda_2 = \frac{\left(\mu n_{jy} + \varepsilon n_{jy}\right)}{2} + \delta$$

$$(A - \lambda_2 I)\vec{x}_2 = \vec{0}$$
$$\vec{x}_2 = \begin{pmatrix} n_{jx} \\ \lambda_2 - \varepsilon n_{jy} \end{pmatrix}$$

<u>Right-Eigenvectors</u>

The right-eigenvector is then given as

$$R = (\vec{x}_1, \vec{x}_2) = \begin{pmatrix} n_{jx} & n_{jx} \\ \lambda_1 - \varepsilon n_{jy} & \lambda_2 - \varepsilon n_{jy} \end{pmatrix}$$

<u>Left-Eigenvectors</u>

The left-eigenvector is just the inverse of *R*, meaning that  $L = R^{-1}$ 

$$det(R) = (\lambda_2 n_{jx} - \varepsilon n_{jx} n_{jy}) - (\lambda_1 n_{jx} - \varepsilon n_{jx} n_{jy})$$
$$= -n_{jx} \sqrt{(\mu n_{jy} - \varepsilon n_{jy})^2 + 4n_{jx}^2}$$
$$= -2\delta n_{jx}$$
$$L = R^{-1}$$
$$= \boxed{-2\delta n_{jx} \begin{pmatrix} \lambda_2 - \varepsilon n_{jy} & -n_{jx} \\ \varepsilon n_{jy} - \lambda_1 & n_{jx} \end{pmatrix}}$$