

9.2-1

Exact solution:

$$\begin{bmatrix} 1.00 & 1.00 \\ 1.00 & 1.01 \end{bmatrix} \begin{Bmatrix} x \\ y \end{Bmatrix} = \begin{Bmatrix} 2.00 \\ 2.01 \end{Bmatrix}, \begin{Bmatrix} x \\ y \end{Bmatrix} = \begin{bmatrix} 101 & -100 \\ -100 & 100 \end{bmatrix} \begin{Bmatrix} 2.00 \\ 2.01 \end{Bmatrix}$$

from which $x = y = 1$.

Small change in matrix: e.g.,

$$\begin{bmatrix} 1.00 & 1.00 \\ 1.00 & 1.02 \end{bmatrix} \begin{Bmatrix} x \\ y \end{Bmatrix} = \begin{Bmatrix} 2.00 \\ 2.01 \end{Bmatrix}, \begin{Bmatrix} x \\ y \end{Bmatrix} = \begin{bmatrix} 51 & -50 \\ -50 & 50 \end{bmatrix} \begin{Bmatrix} 2.00 \\ 2.01 \end{Bmatrix}$$

from which $x = 1.5$, $y = 0.5$.

(Or, if 1.01 changed to 1.00, the matrix is singular & the equations contradictory.)

Small change in vector: e.g.,

$$\begin{Bmatrix} x \\ y \end{Bmatrix} = \begin{bmatrix} 101 & -100 \\ -100 & 100 \end{bmatrix} \begin{Bmatrix} 2.00 \\ 2.02 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 2 \end{Bmatrix}$$

9.2-2

multiply 1st eq. by $\frac{\alpha c s}{1 + \alpha c^2}$.

$$\begin{bmatrix} k \alpha c s & \frac{k (\alpha c s)^2}{1 + \alpha c^2} \\ k \alpha c s & k (1 + \alpha s^2) \end{bmatrix} \begin{Bmatrix} u_1 \\ v_1 \end{Bmatrix} = \begin{Bmatrix} \frac{\alpha c s}{1 + \alpha c^2} P \\ 0 \end{Bmatrix}$$

Subtract 1st eq. from 2nd. 2nd eq. becomes

$$k \left[(1 + \alpha s^2) - \frac{(\alpha c s)^2}{1 + \alpha c^2} \right] v_1 = -\frac{\alpha c s}{1 + \alpha c^2} P = -\frac{c s P}{\left(\frac{1}{\alpha} + c^2\right)}$$

As α becomes large, we approach

$$k [\alpha s^2 - \alpha s^2] v_1 = -\frac{s}{c} P$$

↙ severe cancellation error

9.2-3

$$EI \begin{bmatrix} \frac{12}{L^3} + \frac{12}{(\alpha L)^3} & -\frac{6}{L^2} + \frac{6}{(\alpha L)^2} & \frac{6}{(\alpha L)^2} \\ -\frac{6}{L^2} + \frac{6}{(\alpha L)^2} & \frac{4}{L} + \frac{4}{\alpha L} & \frac{2}{\alpha L} \\ \frac{6}{(\alpha L)^2} & \frac{2}{\alpha L} & \frac{4}{\alpha L} \end{bmatrix} \begin{Bmatrix} v_2 \\ \theta_2 \\ \theta_3 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \\ M_0 \end{Bmatrix}$$

As α becomes small, we approach

$$EI \begin{bmatrix} \frac{12}{(\alpha L)^3} & \frac{6}{(\alpha L)^2} & \frac{6}{(\alpha L)^2} \\ \frac{6}{(\alpha L)^2} & \frac{4}{\alpha L} & \frac{2}{\alpha L} \\ \frac{6}{(\alpha L)^2} & \frac{2}{\alpha L} & \frac{4}{\alpha L} \end{bmatrix} \begin{Bmatrix} v_2 \\ \theta_2 \\ \theta_3 \end{Bmatrix} = \begin{Bmatrix} 0 \\ 0 \\ M_0 \end{Bmatrix}$$

$(\alpha L \text{ times row 1}) - (\text{row 2}) = (\text{row 3})$, i.e.
the matrix becomes singular.

9.2-4

$$(a) \frac{EI}{L^3} \begin{bmatrix} 12 + \frac{kL^3}{EI} & -12 & 6L \\ -12 & 12 & -6L \\ 6L & -6L & 4L^2 \end{bmatrix} \begin{Bmatrix} w_1 \\ w_2 \\ \theta_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ -P \\ 0 \end{Bmatrix}$$

Add $\frac{3}{2L}$ times last eq. to 2nd eq.; subtract $\frac{3}{2L}$ times last eq. from 1st eq.; finally divide last eq. by its pivot. Thus

$$\frac{EI}{L^3} \begin{bmatrix} 3 + \frac{kL^3}{EI} & -3 & 0 \\ -3 & 3 & 0 \\ \frac{3}{2L} & -\frac{3}{2L} & 1 \end{bmatrix} \begin{Bmatrix} w_1 \\ w_2 \\ \theta_2 \end{Bmatrix} = \begin{Bmatrix} 0 \\ -P \\ 0 \end{Bmatrix}$$

Add 2nd eq. to 1st, then divide 2nd by 3.


$$\frac{EI}{L^3} \begin{bmatrix} kL^3/EI & 0 & 0 \\ -1 & 1 & 0 \\ \frac{3}{2L} & -\frac{3}{2L} & 1 \end{bmatrix} \begin{Bmatrix} w_1 \\ w_2 \\ \theta_2 \end{Bmatrix} = \begin{Bmatrix} -P \\ -P/3 \\ 0 \end{Bmatrix}$$

$$w_1 = -P/k$$

$$w_2 = w_1 - \frac{PL^3}{3EI} = -P \left(\frac{1}{k} + \frac{L^3}{3EI} \right)$$

$$\theta_2 = \frac{3}{2L} (-w_1 + w_2) = -\frac{PL^2}{2EI}$$

But lead coef. in last matrix eq. obtained as $(3 + \frac{kL^3}{EI}) - 3$; severe cancellation error if k is small.

(b)  Set $\theta_2 = \theta_1 + \theta_{21}$
& $w_2 = w_1 + L\theta_1 + w_{21}$

$$\begin{Bmatrix} w_1 \\ \theta_1 \\ w_2 \\ \theta_2 \end{Bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & L & 1 & 0 \\ \cdot & \cdot & \cdot & 1 \end{bmatrix} \begin{Bmatrix} w_1 \\ \theta_1 \\ w_{21} \\ \theta_{21} \end{Bmatrix} = [\underline{T}] \{ \underline{d} \}$$

Applied to $[k]$ of standard beam el.,

$$[\underline{T}]^T [k] [\underline{T}] \text{ yields } \begin{bmatrix} 0 & 0 & 0 & 0 \\ \frac{EI}{L^3} & 0 & 0 & 0 \\ 0 & 0 & 12 & -6L \\ 0 & 0 & -6L & 4L^2 \end{bmatrix}$$

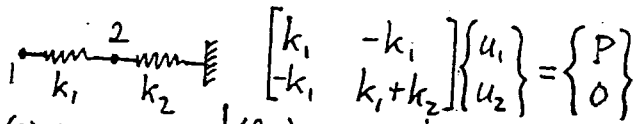
Add stiffness k to w_1 , & set $\theta_1 = 0$. Thus

$$\frac{EI}{L^3} \begin{bmatrix} kL^3/EI & 0 & 0 \\ 0 & 12 & -6L \\ 0 & -6L & 4L^2 \end{bmatrix} \begin{Bmatrix} w_1 \\ w_{21} \\ \theta_{21} \end{Bmatrix} = \begin{Bmatrix} -P \\ -P \\ 0 \end{Bmatrix}$$

where the load vector is $[\underline{T}]^T [0, 0, -P, 0]^T$ with the second term discarded for $\theta_1 = 0$. The condition of the matrix is independent of k . The solution is

$$\begin{Bmatrix} w_1 \\ w_{21} \\ \theta_{21} \end{Bmatrix} = \begin{Bmatrix} -P/k \\ -PL^3/3EI \\ -PL^2/2EI \end{Bmatrix}, \text{ hence } \begin{aligned} w_2 &= -\frac{P}{k} + L(0) + w_{21} \\ &= -\frac{P}{k} - \frac{PL^3}{3EI} \\ \theta_2 &= (0) + \theta_{21} = -\frac{PL^2}{2EI} \end{aligned}$$

9.3-1



(a) Unscaled: $\begin{vmatrix} 10-\lambda & -10 \\ -10 & 11-\lambda \end{vmatrix} = \lambda^2 - 21\lambda + 10 = 0$

$$C(\tilde{K}) = \frac{20.51}{0.487} = 42.07$$

Scaled: $\begin{vmatrix} 10-10\lambda & -10 \\ -10 & 11-11\lambda \end{vmatrix} = 110\lambda^2 - 220\lambda + 10 = 0$

$$C(\tilde{K}) = \frac{1.953}{0.0465} = 41.98$$

(b) Unscaled: $\begin{vmatrix} 1-\lambda & -1 \\ -1 & 11-\lambda \end{vmatrix} = \lambda^2 - 12\lambda + 10 = 0$

$$C(\tilde{K}) = \frac{11.10}{0.901} = 12.32$$

Scaled: $\begin{vmatrix} 1-\lambda & -1 \\ -1 & 11-11\lambda \end{vmatrix} = 11\lambda^2 - 22\lambda + 10 = 0$

$$C(\tilde{K}) = \frac{1.302}{0.698} = 1.863$$

9.3-2



$$(a) [K] = k \begin{bmatrix} c & -c \\ -c & c+1 \end{bmatrix}, \quad \begin{vmatrix} c-\lambda & -c \\ -c & c+1-\lambda \end{vmatrix} = 0$$

$$\lambda^2 - (2c+1)\lambda + c = 0, \quad \lambda = \frac{2c+1 \pm \sqrt{4c^2+1}}{2}$$

$$C(\underline{K}) = \frac{2c+1 + (4c^2+1)^{1/2}}{2c+1 - (4c^2+1)^{1/2}}$$

By trial, $C(\underline{K})_{\min} = 5.8284$ for $c = 0.50$

$$(b) \begin{vmatrix} c(1-\lambda) & -c \\ -c & (c+1)(1-\lambda) \end{vmatrix} = c(c+1)(1-\lambda)^2 - c^2 = 0$$

$$(1-\lambda)^2 = \frac{c}{c+1}, \quad \lambda = 1 \pm \left(\frac{c}{c+1}\right)^{1/2}$$

$$C(\underline{K}) = \frac{1 + \left(\frac{c}{c+1}\right)^{1/2}}{1 - \left(\frac{c}{c+1}\right)^{1/2}}, \quad C(\underline{K})_{\min} = 1.0 \text{ for } c=0$$

9.3-3

$\cos \beta = \sin \beta = \frac{\sqrt{2}}{2}$. D.o.f. are u_1, v_1 .

$$[K] = \alpha k \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} + k \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + k \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$[K] = \frac{k}{2} \begin{bmatrix} 2+\alpha & \alpha \\ \alpha & 2+\alpha \end{bmatrix}$$

$$(a) \begin{vmatrix} 2+\alpha-\lambda & \alpha \\ \alpha & 2+\alpha-\lambda \end{vmatrix} = 0, (2+\alpha-\lambda)^2 - \alpha^2 = 0$$

$$2+\alpha-\lambda = \pm \alpha \quad \lambda_{max} = 2+2\alpha \quad C(\tilde{K}) = 1+\alpha \\ \lambda_{min} = 2$$


$$(b) \begin{vmatrix} (2+\alpha)-\lambda(2+\alpha) & \alpha \\ \alpha & (2+\alpha)-\lambda(2+\alpha) \end{vmatrix} = 0$$

$$[(1-\lambda)(2+\alpha)]^2 - \alpha^2 = 0, 1-\lambda = \pm \frac{\alpha}{2+\alpha}$$

$$C(\tilde{K}) = \frac{1 + \frac{\alpha}{2+\alpha}}{1 - \frac{\alpha}{2+\alpha}} = \frac{2+2\alpha}{2} = 1+\alpha$$


9.3-4

$$[k] = \frac{EI}{L^3} \begin{bmatrix} 12 & 6L & -12 & 6L \\ & 4L^2 & -6L & 2L^2 \\ \text{symm.} & & 12 & -6L \\ & & & 4L^2 \end{bmatrix} \begin{matrix} v_1 \\ \theta_1 \\ v_2 \\ \theta_2 \end{matrix}$$

(a)  (simply supported)

$$\begin{vmatrix} 4L^2(1-\lambda) & 2L^2 \\ 2L^2 & 4L^2(1-\lambda) \end{vmatrix} = 0, \quad \begin{vmatrix} 2(1-\lambda) & 1 \\ 1 & 2(1-\lambda) \end{vmatrix} = 0$$

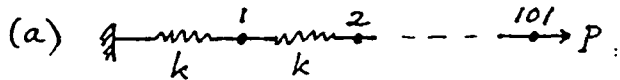
$$2(1-\lambda) = \pm 1, \quad C(k) = \frac{3/2}{1/2} = 3$$

(b)  (cantilever)

$$\begin{vmatrix} 12(1-\lambda) & -6L \\ -6L & 4L^2(1-\lambda) \end{vmatrix} = 0, \quad \begin{vmatrix} 6(1-\lambda) & -3 \\ -3 & 2(1-\lambda) \end{vmatrix} = 0$$

$$\sqrt{2}(1-\lambda) = \pm 3, \quad C(k) = \frac{1+3/\sqrt{2}}{1-3/\sqrt{2}} = 13.93$$

9.4-1



$$\begin{bmatrix} 200 & -100 & 0 & \dots \\ -100 & 200 & -100 & \dots \\ 0 & -100 & 200 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \begin{array}{l} \leftarrow \text{NW corner of } [K]. \\ \text{Add } 0.5 \times \text{row 1 to} \\ \text{row 2 \& normalize} \\ \text{row 1.} \end{array}$$

$$\begin{bmatrix} 1 & -0.5 & 0 & \dots \\ 0 & 150 & -100 & \dots \\ 0 & -100 & 200 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \begin{array}{l} \text{Next add } \frac{100}{150} \times \text{row 2} \\ \text{to row 3 \& normalize} \\ \text{row 2.} \end{array}$$

$$\begin{bmatrix} 1 & 0.5 & 0 & 0 & \dots \\ 0 & 1 & -0.667 & 0 & \dots \\ 0 & 0 & 133.3 & -100 & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{bmatrix}$$

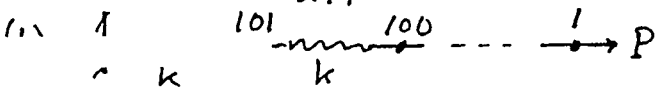
In general, after $n-1$ eliminations, the n^{th} diagonal coef. becomes $100 + \frac{100}{n}$. Thus, after $n-1 = 99$ eliminations,

$$\begin{bmatrix} 101 & -100 \\ -100 & 100 \end{bmatrix} \begin{Bmatrix} u_{100} \\ u_{101} \end{Bmatrix} = \begin{Bmatrix} 0 \\ P \end{Bmatrix} \quad \begin{array}{l} \text{Decay ratio is} \\ \frac{200}{101} = 1.98 \end{array}$$

$$\begin{bmatrix} 100 & \frac{-100}{101} 100 \\ -100 & 100 \end{bmatrix} \begin{Bmatrix} u_{100} \\ u_{101} \end{Bmatrix} = \begin{Bmatrix} 0 \\ P \end{Bmatrix}$$

Last elimination gives $100 + \frac{-100}{101} 100 = 0.99$

Decay ratio is $\frac{100}{0.99} = 101$



$$\begin{bmatrix} 100 & -100 & 0 & \dots \\ -100 & 200 & -100 & \dots \\ 0 & -100 & 200 & \dots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix} \begin{array}{l} \leftarrow \text{NW corner of } [K]. \\ \text{Elimination changes} \\ \text{200's to 100's.} \end{array}$$

After 99 eliminations,

$$\begin{bmatrix} 100 & -100 \\ -100 & 200 \end{bmatrix} \begin{Bmatrix} u_{100} \\ u_{101} \end{Bmatrix} = \begin{Bmatrix} P \\ 0 \end{Bmatrix} \quad \begin{array}{l} \text{Decay ratio is} \\ \frac{200}{100} = 2 \end{array}$$

Last elimination yields $100 u_{101} = P$

Again, decay ratio = $\frac{200}{100} = 2$.

9.4-2

- (a) One rigid body motion possible; last eq. (regardless of numbering sequence for the nodes).
- (b) Two rigid body motions possible: next to last eq. (a v d.o.f., in usual ordering).
- (c) Three rigid body motions possible: third from last eq. (a u d.o.f., in usual ordering).
- (d) One rigid body motion possible (axial translation): last equation.
- (e) Three rigid body motions possible. Let $\{D\} = [u_1, v_1, u_2, \dots, u_n, v_n]^T$. Trouble in third from last (v_{n-1}) provided that v_{n-1} and v_n are not collinear. If they are collinear, we need u_{n-1} to define rotation; then the trouble is detected in 4th from last eq.

9.4-3

From Prob. 9.2-2, original K_{zz} is $k(1+\alpha s^2)$ and reduced K_{zz} is $k(1+\alpha s^2) - \frac{k(\alpha c s)^2}{1+\alpha c^2} = k \frac{1+\alpha s^2+\alpha c^2}{1+\alpha c^2} = k \frac{1+\alpha}{1+\alpha c^2}$

Decay ratio is

$$\frac{(1+\alpha s^2)(1+\alpha c^2)}{1+\alpha} = \frac{1+\alpha+\alpha^2 c^2 s^2}{1+\alpha} = \frac{\frac{1}{\alpha} + 1 + \alpha c^2 s^2}{\frac{1}{\alpha} + 1}$$

Becomes large if α is large unless $c=0$ (i.e. $\beta = \frac{\pi}{2}$) or $s=0$ (i.e. $\beta=0$).

9.4-4

$$\text{Exact: } \begin{cases} u_2 \\ u_3 \end{cases} = \begin{cases} 0.30303030 \\ 0.30315530 \end{cases}$$

$$\begin{bmatrix} 8007 & -8000 \\ -8000 & 8000 \end{bmatrix} \begin{cases} u_2 \\ u_3 \end{cases} = \begin{cases} 1 \\ 1 \end{cases} \quad \begin{array}{l} \text{Solve by Gauss} \\ \text{elim. 4 digits} \end{array}$$

$$\begin{bmatrix} 1 & -0.9991 \\ 0 & 7.000 \end{bmatrix} \begin{cases} u_2 \\ u_3 \end{cases} = \begin{cases} 0.0001249 \\ 1.999 \end{cases}$$

$$\leftarrow 8000 - 8000(0.9991) = 8000 - 7993 = 7$$

$$\text{Diag. decay ratio} = \frac{8000}{7} \approx 10^3$$

$$\begin{cases} u_2 \\ u_3 \end{cases} = \begin{cases} 0.2854 \\ 0.2856 \end{cases} \quad \text{lost accuracy in 3 places}$$

$$\begin{vmatrix} 8007(1-\lambda) & -8000 \\ -8000 & 8000(1-\lambda) \end{vmatrix} = 0$$

$$8007(8000)(1-\lambda)^2 = 8000^2$$

$$8007(1-\lambda) = \pm 8000$$

$$C(K) = \frac{\lambda_{\max}}{\lambda_{\min}} = \frac{1 + \frac{8000}{8007}}{1 - \frac{8000}{8007}} = \frac{16,007}{7} = 2287$$

$$\log_{10} C(K) = 3.36 \approx \text{digits lost}$$

9.5-1

$$\{\Delta R\} = \begin{Bmatrix} 2.88 \\ 1.52 \end{Bmatrix} - \begin{bmatrix} 1.78 & 1.06 \\ 0.94 & 0.56 \end{bmatrix} \begin{Bmatrix} 1.88 \\ -0.44 \end{Bmatrix} = \begin{Bmatrix} 0 \\ -0.0008 \end{Bmatrix}$$

$$e = \frac{-0.44(-0.0008)}{1.88(2.88) + (-0.44)(1.52)} = 7.42(10)^{-5}$$

Exact:

$$\begin{Bmatrix} u_1 \\ u_2 \end{Bmatrix} = \frac{1}{0.0004} \begin{bmatrix} 0.56 & -1.06 \\ -0.94 & 1.78 \end{bmatrix} \begin{Bmatrix} 2.88 \\ 1.52 \end{Bmatrix} = \begin{Bmatrix} 4.0000 \\ -4.0000 \end{Bmatrix}$$

$\{\Delta R\}$ and e are small, but error in solution is large. Equations are ill conditioned; they are the same as

$$1.78u_1 + 1.06u_2 = 2.88$$

$$1.78u_1 + 1.060426u_2 = 2.87830$$

9.5-2

Exact solution is $u_1 = u_2 = 1.0000$.

1st approx.:

$$\{\Delta R\} = \begin{Bmatrix} 2.0000 \\ 2.0001 \end{Bmatrix} - \begin{bmatrix} 1 & 1 \\ 1 & 1.0001 \end{bmatrix} \begin{Bmatrix} 2.0 \\ 0.0 \end{Bmatrix}$$

$$\{\Delta R\} = \begin{Bmatrix} 0.0000 \\ 0.0001 \end{Bmatrix}, e = \frac{2(0) + 0(0.0001)}{2(2) + 2.0001(0)} = 0$$

2nd approx.:

$$\{\Delta R\} = \begin{Bmatrix} 2.0000 \\ 2.0001 \end{Bmatrix} - \begin{bmatrix} 1 & 1 \\ 1 & 1.0001 \end{bmatrix} \begin{Bmatrix} 1.1 \\ 1.1 \end{Bmatrix} = \begin{Bmatrix} -0.20 \\ -0.20 \end{Bmatrix},$$

$$e = \frac{1.1(-0.20) + 1.1(-0.20)}{1.1(2) + 1.1(2.0001)} = \frac{-0.4}{4.0001} = -0.100$$

The more exact approximation has the larger residual.

9.5-3

$$\Delta u_{i+1} = k^{-1}(R - ku_i) = 0.04 \overbrace{(0.5 - 28u_i)}^{\Delta R}$$

$$u_{i+1} = u_i + \Delta u_{i+1} \quad \text{Start with } u_0 = 0.02$$

$$\Delta R_1 = -0.060$$

$$\Delta R_2 = 0.0072$$

$$\Delta u_1 = -0.0024$$

$$\Delta u_2 = 0.000288$$

$$u_1 = 0.0176$$

$$u_2 = 0.01789$$

$$\Delta R_3 = -0.000864$$

Exact:

$$\Delta u_3 = -0.0000346$$

$$u = \frac{0.5}{28} = 0.017857$$

$$u_3 = 0.017853$$

9.5-4

Exact: $u_1 = 7, u_2 = 4$

(a) First get initial soln. $\begin{cases} u_1 \\ u_2 \end{cases}_1 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 8 \\ 5 \end{bmatrix}$

Now iterate:

$$\begin{cases} \Delta R_1 \\ \Delta R_2 \end{cases}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} .3 & -.3 \\ -.3 & .5 \end{bmatrix} \begin{bmatrix} 8 \\ 5 \end{bmatrix} = \begin{bmatrix} .1 \\ -.1 \end{bmatrix}$$

$$\begin{cases} \Delta u_1 \\ \Delta u_2 \end{cases}_2 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} .1 \\ -.1 \end{bmatrix} = \begin{bmatrix} .3 \\ 0 \end{bmatrix}, \begin{cases} u_1 \\ u_2 \end{cases}_2 = \begin{bmatrix} 8.3 \\ 5.0 \end{bmatrix}$$

$$\begin{cases} \Delta R_1 \\ \Delta R_2 \end{cases}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} .3 & -.3 \\ -.3 & .5 \end{bmatrix} \begin{bmatrix} 8.3 \\ 5.0 \end{bmatrix} = \begin{bmatrix} .01 \\ -.01 \end{bmatrix}$$

$$\begin{cases} \Delta u_1 \\ \Delta u_2 \end{cases}_3 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} .01 \\ -.01 \end{bmatrix} = \begin{bmatrix} .03 \\ 0 \end{bmatrix}, \begin{cases} u_1 \\ u_2 \end{cases}_3 = \begin{bmatrix} 8.33 \\ 5.00 \end{bmatrix}$$

Next cycle gives $\begin{bmatrix} 8.333 \\ 5.000 \end{bmatrix}$ Conv. toward wrong answer.

(b) Iterate from same initial solution.

$$\begin{cases} \Delta R_1 \\ \Delta R_2 \end{cases}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1/3 & -1/3 \\ -1/3 & 7/12 \end{bmatrix} \begin{bmatrix} 8 \\ 5 \end{bmatrix} = \begin{bmatrix} 0 \\ -.25 \end{bmatrix}$$

$$\begin{cases} \Delta u_1 \\ \Delta u_2 \end{cases}_2 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ -.25 \end{bmatrix} = \begin{bmatrix} -1.25 \\ -1.25 \end{bmatrix}, \begin{cases} u_1 \\ u_2 \end{cases}_2 = \begin{bmatrix} 6.75 \\ 3.75 \end{bmatrix}$$

$$\begin{cases} \Delta R_1 \\ \Delta R_2 \end{cases}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1/3 & -1/3 \\ -1/3 & 7/12 \end{bmatrix} \begin{bmatrix} 6.75 \\ 3.75 \end{bmatrix} = \begin{bmatrix} 0 \\ .0625 \end{bmatrix}$$

$$\begin{cases} \Delta u_1 \\ \Delta u_2 \end{cases}_3 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ .0625 \end{bmatrix} = \begin{bmatrix} .3125 \\ .3125 \end{bmatrix}, \begin{cases} u_1 \\ u_2 \end{cases}_3 = \begin{bmatrix} 7.0625 \\ 4.0625 \end{bmatrix}$$

$$\begin{cases} \Delta R_1 \\ \Delta R_2 \end{cases}_3 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1/3 & -1/3 \\ -1/3 & 7/12 \end{bmatrix} \begin{bmatrix} 7.0625 \\ 4.0625 \end{bmatrix} = \begin{bmatrix} 0 \\ -.015625 \end{bmatrix}$$

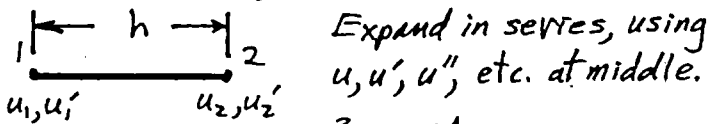
$$\begin{cases} \Delta u_1 \\ \Delta u_2 \end{cases}_4 = \begin{bmatrix} 8 & 5 \\ 5 & 5 \end{bmatrix} \begin{bmatrix} 0 \\ -.015625 \end{bmatrix} = \begin{bmatrix} -.078125 \\ -.078125 \end{bmatrix}$$

$\begin{cases} u_1 \\ u_2 \end{cases}_4 = \begin{bmatrix} 6.984375 \\ 3.984375 \end{bmatrix}$ Conv. toward correct answer.

9.6-1

$$\text{At } x=L/2, N_1=N_3=\frac{1}{2} \\ (L=h) \quad N_2=\frac{L}{8}, N_4=-\frac{L}{8}$$

$$u = \frac{1}{2}(u_1+u_2) + \frac{h}{8}(u'_1-u'_2). \text{ Series:}$$



$$u_1 = u - \frac{h}{2}u' + \frac{h^2}{8}u'' - \frac{h^3}{48}u''' + \frac{h^4}{384}u^{(4)} - \dots$$

$$u_2 = u + \frac{h}{2}u' + \frac{h^2}{8}u'' + \frac{h^3}{48}u''' + \frac{h^4}{384}u^{(4)} - \dots$$

$$u'_1 = u' - \frac{h}{2}u'' + \frac{h^2}{8}u''' - \frac{h^3}{48}u^{(4)} + \dots$$

$$u'_2 = u' + \frac{h}{2}u'' + \frac{h^2}{8}u''' + \frac{h^3}{48}u^{(4)} + \dots \quad \text{Hence}$$

$$u = \frac{1}{2}\left(2u + \frac{h^2}{4}u'' + \frac{h^4}{192}u^{(4)} + \dots\right)$$

$$+ \frac{h}{8}\left(-hu'' - \frac{h^3}{24}u^{(4)} - \dots\right) = u - \frac{h^4}{384}u^{(4)} + \dots$$

i.e. error term of order h^4 .

Similarly, error in u' is of order h^3 .

9.7-1

Full:

$$\frac{4.562(0.1768) - 7.124(0.3536)}{0.1768 - 0.3536} = 9.686$$

$$\frac{7.124(0.0884) - 8.302(0.1768)}{0.0884 - 0.1768} = 9.480$$

Reduced:

$$\frac{11.440(0.1768) - 9.323(0.3536)}{0.1768 - 0.3536} = 7.206$$

$$\frac{9.323(0.0884) - 8.922(0.1768)}{0.0884 - 0.1768} = 8.521$$

Hourglass Controlled:

$$\frac{8.572(0.1768) - 8.719(0.3536)}{0.1768 - 0.3536} = 8.866$$

$$\frac{8.719(0.0884) - 8.771(0.1768)}{0.0884 - 0.1768} = 8.823$$

9.7-2

$a + bx = y$. Substitute data values
and solve for a and b .

$$\begin{bmatrix} 1 & 1/\sqrt{52} \\ 1 & 1/\sqrt{94} \\ 1 & 1/\sqrt{130} \end{bmatrix} \begin{Bmatrix} a \\ b \end{Bmatrix} = \begin{Bmatrix} 51.37 \\ 61.15 \\ 67.18 \end{Bmatrix} \text{ or } [Q]\{a\} = \{c\}$$

Form $[Q]^T [Q] \{a\} = [Q]^T \{c\}$; solve for $\{a\}$.

$$\begin{bmatrix} 3 & 0.3295229756 \\ \text{symm.} & 0.0375613748 \end{bmatrix} \begin{Bmatrix} a \\ b \end{Bmatrix} = \begin{Bmatrix} 179.7000000 \\ 19.32295396 \end{Bmatrix}$$

we obtain $a = 93.3$, $b = -304.1$.

9.7-3

$$h_1 = \frac{1}{\sqrt{52}} = 0.1387, \sigma_1 = 51.37$$

$$h_2 = \frac{1}{\sqrt{94}} = 0.1031, \sigma_2 = 61.15$$

$$h_3 = \frac{1}{\sqrt{130}} = 0.0877, \sigma_3 = 67.18$$

Use Eq. 9.7-1:

$$\sigma_A = \frac{51.37(0.1031) - 61.15(0.1387)}{0.1031 - 0.1387} = 89.62$$

$$\sigma_B = \frac{61.15(0.0877) - 67.18(0.1031)}{0.0877 - 0.1031} = 101.52$$

$$\sigma_C = \frac{51.37(0.0877) - 67.18(0.1387)}{0.0877 - 0.1387} = 94.37$$

$$\frac{1}{3}(\sigma_A + \sigma_B + \sigma_C) = \frac{285.5}{3} = 95.17$$

9.7-4

$$h_i = \frac{1}{N_i^{1/2}} \quad h_1 = \frac{1}{10}, \quad h_2 = \frac{1}{10\sqrt{2}}, \quad h_3 = \frac{1}{20}$$

By trial, we discover that convergence rate is $O(h^4)$, e.g.

$$\frac{4.64 - 4.16}{h_1^4 - h_2^4} = 6400 \quad \text{and} \quad \frac{4.76 - 4.64}{h_2^4 - h_3^4} = 6400$$

$$\text{Eq. 9.7-1: } \phi^0 = \frac{4.76h_2^4 - 4.64h_3^4}{h_2^4 - h_3^4} = 4.80$$

9.7-5

(a) Fig. 3.5-2: $e = O(h^2)$ for displacement, $e = O(h)$ for stress

$$v_A = \frac{0.859(1^2) - 0.961(2^2)}{1^2 - 2^2} = 0.995, \quad \sigma_{xB} = \frac{0.854(1) - 0.956(2)}{1-2} = 1.058$$

(b) CST results in Fig. 3.10-2: $e = O(h^2)$ for displacement

$$N=2, N=4: v_A = \frac{0.502(1^2) - 0.765(2^2)}{1^2 - 2^2} = 0.853$$

$$N=4, N=8: v_A = \frac{0.765(1^2) - 0.921(2^2)}{1^2 - 2^2} = 0.973$$

(c) Ref. 3.9 results in Fig. 3.10-2: $e = O(h^2)$ for displacement

$$N=2, N=4: v_A = \frac{0.852(1^2) - 0.954(2^2)}{1^2 - 2^2} = 0.988$$

$$N=4, N=8: v_A = \frac{0.954(1^2) - 0.989(2^2)}{1^2 - 2^2} = 1.001$$

(d) QM6 results in Fig. 6.6-1: $O(h^2)$ for disp., $O(h)$ for stress

$$N=2, N=4: v_c = \frac{0.884(1^2) - 0.967(2^2)}{1^2 - 2^2} = 0.995$$

$$\sigma_A = \frac{0.840(1) - 0.978(2)}{1-2} = 1.116$$

$$\sigma_B = \frac{0.788(1) - 0.926(2)}{1-2} = 1.064$$

But if we assume $O(h^3)$ for disp. and $O(h^2)$ for stress, then

$$N=2, N=4: v_c = \frac{0.884(1^3) - 0.967(2^3)}{1^3 - 2^3} = 0.979$$

$$\sigma_A = \frac{0.840(1^2) - 0.978(2^2)}{1^2 - 2^2} = 1.024$$

$$\sigma_B = \frac{0.788(1^2) - 0.962(2^2)}{1^2 - 2^2} = 1.020$$

(continues)

9.7-5 (concluded)

(e) Q4 results in Fig. 6.6-1: $O(h^2)$ for disp., $O(h)$ for stress

$$N=2, N=4: \quad v_c = \frac{0.498(1^2) - 0.769(2^2)}{1^2 - 2^2} = 0.859$$

$$\sigma_A = \frac{0.558(1) - 0.830(2)}{1 - 2} = 1.102$$

$$\sigma_B = \frac{0.457(1) - 0.753(2)}{1 - 2} = 1.049$$

9.7-6

Displacement: error is $O(h^3)$. Apply Eq. 9.7-1:

$$\frac{0.0035(1^3) - 0.0041(2^3)}{1^3 - 2^3} = 0.00419$$

Estimated error of mesh 2:

$$\frac{0.00410 - 0.00419}{0.00419} 100\% = -2.05\%$$

Stress: error is $O(h^2)$. Apply Eq. 9.7-1:

$$\frac{74.23(1^2) - 89.03(2^2)}{1^2 - 2^2} = 93.96$$

Estimated error of mesh 2:

$$\frac{89.03 - 93.96}{93.96} 100\% = -5.25\%$$

9.7-7

Refinement is not regular. Count the number of elements:

$N = 9$ in the coarse mesh

$N = 62$ in the finer mesh

Number of elements per side $\approx \sqrt{N}$. Thus

$N_{es} \approx 3$ coarse mesh

$N_{es} \approx 7.874$ finer mesh

Stress error is $O(h)$

Element side lengths \approx proportional to $\frac{1}{N_{es}}$. Apply Eq. 9.7-1:

$$\phi_{\infty} = \frac{\phi_1 h_2^q - \phi_2 h_1^q}{h_2^q - h_1^q} = \frac{\phi_1 - \phi_2 (h_1/h_2)^q}{1 - (h_1/h_2)^q}$$

$$\sigma_E = \frac{2.68 - 3.16 (7.874/3)^2}{1 - (7.874/3)^2} = 3.24$$

(if stress error is $O(h^2)$)

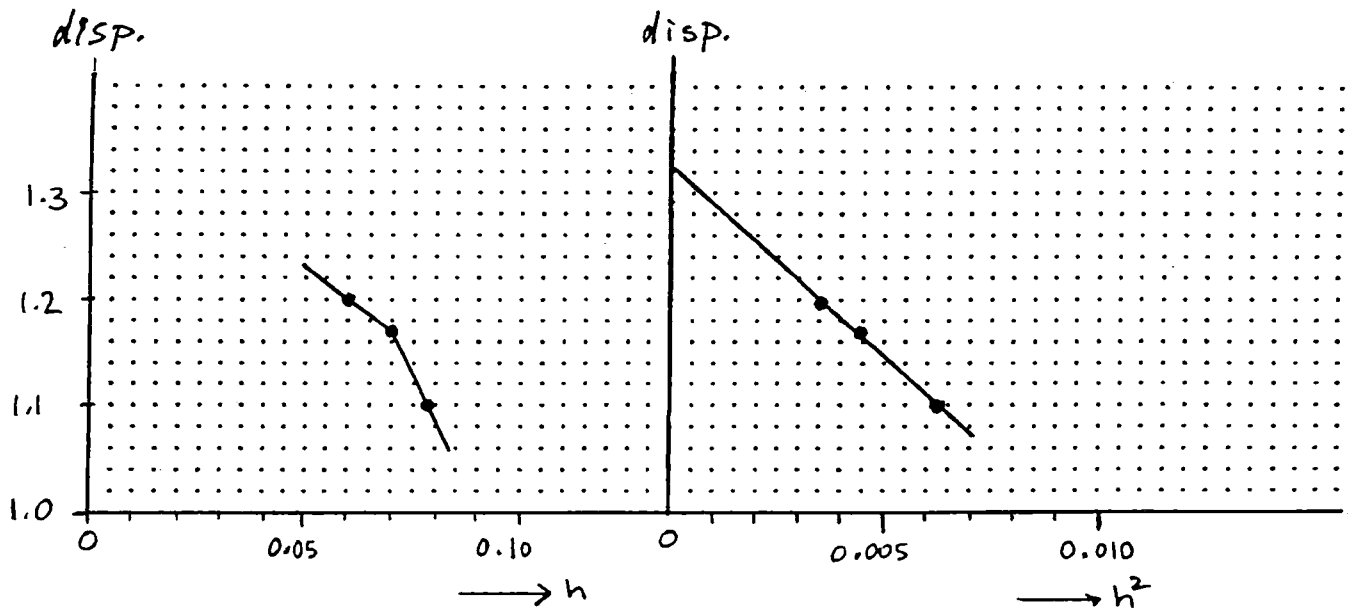
Est. error of finer mesh: $\frac{3.16 - 3.24}{3.24} 100\% = -2.5\%$

9.7-8

(a) No-regular refinement requires $h_{i+1} = h_i/m$, where m is an integer.

(b) With $h = \frac{1}{N^{1/3}}$,

mesh	no. of d.o.f., N	disp.	h	h^2
1	2014	1.10	0.0792	0.00627
2	3342	1.17	0.0669	0.00447
3	4560	1.20	0.0603	0.00364



Convergence appears to be $O(h^2)$. This is reasonable: eight-node bricks contain a complete linear polynomial for displacement, so quadratic convergence is expected.

(c) Extrapolated displacement:

$$\phi = \frac{0.00364(1.17) - 0.00447(1.20)}{0.00364 - 0.00447} = 1.332$$

Est. error of finest mesh:

$$e = \frac{1.20 - 1.332}{1.332} 100\% = -9.9\%$$

9.9-1 (a)

$$F_G = \sum \int (\sigma^* - \sigma)^2 dV \quad \text{with } \sigma^* = \underline{\underline{N}} \underline{\underline{\sigma}}_n^* \text{ yields}$$

$$F_G = \sum \int (\underline{\underline{N}} \underline{\underline{\sigma}}_n^* - \sigma)^T (\underline{\underline{N}} \underline{\underline{\sigma}}_n^* - \sigma) dV = \sum \int (\underline{\underline{\sigma}}_n^{*T} \underline{\underline{N}}^T - \sigma) (\underline{\underline{N}} \underline{\underline{\sigma}}_n^* - \sigma) dV$$

$$F_G = \sum \int (\underline{\underline{\sigma}}_n^{*T} \underline{\underline{N}}^T \underline{\underline{N}} \underline{\underline{\sigma}}_n^* - \underline{\underline{\sigma}}_n^{*T} \underline{\underline{N}}^T \sigma - \sigma \underline{\underline{N}} \underline{\underline{\sigma}}_n^* + \sigma^2) dV$$

$$F_G = \sum \int (\underline{\underline{\sigma}}_n^{*T} \underline{\underline{N}}^T \underline{\underline{N}} \underline{\underline{\sigma}}_n^* - 2 \underline{\underline{\sigma}}_n^{*T} \underline{\underline{N}}^T \sigma + \sigma^2) dV$$

$$\frac{\partial F_G}{\partial \underline{\underline{\sigma}}_n^*} = 0 = \sum \int (2 \underline{\underline{N}}^T \underline{\underline{N}} \underline{\underline{\sigma}}_n^* - 2 \underline{\underline{N}}^T \sigma) dV$$

$$\sum \int \underline{\underline{N}}^T \underline{\underline{N}} dV \underline{\underline{\sigma}}_n^* = \sum \int \underline{\underline{N}}^T \sigma dV$$

$$\left(\sum \int \underline{\underline{N}}^T \underline{\underline{N}} dV \right) \{ \underline{\underline{\sigma}}_n^* \}_G = \sum \int \underline{\underline{N}}^T \sigma dV$$

$$(b) F_P = \sum (\sigma^* - \sigma)^2 \quad \text{with } \sigma^* = \underline{\underline{P}} \underline{\underline{a}} \text{ yields}$$

$$F_P = \sum (\underline{\underline{P}} \underline{\underline{a}} - \sigma)^T (\underline{\underline{P}} \underline{\underline{a}} - \sigma) = \sum (\underline{\underline{a}}^T \underline{\underline{P}}^T - \sigma) (\underline{\underline{P}} \underline{\underline{a}} - \sigma)$$

$$F_P = \sum (\underline{\underline{a}}^T \underline{\underline{P}}^T \underline{\underline{P}} \underline{\underline{a}} - \underline{\underline{a}}^T \underline{\underline{P}}^T \sigma - \sigma \underline{\underline{P}} \underline{\underline{a}} + \sigma^2)$$

$$F_P = \sum (\underline{\underline{a}}^T \underline{\underline{P}}^T \underline{\underline{P}} \underline{\underline{a}} - 2 \underline{\underline{a}}^T \underline{\underline{P}}^T \sigma + \sigma^2)$$

$$\frac{\partial F_P}{\partial \underline{\underline{a}}} = 0 = \sum (2 \underline{\underline{P}}^T \underline{\underline{P}} \underline{\underline{a}} - 2 \underline{\underline{P}}^T \sigma)$$

$$\sum [\underline{\underline{P}}^T \underline{\underline{P}}] \underline{\underline{a}} = \sum \underline{\underline{P}}^T \sigma$$

9.9-2

$$(a) [A] = [P]_A^T [P]_A + [P]_B^T [P]_B \quad \text{with } \sigma = [P] \{a\} = [1 \quad x] \begin{Bmatrix} a_0 \\ a_1 \end{Bmatrix}$$

$$[A] = \begin{Bmatrix} 1 \\ L/2 \end{Bmatrix} [1 \quad L/2] + \begin{Bmatrix} 1 \\ 3L/2 \end{Bmatrix} [1 \quad 3L/2]$$

$$[A] = \begin{bmatrix} 1 & L/2 \\ L/2 & L^2/4 \end{bmatrix} + \begin{bmatrix} 1 & 3L/2 \\ 3L/2 & 9L^2/4 \end{bmatrix} = \begin{bmatrix} 2 & 2L \\ 2L & 2.5L^2 \end{bmatrix}$$

$$\{b\} = [P]_A^T \sigma_{xA} + [P]_B^T \sigma_{xB} = \begin{Bmatrix} 1 \\ L/2 \end{Bmatrix} (1) + \begin{Bmatrix} 1 \\ 3L/2 \end{Bmatrix} (3) = \begin{Bmatrix} 4 \\ 7L/2 \end{Bmatrix}$$

$$(b) \begin{bmatrix} 2 & 2L \\ 2L & 2.5L^2 \end{bmatrix} \begin{Bmatrix} a_0 \\ a_1 \end{Bmatrix} = \begin{Bmatrix} 4 \\ 7L/2 \end{Bmatrix}$$

$$\begin{Bmatrix} a_0 \\ a_1 \end{Bmatrix} = \frac{1}{L^2} \begin{bmatrix} 2.5L^2 & -2L \\ -2L & 2 \end{bmatrix} \begin{Bmatrix} 4 \\ 7L/2 \end{Bmatrix} = \frac{1}{L^2} \begin{Bmatrix} 3L^2 \\ -L \end{Bmatrix} = \begin{Bmatrix} 3 \\ -1/L \end{Bmatrix}$$

$$\text{At } x = L/2, \quad \sigma = [1 \quad L/2] \begin{Bmatrix} 3 \\ -1/L \end{Bmatrix} = 2 \quad \checkmark$$

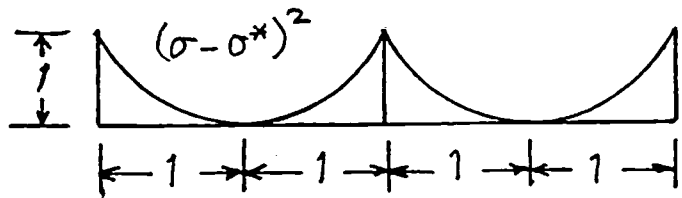
9.10-1

For convenience, assume $E = 1$.

$$U^2 = 2^2(2) + 4^2(2) = 40$$

The difference between average stress and element stress is represented by four triangles, each of span 1 and altitude (stress) 1. The plot of stress difference squared therefore consists of four parabolas:

Area under each is $\frac{1}{3}$



$$\int (\sigma - \sigma^*)^2 dx = 4\left(\frac{1}{3}\right) = 1.333 = e^2$$

$$U^2 + e^2 = 40 + 1.333 = 41.33$$

From the average stress plot,

$$(U^*)^2 = \int_0^4 (1+x)^2 dx = \left[\frac{1}{3}(1+x)^3 \right]_0^4 = \frac{125}{3} = 41.67$$

↖ close!

$$\eta = \left[\frac{1.333}{41.33} \right]^{1/2} = 0.18$$

9.10-2

$$u = 2x - 0.1x^3$$

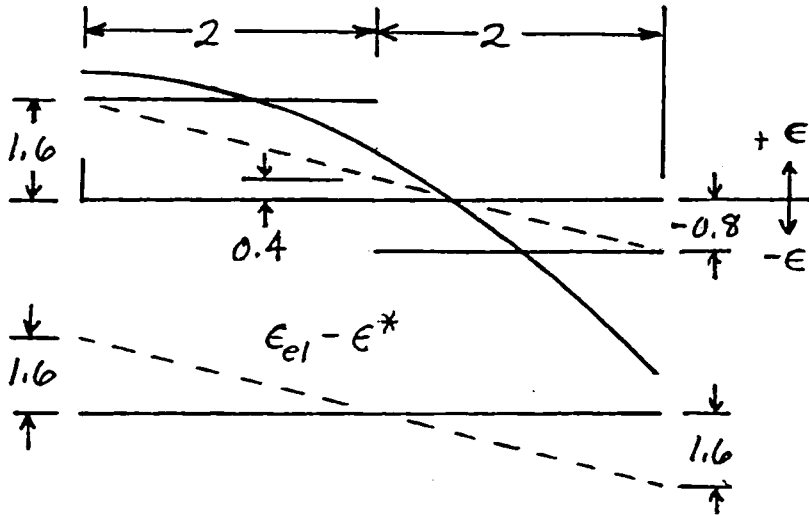
(a)

$$\epsilon_x = 2 - 0.3x^2$$

x	u	ϵ_{el}	ϵ^* (nodal ave.)
0	0	1.6	1.6
2	3.2	-0.8	0.4
4	1.6	-0.8	-0.8

A and E do not matter because the bar is uniform.

$$\epsilon_{el} = \frac{u_{i+1} - u_i}{L_i} = \frac{u_{i+1} - u_i}{2}$$



$$\|U\|^2 = 2(1.6)^2 + 2(-0.8)^2 = 6.4 \quad \|U\| = 2.530$$

$$\|e\|^2 = \frac{1}{3} 2(1.2)^2 + \frac{1}{3} 2(1.2)^2 = 1.92 \quad \|e\| = 1.386$$

$$\begin{aligned} \text{Exact } U &: \int_0^4 \epsilon_x^2 dx = \int_0^4 (4 - 1.2x^2 + 0.09x^4) dx \\ &= \left(4x - 0.4x^3 + \frac{0.09}{5}x^5 \right)_0^4 = 8.832 \end{aligned}$$

which compares with $\|U\|^2 + \|e\|^2 = 6.4 + 1.92 = 8.32$

$$\eta = \left[\frac{1.92}{8.32} \right]^{1/2} = 0.480$$

(b) Four elements, $L=1$ for each.

x	u	ϵ_{el}	ϵ^* (nodal ave.)
0	0	1.9	1.9
1	1.9	1.3	1.6
2	3.2	0.1	0.7
3	3.3	-1.7	-0.8
4	1.6	-1.7	-1.7

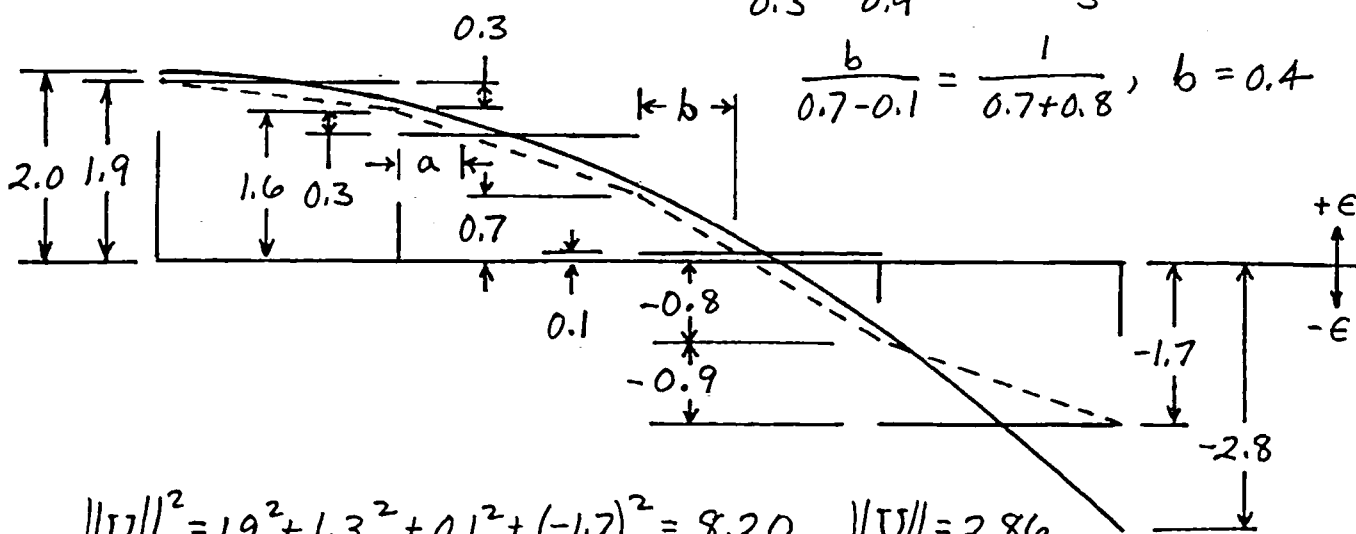
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9.10-2 (concluded)

$L = 1$ for each element

$$\frac{a}{0.3} = \frac{1}{0.9}, \quad a = \frac{1}{3}$$

$$\frac{b}{0.7-0.1} = \frac{1}{0.7+0.8}, \quad b = 0.4$$



$$\|U\|^2 = 1.9^2 + 1.3^2 + 0.1^2 + (-1.7)^2 = 8.20, \quad \|U\| = 2.86$$

For $\|e\|^2$, we square a number of triangles, obtaining parabolas, whose area is (base)(height)/3, where here (base) = 1, a, 1-a, b, 1-b, 1.

$$\|e\|^2 = \frac{1}{3} \left[0.3^2 + 0.3^2 \left(\frac{1}{3} \right) + 0.6^2 \left(\frac{2}{3} \right) + 0.6^2 (0.4) + 0.9^2 (0.6) + 0.9^2 \right] = 0.60$$

$$\|e\| = 0.775$$

$$\|U\|^2 + \|e\|^2 = 8.20 + 0.60 = 8.80$$

(close to exact $U = 8.832$ on previous page)

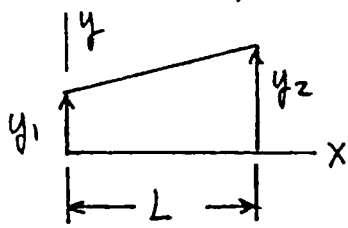
$$\eta = \left[\frac{0.60}{8.80} \right]^{1/2} = 0.261$$

(c) $\|e\|$ is roughly halved, so convergence rate of strains and stresses appears to be about $O(h)$, as should be expected.

However the first mesh is so coarse that the true rate may not yet have appeared.

9.10-3

For a trapezoid,



$$\int_0^L y^2 dx = \frac{L}{3} (y_1^2 + y_1 y_2 + y_2^2)$$

For a triangle, say $y_2 = 0$, $\int_0^L y^2 dx = \frac{L}{3} y_1^2$

For the coarse mesh, Prob. 9.10-2a,

$$\|U^*\|^2 = \frac{2}{3} [1.6^2 + 1.6(0.4) + 0.4^2] + \frac{2/3}{3} 0.4^2 + \frac{4/3}{3} (-0.8)^2 = 2.56$$

$$\|U^*\| = 1.60$$

For the finer mesh, Prob. 9.10-2b,

$$\begin{aligned} \|U^*\|^2 &= \frac{1}{3} [1.9^2 + 1.9(1.6) + 1.6^2] + \frac{1}{3} [1.6^2 + 1.6(0.7) + 0.7^2] \\ &\quad + \frac{0.4}{3} 0.7^2 + \frac{0.6}{3} (-0.8)^2 + \frac{1}{3} [(-0.8)^2 + (-0.8)(-1.7) + (-1.7)^2] \\ &= 6.283 \end{aligned}$$

$$\|U^*\| = 2.51$$

Values of $\|U\|^2 + \|e\|^2$, from Prob. 9.10-2:

part (a), 8.32

part (b), 8.80

These values do not agree well with foregoing values of $\|U^*\|^2$ because smoothing by linear interpolation from nodal average values is not very accurate.