

Some continuous stress mixed formulations and inf-sup test

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The most frequent motivation for the use of mixed methods is their robustness in the presence of certain limiting and extreme situations. At variance, the main goal of the present paper is to reconsider the use of mixed formulation as a tool for wider application, i.e., to study the stability of the proposed procedure treating problems in elasticity otherwise well suited for the solution by the usual displacement method. Computational procedure for the inf-sup test is outlined, and the results are given.

1. INTRODUCTION

Mixed finite element methods, in the mechanics of solids, are based on formulations having also stresses and/or strains as fundamental variables, at variance with the classical (primal) finite element method where fundamental unknowns are only displacements. There are opinions [1] that mixed methods have some serious drawbacks. For instance, a fact that discrete mixed system involves more degrees of freedom than a primal one, and hence the unacceptable execution time for the *same mesh*, is considered as one of main disadvantages of mixed methods. However it has been already shown [3, 4] that the present mixed model is about two orders of magnitude faster than classical finite element analysis for the *same accuracy*.

A short overview of the underlying theory can be found in [1], and a detailed explanation in [10]. From the practical point of view, primal mixed formulation looks to be the most attractive one. This scheme can be easily combined with the classical finite elements. Primal mixed formulation, using continuous stress spaces, has been successfully applied in [13] and [3]. The next two steps in the development of a model were the introduction of stress constraints as essential boundary conditions [5], and stabilization of primal mixed elements by hierarchic interpolation of stresses [6]. The accuracy of the formulation has been studied in [7], and efficiency in [8].

In this paper we consider the stability of some mixed schemes more rigorously, by the use of numerical inf-sup test [2, 10, 11]. We limit our attention to the practically important problem with the continuous displacement and, where appropriate, also the continuous stress spaces.

2. FIELD EQUATIONS

Let us consider a complete system of the field equations in the linear elasticity, where

$$\operatorname{div} \mathbf{T} + \mathbf{f} = 0 \quad \text{in } \Omega, \quad (1)$$

$$2\mathbf{e}(\mathbf{u}) = \nabla \mathbf{u}^T + \nabla \mathbf{u} \quad \text{in } \Omega, \quad (2)$$

$$\mathbf{T} - \mathbf{C}\mathbf{e}(\mathbf{u}) = 0 \quad \text{in } \Omega, \quad (3)$$

$$\mathbf{T} \cdot \mathbf{n} - \mathbf{p} = 0 \quad \text{on } \partial\Omega_t, \quad (4)$$

$$\mathbf{u} - \mathbf{w} = 0 \quad \text{on } \partial\Omega_u, \quad (5)$$

are the equations of motion, strain–displacement and stress–strain relationships, boundary traction conditions and geometric boundary conditions respectively. In these expressions, $\mathbf{T}$ is the stress tensor, $\mathbf{f}$ the vector of the body forces, $\mathbf{e}$ is the strain tensor, $\mathbf{u}$ the displacement vector, $\mathbf{C}$ the elasticity tensor, $\mathbf{p}$ the vector of the boundary traction's, $\mathbf{w}$ the vector of the prescribed displacements. Finally, Ω is an open, bounded domain of the elastic body, $\mathbf{n}$ is the unit normal vector to the boundary $\partial\Omega$; $\partial\Omega_t$ and $\partial\Omega_u$ are the portions of $\partial\Omega$ where the stresses or the displacements are prescribed, respectively.

3. WEAK FORM OF THE FIELD EQUATIONS

Let us suppose that both boundary conditions (4) and (5) are essential, and hence exactly satisfied by the trial functions of a problem. Then we need to consider only the weak forms of Eqs. (1)–(3).

3.1. The equations of equilibrium

By the use of the Galerkin procedure, from Eq. (1) follows

$$\int_{\Omega} \mathbf{v} \cdot \operatorname{div} \mathbf{T} \, d\Omega = - \int_{\Omega} \mathbf{v} \cdot \mathbf{f} \, d\Omega \quad (6)$$

where $\mathbf{v}$ is taken from the space L_2 of all square integrable vector fields.

3.2. The strain displacement and the stress-strain relationships

We will consider the standard case, i.e. invertible constitutive equations (3), when one can write

$$\mathbf{e}(\mathbf{u}) = \mathbf{A} : \mathbf{T} \quad (7)$$

where $\mathbf{A}$ is the *elastic compliance* tensor. From the comparison of (2) and (7) it follows that

$$\mathbf{A} : \mathbf{T} = \frac{1}{2} (\nabla \mathbf{u}^T + \nabla \mathbf{u}). \quad (8)$$

If the test functions $\mathbf{S}$ are taken from the space T^2 of all square integrable symmetric tensor fields, the weak solution of (8) can be determined by the simple expression

$$\int_{\Omega} \mathbf{S} : (\mathbf{A} : \mathbf{T} - \nabla \mathbf{u}) \, d\Omega = 0. \quad (9)$$

3.3. Weak formulation of a mixed problem

By the simple summation of (6) and (9) one obtains a new and far-reaching expression (10), which allows *asymmetric* (primal-dual mixed) weak formulation of a mixed problem, associated with the mixed (Reissner's) variational principle:

Find $\mathbf{T} \in H(\operatorname{div})$ satisfying $\mathbf{T}\mathbf{n}|_{\partial\Omega_t} = \mathbf{p}$ and $\mathbf{u} \in (H^1)^n$ such that $\mathbf{u}|_{\partial\Omega_u} = \mathbf{w}$ and

$$\int_{\Omega} (\mathbf{S} : \mathbf{A} : \mathbf{T} - \mathbf{S} : \nabla \mathbf{u} + \mathbf{v} \cdot \operatorname{div} \mathbf{T}) \, d\Omega = - \int_{\Omega} \mathbf{v} \cdot \mathbf{f} \, d\Omega \quad (10)$$

for all $\mathbf{S} \in (L_2)^{n \times n}$ and all $\mathbf{v} \in (L_2)^n$.

In this expression, $H(\text{div})$ is the space of all symmetric tensorfields which are square integrable and have square integrable divergence [1], while $(H^1)^n$ is the space of all vector fields which are square integrable and have square integrable gradient.

By the use of the divergence theorem over the second integral in the above expression, we obtain the well known [1] symmetric (dual mixed) weak formulation for the mixed problem:

Find $\mathbf{T} \in H(\text{div})$ satisfying $\mathbf{T}\mathbf{n}|_{\partial\Omega_t} = \mathbf{p}$ and $\mathbf{u} \in (L_2)^n$ such that

$$\int_{\Omega} (\mathbf{S} : \mathbf{A} : \mathbf{T} + \text{div } \mathbf{S} \cdot \mathbf{u} + \mathbf{v} \cdot \text{div } \mathbf{T}) \, d\Omega = - \int_{\Omega} \mathbf{v} \cdot \mathbf{f} \, d\Omega + \int_{\partial\Omega_u} (\mathbf{S}\mathbf{n}) \cdot \mathbf{w} \, d\Omega \quad (11)$$

for all $\mathbf{S} \in H(\text{div})$ satisfying $\mathbf{S}\mathbf{n}|_{\partial\Omega_t} = 0$ and all $\mathbf{v} \in (L_2)^n$.

Dual formulation is frequently elaborated by mathematicians, but not very popular amongst the finite element practitioners, at least for the two reasons. First, both the stresses $\mathbf{T}$ and their variations $\mathbf{S}$ are taken from $H(\text{div})$, the space unfamiliar for an average finite element user, and second, the use of the discontinuous displacements from the space $(L_2)^n$ and natural displacement boundary conditions is awkward for the same people.

At variance with the preceding case, application of the divergence theorem over the third term of (10) gives a more popular (especially amongst the engineering-oriented scientists [15]) primal mixed form of a mixed problem:

Find $\mathbf{T} \in (L_2)^{n \times n}$ and $\mathbf{u} \in (H^1)^n$ such that $\mathbf{u}|_{\partial\Omega_u} = \mathbf{w}$ and

$$\int_{\Omega} (\mathbf{S} : \mathbf{A} : \mathbf{T} - \mathbf{S} : \nabla \mathbf{u} - \nabla \mathbf{v} : \mathbf{T}) \, d\Omega = - \int_{\Omega} \mathbf{v} \cdot \mathbf{f} \, d\Omega - \int_{\partial\Omega_t} \mathbf{v} \cdot \mathbf{p} \, d\Omega \quad (12)$$

for all $\mathbf{S} \in (L_2)^{n \times n}$ and $\mathbf{v} \in (H^1)^n$ such that $\mathbf{v}|_{\partial\Omega_u} = 0$.

If the constitutive equations are locally satisfied (see (3) and (7)) the above equation straightforwardly reduces to the primal (displacement) problem:

Find $\mathbf{u} \in (H^1)^n$ and such that $\mathbf{u}|_{\partial\Omega_u} = \mathbf{w}$ and

$$\int_{\Omega} \mathbf{e}(\mathbf{v}) : \mathbf{C} : \mathbf{e}(\mathbf{u}) \, d\Omega = \int_{\Omega} \mathbf{v} \cdot \mathbf{f} \, d\Omega + \int_{\partial\Omega_t} \mathbf{v} \cdot \mathbf{p} \, d\Omega \quad (13)$$

for all $\mathbf{v} \in (H^1)^n$ such that $\mathbf{v}|_{\partial\Omega_u} = 0$.

4. FINITE ELEMENT APPROXIMATIONS OF THE FIELD EQUATIONS

4.1. Classical mixed approach

We let $\mathcal{C}_h$ be the partitioning of Ω into elements Ω_i and define the finite element sets and subspaces for the displacement vector, the stress tensor and the appropriate weight functions respectively as

$$\begin{aligned} U_h &= \{ \mathbf{u} \in (H^1(\Omega))^n \mid \mathbf{u}|_{\partial\Omega_u} = \mathbf{w}, \quad \mathbf{u}|_{\Omega_i} = \Psi_U^K \mathbf{u}_K, \quad \forall \Omega_i \in \mathcal{C}_h \} \\ V_h &= \{ \mathbf{v} \in (H^1(\Omega))^n \mid \mathbf{v}|_{\partial\Omega_u} = 0, \quad \mathbf{v}|_{\Omega_i} = \Psi_V^K \mathbf{v}_K, \quad \forall \Omega_i \in \mathcal{C}_h \} \\ T_h &= \{ \mathbf{T} \in (L_2(\Omega))^{n \times n} \mid \mathbf{T} \cdot \mathbf{n}|_{\partial\Omega_t} = \mathbf{p}, \quad \mathbf{T}|_{\Omega_i} = \Psi_{TL} \mathbf{T}^L, \quad \forall \Omega_i \in \mathcal{C}_h \} \\ S_h &= \{ \mathbf{S} \in (L_2(\Omega))^{n \times n} \mid \mathbf{S} \cdot \mathbf{n}|_{\partial\Omega_t} = 0, \quad \mathbf{S}|_{\Omega_i} = \Psi_{SL} \mathbf{S}^L, \quad \forall \Omega_i \in \mathcal{C}_h \} \end{aligned} \quad (14)$$

In these expressions $\mathbf{u}_K$ and $\mathbf{T}^L$ are the nodal values of the displacement vector $\mathbf{u}$ and stress tensor $\mathbf{T}$ respectively. Accordingly, Ψ_U^K and Ψ_{TL} are the corresponding values of the interpolation functions, connecting the displacements and stresses at an arbitrary point in Ω_i (the body of an element), and the nodal values of these quantities. The complete analogy holds for the displacement and stress variations (weight functions) $\mathbf{v}$ and $\mathbf{S}$ respectively.

4.2. Continous stress and displacement mixed approach

The stresses and stress variations here are taken from a smaller space, the same as in (11) or even more restricted $\mathbf{T} \in (H)^{n \times n} \subset H(\text{div}) \subset T^2$, i.e.

$$T_h = \{ \mathbf{T} \in (H(\Omega))^{n \times n} \mid \mathbf{T}|_{\Omega_i} = \Psi_{TL} \mathbf{T}^L, \quad \forall \Omega_i \in \mathcal{C}_h \}, \quad (15)$$

$$S_h = \{ \mathbf{S} \in (H(\Omega))^{n \times n} \mid \mathbf{S}|_{\Omega_i} = \Psi_{SN} \mathbf{S}^N, \quad \forall \Omega_i \in \mathcal{C}_h \}, \quad (16)$$

Technically, the boundary traction conditions are treated as the natural ones (identically as in the displacement method), while at the interfaces the stress components are disconnected (again as in the displacement method). From the point of view of known finite element techniques, the part of a mesh limited by the boundaries and interfaces of a body under consideration, can be understood as a large composite mixed hybrid element, having continuous stress and displacement continuity at the boundaries.

The advantage of the described approach is in a fact that for the displacements and stresses one can use interpolation functions of the same type, and that for an average finite element user the stress continuity, where appropriate, is an obvious and attractive property of a model.

4.3. Satisfaction of the boundary traction conditions

In this paper we consider the situation when stresses satisfy also the boundary traction conditions. Although this approach is not necessary from the point of view of the variational principle (12), where the stress boundary conditions are satisfied as the natural ones, we will see that, in the finite element equations (26), one can separate known and unknown nodal stress values, and hence also satisfy the stress boundary conditions as the essential ones, i.e. equilibrate the boundary traction's (components of the stress vector).

Hence (only) at the boundaries and interfaces we allow that our $\mathbf{T} \in H^1$ behaves as $\mathbf{T} \in H(\text{div})$, instead of $\mathbf{T} \in T^2$ from the preceding case. Finally, the stress and its variation subspaces will be

$$T_h = \{ \mathbf{T} \in (L_2)^{n \times n}(\Omega) \mid \mathbf{T} \cdot \mathbf{n}|_{\partial\Omega_t} = \mathbf{p}, \quad \mathbf{T}|_{\Omega_i} = \Psi_{TL}(\Omega_i) \mathbf{T}^L, \quad \forall \Omega_i \in \mathcal{C}_h \} \quad (17)$$

$$S_h = \{ \mathbf{S} \in (L_2)^{n \times n}(\Omega) \mid \mathbf{S} \cdot \mathbf{n}|_{\partial\Omega_t} = 0, \quad \mathbf{S}|_{\Omega_i} = \Psi_{SL}(\Omega_i) \mathbf{S}^L, \quad \forall \Omega_i \in \mathcal{C}_h \} \quad (18)$$

As it has been already mentioned, where the stress boundary conditions were satisfied in an iterative manner, it has been shown that such an approach can significantly improve results.

4.4. Compact matrix form of the finite element equations

As it has been shown in [5], the finite element equations based on (12) can be written in a symbolic matrix form as

$$\begin{bmatrix} \mathbf{A} & -\mathbf{D} \\ -\mathbf{D}^T & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{t} \\ \mathbf{u} \end{bmatrix} = - \begin{bmatrix} \mathbf{0} \\ \mathbf{f} + \mathbf{p} \end{bmatrix} \quad (19)$$

In this expressions $\mathbf{t}$ and $\mathbf{u}$ are the column matrices of the stress and displacement components nodal values. The members of the matrices $\mathbf{A}$ and $\mathbf{D}$ and of the vectors (column matrices) $\mathbf{f}$ and $\mathbf{p}$ (discretized body and surface forces) are, respectively,

$$A_{\Lambda uv \Gamma st} = \sum_e \int_{\Omega_i} \Omega_{\Lambda}^N \Psi_{SN} g_{(\Lambda)u}^a g_{(\Lambda)v}^b A_{abcd} g_{(\Gamma)s}^c g_{(\Gamma)t}^d \Psi_{TL} \Omega_{\Gamma}^L d\Omega \quad (20)$$

$$D_{\Lambda uv}^{\Gamma q} = \sum_e \int_{\Omega_i} \Omega_{\Lambda}^N \Psi_{SN} \Psi_{Ua}^K g_{(\Lambda)u}^a g_{(\Lambda)v}^{(\Gamma)q} d\Omega \quad (21)$$

$$f^{\Lambda q} = \sum_e \int_{\Omega_i} g_a^{(\Lambda)q} \Omega_M^\Lambda \Psi_V^M f^a d\Omega \quad (22)$$

$$p^{\Lambda q} = \sum_e \int_{\Omega_{it}} g_a^{(\Lambda)q} \Omega_M^\Lambda \Psi_V^M p^a d\partial\Omega \quad (23)$$

where

$$g_{(L)s}^{(K)m} = \delta_{kl} g^{(K)mn} \frac{\partial z^k}{\partial x^{(K)n}} \frac{\partial z^l}{\partial y^{(L)s}}, \quad (24)$$

$$g_{(L)s}^a = \delta_{kl} g^{ab} \frac{\partial z^k}{\partial \xi^b} \frac{\partial z^l}{\partial y^{(L)s}}, \quad (25)$$

$$g_b^{(K)q} = \delta_{kl} g^{(K)qp} \frac{\partial z^k}{\partial \xi^b} \frac{\partial z^l}{\partial x^{(K)p}}, \quad (26)$$

are the Euclidean shifters. In this paper we will consider isotropic elastic examples where the compliance tensor components are of the form

$$A_{abcd} = \frac{1}{2E} [(1 + \nu)(g_{ca}g_{db} + g_{cb}g_{da}) - 2\nu g_{ab}g_{cd}] \quad (27)$$

In the above expressions z^i ($i, j, k, l = 1, 2, 3$) are the global Cartesian coordinates, while $x^{(K)n}$ ($m, n, p, q = 1, 2, 3$) and $y^{(L)s}$ ($r, s, t, u, v = 1, 2, 3$) are local (nodal) coordinates, used for determination of the nodal displacements and stresses respectively. Commonly used notions, ξ^a ($a, b, c, d = 1, 2, 3$) are taken for the local (element) coordinates, usually convected (parametric, isoparametric). Further, $g^{(K)mn}$ and g^{ab} are the components of the contravariant fundamental metric tensors, the first one with respect to $x^{(K)n}$ and the second to ξ^b . Computation of these quantities is described in detail per instance in [6]. Furthermore, $U_a^K = \partial U^K / \partial \xi^a$. Also, A_{abcd} are the components of the elastic compliance tensor $\mathbf{A}$, while f^a and p^a are the body forces and boundary traction's, respectively. Integration is performed over the domain Ω_i of each element, or over the part of the boundary surface $\partial\Omega_{it}$ where the traction are given, while summation is over all the e elements of a system. Finally, Ω_M^Λ is a connectivity operator between global nodes and element nodes.

Because the tensorial character of (12) is fully respected, one can easily choose at each global node different coordinate systems for the stresses and/or displacements, for the most convenient application of boundary conditions and interpretation of output results.

It has been shown in [5] that (14) can be decomposed for unknown (variable) and known (prescribed) values of the stresses and displacements denoted by the indices v and p , respectively,

$$\begin{bmatrix} \mathbf{A}_{vv} & -\mathbf{D}_{vv} \\ -\mathbf{D}_{vv}^T & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{t}_v \\ \mathbf{u}_v \end{bmatrix} = \begin{bmatrix} -\mathbf{A}_{vp} & \mathbf{D}_{vp} \\ \mathbf{D}_{vp}^T & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{t}_p \\ \mathbf{u}_p \end{bmatrix} - \begin{bmatrix} \mathbf{0} \\ \mathbf{f}_p + \mathbf{p}_p \end{bmatrix}. \quad (28)$$

In these expressions the nodal stresses T^{Lst} and displacements u_{Kq} components are consecutively ordered in the column matrices $\mathbf{t}$ and $\mathbf{u}$ respectively.

4.5. Triangular elements

In this subsection, and next all displacement degrees of freedom at node, i.e., u_α or $\{u_1, u_2\}$ are considered to be active and the *displacement node* is denoted by circle. The *stress nodes* with all three stress components $T^{\alpha\beta}$ or $\{T^{11}, T^{12}, T^{22}\}$ active are denoted by the rectangular triangle. If only one stress component is active, the stress node is denoted by the appropriate dash, i.e., $\{T^{11}, 0, 0\}$, $\{0, T^{12}, 0\}$, $\{0, 0, T^{22}\}$. At the midside nodes it has been taken that T^{11} component is parallel to the boundary, while T^{22} is orthogonal to it. The expressions for the interpolation functions, corresponding to the element nodes are given in Appendix A.

1. Triangular element TC 3/4 (MINI element [1])

$$T^{\alpha\beta} = \sum_{i=1}^3 \Psi_i T_i^{\alpha\beta} + \Psi_7 T_7^{\alpha\beta} \quad (29)$$

2. TC 3/6

$$T^{\alpha\beta} = \sum_{i=1}^6 \Psi_i T_i^{\alpha\beta} \quad (30)$$

3. TC 3/6r

$$T^{\alpha\beta} = \sum_{i=1}^6 \Psi_i T_i^{\alpha\beta} \quad (31)$$

This expression is finally the same as (30). However, from Fig. 3 it is evident that at midside nodes only the stress component parallel to the boundary is retained, and hence three components $T^{\alpha\beta}$ at each of nodes 4, 5, and 6 are mutually linearly dependent.

4.6. Quadrilateral elements

1. QC 4/5

$$T^{\alpha\beta} = \sum_{i=1}^4 \Psi_i T_i^{\alpha\beta} + \Psi_9 T_9^{\alpha\beta} \quad (32)$$

2. QC 4/7

$$T^{\alpha\beta} = \sum_{i=1}^4 \Psi_i T_i^{\alpha\beta} + \sum_{j=9}^{11} \Psi_j T_j^{\alpha\beta} \quad (33)$$

3. QC4/7r

$$\begin{aligned} T^{11} &= \sum_{i=1}^4 \Psi_i T_i^{11} + \Psi_9 T_9^{11} + \Psi_{11} T_{11}^{11} \\ T^{12} &= \sum_{i=1}^4 \Psi_i T_i^{12} + \Psi_9 T_9^{12} \end{aligned} \quad (34)$$

$$T^{22} = \sum_{i=1}^4 \Psi_i T_i^{22} + \Psi_9 T_9^{22} + \Psi_{10} T_{10}^{22}$$

4. QC 4/9

$$T^{\alpha\beta} = \sum_{i=1}^9 \Psi_i T_i^{\alpha\beta} \quad (35)$$

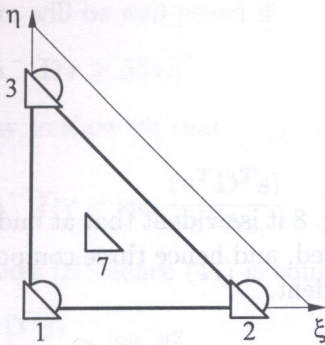


Fig. 1. Element TC 3/4

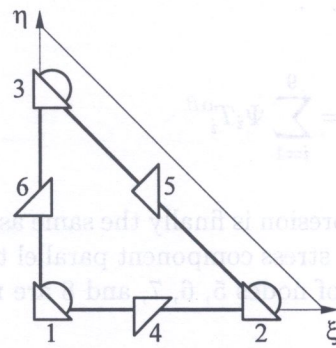


Fig. 2. Element TC 3/6

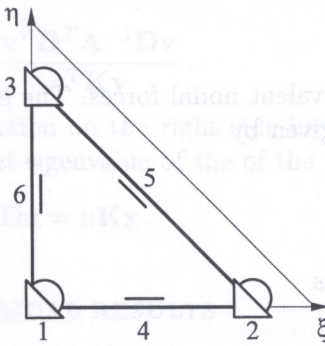


Fig. 3. Element TC 3/6r

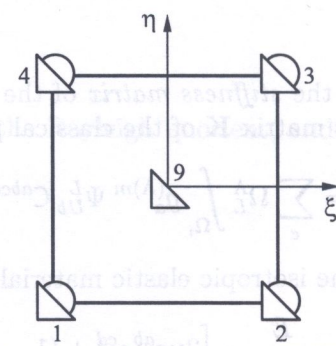


Fig. 4. Element QC 4/5

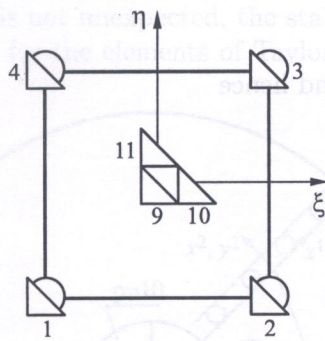


Fig. 5. Element QC 4/7

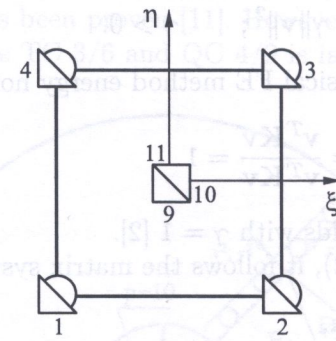


Fig. 6. Element QC 4/7r

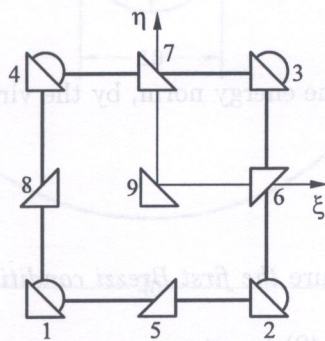


Fig. 7. Element QC 4/9

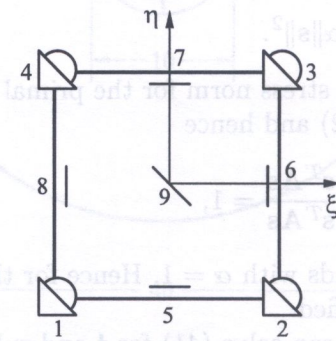


Fig. 8. Element QC 4/9r

5. QC 4/9r

$$T^{\alpha\beta} = \sum_{i=1}^9 \Psi_i T_i^{\alpha\beta} \quad (36)$$

This expression is finally the same as (35). However, from Fig. 8 it is evident that at midside nodes only the stress component parallel to the boundary is retained, and hence three components $T^{\alpha\beta}$ at each of nodes 5, 6, 7, and 8 are mutually linearly dependent.

5. SOME ALGEBRAIC IMPLICATIONS OF THE BREZZI CONDITIONS (INF-SUP TEST)

Let start from the classical FE formulation (13), leading to the matrix equation

$$\mathbf{K}\mathbf{u} = \mathbf{r}, \quad (37)$$

where $\mathbf{K}$ is the *stiffness matrix* of the problem and $\mathbf{r}$ the equivalent nodal forces. The elements of the stiffness matrix $\mathbf{K}$ of the classical primal formulation are given by

$$K^{\Lambda m \Gamma n} = \sum_e \Omega_L^\Lambda \int_{\Omega_i} g_a^{(\Lambda)m} \Psi_{Ub}^L C^{abcd} \Psi_{Ud}^K g_c^{(\Gamma)n} d\Omega \Omega_K^\Gamma \quad (38)$$

where for the isotropic elastic material in plane stress problems

$$C^{abcd} = \frac{E}{2(1-\nu^2)} \left[2\nu g^{ab} g^{cd} + (1-\nu) (g^{ac} g^{bd} + g^{ad} g^{bc}) \right]. \quad (39)$$

This system is well-posed provided the bilinear form $\mathbf{v}^T \mathbf{K} \mathbf{v}$ is *coercive*, i.e.

$$\mathbf{v}^T \mathbf{K} \mathbf{v} \geq \gamma \|\mathbf{v}\|^2; \quad \gamma > 0. \quad (40)$$

For the classical FE method energy norm is a natural norm, and hence

$$\frac{\mathbf{v}^T \mathbf{K} \mathbf{v}}{\|\mathbf{v}\|^2} = \frac{\mathbf{v}^T \mathbf{K} \mathbf{v}}{\mathbf{v}^T \mathbf{K} \mathbf{v}} = 1$$

and (40) holds with $\gamma = 1$ [2].

From (12), it follows the matrix system

$$\mathbf{A} \mathbf{t} = \mathbf{D} \mathbf{u}, \quad (41)$$

$$\mathbf{D}^T \mathbf{t} = \mathbf{r}. \quad (42)$$

Equation (41) will be well posed if

$$\mathbf{s}^T \mathbf{A} \mathbf{s} \geq \alpha \|\mathbf{s}\|^2. \quad (43)$$

The natural stress norm for the primal mixed method is also the energy norm, by the virtue of the principle (12) and hence

$$\frac{\mathbf{s}^T \mathbf{A} \mathbf{s}}{\|\mathbf{s}\|^2} = \frac{\mathbf{s}^T \mathbf{A} \mathbf{s}}{\mathbf{s}^T \mathbf{A} \mathbf{s}} = 1,$$

and (43) holds with $\alpha = 1$. Hence for the primal-mixed procedure *the first Brezzi condition* (43) is always satisfied.

Now one can solve (41) for $\mathbf{t}$ and substitute the result into (42) to get

$$\mathbf{D}^T \mathbf{A}^{-1} \mathbf{D} \mathbf{u} = \mathbf{r}. \quad (44)$$

This system will be well-posed if

$$\mathbf{v}^T \mathbf{D}^T \mathbf{A}^{-1} \mathbf{D} \mathbf{v} \geq \beta \|\mathbf{v}\|^2. \quad (45)$$

It is easy to show [9] that

$$\mathbf{v}^T \mathbf{D}^T \mathbf{A}^{-1} \mathbf{D} \mathbf{v} = \sup \frac{(\mathbf{v}^T \mathbf{D}^T \mathbf{s})}{\mathbf{s}^T \mathbf{A} \mathbf{s}}$$

and vice versa [2]. Hence (44) is equivalent to

$$\sup \frac{(\mathbf{v}^T \mathbf{D}^T \mathbf{s})}{\mathbf{s}^T \mathbf{A} \mathbf{s}} \geq \beta \|\mathbf{v}\|^2, \quad (46)$$

the discrete *LBB (second Brezzi) condition*. For the primal mixed method (12) the natural displacement norm is also the energy norm, and hence from (44) it follows that

$$\beta = \inf \frac{\mathbf{v}^T \mathbf{D}^T \mathbf{A}^{-1} \mathbf{D} \mathbf{v}}{\mathbf{v}^T \mathbf{K} \mathbf{v}}. \quad (47)$$

The fraction on the right side has evidently the form of the Rayleigh quotient, and hence β is the minimal eigenvalue of the of the generalized problem

$$\mathbf{D}^T \mathbf{A}^{-1} \mathbf{D} \mathbf{x} = \mu \mathbf{K} \mathbf{x}. \quad (48)$$

6. NUMERICAL RESULTS

For the purpose of stability analysis in this paper we consider the problem of a thin uniformly loaded ring (Lamé, problem – Figs. 9, 10). The results shown in the Figs. 11, 12 indicate that the elements analyzed can be stable, with the exception of QC 4/5. As concerns TC 3/4 MINI element this result is not unexpected, the stability of this element has been proven [11]. However the proof of stability for the elements of Taylor–Hood type, in our case TC 3/6 and QC 4/9 is lacking. The

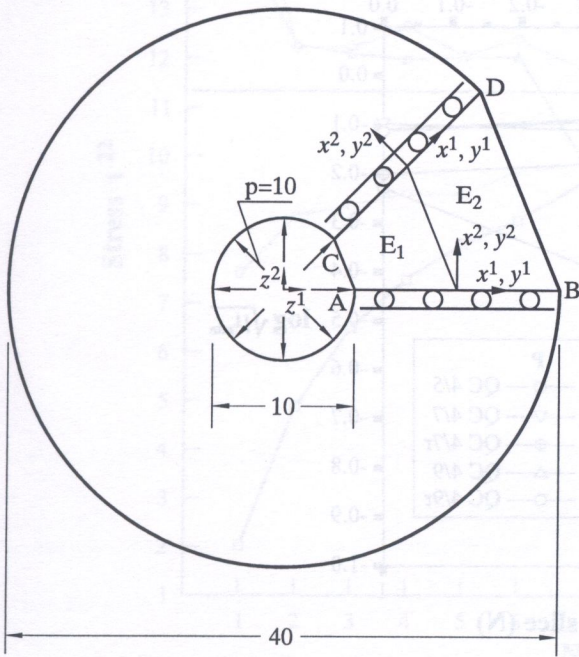


Fig. 9. Lamé problem – quadrilateral elements

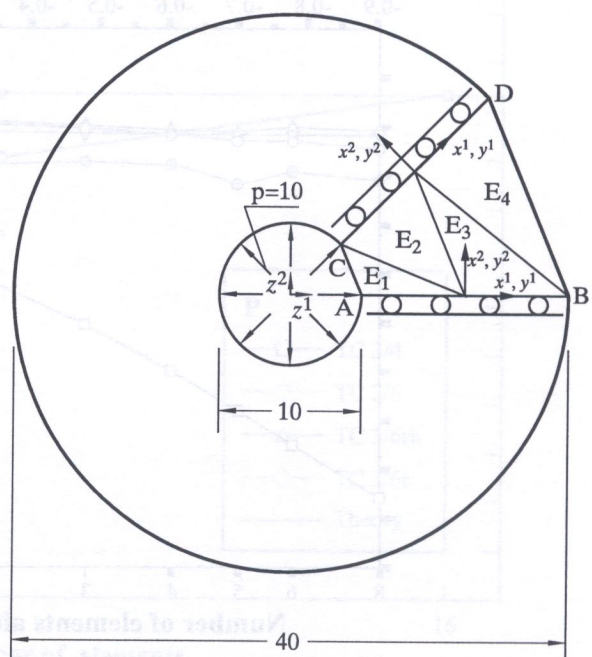


Fig. 10. Lamé problem – triangular elements

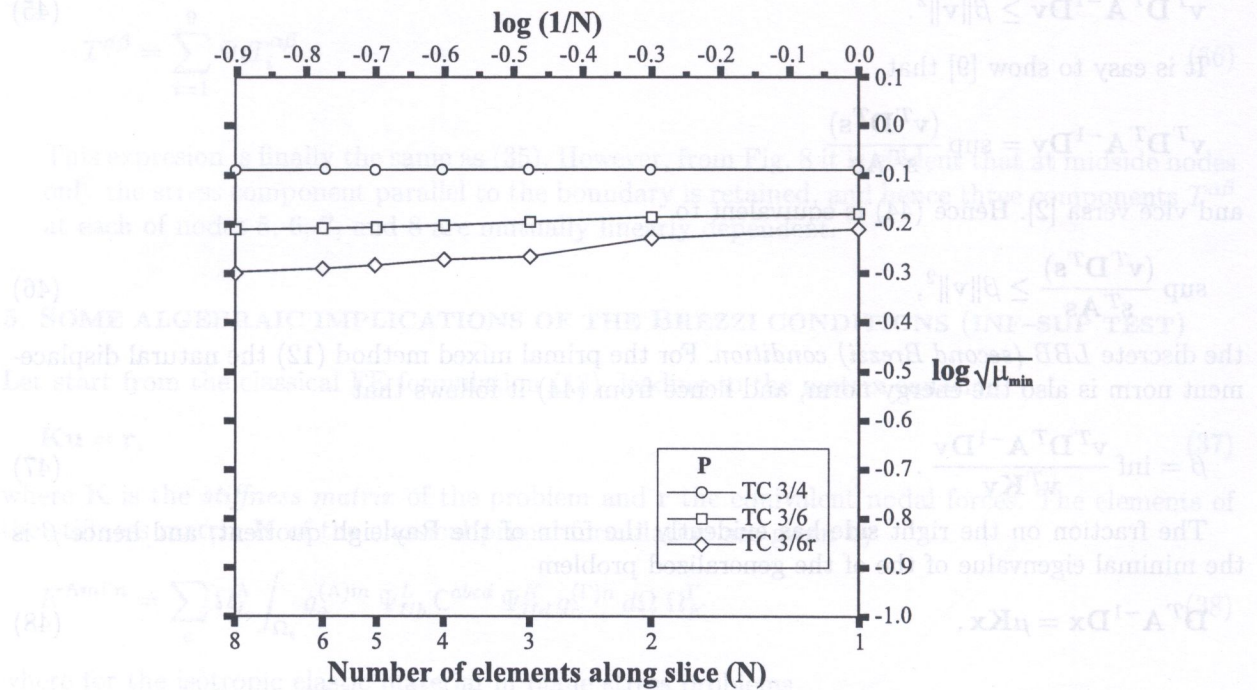


Fig. 11. INF-SUP test – triangular elements (Lamé problem)

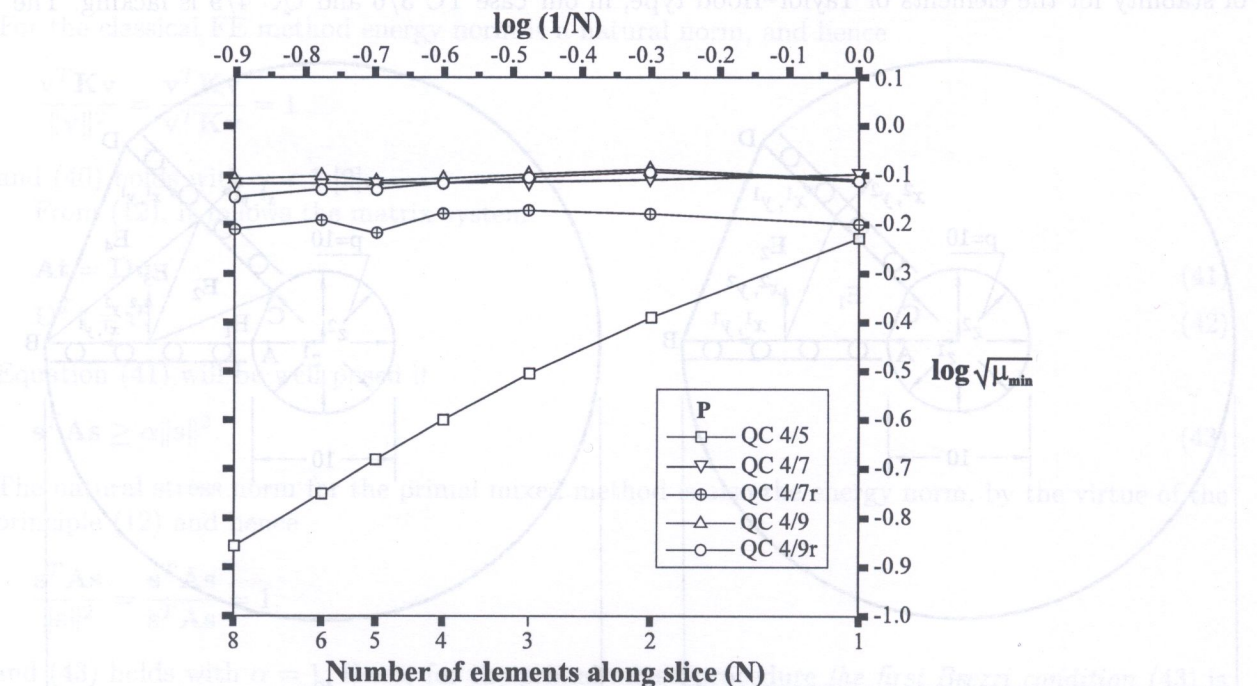


Fig. 12. INF-SUP test – quadrilateral elements (Lamé problem)

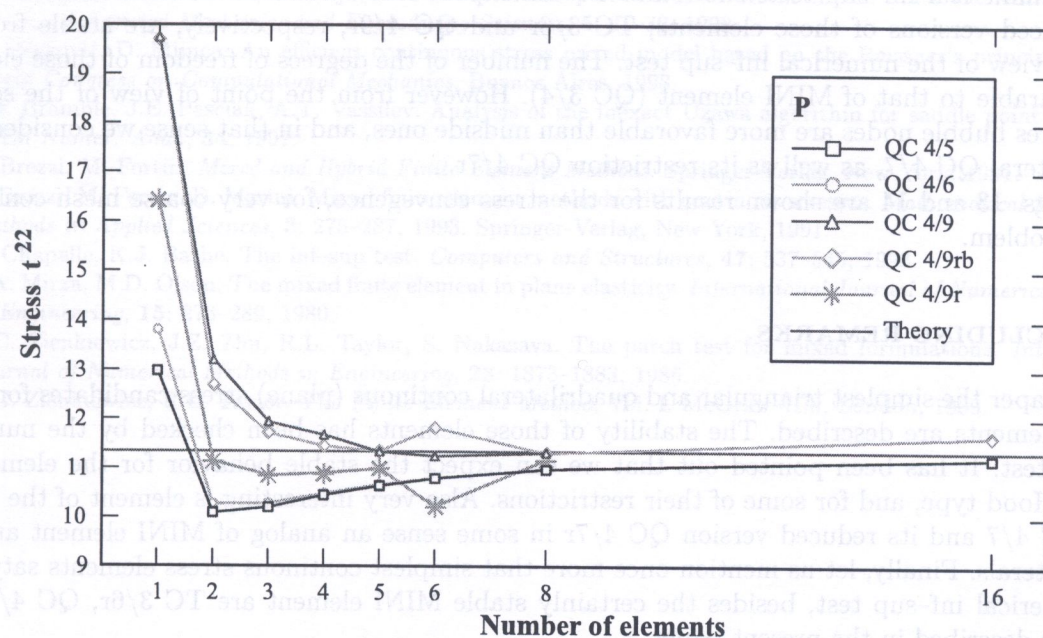


Fig. 13. Stress convergence – triangular elements (Lamé problem)

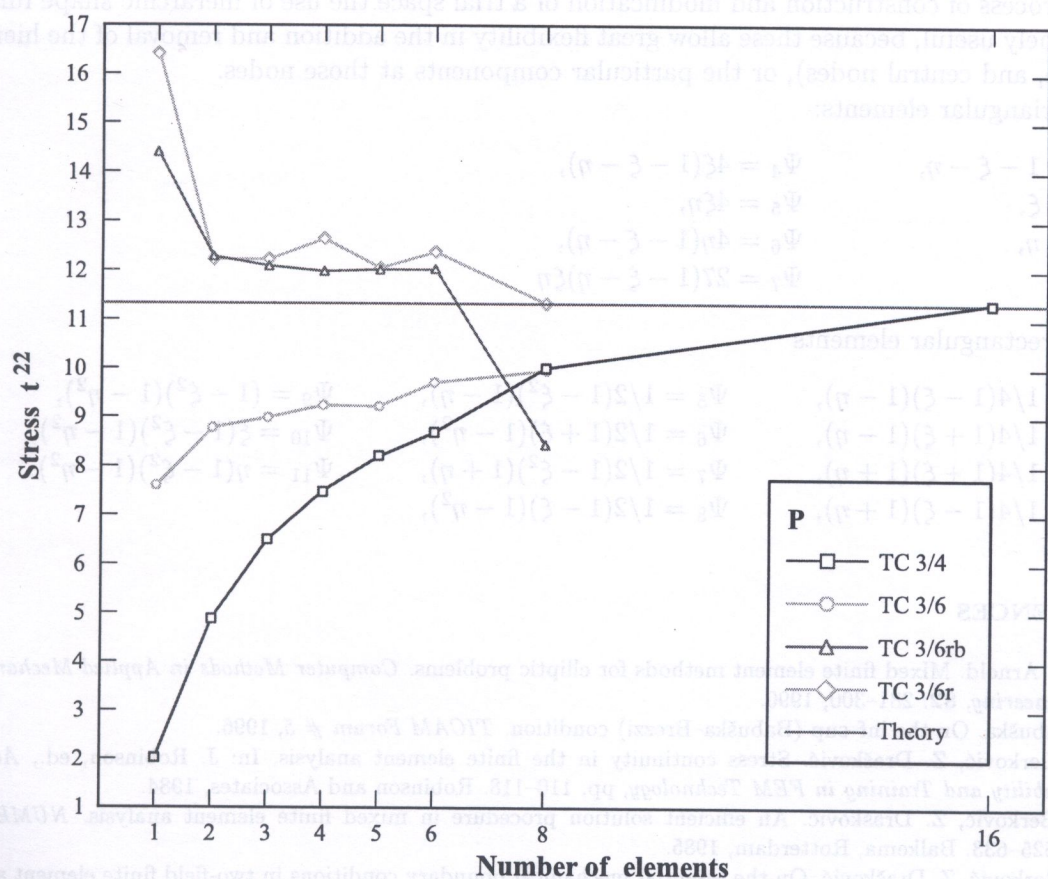


Fig. 14. Stress convergence – quadrilateral elements (Lamé problem)

present numerical inf-sup tests show that we can expect stable behavior of those elements. Even the reduced versions of those elements, TC 3/6r and QC 4/9r, respectively, are stable from the point of view of the numerical inf-sup test. The number of the degrees of freedom of those elements is comparable to that of MINI element (QC 3/4). However from the point of view of the solution procedures bubble nodes are more favorable than midside ones, and in that sense we considered the quadrilateral QC 4/7, as well as its restriction QC 4/7r.

In Figs. 13 and 14 are shown results for the stress convergence, for very coarse mesh considered Lamé problem.

7. CONCLUDING REMARKS

In this paper the simplest triangular and quadrilateral continuous (plane) stress candidates for stable mixed elements are described. The stability of those elements has been checked by the numerical inf-sup test. It has been pointed out that we can expect the stable behavior for the elements of Taylor-Hood type, and for some of their restrictions. Also very interesting is element of the bubble type QC 4/7 and its reduced version QC 4/7r in some sense an analog of MINI element amongst quadrilaterals. Finally, let us mention once more that simplest continuous stress elements satisfying the numerical inf-sup test, besides the certainly stable MINI element are TC 3/6r, QC 4/9r and QC 4/7r described in the present paper.

APPENDIX A. HIERARCHIC SHAPE FUNCTIONS

In the process of construction and modification of a trial space the use of hierarchic shape functions is extremely useful, because these allow great flexibility in the addition and removal of the hierarchic (midside, and central nodes), or the particular components at those nodes.

For triangular elements:

$$\begin{aligned} \Psi_1 &= 1 - \xi - \eta, & \Psi_4 &= 4\xi(1 - \xi - \eta), \\ \Psi_2 &= \xi, & \Psi_5 &= 4\xi\eta, \\ \Psi_3 &= \eta, & \Psi_6 &= 4\eta(1 - \xi - \eta), \\ & & \Psi_7 &= 27(1 - \xi - \eta)\xi\eta \end{aligned} \quad (49)$$

and for rectangular elements

$$\begin{aligned} \Psi_1 &= 1/4(1 - \xi)(1 - \eta), & \Psi_5 &= 1/2(1 - \xi^2)(1 - \eta), & \Psi_9 &= (1 - \xi^2)(1 - \eta^2), \\ \Psi_2 &= 1/4(1 + \xi)(1 - \eta), & \Psi_6 &= 1/2(1 + \xi)(1 - \eta^2), & \Psi_{10} &= \xi(1 - \xi^2)(1 - \eta^2), \\ \Psi_3 &= 1/4(1 + \xi)(1 + \eta), & \Psi_7 &= 1/2(1 - \xi^2)(1 + \eta), & \Psi_{11} &= \eta(1 - \xi^2)(1 - \eta^2), \\ \Psi_4 &= 1/4(1 - \xi)(1 + \eta), & \Psi_8 &= 1/2(1 - \xi)(1 - \eta^2), & & \end{aligned} \quad (50)$$

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The problem of the stability in the large and the small disturbances of the equilibrium position is studied for the structure whose dynamics is governed by the equations of motion of the pendulum with parametric excitation. The system displays a variety of resonant and chaotic phenomena, so that the study requires the use of analytical concepts of the mathematics of chaos. Detailed experiments are performed by means of the nonlinear software package Dynamore.

1. INTRODUCTION

The problem of the stability of the steady-state oscillatory solutions became relevant to engineering design since it was realised that the nonlinear effects in dynamical devices may result in unbounded responses, or even in the failure of the structure. The effects came from the fact that the nonlinear systems very often possess more than one solution at given values of the system control parameters, and that two or more solutions may be locally stable. The concept of the local stability is based on the assumption of small disturbances of the steady-state solution. This allows to drop the nonlinear terms in the variational equation of motion and, by the use of approximate methods, to derive simple criteria for the stability [8, 13, 20]. The criteria, however, are satisfactory only to identify the unstable solutions, but are not efficient to assure stability of the solutions. The problem is that the assumption of small disturbances is not satisfied in engineering devices, the forces which work in a noisy environment.

Consider the standard example of the single-degree-of-freedom damped oscillator, driven by the external harmonic force $F \cos \omega t$, with its nonlinear characteristics of the restoring force, assumed in the form

$$F_s = kx + \mu x^3$$

where x denotes displacement from the static equilibrium position, k stands for the linear stiffness, and μx^3 represents nonlinear component of the spring force. For $\mu > 0$ the theoretical amplitude-frequency curves are bent towards higher frequency and hence, within the zone $\omega_1 < \omega < \omega_2$, three solutions exist (Fig. 1a). The analysis of local stability indicates that the middle branch A-B is unstable, and that the two remaining solutions, S_1 and S_2 , are stable. Indeed, the system may execute oscillations with the higher resonant amplitude or with the lower nonresonant amplitude, depending on the initial conditions. If one starts with the initial conditions very close to the resonant oscillation and increase the frequency ω in a quasi-static manner, the condition of small disturbances from the steady state is satisfied, and the system continues to execute the S_2 solution until the value $\omega = \omega_2$ is reached. Then the response 'jumps' suddenly onto the low-amplitude nonresonant oscillation S_1 . Analogously, on the decrease of the frequency with the initial values $\omega > \omega_2$, the jump from the nonresonant to resonant solution occurs at $\omega = \omega_1$.