

AN INTRODUCTION TO MESHFREE METHODS AND THEIR PROGRAMMING

An Introduction to Meshfree Methods and Their Programming

by

G.R. LIU

National University of Singapore, Singapore

and

Y.T. GU

National University of Singapore, Singapore



Springer

A C.I.P. Catalogue record for this book is available from the Library of Congress.

ISBN-10 1-4020-3228-5 (HB) Springer Dordrecht, Berlin, Heidelberg, New York
ISBN-10 1-4020-3468-7 (e-book) Springer Dordrecht, Berlin, Heidelberg, New York
ISBN-13 978-1-4020-3228-8 (HB) Springer Dordrecht, Berlin, Heidelberg, New York
ISBN-13 978-1-4020-3468-8 (e-book) Springer Dordrecht, Berlin, Heidelberg, New York

Published by Springer,
P.O. Box 17, 3300 AA Dordrecht, The Netherlands.

Printed on acid-free paper

All Rights Reserved
© 2005 Springer

No part of this work may be reproduced, stored in a retrieval system, or transmitted in any form or by any means, electronic, mechanical, photocopying, microfilming, recording or otherwise, without written permission from the Publisher, with the exception of any material supplied specifically for the purpose of being entered and executed on a computer system, for exclusive use by the purchaser of the work.

Printed in the Netherlands.

Dedication

*To Zuona
Yun, Kun, Run,
and my family
for the support and encouragement*

G. R. Liu

*To Qingxia
and Zhepu
for the love, support and
encouragement*

*To my mentor, Professor Liu for
his guidance*

Y. T. Gu

Table of Contents

Preface	xiii
Authors	xix
1 Fundamentals	1
1.1 Numerical simulation	1
1.2 Basics of mechanics for solids	3
1.2.1 Equations for three-dimensional solids	4
1.2.1.1 Stress components	4
1.2.1.2 Strain-displacement equations	5
1.2.1.3 Constitutive equations	6
1.2.1.4 Equilibrium equations	7
1.2.1.5 Boundary conditions and initial conditions	8
1.2.2 Equations for two-dimensional solids	9
1.2.2.1 Stress components	9
1.2.2.2 Strain-displacement equation	10
1.2.2.3 Constitutive equations	11
1.2.2.4 Equilibrium equations	12
1.2.2.5 Boundary conditions and initial conditions	12
1.3 Strong-forms and weak-forms	13
1.4 Weighted residual method	14
1.4.1 Collocation method	17
1.4.2 Subdomain method	18
1.4.3 Least squares method	19
1.4.4 Moment method	20
1.4.5 Galerkin method	20
1.4.6 Examples	21
1.4.6.1 Use of the collocation method	23
1.4.6.2 Use of the subdomain method	23
1.4.6.3 Use of the least squares method	24
1.4.6.4 Use of the moment method	24
1.4.6.5 Use of the Galerkin method	25
1.4.6.6 Use of more terms in the approximate solution	26
1.5 Global weak-form for solids	27
1.6 Local weak-form for solids	34
1.7 Discussions and remarks	36

2 Overview of meshfree methods.....	37
2.1 Why Meshfree methods	37
2.2 Definition of Meshfree methods	39
2.3 Solution procedure of MFree methods.....	40
2.4 Categories of Meshfree methods.....	44
2.4.1 Classification according to the formulation procedures	45
2.4.1.1 Meshfree methods based on weak-forms.....	45
2.4.1.2 Meshfree methods based on collocation techniques	46
2.4.1.3 Meshfree methods based on the combination of weak- form and collocation techniques	47
2.4.2 Classification according to the function approximation schemes.....	47
2.4.2.1 Meshfree methods based on the moving least squares approximation	48
2.4.2.2 Meshfree methods based on the integral representation method for the function approximation.....	48
2.4.2.3 Meshfree methods based on the point interpolation method.....	49
2.4.2.4 Meshfree methods based on the other meshfree interpolation schemes.....	49
2.4.3 Classification according to the domain representation	49
2.4.3.1 Domain-type meshfree methods	50
2.4.3.2 Boundary-type meshfree methods.	50
2.5 Future development.....	51
 3 Meshfree shape function construction	 54
3.1 Introduction.....	54
3.1.1 Meshfree interpolation/approximation techniques	55
3.1.2 Support domain.....	58
3.1.3 Determination of the average nodal spacing.....	58
3.2 Point interpolation methods	60
3.2.1 Polynomial PIM shape functions.....	61
3.2.1.1 Conventional polynomial PIM.....	61
3.2.1.2 Weighted least square (WLS) approximation.....	67
3.2.1.3 Weighted least square approximation of Hermite-type	69
3.2.2 Radial point interpolation shape functions	74
3.2.2.1 Conventional RPIM	74
3.2.2.2 Hermite-type RPIM	81
3.2.3 Source code for the conventional RPIM shape functions.....	86
3.2.3.1 Implementation issues.....	86
3.2.3.2 Program and data structure	88

3.2.3.3 Examples of RPIM shape functions.....	90
3.3 Moving least squares shape functions.....	97
3.3.1 Formulation of MLS shape functions	97
3.3.2 Choice of the weight function.....	102
3.3.3 Properties of MLS shape functions.....	106
3.3.4 Source code for the MLS shape function.....	108
3.3.4.1 Implementation issues.....	108
3.3.4.2 Program and data structure	111
3.3.4.3 Examples of MLS shape functions	111
3.4 Interpolation error using Meshfree shape functions.....	114
3.4.1 Fitting of a planar surface	118
3.4.2 Fitting of a complicated surface.....	118
3.5 Remarks	122
Appendix.....	124
Computer programs.....	131
 4 Meshfree methods based on global weak-forms	145
4.1 Introduction.....	145
4.2 Meshfree radial point interpolation method.....	148
4.2.1 RPIM formulation.....	148
4.2.2 Numerical implementation	155
4.2.2.1 Numerical integration	155
4.2.2.2 Properties of the stiffness matrix	157
4.2.2.3 Enforcement of essential boundary conditions	158
4.2.2.4 Conformability of RPIM.....	160
4.3 Element Free Galerkin method	161
4.3.1 EFG formulation	161
4.3.2 Lagrange multiplier method for essential boundary conditions.....	163
4.4 Source code	167
4.4.1 Implementation issues.....	167
4.4.1.1 Support domain and the influence domain	167
4.4.1.2 Background cells	169
4.4.1.3 Method to enforce essential boundary conditions	169
4.4.1.4 Shape parameters used in RBFs.....	169
4.4.2 Program description and data structures.....	171
4.5 Example for two-dimensional solids – a cantilever beam.....	177
4.5.1 Using MFree_Global.f90	179
4.5.2 Effects of parameters	186
4.5.2.1 Parameter effects on RPIM method.....	187
4.5.2.2 Parameter effects on EFG method	191
4.5.3 Comparison of convergence	193
4.5.4 Comparison of efficiency.....	194

4.6 Example for 3D solids.....	196
4.7 Examples for geometrically nonlinear problems	198
4.7.1 Simulation of upsetting of a billet.....	199
4.7.2 Simulation of large deflection of a cantilever beam	200
4.7.3 Simulation of large deflection of a fixed-fixed beam	201
4.8 MFree2D [®]	201
4.9 Remarks	204
Appendix.....	205
Computer programs.....	219
5 Meshfree methods based on local weak-forms.....	237
5.1 Introduction.....	237
5.2 Local radial point interpolation method.....	239
5.2.1 LRPIM formulation	239
5.2.2 Numerical implementation	246
5.2.2.1 Type of local domains.....	246
5.2.2.2 Property of the stiffness matrix.....	247
5.2.2.3 Test (weight) function.....	248
5.2.2.4 Numerical integration	248
5.3 Meshless Local Petrov-Galerkin method.....	250
5.3.1 MLPG formulation	250
5.3.2 Enforcement of essential boundary conditions	252
5.3.3 Commons on the efficiency of MLPG and LRPIM.....	253
5.3.3.1 Comparison with FEM	254
5.3.3.2 Comparison with MFree global weak-form methods	254
5.4 Source code.....	254
5.4.1 Implementation issues.....	254
5.4.2 Program description and data structures	256
5.5 Examples for two dimensional solids – a cantilever beam	262
5.5.1 The use of the MFree_local.f90.....	262
5.5.2 Studies on the effects of parameters	267
5.5.2.1 Parameters effects on LRPIM.....	268
5.5.2.2 Parameter effects on MLPG	274
5.5.3 Comparison of convergence	276
5.5.4 Comparison of efficiency.....	278
5.6 Remarks	279
Appendix.....	281
Computer programs.....	292
6 Meshfree collocation methods.....	310
6.1 Introduction.....	310
6.2 Techniques for handling derivative boundary conditions.....	311

6.3 Polynomial point collocation method for 1D problems	313
6.3.1 Collocation equations for 1D system equations.....	313
6.3.1.1 Problem description	313
6.3.1.2 Function approximation using MFree shape functions	314
6.3.1.3 System equation discretization	315
6.3.1.4 Discretization of Dirichlet boundary condition	316
6.3.1.5 Discretized system equation with only Dirichlet boundary conditions	316
6.3.1.6 Discretized system equations with DBCs.....	317
6.3.2 Numerical examples for 1D problems	323
6.4 Stabilization in convection-diffusion problems using MFree methods	335
6.4.1 Nodal refinement	338
6.4.2 Enlargement of the local support domain	338
6.4.3 Total upwind support domain	339
6.4.4 Adaptive upwind support domain.....	341
6.4.5 Biased support domain.....	342
6.5 Polynomial point collocation method for 2D problems	343
6.5.1 PPCM formulation for 2D problems.....	344
6.5.2 Numerical examples	346
6.6 Radial point collocation method for 2D problems	352
6.6.1 RPCM formulation	352
6.6.2 RPCM for 2D Poisson equations.....	352
6.6.3 RPCM for 2D convection-diffusion problems.....	354
6.6.3.1 Steady state convection-diffusion problem.....	354
6.6.3.2 Linear dynamic convection-diffusion equations.....	359
6.7 RPCM for 2D solids.....	364
6.7.1 Hermite-type RPCM.....	364
6.7.2 Use of regular grid (RG).....	371
6.8 Remarks	378
7 Meshfree methods based on local weak form and collocation.....	380
7.1 Introduction.....	380
7.2 Meshfree collocation and local weak-form methods	381
7.2.1 Meshfree collocation method.....	381
7.2.2 Meshfree weak-form method.....	382
7.2.3 Comparisons of meshfree collocation and weak-form methods.....	383
7.3 Formulation for 2-D statics	384
7.3.1 The idea	384
7.3.2 Local weak-form.....	386
7.3.3 Discretized system equations.....	387

7.3.4 Numerical implementation	390
7.3.4.1 Property of stiffness matrix.....	390
7.3.4.2 Type of local domains.....	391
7.3.4.3 Numerical integration	391
7.4 Source code	391
7.4.1 Implementation issues.....	392
7.4.2 Program description	392
7.5 Examples for testing the code	393
7.6 Numerical examples for 2D elastostatics.....	400
7.6.1 1D truss member with derivative boundary conditions	400
7.6.2 Standard patch test.....	401
7.6.3 Higher-order patch test	403
7.6.4 Cantilever beam	407
7.6.5 Hole in an infinite plate	410
7.7 Dynamic analysis for 2-D solids.....	410
7.7.1 Strong-form of dynamic analysis.....	412
7.7.2 Local weak-form for the dynamic analysis.....	412
7.7.3 Discretized formulations for dynamic analysis.....	413
7.7.3.1 Free vibration analysis	414
7.7.3.2 Direct analysis of forced vibration.....	415
7.7.4 Numerical examples	416
7.7.4.1 Free vibration analysis	417
7.7.4.2 Forced vibration analysis	417
7.8 Analysis for incompressible flow problems.....	423
7.8.1 Simulation of natural convection in an enclosed domain	423
7.8.1.1 Governing equations and boundary conditions.....	423
7.8.1.2 Discretized system equations.....	424
7.8.1.3 Numerical results for the problem of natural convection	427
7.8.2 Simulation of the flow around a cylinder	434
7.8.2.1 Governing equation and boundary condition.....	434
7.8.2.2 Computation procedure.....	437
7.8.2.3 Results and discussion	437
7.9 Remarks	443
Appendix.....	445
Computer programs.....	450
 Reference.....	 454
 Index	 473

Preface

The finite difference method (FDM) has been used to solve differential equation systems for centuries. The FDM works well for problems of simple geometry and was widely used before the invention of the much more efficient, robust *finite element method (FEM)*. FEM is now widely used in handling problems with complex geometry. Currently, we are using and developing even more powerful numerical techniques aiming to obtain more accurate approximate solutions in a more convenient manner for even more complex systems. The meshfree or meshless method is one such phenomenal development in the past decade, and is the subject of this book.

There are many MFree methods proposed so far for different applications. Currently, three monographs on MFree methods have been published.

- *Mesh Free Methods, Moving Beyond the Finite Element Method* by GR Liu (2002) provides a systematic discussion on basic theories, fundamentals for MFree methods, especially on MFree weak-form methods. It provides a comprehensive record of well-known MFree methods and the wide coverage of applications of MFree methods to problems of solids mechanics (solids, beams, plates, shells, etc.) as well as fluid mechanics.
- *The Meshless Local Petrov-Galerkin (MLPG) Method* by Atluri and Shen (2002) provides detailed discussions of the meshfree local Petrov-Galerkin (MLPG) method and its variations. Formulations and applications of MLPG are well addressed in their book.
- *Smooth Particle Hydrodynamics; A Meshfree Particle Method* by GR Liu and Liu (2003) provides detailed discussions of MFree particle methods, specifically smoothed particle hydrodynamics (SPH) and some of its variations. Applications of the SPH method in fluid mechanics, penetration, and explosion have also been addressed in this book, and a general computer source code of SPH for fluid mechanics is provided.

Readers may naturally question the purpose of this book and the difference between this book and others, especially that by GR Liu (2002).

The second and the third books are related to specific MFree methods, which have clearly different scopes from this book. The book by GR Liu (2002) is the first book published with a comprehensive coverage on many major MFree methods. It covers all the relatively more mature meshfree methods based on weak-form formulations with systematic description and broad applications to solids, beams, plates, shell, fluids, etc. However, the starting point in that book is relatively high. It requires a relatively strong background on mechanics as well as numerical simulations. In addition, some expressions in this book were not given in detail, and no computer source code was provided, because of space limitation.

After the publication of the first book, the first author received many constructive comments, including requests for source codes and for more detailed descriptions on fundamental issues. This book is therefore intended to complement the first book and provide the reader with more details of the fundamentals of meshfree methods accompanied with detailed explanation on the implementation and coding issues together with the source codes. This book covers only the very basics of meshfree weak-form methods, but provides intensive details on meshfree methods based on the strong-form and weak-strong-form formulations. The relationship of this book and the book by GR Liu (2002) is detailed in Table 0.1. This shows that there is very little duplication of materials between the two; they are complementary. The authors hope that this monograph will help beginning researchers, engineers and students have a smooth start in their study and further exploration of meshfree techniques.

The purpose of this book is, hence, to provide the fundamentals of MFree methods in as much detail as possible. Some typical MFree methods, such as EFG, MLPG, RPIM, and LRPIM, are discussed in great detail. The detailed numerical implementations and programming for these methods are also provided. In addition, the MFree collocation (strong-form) methods are also detailed. Many well-tested computer source codes for MFree methods are provided. The application and the performance of the codes provided can be checked using the examples attached. Input and output files are provided in table form for easy verification of the codes. All computer codes are developed by the authors based on existing numerical techniques for FEM and the standard numerical analysis. These codes consist of most of the basic MFree techniques, and can be easily extended to other variations of more complex procedures of MFree methods.

Releasing this set of source codes is to suit the needs of readers for an easy comprehension, understanding, quick implementation, practical applications of the existing MFree methods, and further improvement and

Table 0.1. The relationship between this book and the meshfree method book by GR Liu (2002)

Topics	Book by GR Liu (2002)		This book	
	Content	Source code	Content	Source code
Weighted residual methods	Briefed	NA	Detailed explicitly with 1D examples	NA
Weak-forms	Detailed	NA	Briefed	NA
MFree shape functions	Detailed with emphasizes on MLS, PIM and RPIM	No	Detailed for MLS, PIM WLS, RPIM, and Hermite-type	Provided
MFree global weak-form methods	Detailed for EFG, PIM and RPIM	No	Detailed for EFG and RPIM	Provided
MFree local Petrov-Galerkin weak-form methods	Detailed for MLPG, LPIM and LRPIM	No	Detailed for MLPG and LRPIM	Provided
MFree collocation methods	No	No	Detailed for various techniques	No
MFree weak-strong form methods	No	No	Detailed for MWS-LS and MWS-RPIM	Provided
Boundary-type MFree methods	Detailed for BPIM and BRPIM	No	No	NA
Coupled methods	Detailed for EFG/BEM, MLPG/FEM/BEM	No	No	NA
SPH	Detailed for fluid mechanics problems	No	No	NA
Applications to solids	1D and 2D solids	No	1D, 2D and 3D solids	Partially provided
Applications to beam, plate and shell structures	Yes	No	No	NA
Applications to fluid mechanics problems	Detailed for SPH, MLPG and LRPIM	No	Detailed using MWS	No
Material non-linear problems	Yes	No	No	NA
Geometric non-linear problems	No	NA	Provided examples of RPIM	No
Convection-dominated problems	No	No	Detailed for 1D and 2D problems using MFree strong-form methods	No
MFree2D [®]	Detailed for usage and techniques used	No	No	NA

NA: not applicable.

development of their own MFree methods. All source codes provided in this book are developed and tested based on the MS Windows and MS Developer Studio 97 (Visual FORTRAN Professional Edition 5.0.A) on a personal computer. After slight revisions, these programs can also be executed in other platforms and systems, such as the UNIX system on workstations. In our research group these codes are frequently ported between the Windows and UNIX systems, and there has been no technical problem.

Outline of this book

- Chapter 1: The weighted residual methods are introduced and discussed. Various numerical approaches derived from the weighted residual method are introduced and examined using 1D examples. The fundamental and theories of solid mechanics and weak-forms are also provided.
- Chapter 2: An overview of MFree methods is provided, including the background, classifications, and basic procedures in MFree methods.
- Chapter 3: Fundamental and theories of MFree interpolation /approximation schemes for shape function construction, especially, MLS, PIM, WLS, and RPIM, and Hermite-type shape functions, are systemically introduced. Source codes of two standard subroutines of computing MLS and RPIM shape functions are provided.
- Chapter 4: Formulations of the MFree global weak-form methods, EFG and RPIM, are presented in detail. A standard source code of RPIM and EFG is provided.
- Chapter 5: Formulations of the MFree local weak-form methods, MLPG and LRPIM, are presented in great detail. A standard source code of LRPIM is provided.
- Chapter 6: Fundamentals and procedures of the MFree collocation methods are systemically discussed. The issues related to the stability and accuracy in the strong-form methods are discussed in detail. In particular, the effects of the presence of the derivative boundary conditions are examined in great detail.
- Chapter 7: The MFree methods based on combination of local weak form and collocation are derived and discussed in detail. A standard source code is provided.

The book is written for senior university students, graduate students, researchers, professionals in engineering and science. Readers of this book can be any one from a beginner student to a professional researcher as well as engineers who are interested in learning and applying MFree methods to solve their problems. Knowledge of the finite element method is not required but it would help in the understanding and comprehension of many concepts and procedures of MFree methods. Basic knowledge of solids mechanics would also be helpful. The codes provided for practise might be the most effective way to learn the basics of MFree methods.

Acknowledgement

The authors' work in the area of meshfree methods discussed in this book has been profoundly influenced by the works by Prof. T. Belytschko, Prof. S. N. Atluri, and others. Without their significant contributions in this area, this book would not exist.

Many of our colleagues and students have supported and contributed to the writing of this book. The authors would like to express their sincere thanks to all of them. Special thanks to X. Liu, Y.L. Wu, K.Y. Dai, L. Yan, G.Y. Zhang, etc. Many of them have contributed examples to this book in addition to their hard work in carrying out a number of projects related to meshfree methods at the Centre for Advanced Computations in Engineering Science (ACES). Special thanks also go to Y. Liu, Bernard Kee, Jerry Quek, etc. for reading the drafts of this thick volume and providing very useful editorial comments.

The authors are grateful to Professor Gladwell for editing the manuscript; his constructive comments and suggestions improved readability of the book.

Finally, the authors would also like to thank A*STAR, Singapore, and the National University of Singapore for their partial financial sponsorship in some of the research projects undertaken by the authors and their teams related to the topic of this book.

G.R. Liu

Y.T. Gu

Authors

Dr. G.R. Liu received his PhD from Tohoku University, Japan in 1991. He was a Postdoctoral Fellow at Northwestern University, U. S. A. He is currently the Director of the Centre for Advanced Computations in Engineering Science (ACES), National University of Singapore. He serves as the President of the Association for Computational Mechanics (Singapore). He is also an Associate Professor at the Department of Mechanical Engineering, National University of Singapore. He has provided consultation services to many national and international organizations. He authored more than **300** technical publications including more than 200 international journal papers and six authored books, including the popular book “Mesh Free Method: moving beyond the finite element method”, and a bestseller “Smooth Particle Hydrodynamics-a meshfree particle method”. He is the Editor-in-Chief of the International Journal of Computational Methods and an editorial member of a number of other journals. He is the recipient of the **Outstanding University Researchers Awards** (1998), the **Defence Technology Prize** (National award, 1999), the **Silver Award at CrayQuest 2000** Nationwide competition, the **Excellent Teachers** (2002/2003) title, the **Engineering Educator Award** (2003), and the **APCOM Award for Computational Mechanics** (2004). His research interests include Computational Mechanics, Mesh Free Methods, Nano-scale Computation, Micro bio-system computation, Vibration and Wave Propagation in Composites, Mechanics of Composites and Smart Materials, Inverse Problems and Numerical Analysis.



Dr. Y.T. Gu received his B.E. and M. E. degrees from Dalian University of Technology (DUT), China in 1991 and 1994, respectively, and received his PhD from the National University of Singapore (NUS) in 2003. He is currently a research fellow at the Department of Mechanical Engineering in NUS. He has conducted a number of research projects related to meshfree methods, and he has authored more than 40



technical publications including more than 20 international journal papers. His research interests include Computational Mechanics, Finite Element Analysis and Modeling, Meshfree (meshless) Methods, Boundary Element Method, Mechanical Engineering, Ship and Ocean Engineering, Computational Microelectromechanical Systems (MEMS), High Performance Computing Techniques, Dynamic and Static Analyses of Structures, etc.