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FOR FINITE ELEMENT PROBLEMS?**

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ABSTRACT

An experiment study is made of the effect of elements with large aspect ratios on the solution of second order elliptic partial differential equations. We use collocation with Hermite bicubics and Galerkin with nine different piecewise polynomial basis functions on rectangular grids. We conclude that large aspect ratios do not imply large losses of accuracy. We also conclude that the condition number of the matrix associated with the method does not give a reliable guide to the effects of round-off.

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1. INTRODUCTION AND SUMMARY

We present some experimental results about the effect of elements with large aspect ratios in finite element method. The *aspect ratio* a of an element is defined by

$$a = \frac{r_2}{r_1}$$

where r_2 is the radius of the largest circle containing the element and r_1 is the radius of the smallest circle contained in the element. For triangular elements a large aspect ratio is equivalent to a small angle in the element. Our experiment concerns rectangular elements exclusively, so we approximate the aspect ratios by the ratio of the longest to shortest side of the rectangle.

It is widely believed that finite element methods require "moderate" aspect ratios; otherwise the condition of the problem becomes large and computational accuracy is lost. The data presented here indicate that large aspect ratios (say 100-100,000) do not result in loss of computational accuracy and that the condition number (as computed by the LINPACK software [Dongarra et. al., 1979]) provides almost no information about the round-off effects to be expected. This experiment uses a 32-bit (7 decimal digit) machine and condition numbers of 10^{10} to 10^{14} are observed often to have no effect on the accuracy obtained.

The numerical methods used are all from the ELLPACK system [Rice and Boisvert, 1985].

They are:

- (a) Collocation by bicubic Hermite polynomials
- (b) Ordinary second order finite differences
- (c) Galerkin method using piecewise polynomials of degree D with N continuous derivatives.

The elements with large aspect ratio are created by drawing a base grid (rectangular) and then introducing a new grid line at a small distance (Δx or Δy) from one of the base grid lines. Varying Δx or Δy gives aspect ratios of varying sizes.

These results do not show conclusively that large aspect ratios are never harmful; it might be a property of other numerical methods or of non-rectangular elements. We note that a few people have reported using triangles with large aspect ratios without observing numerical difficulties [Gelinas et. al., 1982], [Alexander et. al., 1979]. Likewise, these results do not show that large condition numbers can be ignored; there are some problems where these numbers are important warning signs. They do not seem to be reliable indicators of trouble for those linear systems that arise from solving elliptic partial differential equations.

2. EXPERIMENTAL METHOD

The experimental approach is to first do extensive experimentation for one single situation. We choose one PDE and explore the effect of having one grid line move progressively closer to another with all the others remaining fixed. This is done for ten finite element methods and ordinary finite differences. We then experiment with variations involving two different PDEs or involving two or three grid lines which are closely spaced.

The problem chosen for extensive study is PDE10-6 of the PDE population of [Rice, Houstis and Dyksen, 1981]

$$u_{xx} + u_{yy} = f \quad 0 \leq x, y \leq 1$$

$$u = 0 \quad \text{on boundary}$$

The function $f(x, y)$ is chosen to make the true solution

$$u(x, y) = e^{-10[(x-.5)^2 + (y-.117)^2]}(x^2 - x)(y^2 - y)$$

Thus, this problem is simple and well behaved in all respects; its solution appears as a smooth bump with peak at $x = 0.5, y = 0.117$. The maximum of $u(x, y)$ is about .04

The numerical methods chosen are all from the ELLPACK system [Rice and Boisvert, 1985] and we use the names and notation of this system. The methods are documented in the ELLPACK book and the references are therein. The methods used are

INTERIOR COLLOCATION (INT.COL.)

Collocation at the Gauss points by Hermite bi-cubic basis functions

SPLINE GALERKIN (DEGREE=D, NDERV=M) (SG(D,M))

Galerkin method using a piecewise polynomial basis with polynomial degree D and M continuous derivatives. The values of D and M used are:

(2.0), (2.1) (= quadratic splines)

(3.0), (3.1) (= Hermite bicubics), (3.2) (= cubic splines)

(4.1), (4.2), (4.3) (= quartic splines)

5 POINT STAR (5 PT)

Ordinary second order finite differences.

The problem PDE10-6 is solved first on a uniform rectangular grid which gives substantial accuracy. Then one additional x grid line is introduced at a distance Δx from one of the uniformly spaced grid lines. Then Δx is varied through a range of values until it approaches round-off error level.

The Ridge 32 computer was used for the computations; its arithmetic is essentially identical to the VAX 11/780 and other common 32-bit machines. All computations were in single precision which implies that $\Delta x = 10^{-7}$ is the lower limit of values where one could hope to obtain good results.

The linear system of equations was solved by standard Gauss elimination with partial pivoting (BAND GE) or Cholesky factorization (LINPACK BAND). The condition numbers of the matrices were computed using the LINPACK routines.

The variations used in the experiment are described next. None of the variations produced results significantly different from those of the main experiment.

A. Change the PDE

We use PDE 9-3

$$u_{xx} + u_{yy} - 100u = 1200 \frac{\cosh(50y)}{\cosh(50)} \quad 0 \leq x, y \leq 1$$

$$u = g(x, y) \quad \text{on boundary}$$

where $g(x, y)$ is chosen to make

$$u(x,y) = 0.5 \left(\frac{\cosh(10x)}{\cosh(10)} + \frac{\cosh(20y)}{\cosh(20)} \right)$$

This problem has a strong boundary layer effect along the lines $x=1$ and $y=1$. The initial grid chosen is somewhat skewed toward the boundary layer; it is a 10 by 14 grid with minimum x spacing of about 0.05 and minimum y spacing of about 0.03. INTERIOR COLLOCATION is applied to PDE 9-3

We also use PDE 14-3

$$u_{xx} + 2u_{yy} + 3u_x - 4u_y - u = f \quad 0 \leq x, y \leq 1$$

$$u = 0 \quad \text{on} \quad y = 0$$

$$u = y \quad \text{on} \quad x = 0$$

$$u = g(x,y) \quad \text{on} \quad x = 1$$

$$u = 0.2 + |x - 0.8| \quad \text{on} \quad y = 1$$

The function $g(x,y)$ is chosen to make

$$u(x,y) = y(.2 + |x - 0.8|^{2-y}) + xy e^{-xy} (y-1)$$

This problem has a variable jump discontinuity in the first derivative above the line $x=0.8$ which prevents most methods from obtaining much accuracy. The initial grid chosen is 11 by 11 graded somewhat toward $x=0.8$ and somewhat toward $y=1$. The minimum x spacing is about 0.015 (actual x lines included are .6, .7651376, .8, .8238532, .8385321 and .9), the minimum y spacing is about 0.05. The extra grid line is inserted at $x=0.8+\Delta x$. INTERIOR COLLOCATION is applied.

B. Change the number and location of close grid line pairs

For PDE 10-6 and INTERIOR COLLOCATION we use grids with

$$\Delta x = .0001, \Delta y = .0001 \quad (\text{two different cases})$$

$$\Delta x_1 = .0001, \Delta x_2 = .0005 \quad (\text{one triple of close lines})$$

$$\Delta y = .0045$$

$$\Delta x_1 = .0001 \quad \text{twice} \quad (\text{two pairs of close lines})$$

$$\Delta y = .0001$$

For PDE 10-6 and 5 POINT STAR we use a grid with

$$\Delta x = .000001, \Delta y = .00001$$

For PDE 9-3 and INTERIOR COLLOCATION we use grids with

$$\Delta y = .000222$$

$$\Delta y = .000022$$

3. EXPERIMENTAL RESULTS

Our first and most important observation is that large aspect ratios are not indicators of large computational errors. We present two tables from the data, Table 1 shows the effect of Δx (or Δy) = .0001 which corresponds to aspect ratios of 667 to 2500. There are 18 cases presented; in only 3 of these does the introduction of a new grid line with $\Delta x = .0001$ produce a change of more than 10% from the base grid or from the grid with Δx much larger than .0001. In no case does it have an effect of 100% and in 15 of 18 cases there is no effect at all compared to much larger Δx 's.

Table 1. Effect of introducing a grid line with Δx or $\Delta y = .0001$. Solution effect indicates the change in the error compared to using the base grid. Perturbation effect indicates the change in the error compared to having Δx or Δy much larger.

	Aspect ratio	Solution effect	Perturbation effect		Aspect ratio	Solution effect	Perturbation effect
PDE 10-6				PDE 9-3			
INT. COL.	1250	+3%	0	INT. COL.	1250	0	0
5 PT.	667	0	0		2500	0	0
SG(1.0)	1250	0	0		769	0	0
SG(2.0)	1250	0	0		2222	+80%	+83%
SG(2.1)	1250	+4%	0		2222	0	+2%
SG(3.0)	1429	-3%	0	PDE 14-3			
SG(3.1)	1429	-1%	-3%	INT. COL.	2000	-10%	0
SG(3.2)	1429	+5%	0		2000	-21%	0
SG(4.1)	1429	+88%	+92%				
SG(4.2)	1429	+2%	0				
SG(4.3)	1429	+4%	0				

The cases in Table 1 correspond to several different sizes of problems of widely varying condition numbers. An examination of the data does not reveal any pattern of relationship between those cases when the $\Delta x = .0001$ line makes a difference and either the size or condition

number. The condition number is discussed later.

We next tabulate the value of Δx or Δy when the introduction of the grid line first makes a noticeable effect on the solution obtained. "Noticeable" was measured by having the maximum error change by more than a percent or so; we also obtained contour plots of the errors in all cases and in almost all instances no change in the maximum error coincided with no observable difference in the contour plot.

Note first that Δx is usually only a few units in the last place (ulps) when the round-off due to the added grid line becomes noticeable. These Δx values correspond to very large aspect ratios. Note second that the condition number of the linear algebra problem is not correlated with the point where round-off becomes noticeable. Note third that the condition numbers are, for the most part, very much larger than linear algebra theory says they can be and still have any accuracy in the computations. According to the standard theory, a condition number of 10^7 would obliterate all accuracy; a condition number of "distance in solution" would produce noticeable round-off effects.

The five different cases for PDE9-3 come from four different base grids, two are uniform (9x9 and 10x14) and two are skewed to adapt to the boundary layer nature of the solution. It is difficult to discern any pattern in the behavior for this problem.

Table 2. Data for the Δx values where the new line produced a noticeable effect on the solutions obtained. A dash for Δx means that no effect was observed until the new line coincided with a previous one to within machine accuracy. The "distance" measure is in units in the last place (ulps) from round-off in the grid(x) accuracy and the solution accuracy. The system size is N/BW where N=number of unknowns and BW=bandwidth of the coefficient matrix.

	Δx	Aspect ratio	Condition number	Distance		System size
				in x	in solution	
<i>PDE10-6</i>						
INT. COL.	.000005	25000	3.4E+11	25	10 ⁴	288/21
5 PT.	.000001	66667	1.7E+6	5	10 ⁵	210/15
SG(1.0)	.0000001	1.2E+6	1.9E+14	1	10 ⁶	90/11
SG(2.0)	.000001	125000	4.7E+14	5	10 ⁵	323/40
SG(2.1)	-	6.2E+6	1.5E+9	1	10 ⁵	100/22
SG(3.0)	.00001	14286	5.6E+14	50	10 ⁴	550/78
SG(3.1)	.000002	71429	5.3E+14	10	10 ⁵	225/57
SG(3.2)	-	285714	7.6E+9	1	10 ⁵	110/36
SG(4.1)	.000002	71429	8.1E+14	10	10 ³	598/108
SG(4.2)	-	1.4E+6	8.3E+10	1	10 ³	223/80
SG(4.3)	-	285714	5.2E+10	1	10 ⁴	132/52
<i>PDE9-3</i>						
INT. COL.	-	625000	2.4E+14	2	10 ⁶	256/21
	.000001	250000	7.3E+12	5	10 ⁴	256/21
	.000001	76923	8.6E+13	5	10 ⁵	504/33
	.0001	2222	6.3E+9	500	10 ³	520/78
	.000222	835	1.3E+10	1000	10 ³	520/78
<i>PDE14-3</i>						
INT. COL.	.0000002	1E+6	9E+13	1	10 ⁵	440/25

Figure 1 shows a scatter plot of

d = size of PDE error in ulps (point where round-off should become apparent)

versus

c = condition number when round-off becomes apparent.

using a logarithmic scale. If the linear algebra theory of condition numbers were perfect, we

should have d=c. However, the observed values of c are many orders of magnitude bigger than c

and there is little apparent correlation between them.

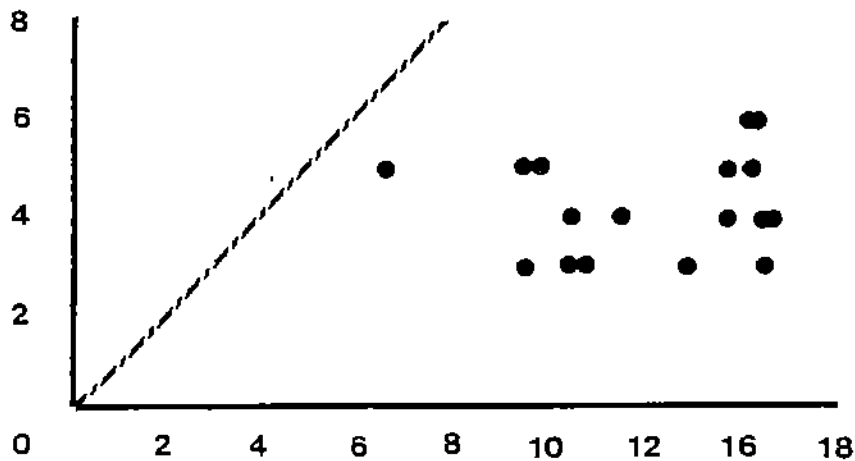


Figure 1. Scatter plot of $\log d =$ size of PDE error in ulps versus $\log c =$ condition number when round-off becomes evident.

4. REFERENCES

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5. THE EXPERIMENTAL DATA

We present the data in the format of PDE problem, method, base grid. For each such entry we give the Δx , Δy values, the aspect ratios the maximum error in solving the PDE and the condition number. We also give the size of the linear algebra problem (number N of unknowns and band width BW).

PDE10-6 INTERIOR COLLOCATION		Aspect	Error	Condition
		ratio		
Base =	9 by 9 uniform (N=256, BW=21)	1	5.75E-5	1.71E+3
Δx =	.0084862 (at .325) (N=288, BW=21)	15	5.87E-5	1.13E+5
	.0048165	26	5.83E-5	3.63E+5
	.0005	250	5.75E-5	3.52E+7
	.0001	1250	5.91E-5	8.88E+8
	.0001 and .0005	1250	5.88E-5	1.14E+9
	.00002	6250	5.23E-5	2.17E+10
	.000005	25000	8.13E-5	3.34E+11
Δx =	.0001 (at .375), .0001 (at .5)	1250	6.07E-5	9.63E+9
Δy =	.004505 (at .25)	28	5.92E-5	4.30E+5
	.0001	1250	6.24E-5	8.69E+8
Δx =	.0001 (at .375), Δy = .0001 (at .251) (N=384, BW = 23)	1250	5.97E-5	1.92E+9
Base =	11 by 11 uniform (N=400, BW=25)		2.19E-5	2.50E+3
Δx =	.0001 (at .9)(N=440, BW=25)	1000	2.19E-5	7.38E+8
Δy =	.0001 (at .2)	1000	2.34E-5	7.91E+8
Δx =	.0001 (at .9), Δy = .0001 (at .2)	1000	2.33E-5	1.66E+9

PDE 10-6 5 POINT STAR		Aspect	Error	Condition
		ratio		
Base =	16 by 16 uniform (N=196, BW=14)	1	7.62E-4	8.78E+1
Δx =	.001835 (at .4) (N=210, BW=15)	36	7.62E-4	9.51E+2
	.0001	667	7.62E-4	1.66E+4
	.00001	6667	7.63E-4	1.66E+5
	.000001	66667	9.03E-4	1.71E+6
Δx =	.000001 (at .4), Δy = .000001 (at .4)	66667	6.39E-4	1.90E+6

PDE 10-6 SPLINE GALERKIN (1.0)		Aspect	Error	Condition
		ratio		
Base =	9 by 9 uniform (N=81, BW=10)	1	3.84E-3	1.77E+9
Δx =	.0001 (at .375)(N=90, BW=11)	1250	3.84E-3	1.74E+11
	.00001	12500	3.88E-3	1.72E+12
	.000001	125000	3.80E-3	1.70E+13
	.0000001	1.2E+6	5.13E-3	1.93E+14
	.00000001	1.2E+7	machine	stop

PDE 10-6 SPLINE GALERKIN (2.0)		Aspect	Error	Condition
		ratio		
Base =	9 by 9 uniform (N=289, BW=36)	1	2.13E-4	5.55E+11
Δx =	.0001 (at .375) (N=323, BW=40)	1250	2.13E-4	4.79E+12
	.000001	125000	9.65E-4	4.66E+14
	.0000001	1.2E+6	Division by	zero occurred

PDE 10-6 SPLINE GALERKIN (2.1)		Quadratic	splines	
Base =	9 by 9 uniform (N=100, BW=22)	1	3.30E-4	1.37E+9
Δx =	.0001 (at .375)(N=110, BW=24)	1250	3.42E-4	1.57E+9
	.00001	12500	3.42E-4	1.57E+9
	.000001	125000	3.42E-4	1.57E+9
	.0000001	1.2E+6	3.43E-4	1.57E+9
	.00000002	6.2E+6	3.42E-4	1.57E+9

PDE 10-6 SPLINE GALERKIN (3.0)				
Base =	8 by 8 uniform (N=484, BW=69)	1	2.95E-5	5.40E+11
Δx =	.001 (at .285714) (N=550, BW=78)	143	2.93E-5	5.70E+12
	.0001	1429	2.86E-5	5.46E+13
	.00005	2857	3.15E-5	1.12E+14
	.00001	14286	5.90E-5	5.60E+14

PDE 10-6 SPLINE GALERKIN (3.1)		Hermite	bi-cubics	
Base =	8 by 8 uniform (N=256, BW=51)	1	4.90E-5	1.14E+10
Δx =	.001 (at .285714) (N=288, BW=57)	143	5.00E-5	1.16E+11
	.0001	1429	4.85E-5	1.05E+12
	.00005	2857	5.16E-5	2.09E+12
	.00001	14286	5.68E-5	1.04E+13
	.000002	71429	9.57E-5	5.30E+13

PDE 10-6 SPLINE GALERKINE (3.2)		cubic	splines	
Base =	8 by 8 uniform (N=110, BW=33)	1	2.13E-4	6.59E+9
Δx =	.001 (at .285714) (N=100, BW=36)	143	2.22E-4	7.63E+9
	.0001	1429	2.23E-4	7.64E+9
	.00005	2857	2.23E-4	7.64E+9
	.00001	14286	2.23E-4	7.64E+9
	.000002	71429	2.23E-4	7.64E+9
	.0000005	285714	2.23E-4	7.64E+9

PDE 10-6 SPLINE GALERKIN (4.1)				
Base =	8 by 8 uniform (N=529, BW=96)	1	2.57E-6	1.73E+11
Δx =	.001 (at .285714) (N=598, BW=108)	143	2.52E-6	1.76E+12
	.0001	1429	4.84E-6	1.61E+13
	.00005	2857	6.36E-6	3.20E+13
	.00001	14286	5.94E-6	1.59E+14
	.000002	71429	1.00E+0	8.10E+14

PDE 10-6 SPLINE GALERKIN (4.2)		Aspect	Error	Condition
Base =	8 by 8 uniform (N=289, BW=72)	ratio		
Δx	= .001 (at .285714) (N=323, BW=80)	1	6.37E-6	6.68E+10
	.0001	143	6.50E-6	8.29E+10
	.00005	1429	6.50E-6	8.31E+10
	.00001	2857	6.50E-6	8.31E+10
	.000002	14286	6.50E-6	8.31E+10
	.0000005	71429	6.49E-6	8.31E+10
	.0000001	285714	6.50E-6	8.31E+10
Δx	= .0000005, .000002	1.4E+6	6.50E-6	8.31E+10
		285714	2.46E-4	6.66E+14

PDE 10-6 SPLINE GALERKIN (4.3)		Quartic	splines	
Base =	8 by 8 uniform (N=121, BW=40)	1	5.50E-5	4.72E+10
Δx	= .001 (at .285714) (N=132, B=52)	143	6.06E-5	5.17E+10
	.0001	1429	6.06E-5	5.18E+10
	.00001	14286	6.06E-5	5.18E+10
	.000002	71425	6.00E-5	5.18E+10
	.0000005	285714	6.06E-5	5.18E+10
Δx	= .0000005, .000002 (at .285714)	285714	6.15E-5	6.32E+10
Δy	= .00001 (at .428571) (N=156, BW=56)	285714	3.74E-5	7.54E+10
	and Δx = .0000005, .000002 (at .285714)			

PDE 9-3 INTERIOR COLLOCATION		Aspect	Error	Condition
		ratio		
Base =	9 by 9 uniform (N=256, BW=21)	1	1.37E-1	1.72+3
Δx =	.0001 (at .375) (N=288, BW=21)	1250	1.37E-1	8.16E+8
	.00001	12500	1.37E-1	8.14E+10
	.000001	125000	1.37E-1	1.02E+13
	.0000002	625000	1.37E-1	2.44E+14
	.0000001	1.2E+6	machine	stop
Base =	9 by 9 skewed (N=256, BW=21)	7	2.13E-3	1.29E+5
Δx =	.0001 (at .52)	2500	2.13E-3	7.30E+8
	.00001	25000	2.13E-3	7.22E+10
	.000001	250000	8.24E-3	7.27E+12
Base =	10 by 14 uniform (N=468, BW=31)	1.4	4.28E-2	2.91E+4
Δx =	.0001 (at .555555) (N=520, BW=78)	769	4.28E-2	7.36E+8
	.00001	7692	4.32E-2	7.52E+10
	.000001	76923	4.62E-2	8.68E+13
Δy =	.0001 (at .923077) (N=504, BW=33)	909	4.26E-2	7.18E+8
	.00001	9090	4.31E-2	7.22E+10
Base =	10 by 14 skewed (N=468, BW=31)	23	6.46E-5	1.44E+5
Δx =	.0002 (at .5358) (N=520, BW=78)	1111	6.35E-5	1.58E+8
	.0001	2222	1.16E-4	6.32E+9
	.0000201	11055	1.70E-4	1.56E+10
Δx =	.0001 (at .941784)	2222	6.42E-5	6.10E+8
Δy =	.000222 (at .222222)	835	6.45E-5	1.20E+8
	.000022	8348	1.06E-4	1.30E+10
<hr/>				
PDE 14-3 INTERIOR COLLOCATION				
Base =	11 by 11 uniform (N=400, BW=25)	1	3.86E-2	2.59E+3
Base =	11 by 11 graded toward x=.8, y=1.0	14	3.52E-2	3.50E+5
Δx =	.0001 (at .8) (N=440, BW=25)	2000	3.20E-2	5.22E+8
	.00001	20000	3.30E-2	5.17E+10
	.000001	200000	3.28E-2	5.26E+12
	.0000005	400000	3.64E-2	2.02E+13
	.0000002	1E+6	Division by	zero occurred