

# Mètodes Numèrics:

A First Course on Finite Elements

# Numerical Integration

Dept. Matemàtiques

ETSEIB - UPC BarcelonaTech

# 1D Gaussian quadrature

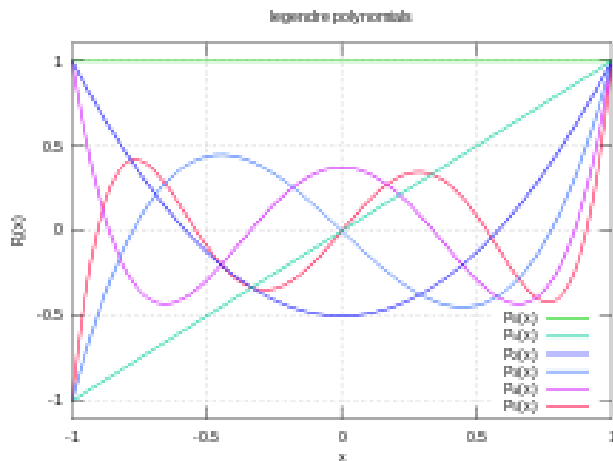
- **Gauss Methods:** Use strategic points (zeros of one special orthogonal *Legendre's polynomial*) in the  $[-1,1]$  domain (in our case it's appropriate because it is equivalent to the reference 1D element).

$$\int_a^b f(x)dx \approx \sum_{i=1}^N w_i f(x_i)$$

- The formula is **exact** for polynomials of degree **2n-1**
- For general 1D domain  $[a,b]$  we use integral properties (change of variables) to pass computation to  $[-1,1]$

# 1D Gaussian quadrature

If we fix the number of points. One can obtain their value (the zeros of the **Legendre Polynomials**) and the respective weights.



Number of points, $n$	Points, $x_i$	Weights, $w_i$
1	0	2
2	$\pm\sqrt{\frac{1}{3}}$	1
3	0	$\frac{8}{9}$
	$\pm\sqrt{\frac{3}{5}}$	$\frac{5}{9}$
4	$\pm\sqrt{\frac{3}{7} - \frac{2}{7}\sqrt{\frac{6}{5}}}$	$\frac{18+\sqrt{30}}{36}$
	$\pm\sqrt{\frac{3}{7} + \frac{2}{7}\sqrt{\frac{6}{5}}}$	$\frac{18-\sqrt{30}}{36}$
5	0	$\frac{128}{225}$
	$\pm\frac{1}{3}\sqrt{5 - 2\sqrt{\frac{10}{7}}}$	$\frac{322+13\sqrt{70}}{900}$
	$\pm\frac{1}{3}\sqrt{5 + 2\sqrt{\frac{10}{7}}}$	$\frac{322-13\sqrt{70}}{900}$

# 1D Gaussian quadrature

- Gaussian quadrature of order 1 (**one** point):

$$\int_{-1}^1 g(\xi) \, d\xi \approx 2g(0)$$

- Gaussian quadrature of order 2 (**two** points):

$$\int_{-1}^1 g(\xi) \, d\xi \approx g\left(-\frac{1}{\sqrt{3}}\right) + g\left(\frac{1}{\sqrt{3}}\right)$$

- Gaussian quadrature of order 3 (**three** points):

$$\int_{-1}^1 g(\xi) \, d\xi \approx \frac{5}{9} \cdot g\left(-\frac{\sqrt{3}}{\sqrt{5}}\right) + \frac{8}{9} \cdot g(0) + \frac{5}{9} \cdot g\left(\frac{\sqrt{3}}{\sqrt{5}}\right)$$

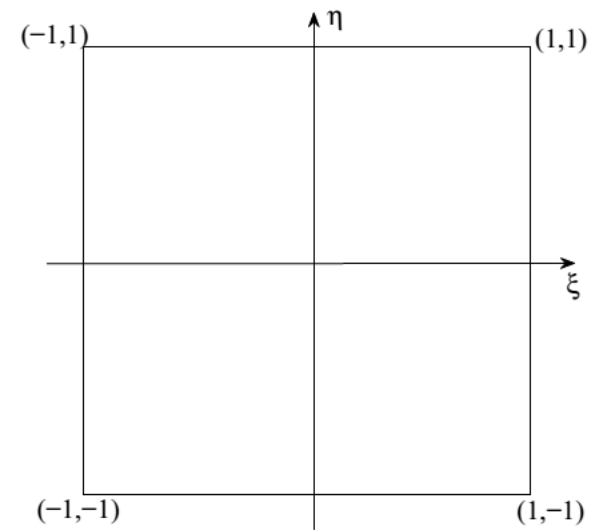
# 2D Gaussian quadrature

- Gaussian quadrature for the **reference quadrilateral element**

$$I = \iint_{R_{st}} g(\xi, \eta) \, d\xi d\eta = \int_{-1}^1 \int_{-1}^1 g(\xi, \eta) \, d\xi d\eta.$$

- For a fixed  $\eta$  we can integrate with respect to  $\xi$  using 1D Gaussian quadrature

$$\int_{-1}^1 \int_{-1}^1 g(\xi, \eta) \, d\xi d\eta \approx \int_{-1}^1 \left( \sum_{i=1}^M w_i g(\xi_i, \eta) \right) d\eta,$$



where  $\xi_i$  and  $w_i$  are Gaussian quadrature points and weights of order  $M$  in the  $\xi$  direction

# 2D Gaussian quadrature

- Next integrating numerically with respect to  $\eta$

$$\int_{-1}^1 \int_{-1}^1 g(\xi, \eta) \, d\xi d\eta \approx \sum_{i=1}^M \sum_{j=1}^N w_i \hat{w}_j g(\xi_i, \eta_j),$$

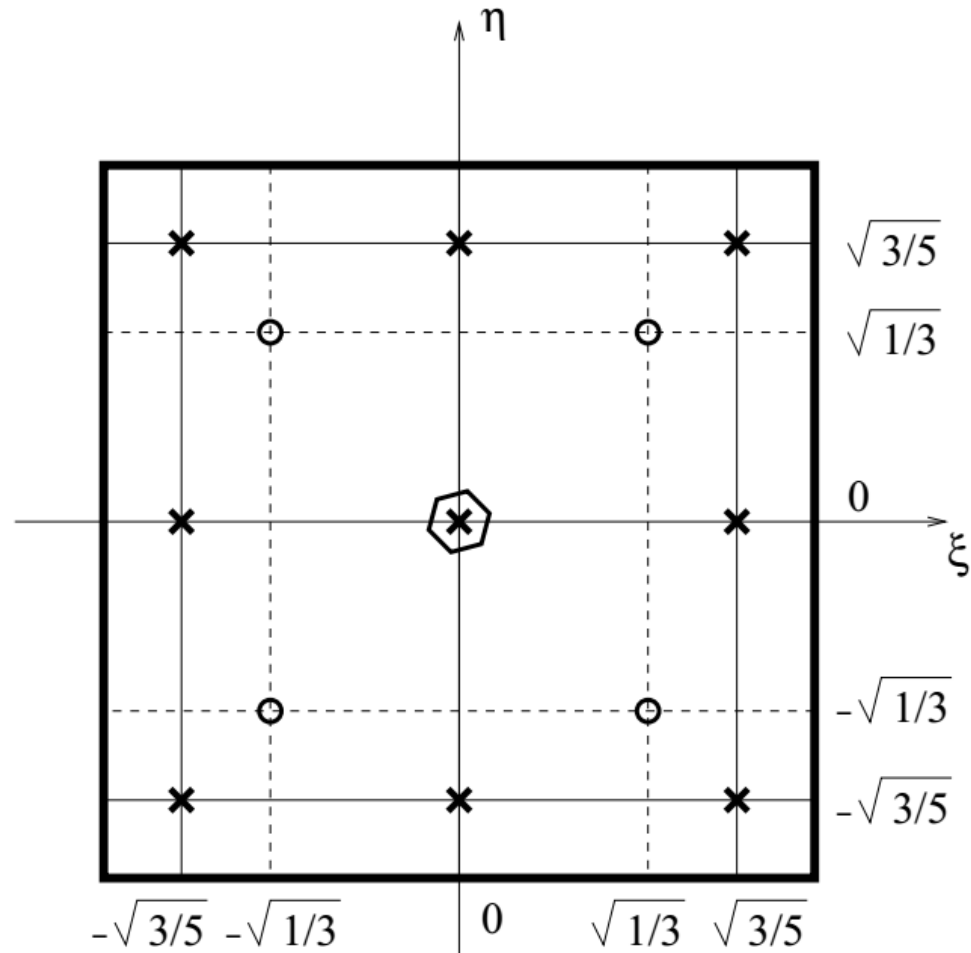
- Example  $N=M=3$ : (.....exact up to 5<sup>th</sup> degree in each variable)

$$\begin{aligned} \int_{-1}^1 \int_{-1}^1 g(\xi, \eta) \, d\xi d\eta \approx & \frac{5}{9} \cdot \frac{5}{9} \cdot g\left(-\frac{\sqrt{3}}{\sqrt{5}}, -\frac{\sqrt{3}}{\sqrt{5}}\right) + \frac{8}{9} \cdot \frac{5}{9} \cdot g\left(0, -\frac{\sqrt{3}}{\sqrt{5}}\right) + \frac{5}{9} \cdot \frac{5}{9} \cdot g\left(\frac{\sqrt{3}}{\sqrt{5}}, -\frac{\sqrt{3}}{\sqrt{5}}\right) \\ & + \frac{5}{9} \cdot \frac{8}{9} \cdot g\left(-\frac{\sqrt{3}}{\sqrt{5}}, 0\right) + \frac{8}{9} \cdot \frac{8}{9} \cdot g(0, 0) + \frac{5}{9} \cdot \frac{8}{9} \cdot g\left(\frac{\sqrt{3}}{\sqrt{5}}, 0\right) \\ & + \frac{5}{9} \cdot \frac{5}{9} \cdot g\left(-\frac{\sqrt{3}}{\sqrt{5}}, \frac{\sqrt{3}}{\sqrt{5}}\right) + \frac{8}{9} \cdot \frac{5}{9} \cdot g\left(0, \frac{\sqrt{3}}{\sqrt{5}}\right) + \frac{5}{9} \cdot \frac{5}{9} \cdot g\left(\frac{\sqrt{3}}{\sqrt{5}}, \frac{\sqrt{3}}{\sqrt{5}}\right). \end{aligned}$$

# 2D Gaussian quadrature

- The idea is to take the points  $(\xi_i, \eta_j)$

For the cases  $M=1,2,3$  we obtain 1 point (hexagon), 4 points (circles) or 9 points (crosses) respectively.



# 2D Gaussian quadrature

```
% Gauss 2D from the 1D values
```

```
n=3; %exemple
```

```
[wx,ptx]=gaussValues(n);
```

```
[wy,pty]=gaussValues(n);
```

```
%points and weights
```

```
pt2D=[];
```

```
w=[];
```

```
for i=1:n
```

```
    for j=1:n
```

```
        pt2D=[pt2D; [ptx(i),pty(j)]];
```

```
        w=[w , wx(i)*wy(j)];
```

```
    end
```

```
end
```

## Gaussian pt2D (n=3)

```
-0,774596669241483 -0,774596669241483  
-0,774596669241483 0  
-0,774596669241483 0,774596669241483  
0 -0,774596669241483  
0 0  
0 0,774596669241483  
0,774596669241483 -0,774596669241483  
0,774596669241483 0  
0,774596669241483 0,774596669241483
```

## Weights 2D (n=3)

```
0,308641975308642  
0,493827160493827  
0,308641975308642  
0,493827160493827  
0,790123456790123  
0,493827160493827  
0,308641975308642  
0,493827160493827  
0,308641975308642
```

# 2D Gaussian quadrature

- **Example:** Let's choose  $g(\xi, \eta) = \xi^2 \eta^2$

## Analytical solution:

$$\int_{-1}^1 \int_{-1}^1 \xi^2 \eta^2 d\xi d\eta = \int_{-1}^1 \xi^2 \cdot \left[ \frac{\eta^3}{3} \right]_{-1}^1 d\xi = \frac{2}{3} \int_{-1}^1 \xi^2 d\xi = \frac{4}{9}$$

## Numerical Solution:

```
n=2;
```

```
[w,pt]=gaussValues2D(n)
```

```
G=@(x,y) (x.^2).*y.^2;
```

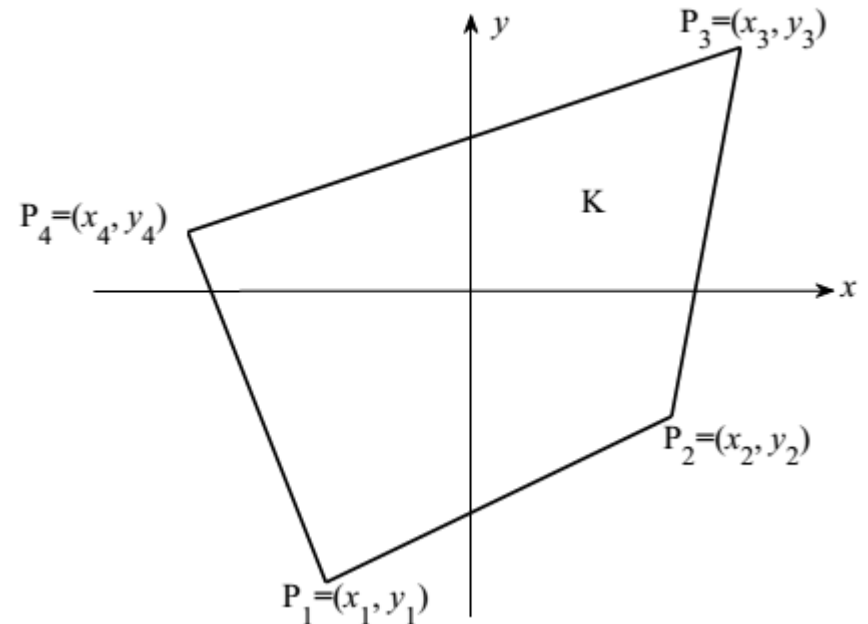
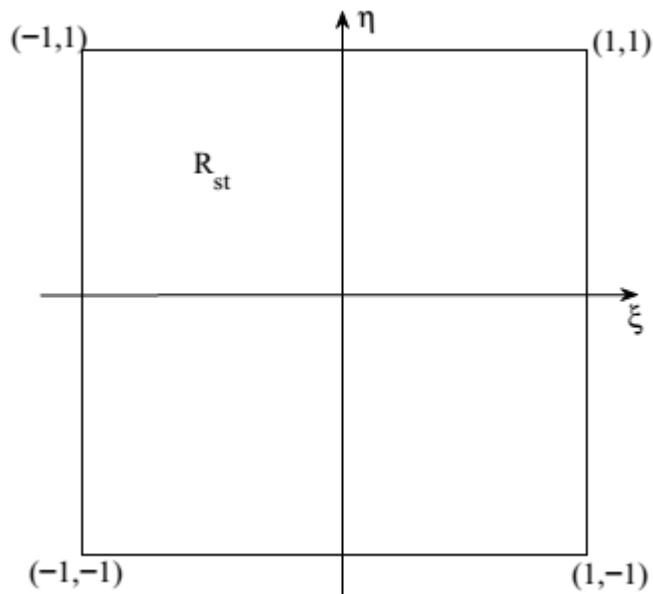
```
Gxy=G(pt(:,1),pt(:,2));
```

```
Integ=sum(w'.*Gxy)
```

**Sol:**  $0.4444 \cong \frac{4}{9}$

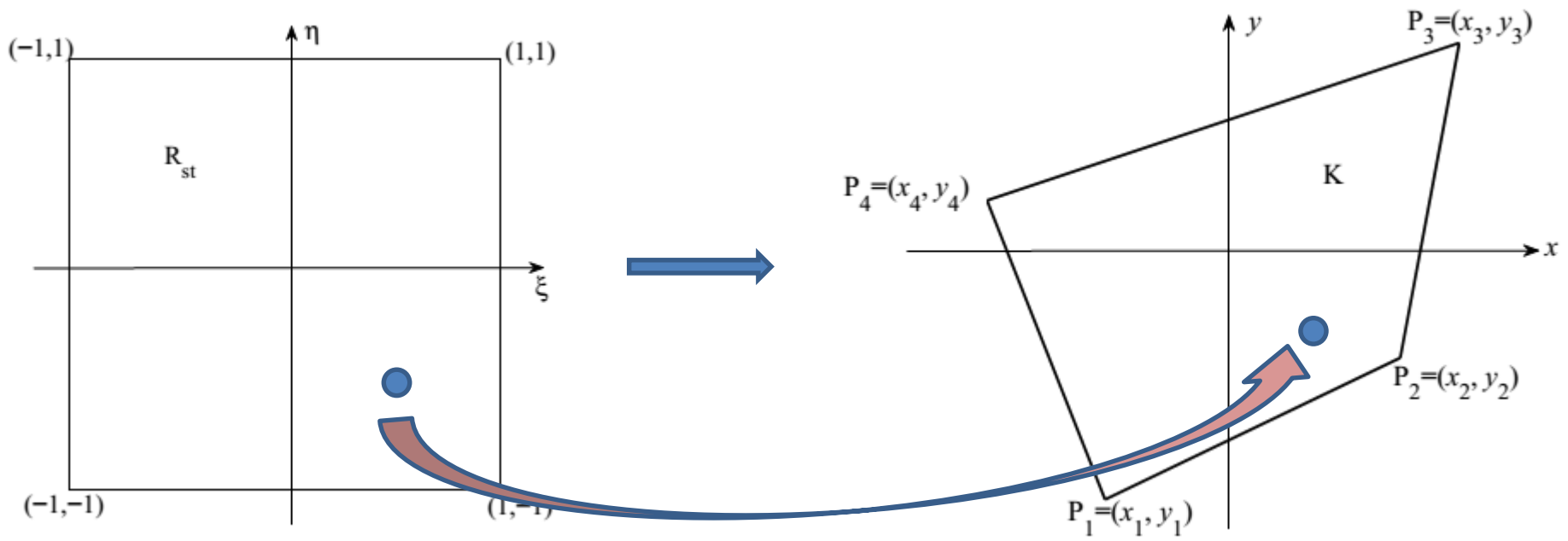
# Quadrilateral Elements

- General Quadrilateral Elements



# Quadrilateral Elements

- General Quadrilateral Elements



Change of variables

$$\begin{pmatrix} x \\ y \end{pmatrix} = \phi_k(\xi, \eta) = \begin{pmatrix} \psi_1^R(\xi, \eta) x_1^k + \psi_2^R(\xi, \eta) x_2^k + \psi_3^R(\xi, \eta) x_3^k + \psi_4^R(\xi, \eta) x_4^k \\ \psi_1^R(\xi, \eta) y_1^k + \psi_2^R(\xi, \eta) y_2^k + \psi_3^R(\xi, \eta) y_3^k + \psi_4^R(\xi, \eta) y_4^k \end{pmatrix}$$

# Quadrilateral Elements

- **Integral over a General Quadrilateral Element**

Using the notation  $x = P(\xi, \eta)$   
 $y = Q(\xi, \eta)$  for the change of variables

Then

$$\iint_K F(x, y) \, dx dy = \iint_{R_{st}} F(P(\xi, \eta), Q(\xi, \eta)) |J(\xi, \eta)| \, d\xi d\eta,$$

where  $J(\xi, \eta)$  is the Jacobian of the transformation

$$J = \frac{\partial(x, y)}{\partial(\xi, \eta)} = \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{pmatrix}$$

and  $|J(\xi, \eta)|$  is its **determinant**.

# Quadrilateral Elements

- The Jacobian term

$$J = \frac{\partial(x, y)}{\partial(\xi, \eta)} = \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{pmatrix} = \begin{pmatrix} \sum_{i=1}^4 x_i^k \frac{\partial \psi_i^R}{\partial \xi} & \sum_{i=1}^4 x_i^k \frac{\partial \psi_i^R}{\partial \eta} \\ \sum_{i=1}^4 y_i^k \frac{\partial \psi_i^R}{\partial \xi} & \sum_{i=1}^4 y_i^k \frac{\partial \psi_i^R}{\partial \eta} \end{pmatrix}$$

Taken into account the definition on the shape functions

$$J^T = \frac{1}{4} \begin{bmatrix} -(1-\eta) & 1-\eta & 1+\eta & -(1+\eta) \\ -(1-\xi) & -(1+\xi) & 1+\xi & 1-\xi \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \end{bmatrix}$$

- Numerical Gaussian 2D quadrature

$$\iint_K F(x, y) \, dx dy \approx \sum_{i=1}^N \sum_{j=1}^N w_i w_j F(P(\xi_i, \eta_j), Q(\xi_i, \eta_j)) |J(\xi_i, \eta_j)|.$$

# Quadrilateral Elements

**Steps needed** to integrate the function  $F(x, y)$  in the quadrilateral  $\Omega^k$  defined by  $v_1, v_2, v_3, v_4$ .

1. Choose  $N$  (Gauss degree formula) and take the Gaussian points  $(\xi_i, \eta_j)$  for the reference element

2. Compute  $\mathbf{x}_{ij} = \begin{pmatrix} x_{ij} \\ y_{ij} \end{pmatrix} = \begin{pmatrix} P(\xi_i, \eta_j) \\ Q(\xi_i, \eta_j) \end{pmatrix}$  the Gaussian points in  $\Omega_k$

3. Compute the determinants  $J_{ij} = |J(\xi_i, \eta_j)|$

4. Do the sum. For example  $N=2$  we have

$$\iint_K F(x, y) \, dx dy \approx \omega_{11} F(\mathbf{x}_{11}) J_{11} + \omega_{12} F(\mathbf{x}_{12}) J_{12} + \omega_{21} F(\mathbf{x}_{21}) J_{21} + \omega_{22} F(\mathbf{x}_{22}) J_{22}$$

# Quadrilateral Elements

- **Example:** Integrate the function  $F(x, y) = x^2 - y^2$  in the quadrilateral  $\Omega^k$  defined by

$$v_1 = (0,0), \quad v_2 = (5, -1), \quad v_3 = (4,5), \quad v_4 = (1,4).$$

We will use the Gaussian quadrature formula: (N=2)

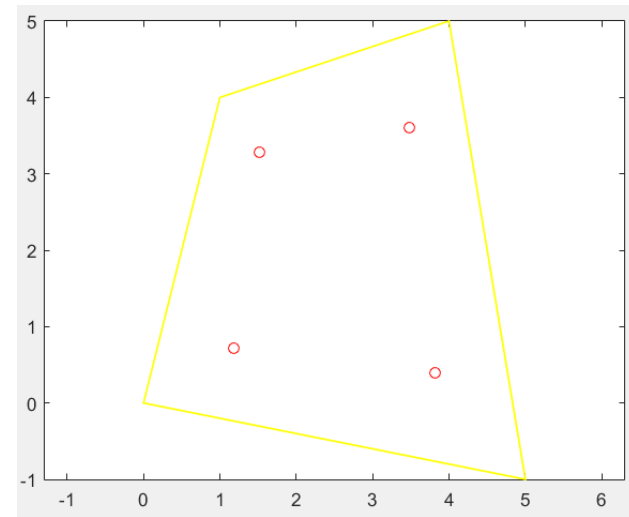
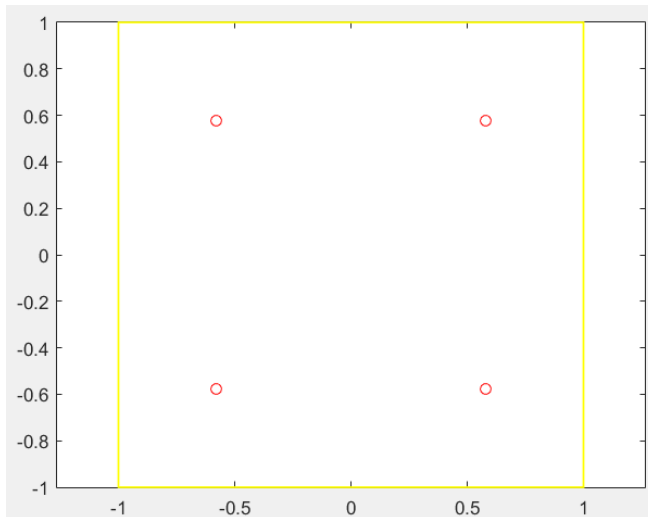
$$\iint_K F(x, y) \, dx dy \approx \sum_{i=1}^N \sum_{j=1}^N w_i w_j F(P(\xi_i, \eta_j), Q(\xi_i, \eta_j)) |J(\xi_i, \eta_j)|.$$

First we compute  $x_{ij} = P(\xi_i, \eta_j)$ ,  $y_{ij} = Q(\xi_i, \eta_j)$  where the  $(\xi_i, \eta_j)$  are the Gaussian points for the reference element.

$$\begin{pmatrix} x_{ij} \\ y_{ij} \end{pmatrix} = \begin{pmatrix} P(\xi_i, \eta_j) \\ Q(\xi_i, \eta_j) \end{pmatrix} = \begin{pmatrix} \psi_1^R(\xi, \eta) x_1^k + \psi_2^R(\xi, \eta) x_2^k + \psi_3^R(\xi, \eta) x_3^k + \psi_4^R(\xi, \eta) x_4^k \\ \psi_1^R(\xi, \eta) y_1^k + \psi_2^R(\xi, \eta) y_2^k + \psi_3^R(\xi, \eta) y_3^k + \psi_4^R(\xi, \eta) y_4^k \end{pmatrix} \Big|_{(\xi_i, \eta_j)}$$

# Quadrilateral Elements

- For  $N = 2$ , the Gaussian points are  $\left(\pm \frac{1}{\sqrt{3}}, \pm \frac{1}{\sqrt{3}}\right)$  we want to compute the corresponding points in our quadrilateral



# Quadrilateral Elements

- For  $N = 2$ , the Gaussian points are  $\left(\pm \frac{1}{\sqrt{3}}, \pm \frac{1}{\sqrt{3}}\right)$  and the shape functions are

$$\psi_1^R(\xi, \eta) = \frac{(1 - \xi)(1 - \eta)}{2}, \quad \psi_2^R(\xi, \eta) = \frac{(1 + \xi)(1 - \eta)}{2},$$

$$\psi_3^R(\xi, \eta) = \frac{(1 + \xi)(1 + \eta)}{2}, \quad \psi_4^R(\xi, \eta) = \frac{(1 - \xi)(1 + \eta)}{2}.$$

- Therefore, considering  $v_1 = (0,0)$ ,  $v_2 = (5, -1)$ ,  $v_3 = (4,5)$ ,  $v_4 = (1,4)$ .

$$\begin{pmatrix} x_{11} \\ y_{11} \end{pmatrix} = \begin{pmatrix} 0 \cdot \psi_1^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) + 5 \cdot \psi_2^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) + 4 \cdot \psi_3^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) + 1 \cdot \psi_4^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) \\ 0 \cdot \psi_1^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) - 1 \cdot \psi_2^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) + 5 \cdot \psi_3^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) + 4 \cdot \psi_4^R\left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) \end{pmatrix} = \begin{pmatrix} 3.4880 \\ 3.6100 \end{pmatrix}$$

$$\begin{pmatrix} x_{12} \\ y_{12} \end{pmatrix} = \begin{pmatrix} 0 \cdot \psi_1^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) + 5 \cdot \psi_2^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) + 4 \cdot \psi_3^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) + 1 \cdot \psi_4^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) \\ 0 \cdot \psi_1^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) - 1 \cdot \psi_2^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) + 5 \cdot \psi_3^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) + 4 \cdot \psi_4^R\left(\frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}\right) \end{pmatrix} = \begin{pmatrix} 3.8214 \\ 0.3900 \end{pmatrix}$$

$$\begin{pmatrix} x_{21} \\ y_{21} \end{pmatrix} = \begin{pmatrix} 1.5120 \\ 3.2767 \end{pmatrix}, \quad \begin{pmatrix} x_{22} \\ y_{22} \end{pmatrix} = \begin{pmatrix} 1.1786 \\ 0.7233 \end{pmatrix}.$$

# Quadrilateral Elements

- The Jacobian values are:

$$J^T = \frac{1}{4} \begin{bmatrix} -(1-\eta) & 1-\eta & 1+\eta & -(1+\eta) \\ -(1-\xi) & -(1+\xi) & 1+\xi & 1-\xi \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 5 & -1 \\ 4 & 5 \\ 1 & 4 \end{bmatrix}$$

- Substituting the Gaussian points:

$$J_{11} = \det \left( J \left( \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right) \right) = 4.8557$$

$$J_{12} = \det \left( J \left( \frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}} \right) \right) = 6.2990$$

$$J_{21} = \det \left( J \left( \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right) \right) = 3.7010$$

$$J_{22} = \det \left( J \left( \frac{-1}{\sqrt{3}}, \frac{-1}{\sqrt{3}} \right) \right) = 5.1443$$

# Quadrilateral Elements

- Finally using the formula for  $N=2$ :

$$\iint_K F(x, y) \, dx dy \approx \sum_{i=1}^N \sum_{j=1}^N w_i w_j F(P(\xi_i, \eta_j), Q(\xi_i, \eta_j)) |J(\xi_i, \eta_j)|.$$

- We get:

$$\iint_K F(x, y) \, dx dy \approx$$

$$\omega_{11} F(x_{11}, y_{11}) J_{11} + \omega_{12} F(x_{12}, y_{12}) J_{12} + \omega_{21} F(x_{21}, y_{21}) J_{21} + \omega_{22} F(x_{22}, y_{22}) J_{22} =$$

$$1 \cdot (-0.8660) \cdot 4.8557 + 1 \cdot (14.4508) \cdot 6.2990 + 1 \cdot (-8.4508) \cdot 3.7010 + 1 \cdot (0.8660) \cdot 5.1443 =$$

$$= 60$$

**Exercise:** Integrate the function  $F(x, y) = x^2 y^2$  in the domain  $[0,8] \times [0,2]$  (sol: 455.11)

# Quadrilateral Elements: Shape Functions

- **Shape Functions and 2D Gaussian quadrature:**

One important property about shape functions is that

$$\psi_i^k(x, y) = (\psi_i^k \circ \phi)(\xi, \eta) = \psi_i^R(\xi, \eta)$$

This simplifies the integral computations when shape functions are involved (as it will be always for FEM).

That means :

$$\iint_{\Omega_k} \psi_i^k(x, y) dx dy = \iint_R \psi_i^R(\xi, \eta) \cdot |J(\xi, \eta)| \cdot d\xi d\eta$$

Therefore, you need to compute the Jacobian, but not to compute the change of variables of the function.

# Quadrilateral Elements: Shape Functions

**Example:** If  $\Omega_k$  is the quadrilateral defined by the 4 vertices  $v_1 = (0,0)$ ,  $v_2 = (5, -1)$ ,  $v_3 = (4,5)$ ,  $v_4 = (1,4)$ , the integral of the product of two shape functions is

$$S_{ij} = \iint_{\Omega_k} \psi_i^k(x, y) \cdot \psi_j^k(x, y) dx dy = \iint_R \psi_i^R(\xi, \eta) \cdot \psi_j^R(\xi, \eta) \cdot |J(\xi, \eta)| \cdot d\xi d\eta$$

If you compute all the possible products you will obtain:

$$S = \begin{bmatrix} 2.27780 & 1.25000 & 0.55556 & 1.00000 \\ 1.25000 & 2.72220 & 1.22220 & 0.55556 \\ 0.55556 & 1.22220 & 2.16670 & 0.97222 \\ 1.00000 & 0.55556 & 0.97222 & 1.72222 \end{bmatrix}$$

# Quadrilateral Elements: Shape Functions

- **Derivative of the Shape Functions:**

In general during FEM formulation, not only integration of the shape functions are needed, but also the integrals of the shape function derivatives are involved. Let's consider the first derivative: (chain rule)

$$\frac{\partial \psi_i^k}{\partial x} = \frac{\partial \psi_i^k}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial \psi_i^k}{\partial \eta} \frac{\partial \eta}{\partial x} = \frac{\partial \psi_i^R}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial \psi_i^R}{\partial \eta} \frac{\partial \eta}{\partial x}.$$

Here we need to evaluate the inverse derivatives  $\frac{\partial \xi}{\partial x}$  and  $\frac{\partial \eta}{\partial x}$ . For that we use the inverse function theorem:

$$\begin{pmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{pmatrix}^{-1} = J^{-1}$$

# Quadrilateral Elements: Shape Functions

- Therefore we need to compute:

$$J^T = \frac{1}{4} \begin{bmatrix} -(1-\eta) & 1-\eta & 1+\eta & -(1-\eta) \\ -(1-\xi) & -(1+\xi) & 1+\xi & 1-\xi \end{bmatrix} \begin{bmatrix} x_1 & y_1 \\ x_2 & y_2 \\ x_3 & y_3 \\ x_4 & y_4 \end{bmatrix}$$

and invert these 2x2 matrix. In these case we can use Matlab or **explicitly**

If  $J = \begin{bmatrix} J_{11} & J_{12} \\ J_{21} & J_{22} \end{bmatrix}$  then  $J^{-1} = \frac{1}{J_{11}J_{22} - J_{12}J_{21}} \begin{bmatrix} J_{22} & -J_{12} \\ -J_{21} & J_{11} \end{bmatrix} \equiv \begin{bmatrix} \tilde{J}_{11} & \tilde{J}_{12} \\ \tilde{J}_{21} & \tilde{J}_{22} \end{bmatrix}$

Then

$$\iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial x}(x, y) dx dy = \iint_R \left( \frac{\partial \psi_i^R}{\partial \xi}(\xi, \eta) \tilde{J}_{11} + \frac{\partial \psi_i^R}{\partial \eta}(\xi, \eta) \tilde{J}_{21} \right) \cdot |J(\xi, \eta)| \cdot d\xi d\eta$$

Analogously

$$\iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial y}(x, y) dx dy = \iint_R \left( \frac{\partial \psi_i^R}{\partial \xi}(\xi, \eta) \tilde{J}_{12} + \frac{\partial \psi_i^R}{\partial \eta}(\xi, \eta) \tilde{J}_{22} \right) \cdot |J(\xi, \eta)| \cdot d\xi d\eta$$

# Quadrilateral Elements: Shape Functions

- **Example:** If  $\Omega_k$  is the quadrilateral defined by the vertices  $v_1 = (0,0)$ ,  $v_2 = (5,-1)$ ,  $v_3 = (4,5)$ ,  $v_4 = (1,4)$ , the integral of the product of **two shape function derivatives** is
- $$\iint_{\Omega_k} \frac{\partial \psi_1^k}{\partial x}(x, y) \frac{\partial \psi_1^k}{\partial x}(x, y) dx dy =$$

$$\iint_R \left( \frac{\partial \psi_1^R}{\partial \xi}(\xi, \eta) \tilde{J}_{11} + \frac{\partial \psi_1^R}{\partial \eta}(\xi, \eta) \tilde{J}_{21} \right) \cdot \left( \frac{\partial \psi_1^R}{\partial \xi}(\xi, \eta) \tilde{J}_{11} + \frac{\partial \psi_1^R}{\partial \eta}(\xi, \eta) \tilde{J}_{21} \right) \cdot |J(\xi, \eta)| \cdot d\xi d\eta = 0.40995$$

If you compute all the possible products you will obtain:

$$S^{11} = \begin{bmatrix} 0.40995 & -0.36892 & -0.20479 & 0.16376 \\ -0.36892 & 0.34516 & 0.25014 & -0.22639 \\ -0.20479 & 0.25014 & 0.43155 & -0.47690 \\ 0.16376 & -0.22639 & -0.47690 & 0.53953 \end{bmatrix}$$

Where

$$S_{ij}^{11} = \iint_{\Omega_k} \frac{\partial \psi_i^k}{\partial x}(x, y) \frac{\partial \psi_j^k}{\partial x}(x, y) dx dy$$