

# 종방향 진동해석에 비구조적 유한요소 적용

## Application of the Unstructured Finite Element to Longitudinal Vibration Analysis

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### 요 지

본 연구는 파 해석에 있어서 공간-시간 분할 개념을 도입하여 갤러킨 방법으로 해석하였다. 공간-시간 유한요소법은 오직 공간에 대해서만 분할하는 일반적인 유한요소법보다 간편하다. 비교적 큰 시간간격에 대해서 공간과 시간을 동시에 분할하는 방법을 제시하며 가중잔차법이 공간-시간 영역에서 유한요소 정식화에 이용되었다. 큰 시간 간격으로 인하여 문제의 해가 발산하는 경우가 동적인 문제에서 흔히 발생한다. 이러한 결점을 보완한 사각형 공간-시간 요소를 취하여 문제를 해석하고 해의 안정성에 대해 기술하였다. 다수의 수치해석을 통하여 이 방법이 효과적임을 알 수 있었다.

**핵심용어** : 유한 요소법, 갤러킨 방법, 가중잔여, 공간-시간, 안정, 파 방정식, 종방향 진동

### Abstract

This paper analyzes the continuous Galerkin method for the space-time discretization of wave equation. The method of space-time finite elements enables the simple solution than the usual finite element analysis with discretization in space only. We present a discretization technique in which finite element approximations are used in time and space simultaneously for a relatively large time period called a time slab. The weighted residual process is used to formulate a finite element method for a space-time domain. Instability is caused by a too large time step in successive time steps. A stability problem is described and some investigations for chosen types of rectangular space-time finite elements are carried out. Some numerical examples prove the efficiency of the described method under determined limitations.

**keywords** : finite element method, Galerkin method, weighted residual, space-time, stability, wave equation, longitudinal vibration

### 1. Introduction

Following the more and more wide-spread idea that finite element methods can be successfully applied to a great variety of problems, we try to use space-time finite elements to solve a problem in one-dimensional wave propagation. Most commonly used numerical methods for wave equations are based upon a space discretization which is independent of time, where we discretize in space using the finite element method and then uses some time-stepping method

(Jang, *et al.*, 1998) for the resulting system of ordinary differential equations in time to obtain algebraic equations, which are then solved for the nodal values. This will be a stiff system which will pose extra requirements on the stability of the methods to be used for the time discetization. In order to solve such problems, numerical methods which treat both the space and time uniformly were proposed and numerically tested by many authors(Argyris *et al.*, 1989 ; Bajer, 1986 ; Bruch, *et al.*, 1974 ; Kaczkowski, 1975 ; Kim,

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2001 ; Saitoh, *et al.*, 1994 ; Shakib *et al.*, 1991 ; Yu, *et al.*, 1985). They have been considered wide spectrum of problems, including heat conduction, elastodynamics, and advective-diffusive systems associated with fluid dynamics using space-time finite element methods. In this paper we consider simultaneous discretization of space and time variables to be uniform by formulating space-time finite element methods in wave equation. A space-time finite element is a finite element in which an additional time dimension is considered. A one-dimensional beam element has a two-dimensional shape in time and space(*et al.*, 1974). The idea is to use the method of weighted residuals to treat space and time in a uniform manner and thus integrate both the spatial and temporal variations of the unknown quantities simultaneously. A complete space-time finite element discretization eliminates the need for an additional ordinary differential equation solver to discretize time. The approximations are continuous with respect to the space variables for each fixed time at each time step. The discretization is repeated or adjusted for subsequent time slabs using continuous finite element approximations. In problems that involve two or more space dimensions, this allows the use of small elements in regions where the gradients of the solution are large and large elements where the solution has small gradients(Axelsson *et al.*, 1989). The rectangular division of the space-time is assumed and the method will be a conditionally stable one with regard to the time step. In this way we solve all the difficulties with the classical approach: stability, discretization error estimates and global error control are automatically satisfied (Hughes *et al.*, 1987).

## 2. Time-dependent Wave Propagation Problem

The partial differential equation for wave propagation can be written as

$$\rho u_{tt}(x,t) - \nabla \cdot (E \nabla(x,t)) = q(x,t) \text{ in } \Omega \times I \quad (1)$$

with boundary and initial conditions as follows:

$$\begin{aligned} u(0,t) &= f(t) \text{ on } \Gamma_1 \times I \\ u_x(L,t) &= g(t) \text{ on } \Gamma_3 \times I \\ u(x,0) &= u_o(x) \text{ in } \Omega(0), \quad x \in \Omega \\ u_t(x,0) &= v_o(x) \text{ in } \Omega(0), \quad x \in \Omega \end{aligned}$$

where  $u(\text{cm})$  is the displacement of any cross-section for  $x \in \Omega$  at time  $x \in I = [0, T]$  and where  $T$  is a given time, subscript variables indicate partial differentiation with respect to time and space,  $E$  is the elastic modulus ( $\text{kgf/cm}^2$ ),  $\rho = \rho(x) > 0$  is the density of material ( $\text{kgf/sec}^2/\text{cm}^4$ ),  $q$  is the external force( $\text{kgf}$ ) and the boundary and the initial conditions  $f(t)$  and  $g(t)$  are the prescribed displacements respectively,  $u_o(x)$  is the initial displacement,  $v_o(x)$  is the initial velocity. The quantity  $c_x$  ( $\text{cm/sec}$ ) =  $\sqrt{E/\rho}$  is called the velocity of elastic wave propagation.  $\Gamma_1$  and  $\Gamma_3$  denote a nonoverlapping subdivision of the boundary  $\Gamma$  of  $\Omega$ .

## 3. Discretization in Space and Time

We shall now consider a domain for space and time. Let us consider a time interval  $I = \{t : 0 < t < CT\}$  and be partitioned into  $N$  pieces by the partition  $0 = t_0 < t_1 < t_2 < \dots < t_N = T$  and let open spatial interval  $\Omega(t)$  be described by  $\Omega = \{x : 0 < x < L\}$  and be partitioned into  $M$  pieces by the partition  $0 = x_0^n < x_1^n < x_2^n < \dots < x_i^n < x_{i+1}^n < x_M^n = L$  for  $0 \leq i \leq M-1$  and  $n \geq 0$ . Then the space-time domain is the product space  $\Omega \times I$ . For the  $n$ -th space-time domain, let the spatial domain be subdivided into  $n_{el}$  elements,  $\Omega_n^i$ ,  $i = 1, 2, 3, \dots, n_{el}$ . Then, for the  $n$ -th space-time element the domain is

$$C_n^i = \Omega_n^i \times I_n \quad i = 1, 2, 3, \dots, n_{el} \quad (2)$$

with boundary  $\Gamma(t)$ . Within each space-time element the trial solution and weighting functions are approximated by  $r$ -th order interpolation polynomials. These functions are assumed to be continuous within each space-time domain and across the interfaces of the space-time domains, namely at times  $t_1, t_2, \dots, t_{N-1}$ . We denote by  $G_n^i$  an arbitrary bilinear element with vertices  $u_{i,n}, u_{i+1,n}, u_{i+1,n+1}$  and  $u_{i,n+1}$ , where  $i$  is a space index and  $n$  a time index. For  $G_n^i$  we take the displacement field  $u^e(x,t) \in G_n^i$  to be approximated by

$$u^e(x,t) = \sum_{k=1}^m N_k(G_n^i) u_k \quad (3)$$

where  $m$  is the number of node for each element,  $N_k(G_n^i)$  are interpolating polynomials of degree  $r$  defined over the region  $G_n^i$  and  $u_k$  are the nodal values of the field  $u(x,t)$ . The weighting functions  $\psi_k(G_n^i)$  is also defined over the space  $G_n^i$ .

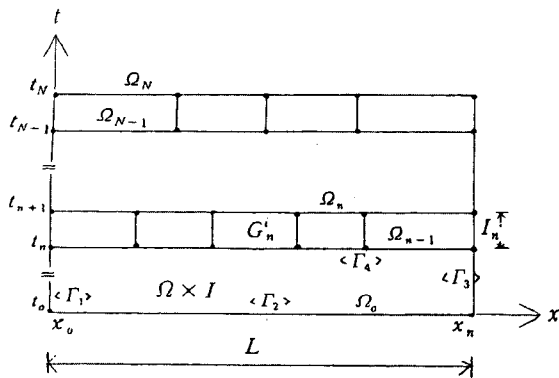


Fig. 1 The discretization of the domain in space and time

#### 4. Weighted Residual Process

On an element basis, an algebraic relation among the  $u_k$  can be obtained by the method of weighted residuals. The Galerkin method for Eq.(1) can now be placed in a weighted residual formulation for seeking a function  $u^e$ :

$$\int_{G^e} \left( \frac{\partial}{\partial x} \left( E \frac{\partial u^e}{\partial x} \right) - \frac{\partial}{\partial t} \left( \rho \frac{\partial u^e}{\partial t} \right) + q \right) \psi_i^e(x,t) dG^e = 0 \quad (4)$$

$i=1,2,3,\dots,m$

where  $G^e$  is the domain for element  $e$ .  $\psi_i^e$  are the weight functions and  $m$  is the number of nodes in element  $G^e$ . If the function  $u^e$  were exact solution, then the term in the parenthesis would be identically zero for all choices of the weight function  $\psi_i^e(x,t)$ . This integral condition requires the error in satisfying the governing differential equation to be orthogonal to the weight functions  $\psi_i^e$ . If the weight functions are complete so that there exists no admissible function that is orthogonal to all  $\psi_i^e$  except the null function, then  $u^e$  would be the exact solution. The first and the second term on the left-hand side of Eq.(4) contains second derivatives of the dependent variables. Integration by parts for the first term on the left-hand side gives

$$\begin{aligned} & \int_{G^e} \left( \frac{\partial}{\partial x} \left( E \frac{\partial u^e}{\partial x} \right) \right) \psi_i^e(x,t) dG^e \\ &= - \int_{G^e} E \frac{\partial u^e}{\partial x} \frac{\partial \psi_i^e}{\partial x} dG^e + \int_{\Gamma^e} n_x E \frac{\partial u^e}{\partial x} \psi_i^e d\Gamma^e \end{aligned} \quad (5)$$

and hence Eq.(4) becomes in the rearranged form

$$\begin{aligned} & \int_{G^e} E \frac{\partial u^e}{\partial x} \frac{\partial \psi_i^e}{\partial x} dG^e - \int_{\Gamma^e} n_x E \frac{\partial u^e}{\partial x} \psi_i^e d\Gamma^e + \int_{G^e} \rho \frac{\partial u^e}{\partial t} \frac{\partial \psi_i^e}{\partial t} dG^e - \int_{\Gamma^e} n_t \rho \frac{\partial u^e}{\partial t} \psi_i^e d\Gamma^e - \int_{G^e} q \psi_i^e dG^e = 0 \end{aligned} \quad (6)$$

$i=1,2,3,\dots,m$

where  $\Gamma^e$  is the element boundary of  $G^e$  in  $x-t$  plane,  $n_x$  and  $n_t$  are the outward unit normal vectors of  $\Gamma^e$ . Note that the secondary integral in Eq.(6) carries information about kinematic boundary conditions. Evidently, this second integral does not contribute anything to the equation at the internal grid points. When a grid point lies on a boundary and if

$\partial u / \partial n$  is specified on that boundary, then the integral can be evaluated. The last integral carries information about the forcing function.

### 5. Finite Element Formulation

The system of the space-time elements consists of four trapezoidal elements. The solution domain is discretized using two-dimensional bilinear quadrilateral elements for a general region specified by a global coordinates system  $(x, t)$ .

$$x = \sum_{i=1}^4 N_i x_i \quad t = \sum_{i=1}^4 N_i t_i \quad (7)$$

where  $x_i, t_i$  are nodal coordinates in the global coordinate system. This transformation from the  $x-t$  region to the  $2 \times 2$  square in natural coordinate system  $(\xi, \tau)$  can be expressed in matrix form as follows:

$$\begin{Bmatrix} x \\ t \end{Bmatrix} = \begin{pmatrix} N_1 & 0 & N_2 & 0 & N_3 & 0 & N_4 & 0 \\ 0 & N_1 & 0 & N_2 & 0 & N_3 & 0 & N_4 \end{pmatrix} \begin{Bmatrix} u_{i,n} \\ t_{i,n} \\ u_{i+1,n} \\ t_{i+1,n} \\ u_{i+1,n+1} \\ t_{i+1,n+1} \\ u_{i,n+1} \\ t_{i,n+1} \end{Bmatrix} \quad (8)$$

where the interpolation function  $N_i(\xi, \tau)$  for node  $i$  has following form

$$N_i(\xi, \tau) = \frac{1}{4} (1 + \xi \xi_i) (1 + \tau \tau_i) \quad i = 1, 2, 3, 4 \quad (9)$$

The axial displacement is the only unknown displacement in the bar element. The unknown displacement  $u^e$  in any point of the element interpolating by the same functions making this an isoparametric formulation is expressed in terms of the nodal values  $u_i$ .

$$u^e = \sum_{i=1}^4 N_i u_i$$

The unknown displacement interpolated by the same functions making this an isoparametric formulation can be expressed in matrix form

as follows:

$$u^e(x, t) = (N_1 \ N_2 \ N_3 \ N_4) \begin{Bmatrix} u_{i,n} \\ u_{i+1,n} \\ u_{i+1,n+1} \\ u_{i,n+1} \end{Bmatrix} \quad (10)$$

The strain and stress are expressed by the relations

$$\epsilon = \frac{\partial u^e}{\partial x} = \frac{\partial N}{\partial x} u_i \quad (11)$$

$$\sigma = AE \epsilon = AE \frac{\partial u^e}{\partial x} \quad (12)$$

where  $AE$  is the axial stiffness coefficient. Deformations of the element in time can be determined as a velocity

$$\epsilon_t = \frac{\partial u}{\partial t} = \frac{\partial N}{\partial t} u_i \quad (13)$$

If the weighting functions  $\psi_i^e(x, t)$  are taken as the interpolation functions  $N_i$ , then Eq.(6) becomes

$$\begin{aligned} & \sum_{j=1}^4 \int_{G^e} E N_{j,x} N_{i,x} u_j^e dG^e + \sum_{j=1}^4 \int_{G^e} \rho N_{j,t} N_{i,t} u_j^e dG^e \\ & - \sum_{j=1}^4 \int_{I^e} E n_x N_{j,x} N_i u_j^e dI^e - \sum_{j=1}^4 \int_{I^e} \rho n_t N_{j,t} N_i u_j^e dI^e \\ & - \int_{G^e} q N_i dG^e = 0 \quad i, j = 1, 2, 3, 4 \end{aligned} \quad (14)$$

Equation(14) is rewritten in matrix form as

$$[K] \{u\} + [M] - [BX] \{u\} - [BT] \{u\} - \{Q\} = 0 \quad (15)$$

or

$$[A] \{u\} = \{Q\} \quad (16)$$

where

$$\begin{aligned} [A] &= [K] + [M] - [BX] - [BT] \\ \{u\} &= \{u_{i,n} \ u_{i+1,n} \ u_{i+1,n+1} \ u_{i,n+1}\}^T \end{aligned}$$

The individual matrices are given as

$$[K] = \int_{G^e} E N_{j,x} N_{i,x} dG^e$$

$$\begin{aligned}
[M] &= \int_{G^e} \rho N_{j,t} N_{i,t} dG^e \\
[BX] &= \sum_{j=1}^4 \int_{G^e} E n_x N_{j,x} N_i u_j^e d\Gamma^e \\
[BT] &= \sum_{j=1}^4 \int_{G^e} \rho n_x N_{j,t} N_i u_j^e d\Gamma^e \\
\{Q\} &= \int_{G^e} q N_i dG^e
\end{aligned}$$

The integration will be integrated numerically using Gauss-Legendre technique of selecting integration points and weighting factors in the  $\xi-\tau$  space. Using this approach, the matrix  $[K]$  only is considered. The other matrices can be performed in a same manner.

$$\begin{aligned}
[K] &= \sum_{i=1}^p \sum_{j=1}^p E W_i W_j [N^e(\xi_i, \tau_j)]^T \{A_1\}^T \{A_1\} \\
&\quad [N^e(\xi_i, \tau_j)] \quad | \quad J(\xi_i, \tau_j) | \quad (17)
\end{aligned}$$

where

$$\begin{aligned}
[A_1] &= [J]^{-1} \\
[J] &= \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial t}{\partial \xi} \\ \frac{\partial x}{\partial \tau} & \frac{\partial t}{\partial \tau} \end{pmatrix}
\end{aligned}$$

where  $W_i$  and  $W_j$  are Gauss weights,  $\xi_i$  and  $\tau_j$  are the coordinates of the Gauss points, and  $p$  is the number of Gauss points in each integration direction.

## 6. Assembling the Finite Element Equations

For each element we have equations of the form of Eq.(16). At  $t=0$ , we know all values of  $u$ . We need to assemble these individual element equations so that the values of  $u$  can be calculated at the end of the first time step. This continues so that during the  $n$ -th time step we know the values of  $u$  at  $u_{i,n}$  and want to calculate  $u_{i,n+1}$ . Define a global nodal displacement and a nodal force vector as

$$\{U\} = \{u_1 u_2 u_3 \dots u_N\}^T \quad (18)$$

$$\{Q\} = \{q_1 q_2 q_3 \dots q_N\}^T \quad (19)$$

The assembled equations at the  $n$ -th time level will have the matrix form as

$$[S_2] \{U\}^{n+1} = \{Q\}^{n+1} - [S_1] \{U\}^n \quad (20)$$

The assembled matrices  $[S_1]$  and  $[S_2]$  are tridiagonal. The elements of  $[S_1], [S_2]$  and  $\{Q\}$  can be expressed respectively as :

$$[S_1] = \begin{bmatrix} s_{41}^1 & s_{42}^1 & & & & & \\ s_{31}^1 & s_{32}^1 + s_{41}^2 & s_{42}^2 & & & & \\ & s_{31}^2 & s_{32}^2 + s_{41}^3 & & & & \\ & & & \cdot & \cdot & & \\ & & & & & s_{32}^{i-2} + s_{41}^{i-1} & s_{42}^{i-1} \\ & & & & & s_{31}^{i-1} & s_{32}^{i-1} \end{bmatrix},$$

$$[S_2] = \begin{bmatrix} s_{44}^1 & s_{43}^1 & & & & & \\ s_{34}^1 & s_{33}^1 + s_{44}^2 & s_{43}^2 & & & & \\ & s_{34}^2 & s_{33}^2 + s_{44}^3 & & & & \\ & & & \cdot & \cdot & & \\ & & & & & s_{33}^{i-2} + s_{44}^{i-1} & s_{43}^{i-1} \\ & & & & & s_{34}^{i-1} & s_{33}^{i-1} \end{bmatrix},$$

$$\{Q\} = \begin{pmatrix} q_4^1 \\ q_3^1 + q_4^2 \\ q_3^2 + q_4^3 \\ \cdot \\ \cdot \\ q_4^{n-1} + q_3^{n-2} \\ q_3^{n-1} \end{pmatrix}$$

Where subscript  $j, k$  in  $s_{jk}$  ( $j, k=1, 2, 3, 4$ ) stands for the coefficients of element stiffness matrix  $[A]$  in Eq.16. The assembled matrices  $[S]$  is related to time level  $n$  and  $n+1$  and  $\{Q\}$  is assemblage vector of nodal force. These equations can be eventually simplified into a set of linear algebraic equations for the unknown displacements in the time slab. The equation set which is not yet modified to included boundary conditions is rewritten in the final form as

$$[S_2]\{U\}^{n+1} + [S_1]\{U\}^n = \{Q\}^{n+1} \quad (21)$$

Such a formulation enables step-by-step solution. Since values of displacement are known at  $n = t_o$ , values at  $n+1 = t_o + \Delta t$  can be obtained by summing around the nodes at this latter step and then solving the system of simultaneous linear algebraic equations that results. At each new time step, an identical procedure is used until a required time is reached.

### 7. Numerical Solutions

To illustrate the formulation of the method and its efficiency the one-dimensional propagation of elastic wave in a bar with uniform cross section and finite length is chosen. A uniform bar of length  $L$  is initially stretched by an axial force ( $f_o = 1.0 \text{kgf}$ ) applied at the free end. The axial force is suddenly removed at time  $t=0$ . Bilinear elements of a beam are used in the solution of the problem. The structure has no internal force and has been made for fifty elements which are uniformly discretized and for time, ranging from 0.002 to 0.01 second. The physical properties used for computation are as follows: density ( $\rho = 8.0 \text{kgf} \cdot \text{ms}^2/\text{mm}^4$ ), modulus of elasticity ( $E = 20,000 \text{kgf}/\text{mm}^2$ ), area of cross section ( $A = 1.0 \text{mm}^2$ ) and length of bar ( $L = 50.0 \text{cm}$ ). The one-dimensional wave propagation problem to be solved is one governed by

Eq.(1) and subject to the following boundary and initial conditions

$$u(L,t) = 0, \quad AE \frac{\partial u}{\partial x}(0,t) = 1.0 \text{kgf}$$

and

$$u(x,0) = 0, \quad \frac{\partial u}{\partial t}(x,0) = 0$$

The analytical solutions for this problem is

$$u(x,t) = \frac{f_o}{E}(x-L) + \frac{8f_oL}{E\pi^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1) \frac{\pi}{2L} x \cos(2n-1) \frac{\pi c}{2L} t \quad (22)$$

The plotted results in Fig.2, that is, after 31 time steps, show how the method compare the exact solution with relatively large time increment  $\Delta t = 0.004$  microsecond. This time step is taken for numerical stability considerations. These results show oscillations and inaccuracies, particularly in the vicinity of the wave front. Even with  $\Delta t = 0.004$  microsecond which is double of characteristic time step these results are still within 2.2% of the exact solution at  $t = 0.124$  microsecond. An approximate size of the time step for stability can be found as  $\Delta t = l/c = 10/5,000 = 0.002 \text{ms}$ , where  $l$  is the length of each element. This size is often called the characteristic time step. To study the convergence of the present method, the results

Fig. 2 Particle velocity for wave propagation in bar with  $\Delta t = 0.004 \text{ms}$ .

Fig. 3 Particle velocity for wave propagation in bar with  $\Delta t = 0.002 \text{ms}$ .

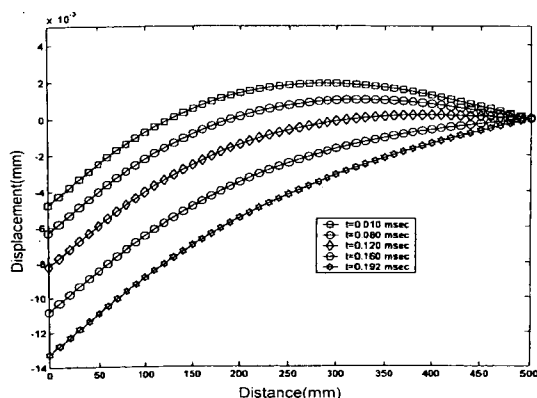


Fig. 4 Displacements for wave propagation in bar with  $\Delta t = 0.002$ ms.

in terms of particle velocity for time step of 0.002 ms at time  $t=0.1, 0.124, 0.204, 0.268$ ms were obtained. These results are plotted in Fig.3. There is no plottable difference between the analytical exact solution and the results of the present method. Fig.4 shows the displacement curves for various fixed values of the time  $t$ . The present method give close agreement to the analytical solution for a short time. It is noted that in all cases the solution is very accurately predicted, even with the large time step. However, for accurate prediction of the response, a finer finite element discretization and smaller space interval along with smaller space interval must be employed. No significant instability problems and much more rapid convergence to the analytical solution were experienced in this approach.

## 8. Conclusions

We have demonstrated the efficiency of using finite elements in both time and space where we the space-time domain as a whole in the generation of finite elements. The use of ordinary continuous finite element approximations enables us to use standard element packages for the space-time domain. In this method a complete space-time finite element discretization is generated which eliminates

the need for any additional ordinary differential equation solver to resolve the temporal behavior of the problem. As we have seen, the numerical stability of time-stepping on the larger time steps is quite good. One disadvantage of any space-time finite element formulation is the additional dimension of time. Although more computer storage capacity was required to handle the present algorithm, this disadvantage was easily offset by the substantial savings in the CPU time due to rapid convergence of the solution. In this present approach, large time step increments were allowed for achieving stable solutions regardless of the maximum permissible time step in conventional numerical methods. Furthermore, numerical results have shown that the space-time Galerkin formulation is effective for localizing oscillations due to sharp gradients along with the fined mesh. The methods presented are not limited to one-dimensional problems. An obvious extension of the present method is the development of a similar scheme in multi-dimensional involving tetrahedrons and the combination of different types of elements in one single code.

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