

Assignment 4 notes

Late days increased to 6

Starter code provided to support deforming meshes (for cloth simulation): https://git.iitd.ac.in/col781-2302/a4

Time integration recap

$$\frac{\mathrm{d}}{\mathrm{d}t}y(t) = \phi(y(t), t)$$

Forward Euler:

$$y_{n+1} = y_n + \phi(y_n, t_n) \Delta t$$

Backward Euler:

$$y_{n+1} \approx y_n + \phi(y_{n+1}, t_{n+1}) \Delta t$$

For finite Δt , these obviously have some approximation error. How much?

Taylor series:

$$y(t) = y(0) + y'(0) t + \frac{1}{2} y''(0) t^2 + \cdots$$

In forward Euler, we approximate $y(\Delta t) \approx y(0) + y'(0) \Delta t$.

• Error per time step: local truncation error = $O(\Delta t^2)$

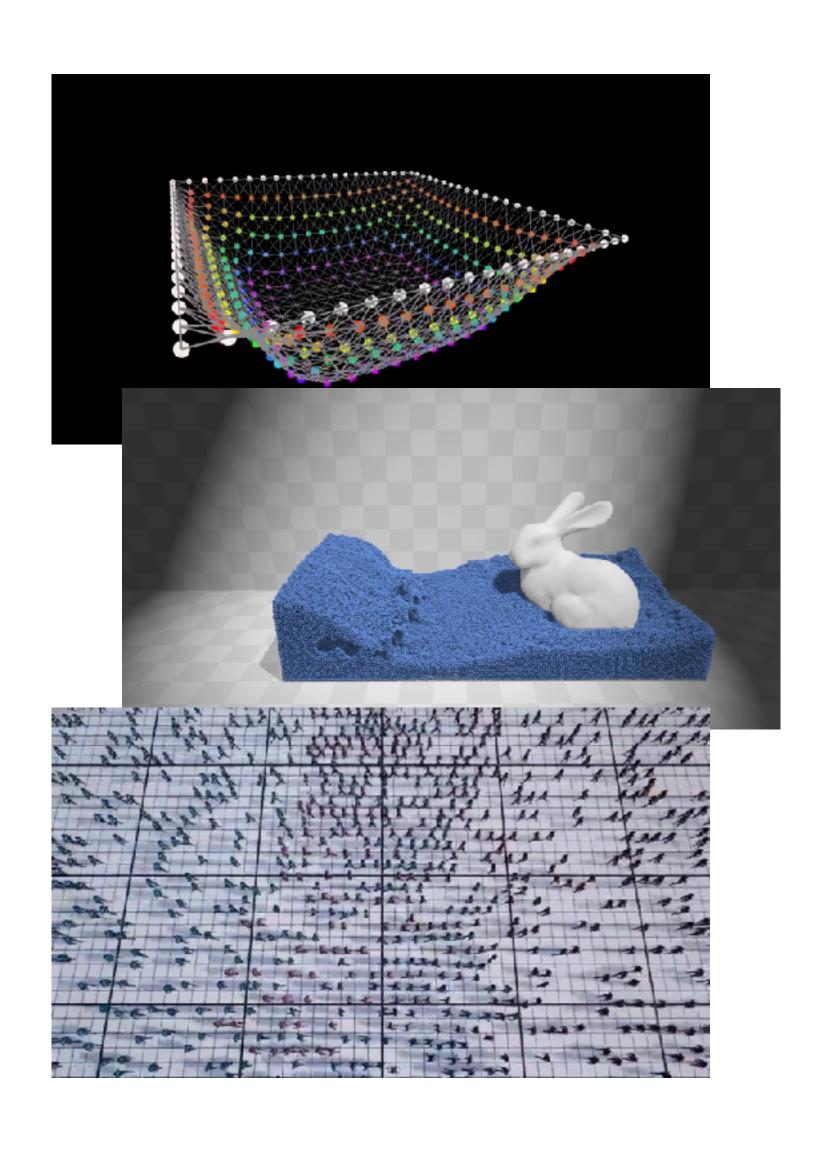
To reach time t, we will need $t/\Delta t$ steps

• Total error in y(t): global truncation error $\approx t/\Delta t \ O(\Delta t^2) = O(\Delta t)$

So we say forward Euler is first-order accurate. Same is true for backward Euler!

Schemes with higher-order accuracy: trapezoid, midpoint (2nd order), RK4 (4th order), ...

How to apply all this to systems of interacting particles?



Forward and semi-implicit Euler are easy:

- For each particle *i*, compute total force \mathbf{f}_{i}^{n}
- For each particle *i*, compute new state

$$\mathbf{v}_{i}^{n+1} = \mathbf{v}_{i}^{n} + m_{i}^{-1} \mathbf{f}_{i}^{n} \Delta t$$

$$\mathbf{x}_{i}^{n+1} = \mathbf{x}_{i}^{n} + \mathbf{v}_{i} \Delta t$$

A bit inconvenient to analyze mathematically: Each \mathbf{f}_i could depend on \mathbf{x}_1 , \mathbf{v}_1 , \mathbf{x}_2 , \mathbf{v}_2 , ...

Not clear how to do backward Euler!

Simpler with generalized coordinates:

$$\mathbf{q} = \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \\ \vdots \\ \mathbf{x}_n \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} \mathbf{v}_1 \\ \mathbf{v}_2 \\ \vdots \\ \mathbf{v}_n \end{bmatrix}$$

Then

$$\frac{\mathrm{d}^{2}\mathbf{q}(t)}{\mathrm{d}t^{2}} = \begin{bmatrix} m_{1}^{-1}\mathbf{f}_{1}(t,\mathbf{q},\mathbf{v}) \\ m_{2}^{-1}\mathbf{f}_{2}(t,\mathbf{q},\mathbf{v}) \\ \vdots \\ m_{n}^{-1}\mathbf{f}_{n}(t,\mathbf{q},\mathbf{v}) \end{bmatrix} = \begin{bmatrix} m_{1}\mathbf{I} \\ m_{2}\mathbf{I} \\ \vdots \\ m_{n}\mathbf{I} \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{f}_{1}(t,\mathbf{q},\mathbf{v}) \\ \mathbf{f}_{2}(t,\mathbf{q},\mathbf{v}) \\ \vdots \\ \mathbf{f}_{n}(t,\mathbf{q},\mathbf{v}) \end{bmatrix}$$

Now we're solving for the evolution of a single (though 3n-dimensional!) vector

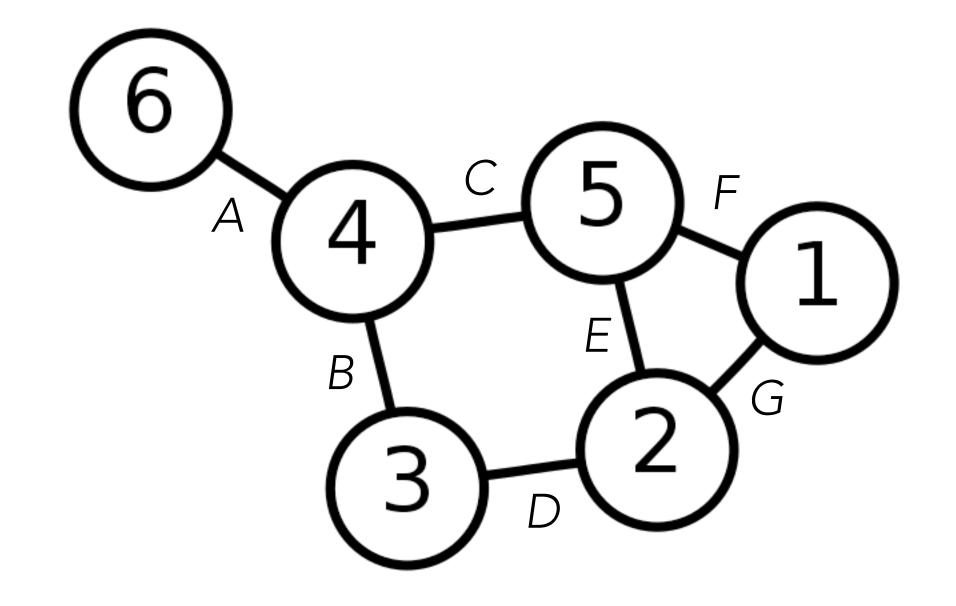
Example: A small mass-spring system

$$\begin{bmatrix} \mathbf{f}_{1}(t, \mathbf{q}, \mathbf{v}) \\ \mathbf{f}_{2}(t, \mathbf{q}, \mathbf{v}) \\ \vdots \\ \mathbf{f}_{6}(t, \mathbf{q}, \mathbf{v}) \end{bmatrix} = \begin{bmatrix} \mathbf{f}_{1F} + \mathbf{f}_{1G} \\ \mathbf{f}_{2D} + \mathbf{f}_{2E} + \mathbf{f}_{2G} \\ \vdots \\ \mathbf{f}_{6A} \end{bmatrix}$$

Force due to spring D: $\begin{bmatrix} 0 \\ \mathbf{f}_{2D} \\ \mathbf{f}_{3D} \\ 0 \\ \vdots \end{bmatrix}$ (of course, $\mathbf{f}_{2D} = -\mathbf{f}_{3D}$)

(of course,
$$\mathbf{f}_{2D} = -\mathbf{f}_{3D}$$
)

Total force on system = \sum force due to each spring



Per-particle formulation:

$$\frac{\mathrm{d}^2 \mathbf{x}_i(t)}{\mathrm{d}t^2} = m_i^{-1} \mathbf{f}_i(t, \ldots) \quad \forall i = 1, 2, \ldots$$

$$\mathbf{v}_{i}^{n+1} = \mathbf{v}_{i}^{n} + m_{i}^{-1} \mathbf{f}_{i}(t, ...) \Delta t \quad \forall i = 1, 2, ...$$

 $\mathbf{x}_{i}^{n} = \mathbf{x}_{i}^{n} + \mathbf{v}_{i} \Delta t \quad \forall i = 1, 2, ...$

Careful not to update \mathbf{x}_1 , \mathbf{v}_1 before computing \mathbf{f}_2 , in case it depends on them

Generalized coordinates:

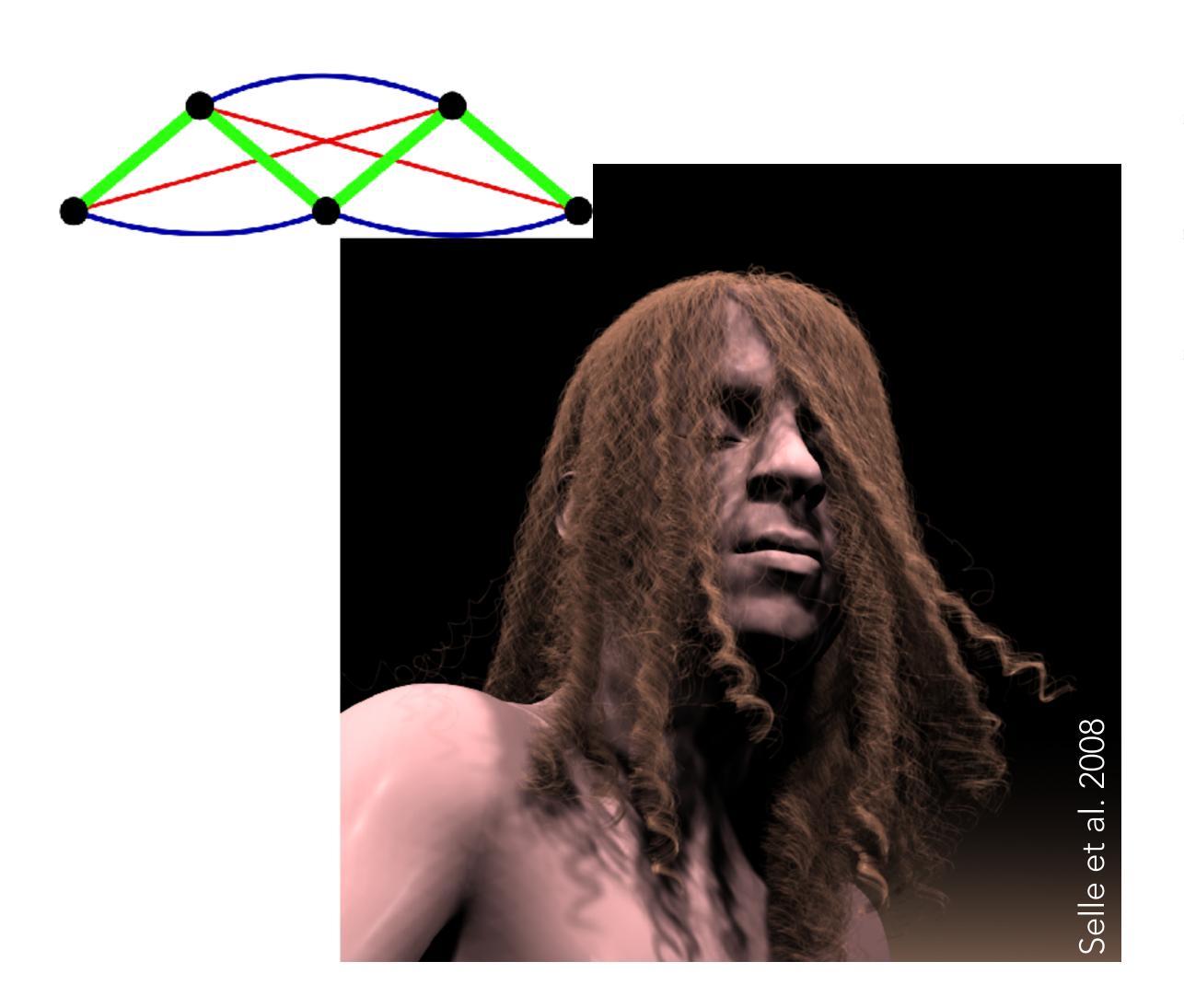
$$\frac{\mathrm{d}^2\mathbf{q}(t)}{\mathrm{d}t^2} = \mathbf{M}^{-1}\mathbf{f}(t, \mathbf{q}, \mathbf{v})$$

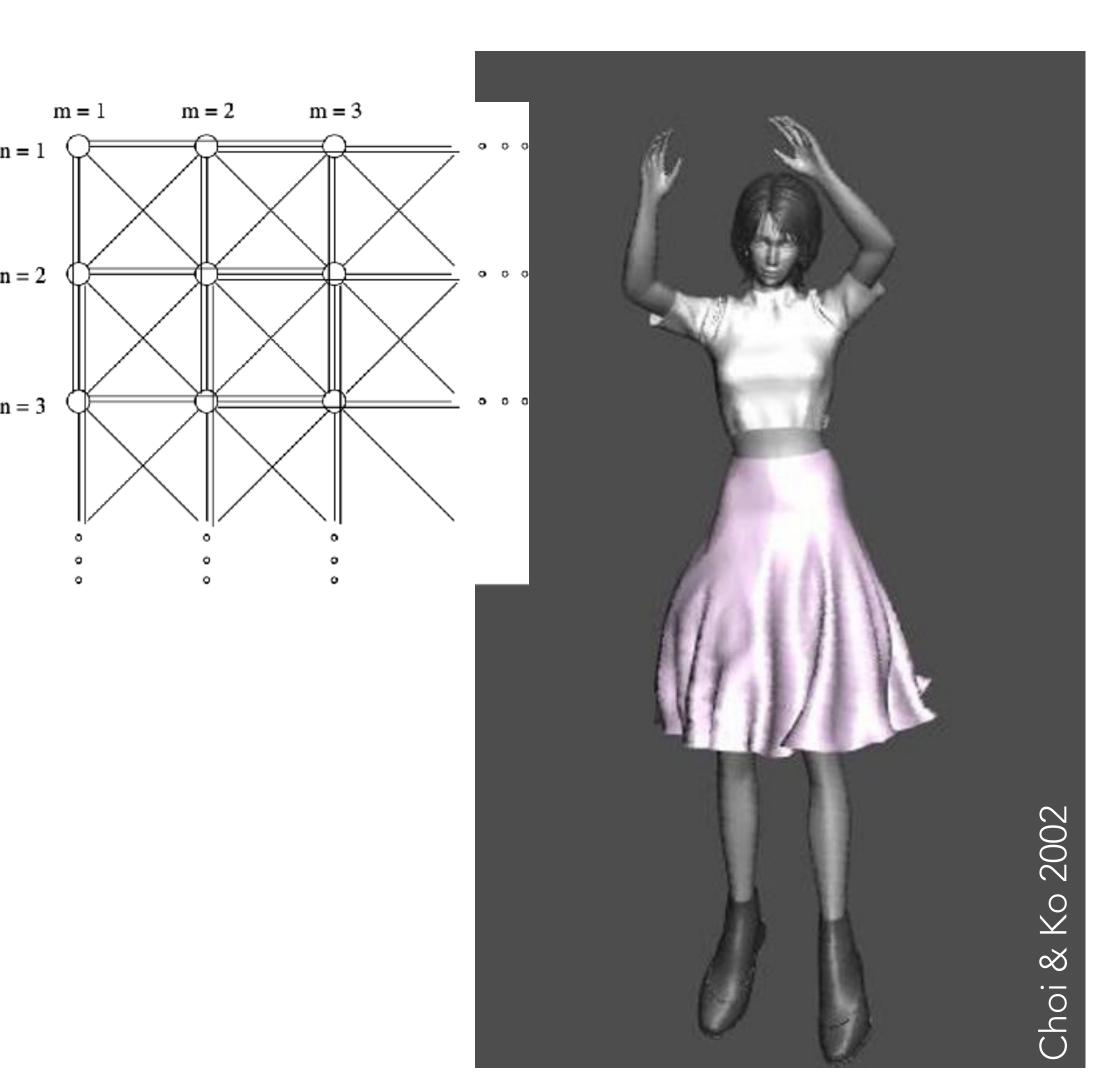
$$\mathbf{v}^{n+1} = \mathbf{v}^n + \mathbf{M}^{-1} \mathbf{f}(t, \mathbf{q}, \mathbf{v}) \Delta t$$

 $\mathbf{q}^{n+1} = \mathbf{q}^n + \mathbf{v} \Delta t$

Simple! And generalizes to other things (e.g. rigid bodies) with few changes

Mass-spring systems





Recall springs in 1 dimension from physics classes.

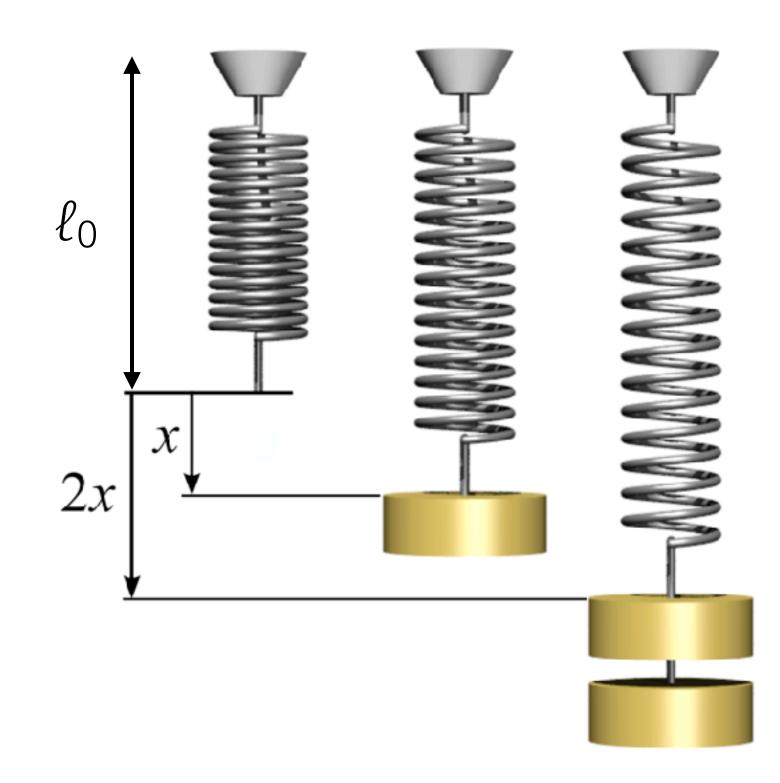
Hooke's law: force is proportional to displacement

$$F = -k x = -k (\ell - \ell_0)$$

Potential energy:

$$U = \frac{1}{2} k (\ell - \ell_0)^2$$

In fact $F = -dU/d\ell$



In 3D, suppose a spring connects particles i and j. What should be the force \mathbf{f}_{ij} on i due to j?

Let's first define the potential:

$$U = \frac{1}{2} k (\|\mathbf{x}_i - \mathbf{x}_j\| - \ell_0)^2$$



Then $\mathbf{f}_{ij} = -\partial U/\partial \mathbf{x}_i \Rightarrow$

$$\mathbf{f}_{ij} = -k \left(||\mathbf{x}_i - \mathbf{x}_j|| - \ell_0 \right) \frac{\mathbf{x}_i - \mathbf{x}_j}{||\mathbf{x}_i - \mathbf{x}_j||}$$
$$= -k \left(||\mathbf{x}_{ij}|| - \ell_0 \right) \hat{\mathbf{x}}_{ij}$$

Similarly $\mathbf{f}_{ji} = -\partial U/\partial \mathbf{x}_j$ (but it's also just $-\mathbf{f}_{ij}$)

Exercise: Derive this expression from $-\partial U/\partial \mathbf{x}_i$. Optional: Look up multivariable calculus identities, chain rule, etc. so you don't have to differentiate componentwise.

Problem: Real springs dissipate energy and don't keep oscillating forever!

Bad idea: Just add a force that opposes all velocities

$$\mathbf{f}_i = -k_d \mathbf{v}_i$$

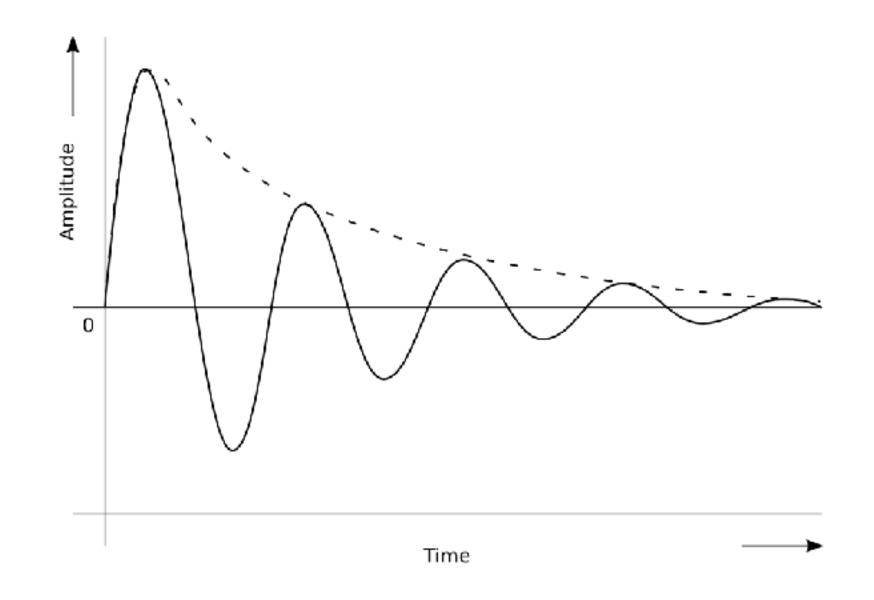
Sometimes called "ether drag"



Should a rusty spring fall slower than a clean spring?

Good idea: Only oppose relative velocities along the spring

$$\mathbf{f}_{ij} = -k_d \left(\mathbf{v}_{ij} \cdot \hat{\mathbf{x}}_{ij} \right) \hat{\mathbf{x}}_{ij}$$



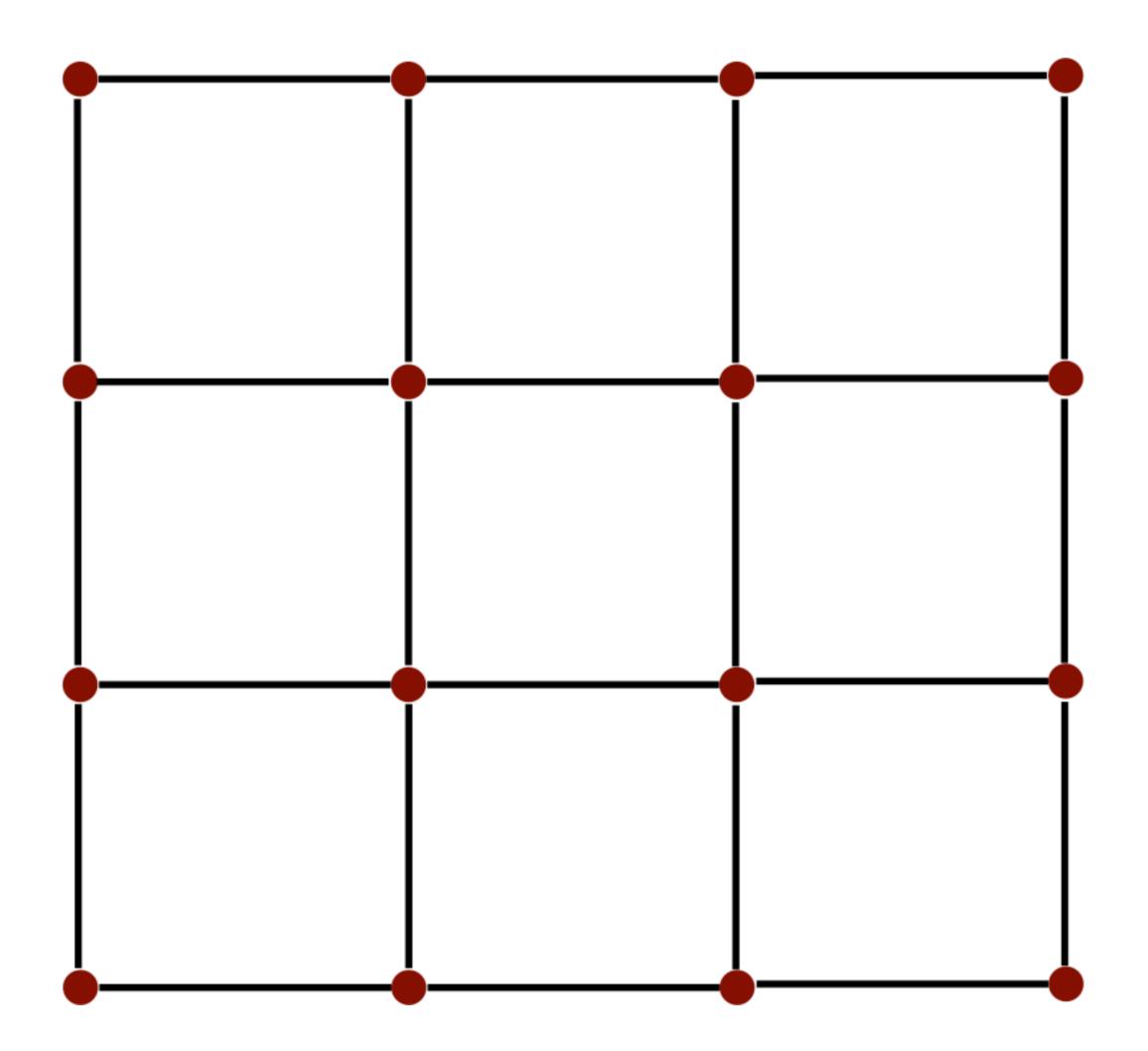
Force due to a spring, finally:

$$\mathbf{f}_{ij} = -k_s(||\mathbf{x}_{ij}|| - \ell_0) \,\hat{\mathbf{x}}_{ij} - k_d(\mathbf{v}_{ij} \cdot \hat{\mathbf{x}}_{ij}) \,\hat{\mathbf{x}}_{ij}$$

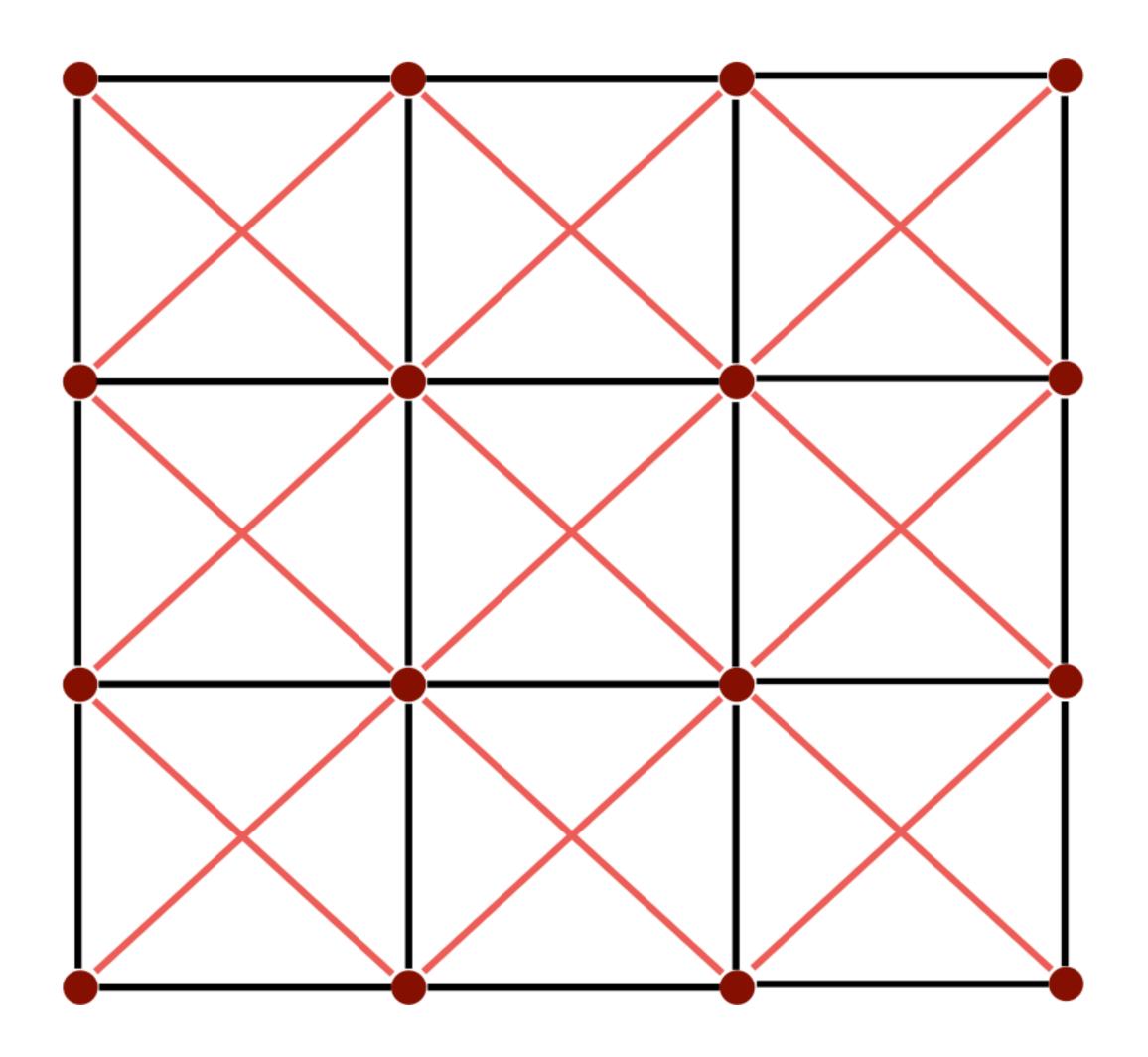
where

- Spring constant $k_s \ge 0$
- Damping constant $k_d \ge 0$

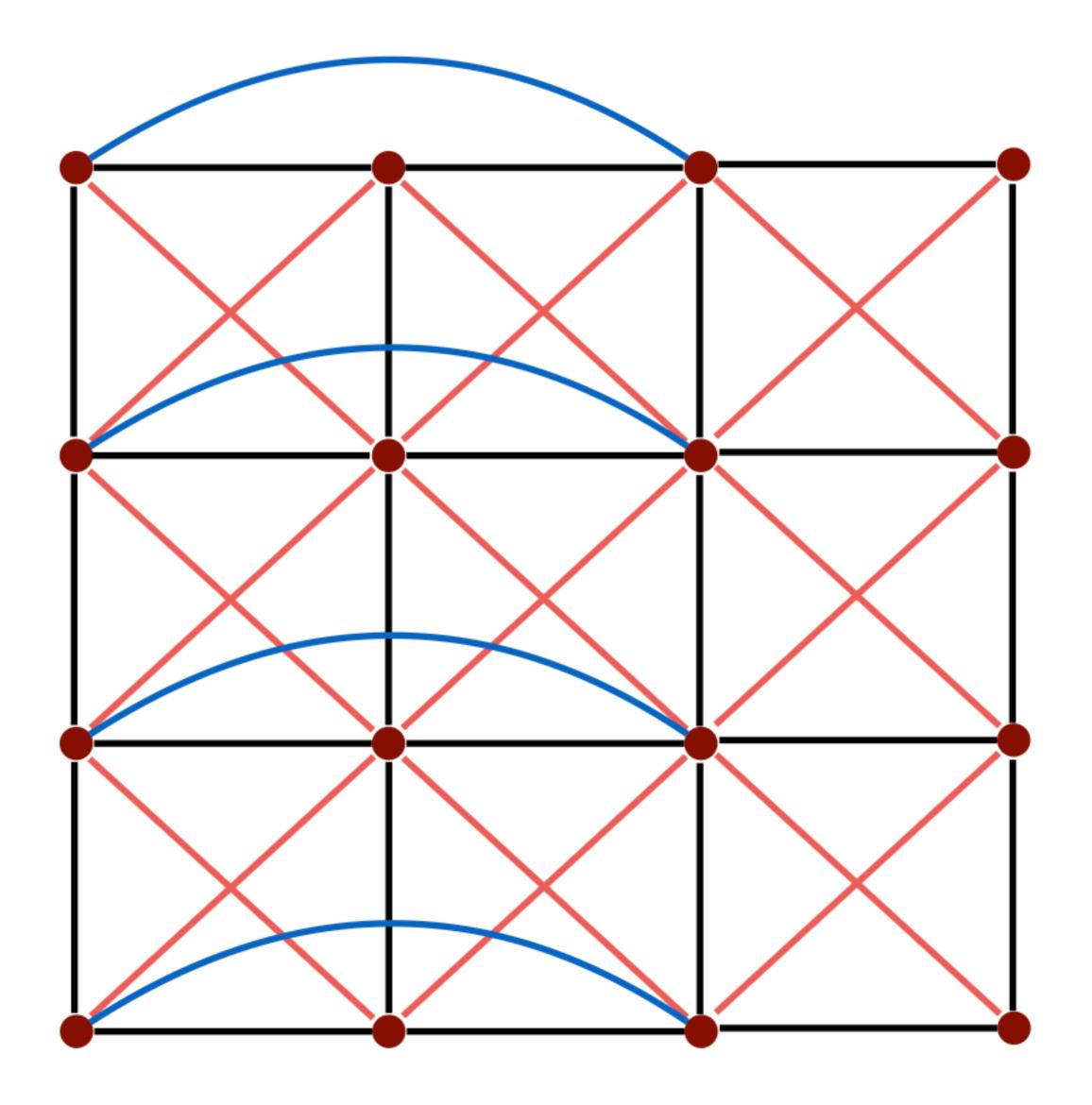
Structural springs



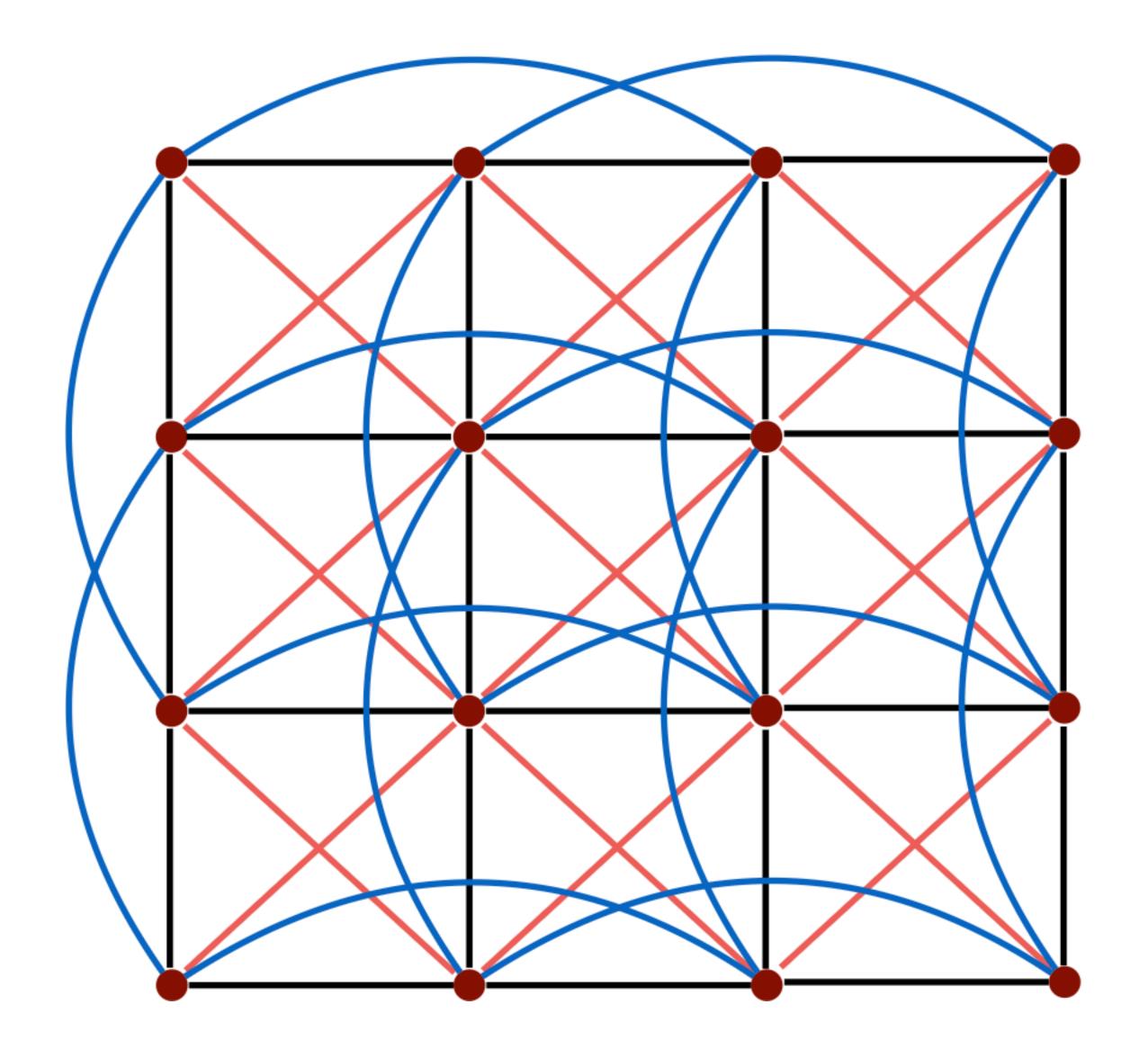
- Structural springs
- Shear springs



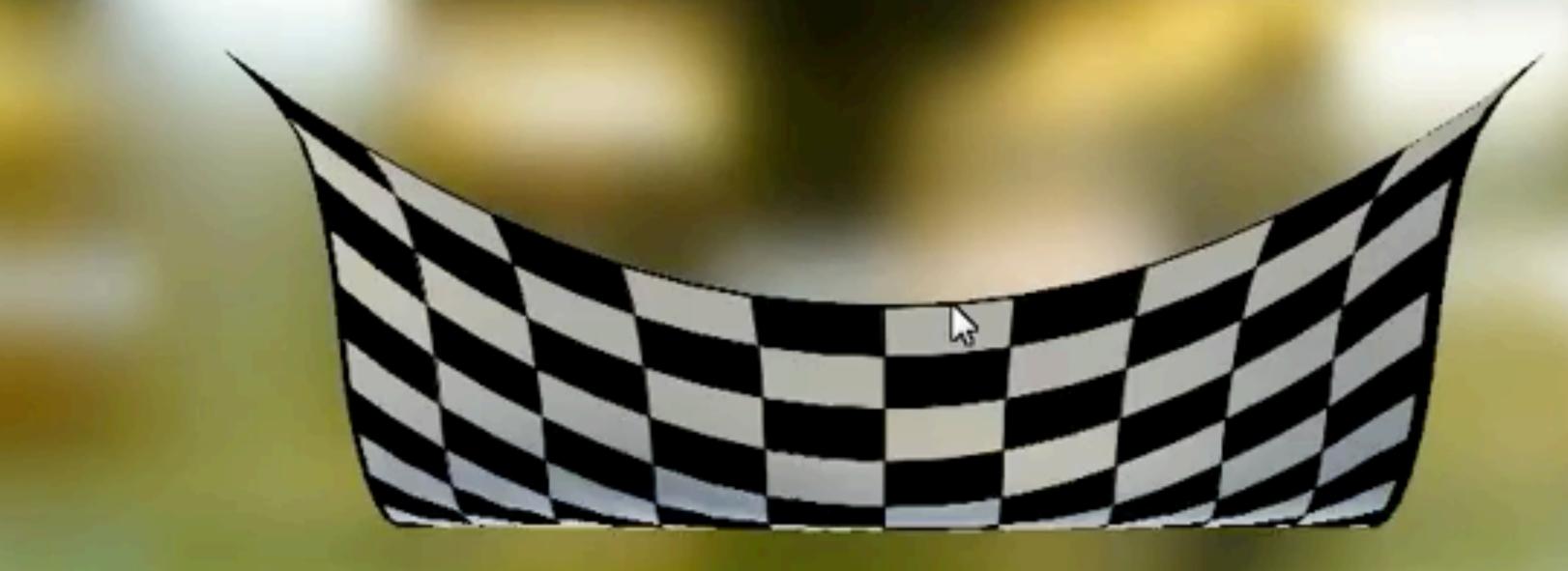
- Structural springs
- Shear springs
- Bending springs



- Structural springs
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https://www.youtube.com/watch?v=L4oFuXovsrM

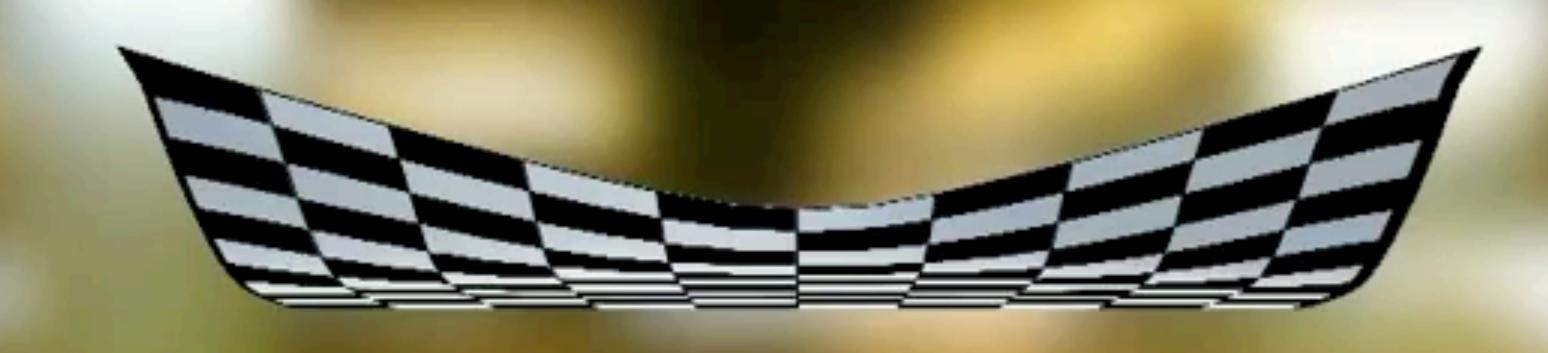




https://www.youtube.com/watch?v=RMqgajfZSvY

NEGATIVE EXAMPLE: NO BEND SPRINGS

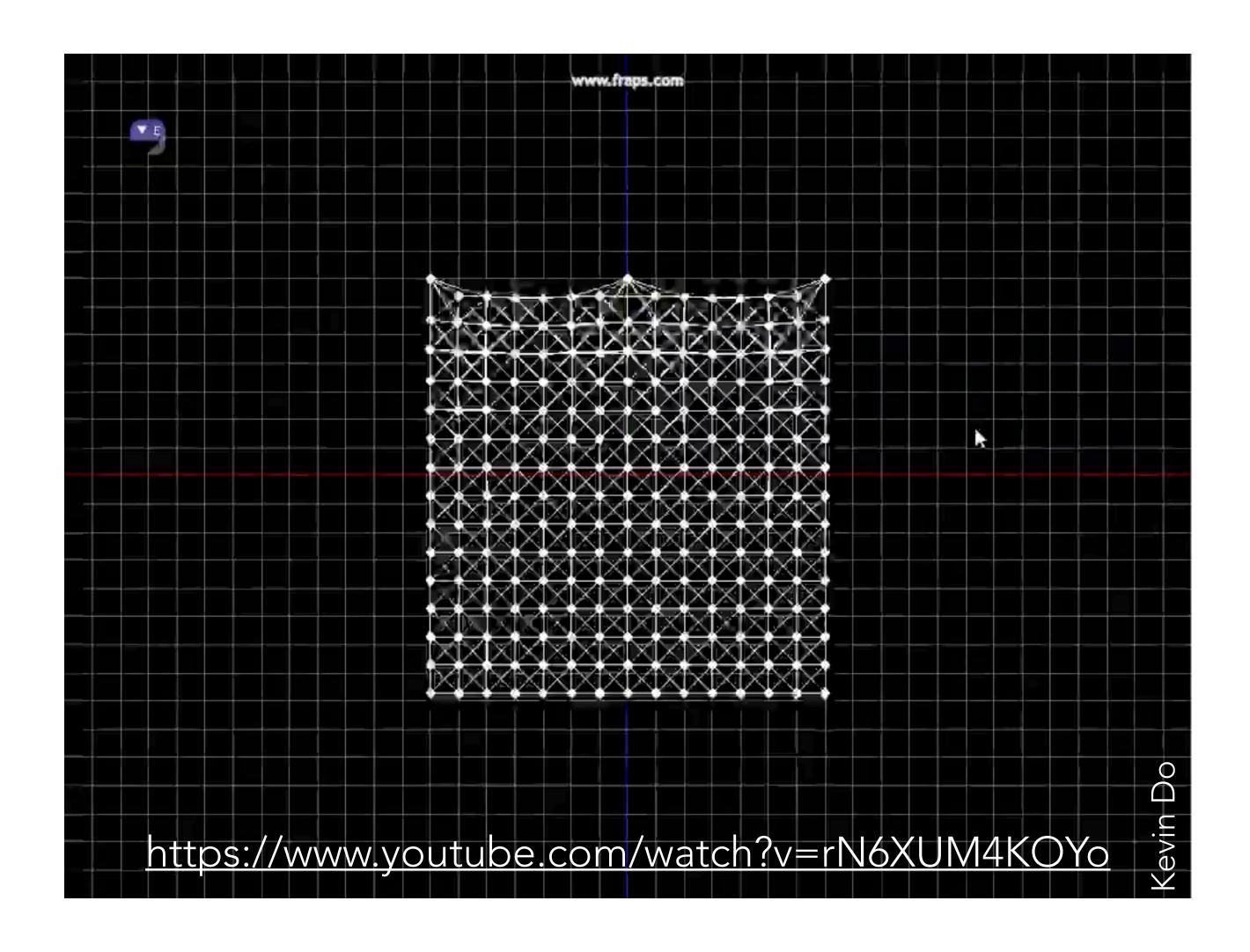




Skeel Lee

Here's what instability looks like for a mass-spring system:

To avoid this, let's talk about how to do backward Euler time stepping.



Recall: backward Euler gives us a system of equations in the unknown next state (\mathbf{q}_{n+1} , \mathbf{v}_{n+1})

$$\mathbf{q}_{n+1} = \mathbf{q}_n + \mathbf{v}_{n+1} \Delta t$$

$$\mathbf{v}_{n+1} = \mathbf{v}_n + \mathbf{M}^{-1} \mathbf{f}(\mathbf{q}_{n+1}, \mathbf{v}_{n+1}) \Delta t$$

How do we solve this system of equations? Newton's method!

Pick a guess ($\tilde{\mathbf{q}}$, $\tilde{\mathbf{v}}$). A natural choice is to start with $\tilde{\mathbf{q}} = \mathbf{q}_n$, $\tilde{\mathbf{v}} = \mathbf{v}_n$.

1. Linearize the problem:

$$\begin{split} (\tilde{\mathbf{q}} + \Delta \mathbf{q}) &= \mathbf{q}_n + (\tilde{\mathbf{v}} + \Delta \mathbf{v}) \, \Delta t \\ (\tilde{\mathbf{v}} + \Delta \mathbf{v}) &= \mathbf{v}_n + \mathbf{M}^{-1} \, \mathbf{f}(\tilde{\mathbf{q}} + \Delta \mathbf{q}, \, \tilde{\mathbf{v}} + \Delta \mathbf{v}) \, \Delta t \\ &\approx \mathbf{v}_n + \mathbf{M}^{-1} \, (\mathbf{f}(\tilde{\mathbf{q}}, \, \tilde{\mathbf{v}}) + \frac{\partial \mathbf{f}}{\partial \mathbf{q}}(\tilde{\mathbf{q}}, \, \tilde{\mathbf{v}}) \, \Delta \mathbf{q} + \frac{\partial \mathbf{f}}{\partial \mathbf{v}}(\tilde{\mathbf{q}}, \, \tilde{\mathbf{v}}) \, \Delta \mathbf{v}) \, \Delta t \end{split}$$

Here we need the force Jacobians $\frac{\partial \mathbf{f}}{\partial \mathbf{q}}$ and $\frac{\partial \mathbf{f}}{\partial \mathbf{v}}$: how does \mathbf{f} change with \mathbf{q} and \mathbf{v} ?

1. Linearize the problem:

$$(\tilde{\mathbf{q}} + \Delta \mathbf{q}) = \mathbf{q}_n + (\tilde{\mathbf{v}} + \Delta \mathbf{v}) \Delta t$$

$$(\tilde{\mathbf{v}} + \Delta \mathbf{v}) = \mathbf{v}_n + \mathbf{M}^{-1} (\mathbf{f}(\tilde{\mathbf{q}}, \tilde{\mathbf{v}}) + \mathbf{J}_{\mathbf{q}}(\tilde{\mathbf{q}}, \tilde{\mathbf{v}}) \Delta \mathbf{q} + \mathbf{J}_{\mathbf{v}}(\tilde{\mathbf{q}}, \tilde{\mathbf{v}}) \Delta \mathbf{v}) \Delta t$$

2. Now the system is linear in ($\Delta \mathbf{q}$, $\Delta \mathbf{v}$). Plug into any linear solver.

Faster solves: substitute Δq in terms of Δv , then rearrange to get something of the form

$$(\mathbf{M} - \mathbf{J}_{\mathbf{v}} \Delta t - \mathbf{J}_{\mathbf{q}} \Delta t^2) \Delta \mathbf{v} = \cdots$$

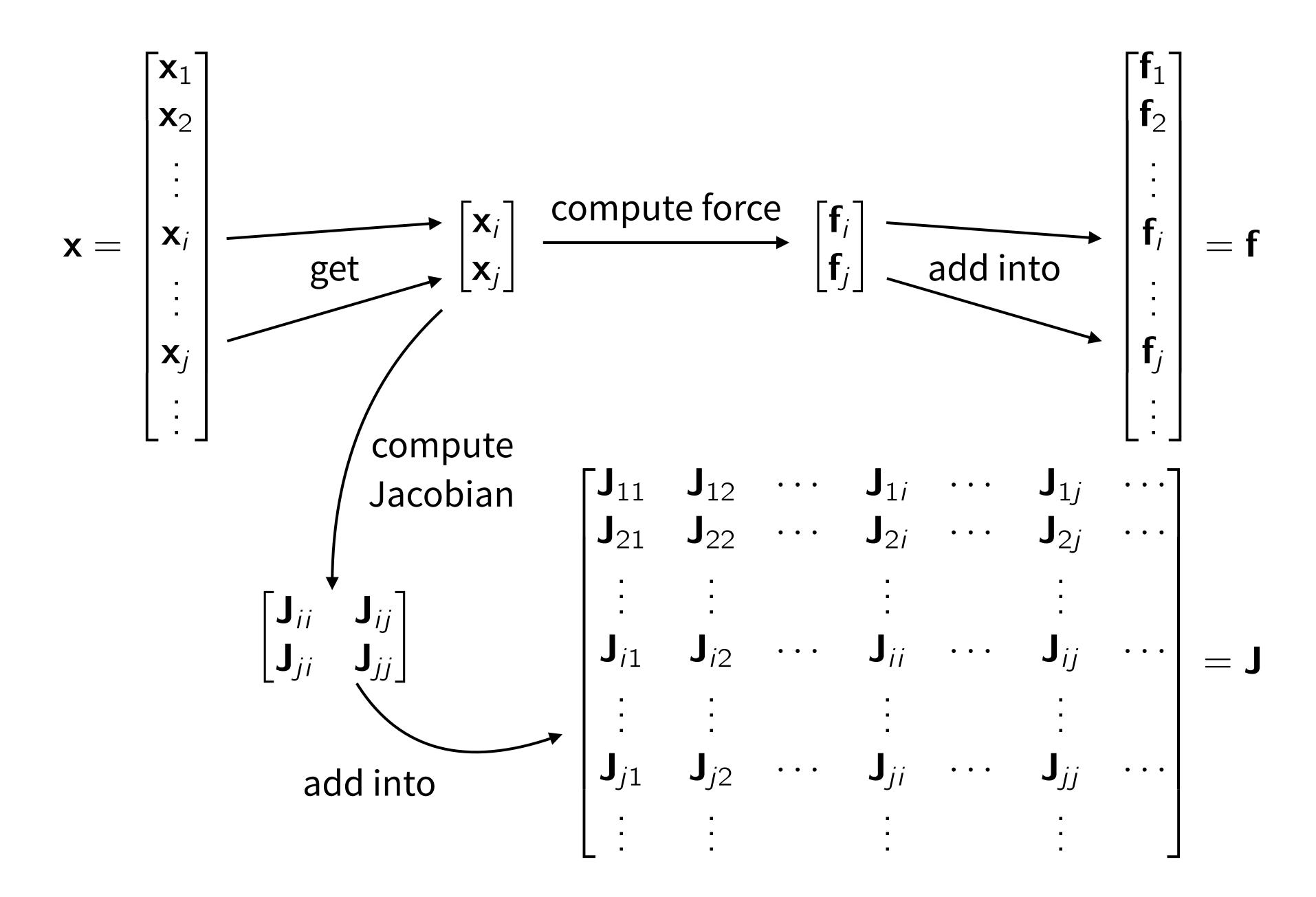
Left-hand side is almost always symmetric, often positive definite

Example: force Jacobians for springs

$$\mathbf{f}_{ij} = -k_s (\|\mathbf{x}_{ij}\| - \ell_0) \, \hat{\mathbf{x}}_{ij} - k_d (\mathbf{v}_{ij} \cdot \hat{\mathbf{x}}_{ij}) \, \hat{\mathbf{x}}_{ij}$$

$$\frac{\partial \mathbf{f}_{ij}}{\partial \mathbf{x}_i} = ?$$

$$\frac{\partial \mathbf{f}_{ij}}{\partial \mathbf{v}_i} = ?$$



Homework problem

Suppose you try to implement backward Euler:

$$(\mathbf{M} - \mathbf{J}_{\mathbf{v}} \Delta t - \mathbf{J}_{\mathbf{q}} \Delta t^2) \Delta \mathbf{v} = \cdots$$

But you're too lazy to derive the force Jacobians, and you replace them with zeroes instead.

What kind of time integration scheme do you get? Does it reduce to a known one?