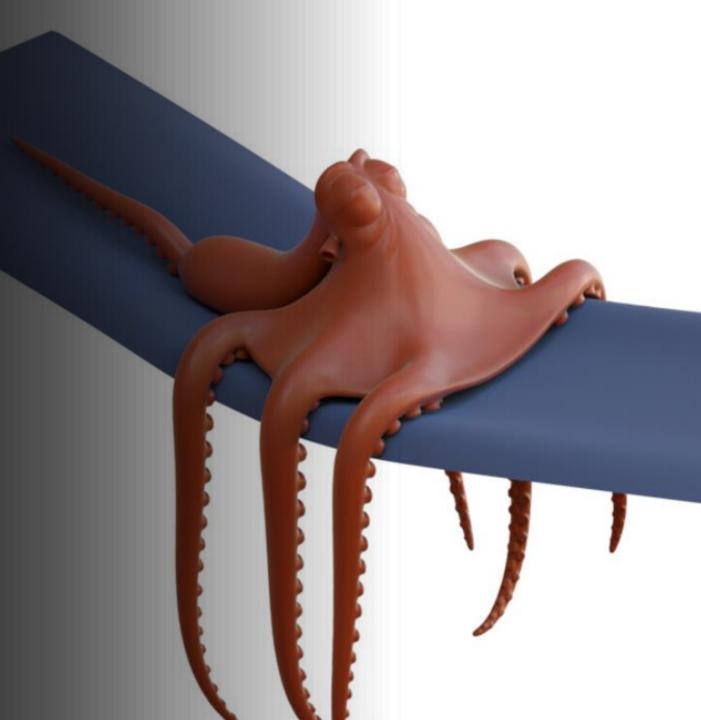


**Spatial and Temporal Discretization** 



## Outline today

- The temporal integration
  - Explicit
  - Implicit
  - Symplectic
- The spatial integration
  - Mass-Spring system
  - The finite element method

# Equations of motion (general cases)

$$\begin{aligned}
M\ddot{x} &= f(x) \\
\dot{x} &= v \quad \dot{v} = a = M^{-1}f \\
x(t_n + h) &= x(t_n) + \int_{0}^{h} v(t_n + t) dt \\
v(t_n + h) &= v(t_n) + \int_{0}^{h} M^{-1}f(t_n + t) dt \\
h &= t_{n+1} - t_n \text{ is the time-step size}
\end{aligned}$$

We don't know how to integrate this quantity We don't know anything after  $t_n$ 

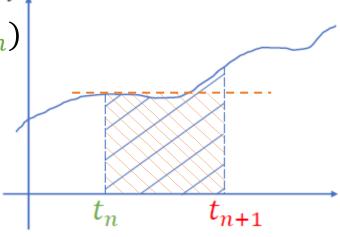
## Temporal integration (Explicit)

$$x_{n+1} = x(t_n) + \int_0^h v(t_n + t)dt \approx x_n + hv_n$$

$$v_{n+1} = v(t_n) + \int_0^h M^{-1}f(t_n + t)dt = v_n + hM^{-1}f(x_n)$$

Accuracy: 1st-order accurate

$$\int_{0}^{h} \mathbf{v}(t_{n} + t)dt = h\mathbf{v}(t_{n} + 0) + \frac{h^{2}}{2}\mathbf{v}'(t_{n} + 0) + \cdots$$
$$= h\mathbf{v}_{n} + O(h^{2})$$



# Temporal integration (Explicit)

#### **Stability:**

$$\frac{d}{dt}x = \lambda x$$

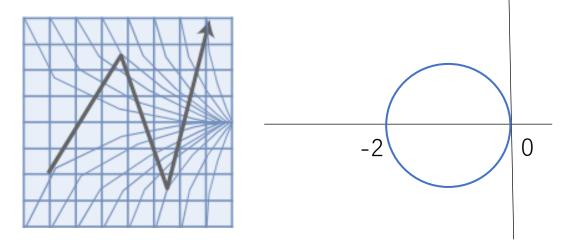
$$x_{n+1} = x_n + h\lambda x_n$$

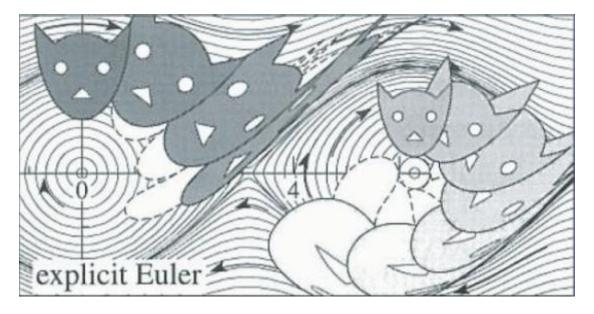
$$x_n = (1 + h\lambda)^n x_0$$

Condition of stability:

$$|1+h\lambda| \le 1$$
,  $h \le \frac{2}{|\lambda|}$ 

Explicit Euler is **extremely fast**, but it will also increase the system energy gradually. **Not recommended in almost all situations.** 





## Temporal integration (Implicit)

$$x_{n+1} = x(t_n) + \int_0^h v(t_n + t)dt \approx x_n + hv_{n+1}$$

$$v_{n+1} = v(t_n) + \int_0^h M^{-1}f(t_n + t)dt \approx v_n + hM^{-1}f(x_{n+1})$$

$$g(x) = \frac{1}{2h^2}(x_{n+1} - y_n)^T M(x_{n+1} - y_n) + E(x_{n+1})$$

Accuracy: 1st-order accurate

$$\int_0^h \boldsymbol{v}(t_n + t)dt = h\boldsymbol{v}(t_n + h) - \frac{h^2}{2}\boldsymbol{v}'(t_n + h) - \cdots$$
$$= h\boldsymbol{v}_{n+1} + O(h^2)$$
Expand where  $\Delta t = h$ 

# Temporal integration (Implicit)

#### Stability:

$$\frac{d}{dt}x = \lambda x$$

$$x_{n+1} = x_n + h\lambda x_{n+1}$$

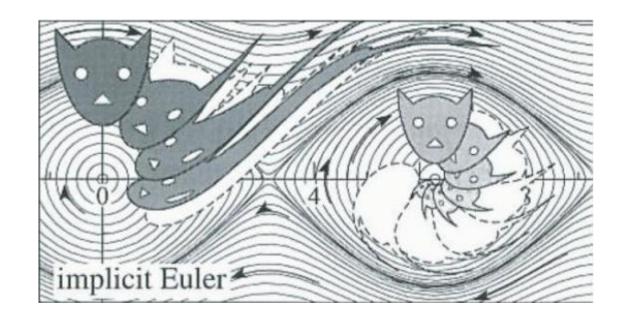
$$x_n = (1 - h\lambda)^{-n} x_0$$

Condition of stability:

$$|1 - h\lambda| \ge 1$$

Implicit Euler integrals are unconditionally stable!

Implicit Euler is often **expensive** due to the nonlinear optimization, it is often stable for **large time steps** and is widely used in performance centric applications. (game / design / animation)



# Temporal integration (Symplectic)

$$v_{n+1} = v(t_n) + \int_{0}^{h} M^{-1}f(t_n + t)dt \approx v_n + hM^{-1}f(x_n)$$
 $x_{n+1} = x(t_n) + \int_{0}^{h} v(t_n + t)dt \approx x_n + hv_{n+1}$ 
Accuracy: 2<sup>nd</sup>-order accurate

Accuracy: 
$$2^{\text{nd}}$$
-order accurate  $v_{n+0.5} \approx v_{n-0.5} + hM^{-1}f(x_n)$   $x_{n+1} \approx x_n + hv_{n+0.5}$  Midpoint 
$$\int_0^h v(t_n + t)dt = \int_0^{h/2} v(t_n + t)dt + \int_{h/2}^h v(t_n + t)dt$$
 
$$= \frac{h}{2}v(h/2) - \frac{h^2}{2}v'\left(\frac{h}{2}\right) + O(h^3) + \frac{h}{2}v(h/2) + \frac{h^2}{2}v'\left(\frac{h}{2}\right) + O(h^3) = hv_{n+0.5} + O(h^3)$$

# Temporal integration (Symplectic)

#### **Stability:**

$$\frac{d}{dt}x = \lambda x$$

$$x_{n+1} = x_n + h\lambda x_{n+0.5} = x_n + h\lambda (x_n + 0.5h\lambda x_n)$$

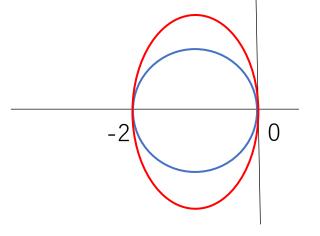
$$= x_n(1 + h\lambda + 0.5(h\lambda)^2)$$

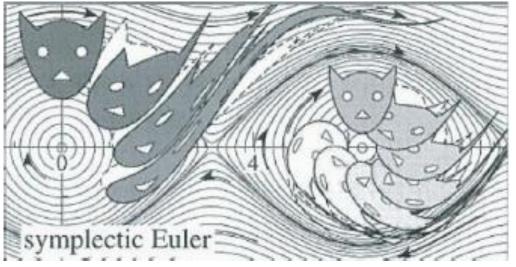
$$x_n = (1 + h\lambda + 0.5(h\lambda)^2)^n x_0$$

Condition of stability:

$$h\lambda = a + ib, |1 + h\lambda + 0.5(h\lambda)^2| \le 1$$

$$\left| \begin{bmatrix} 1 + a + \frac{a^2 - b^2}{2} \\ h + ah \end{bmatrix} \right| \le 1$$





Symplectic Euler is as **fast** as forward Euler. It has been widely used in **accuracy centric applications** (astronomy simulation / molecular dynamics etc).

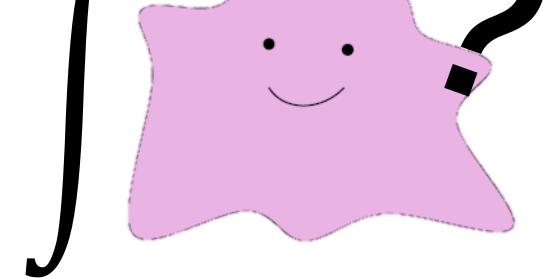
## Spatial integration

• For conservative forces (as most of the elastic forces are), the energy definition is all we need for their simulations.

A deformable object is a continuum body



E =

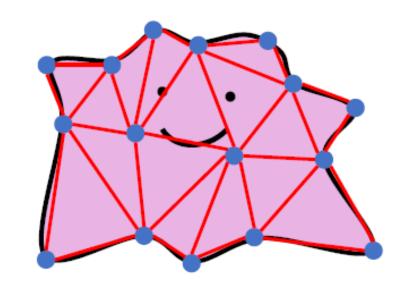


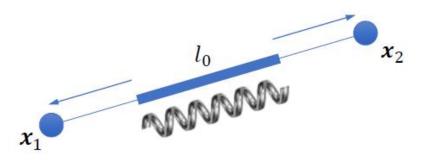
How to describe the deformation? How to describe the elastic energy?

# Mass-spring system

- Aggregate the volume mass to the vertices
- Link the mass vertices with springs
- How to describe the deformation? "Deformation" =  $l l_0$
- How to describe the elastic energy? Hooke's Law:  $E(x_1, x_2) = \frac{1}{2}k(l - l_0)^2$

$$E = \int_{x_1}^{l_0} = \int_{x_1}^{l_0}$$





## Mass-spring system

Mass-spring systems are particularly useful in:



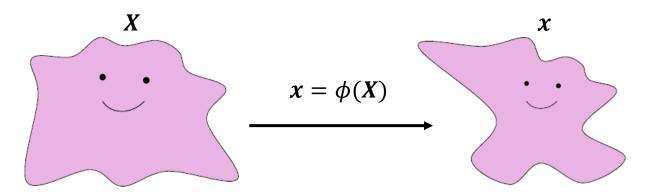
Cloth Sim Dinev et al. 2018



Hair Sim Selle et al. 2018

Mass-spring systems are NOT the best choices when simulating continuum area/volume

How to describe the deformation?



$$\phi(X) \approx \frac{\partial \phi}{\partial X} X + \frac{(\phi(X^*) - \frac{\partial \phi}{\partial X} X^*)}{t}$$

Deformation gradient

$$x \approx FX + t$$

- Translation:  $\phi(X) = X + t$
- Rotation:  $\phi(X) = RX$
- Scaling:  $\phi(X) = SX$

$$R = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}, S = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$$

$$F = \frac{\partial \phi}{\partial X} = I$$

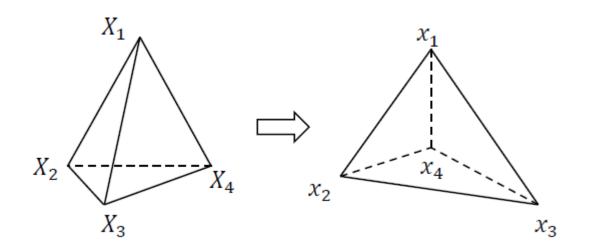
$$F = \frac{\partial \phi}{\partial X} = R$$

$$F = \frac{\partial \phi}{\partial X} = I$$

$$F = \frac{\partial \phi}{\partial X} = R$$

$$F = \frac{\partial \phi}{\partial X} = S$$

- How to describe the elastic energy?
- Define:  $\Psi(x) = \Psi(F)$  is an energy density function at  $x = \phi(X)$ , so  $E = \sum w_e \Psi(F_e)$
- Is it appropriate to do so?



$$[x_1 - x_4 \quad x_2 - x_4 \quad x_3 - x_4] = F[X_1 - X_4 \quad X_2 - X_4 \quad X_3 - X_4]$$

$$D_S$$

$$x_1 = FX_1 + t$$

$$x_2 = FX_2 + t$$

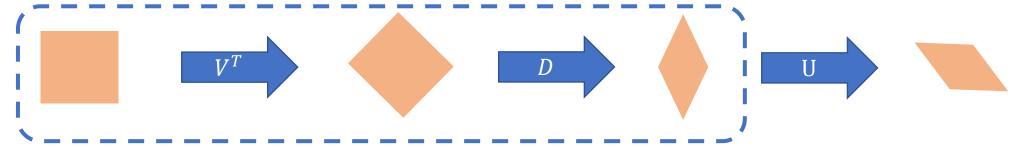
$$x_3 = FX_3 + t$$

$$x_4 = FX_4 + t$$

$$F = D_s D_m^{-1}$$

*F* is related to deformation, But it contains **rotation**.

Ideally, we need a tensor to describe shape deformation only. Recall that SVD gives  $F = UDV^T$ , where only  $V^T$  and D are relevant to deformation.



So we get rid of U as:

$$\epsilon_G(F) = \frac{1}{2}(F^T F - I) = \frac{1}{2}(VD^2 V^T - I)$$
 Green strain

Strain: Descriptor of severity of deformation

- $\epsilon(I) = 0$
- $\epsilon(F) = \epsilon(RF)$

- St. Venant-Kirchhoff model (StVK):
  - Strain:  $\epsilon_{stvk}(F) = \frac{1}{2}(F^TF I)$
  - Energy density:  $\Psi(\epsilon_{stvk}) = \mu \|\epsilon_{stvk}(F)\|_F^2 + \frac{\lambda}{2} tr(\epsilon_{stvk}(F))^2$
  - $P = \frac{\partial \Psi}{\partial F} = F[2\mu\epsilon_{stvk} + \lambda tr(\epsilon_{stvk})I]$  1st-Piola-Kirchhoff stress tensor
- Co-rotated linear model:
  - Strain:  $\epsilon_c(F) = S I$ , where F = RS
  - Energy density:  $\Psi(\epsilon_c) = \mu \|\epsilon_c\|_F^2 + \frac{\lambda}{2} tr(R^T F I)^2$
  - $P = \frac{\partial \Psi}{\partial F} = R[2\mu\epsilon_c + \lambda tr(\epsilon_c)I]$

Eventually we will need the gradient of  $\Psi$  to run simulations.

$$\frac{\partial \Psi}{\partial x} = \frac{\partial F}{\partial x} : \frac{\partial \Psi}{\partial F}$$

A 
$$(12 \times 1) \times (3 \times 3)$$
 tensor

A  $(3 \times 3)$  tensor (matrix)

A  $(12 \times 1)$  tensor (vector)

- Chain rule in detail:  $\frac{\partial \Psi}{\partial x_j^i} = \frac{\partial F}{\partial x_j^i}$ : P• Let's compute  $\frac{\partial F}{\partial x_j^i}$  first:

Since 
$$F = D_s D_m^{-1}$$
, so  $\frac{\partial F}{\partial x_i^i} = \frac{\partial D_s}{\partial x_i^i} D_m^{-1}$ 

$$\frac{\partial D_{S}}{\partial x_{j}^{i}} = \delta_{i} \delta_{j}^{T}, \text{ for } j = 1,2,3$$
Thus: 
$$\frac{\partial F}{\partial x_{j}^{i}} = \delta_{i} \delta_{j}^{T} D_{m}^{-1}$$

Thus: 
$$\frac{\partial F}{\partial x_i^i} = \delta_i \delta_j^T D_m^{-1}$$

• 
$$\frac{\partial F}{\partial x_j^i} : P = \delta_i \delta_j^T D_m^{-1} : P = tr(D_m^{-T} \delta_j \delta_i^T P)$$
$$= tr(\delta_i^T P D_m^{-T} \delta_i) = \delta_i^T P D_m^{-T} \delta_i = [P D_m^{-T}]_{ij}$$

$$D_{S} = \begin{bmatrix} x_{1} - x_{4} & x_{2} - x_{4} & x_{3} - x_{4} \end{bmatrix}$$

$$= \begin{bmatrix} x_{1}^{1} - x_{4}^{1} & x_{2}^{1} - x_{4}^{1} & x_{3}^{1} - x_{4}^{1} \\ x_{1}^{2} - x_{4}^{2} & x_{2}^{2} - x_{4}^{2} & x_{3}^{2} - x_{4}^{2} \\ x_{1}^{3} - x_{4}^{3} & x_{2}^{3} - x_{4}^{3} & x_{3}^{3} - x_{4}^{3} \end{bmatrix}$$

$$\frac{\partial D_s}{\partial x_1^2} = \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}^T = \delta_2 \delta_1^T$$

- The energy gradient:  $\frac{\partial E_e}{\partial x_{e,i}} = w_e \frac{\partial \Psi_e}{\partial x_{e,i}} = \text{the j-th col of } PD_m^{-T} \text{ for j=1, 2, 3 in the e-th}$ tetrahedron
  - For j = 4:  $\frac{\partial E_e}{\partial x_{eA}} = w_e \frac{\partial \Psi_e}{\partial x_{eA}} = -w_e \sum_{j=1}^3 \frac{\partial \Psi_e}{\partial x_{ej}}$

The sum of all internal forces in a tetrahedron should be zero

- Now we get the internal (elastic) force in a tetrahedron, while a particle often exists in multiple tetrahedra.
- At each time step, execute:
  - $f \leftarrow 0$
  - For e-th tetrahedron:

• 
$$D_s = [x_1 - x_4 \quad x_2 - x_4 \quad x_3 - x_4]$$

- $F = D_S D_m$
- $P \leftarrow P(F)$
- $H \leftarrow -w_e P D_m^{-T}$ ,  $H = [\boldsymbol{h}_1 \quad \boldsymbol{h}_2 \quad \boldsymbol{h}_3]$
- $f_1 += h_1$ ,  $f_2 += h_2$ ,  $f_3 += h_3$
- $f_4 += -(h_1 + h_2 + h_3)$
- $v_{new} = v + hM^{-1}f$
- $x_{new} = x + hv$



#### Reference and Futher Readings

- Finite Element Method, Part I [SIGGRAPH 2012 Course] [Link]
- Dynamic Deformables: Implementation and Production Practicalities [SIGGRAH 2020 Course] [Link]
- TaichiCourse 01: Lecture 08 [Link]
- GAMES Course 103 Lecture 7: Other Constrained Methods and Linear Finite Element Method I [Link]