

DIRECT SOLVER

OPTIMIZATIONS

GAUSS-SEIDEL

PDE

YOUNGS MODULUS

LAGRANGIAN MODEL

EULERIAN MODEL

PBD

XPBD

FLIP

STIFFNESS

FEM

DISCRETE SHELL

IMPLICIT SOLVER

CONTINUUM MECHANICS

NEWTON-RAPHSON

ENERGY MINIMIZATIONS

SPH

HYBRID

APIC

GRADIENT

∇f

Δf

JACOBI

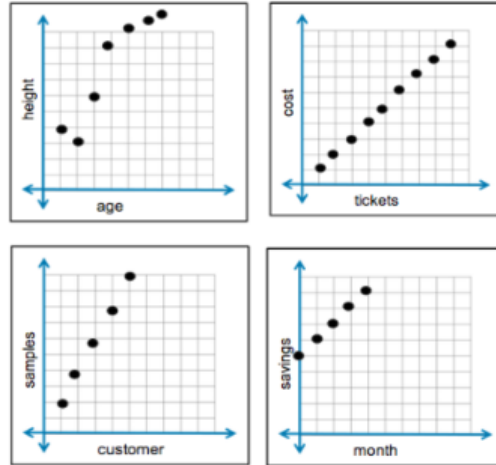
MPM

EXPLICIT SOLVER

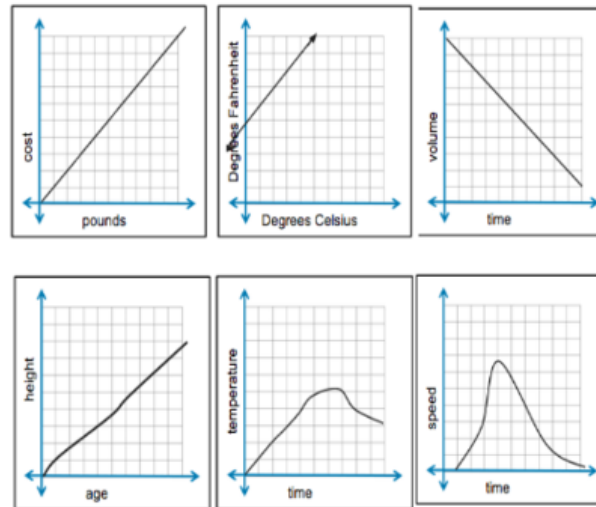
BEFORE THAT

DISCRETE vs CONTINUOUS

DISCRETE

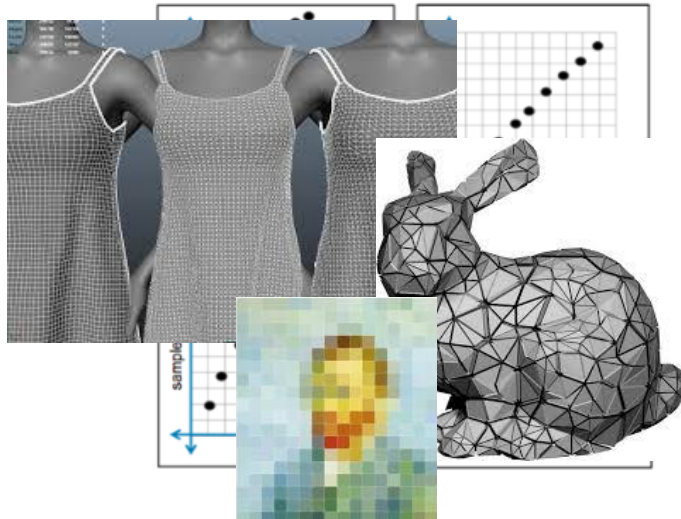


CONTINUOUS



DISCRETE vs CONTINUOUS

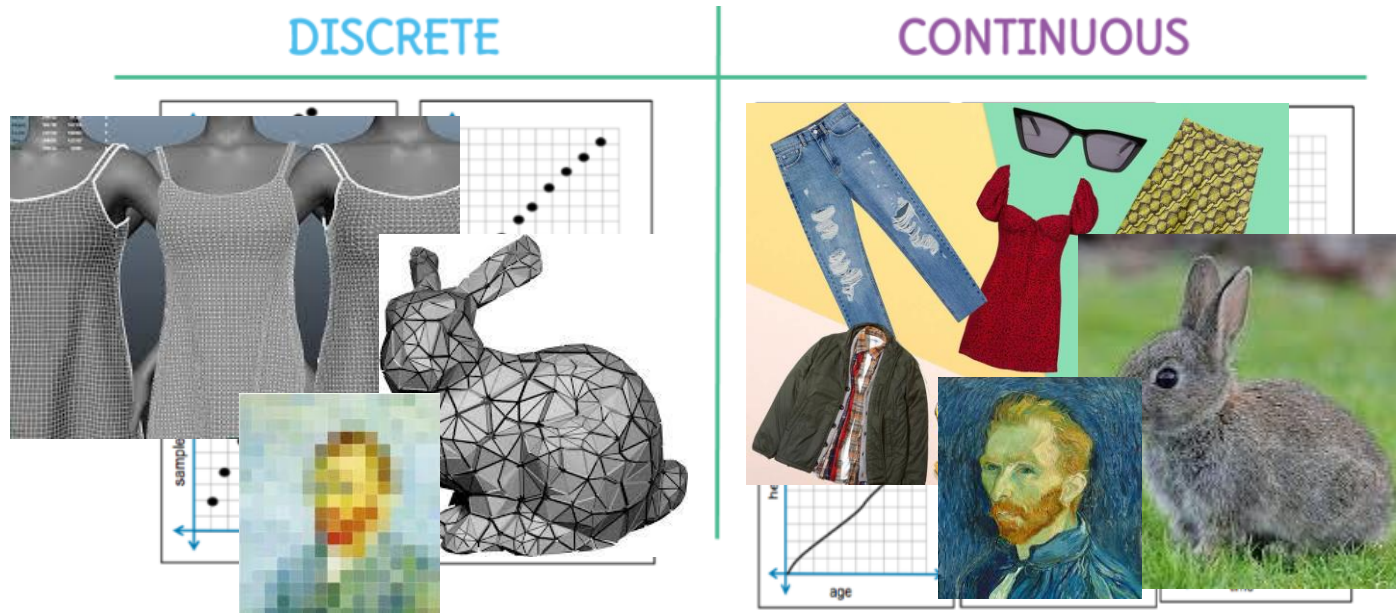
DISCRETE



CONTINUOUS

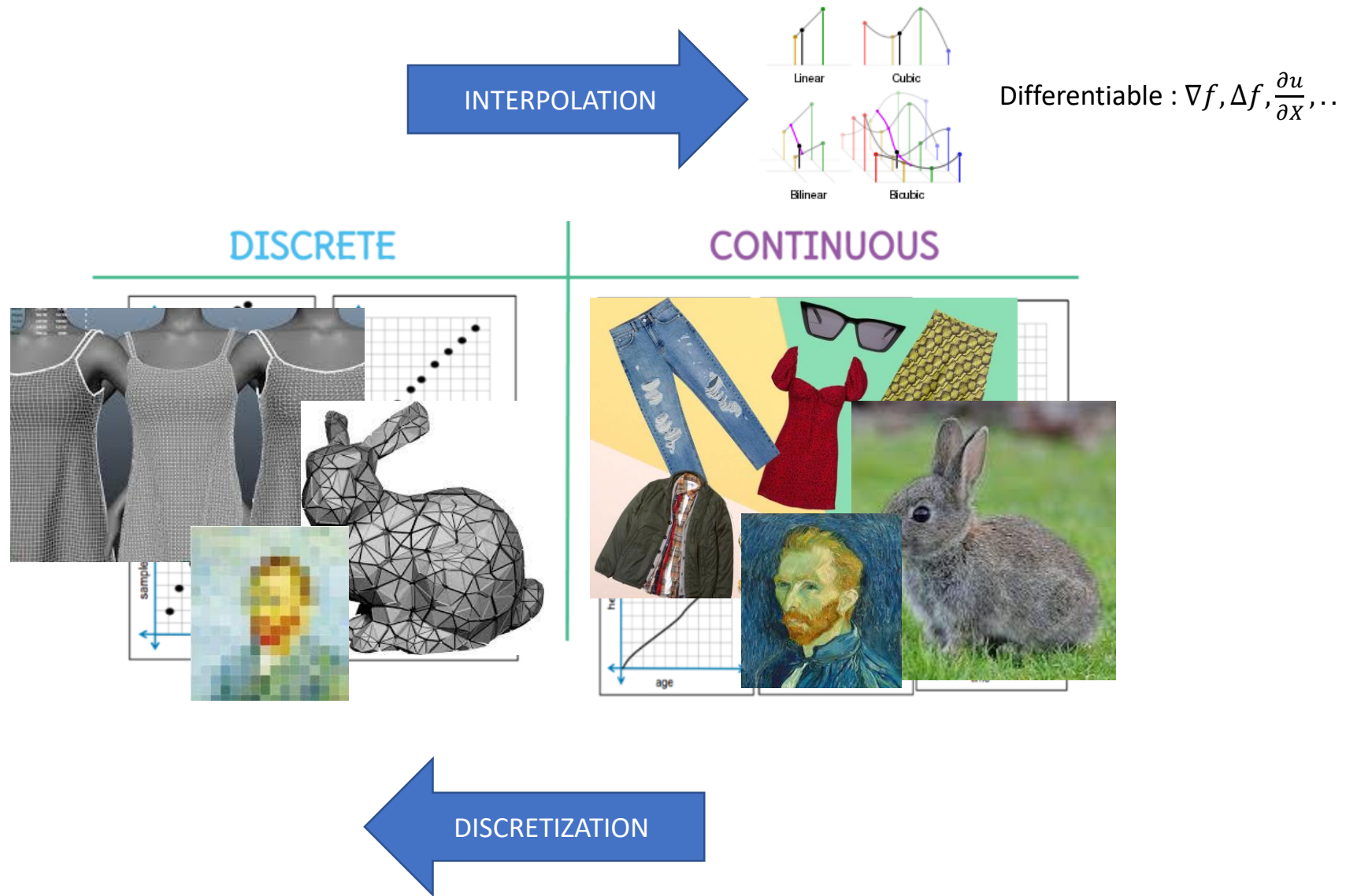


DISCRETE vs CONTINUOUS



DISCRETIZATION

DISCRETE vs CONTINUOUS



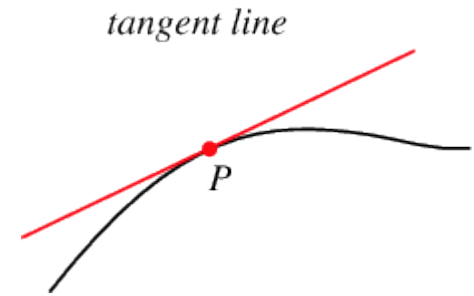
MULTIVARIABLE SCALAR FUNCTION

$$f(x, y, z, \dots) = \text{a single float}$$

MULTIVARIABLE SCALAR FUNCTION

$f(x, y, z, \dots) = \text{a single float}$

$\frac{\partial f}{\partial x}$ \Rightarrow How f changes when x changes a tiny bit

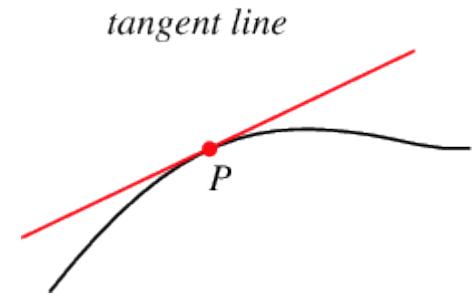


MULTIVARIABLE SCALAR FUNCTION

$f(x, y, z, \dots) = \text{a single float}$

$\frac{\partial f}{\partial x}$ \Rightarrow How f changes when x changes a tiny bit

$\nabla f = \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}, \dots \right]$ \Rightarrow How f changes when x, y, z, \dots change a tiny bit




MULTIVARIABLE SCALAR FUNCTION

$$f(x, y, z, \dots) = \text{a single float}$$

+

$$\nabla f = \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}, \dots \right]$$


$$f\left(x + \frac{\partial f}{\partial x}, y + \frac{\partial f}{\partial y}, z + \frac{\partial f}{\partial z}, \dots\right) =$$


MULTIVARIABLE SCALAR FUNCTION

$$f(x, y, z, \dots) = \text{a single float}$$

-

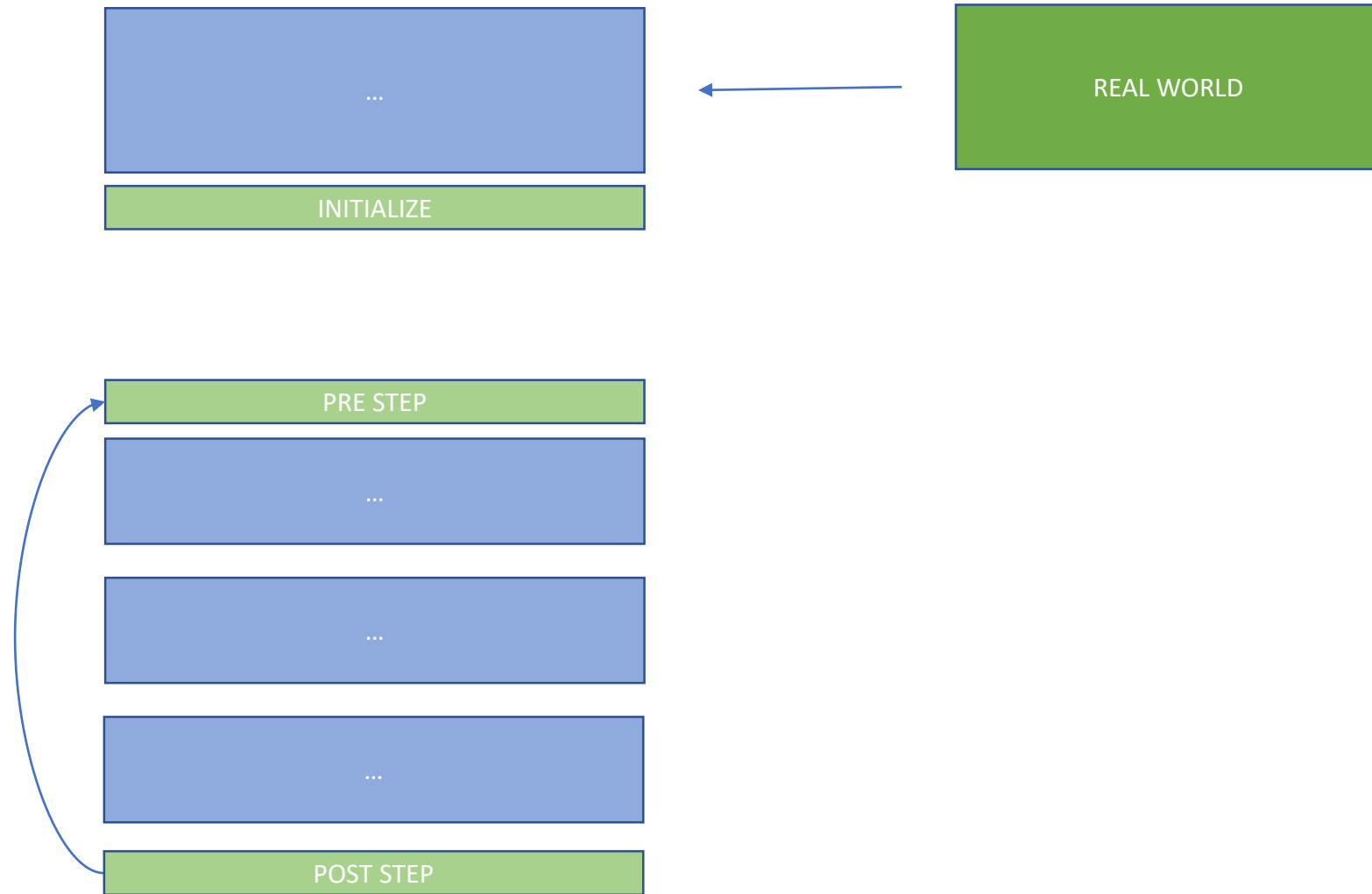
$$\nabla f = \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}, \dots \right]$$

$$f\left(x - \frac{\partial f}{\partial x}, y - \frac{\partial f}{\partial y}, z - \frac{\partial f}{\partial z}, \dots\right) =$$


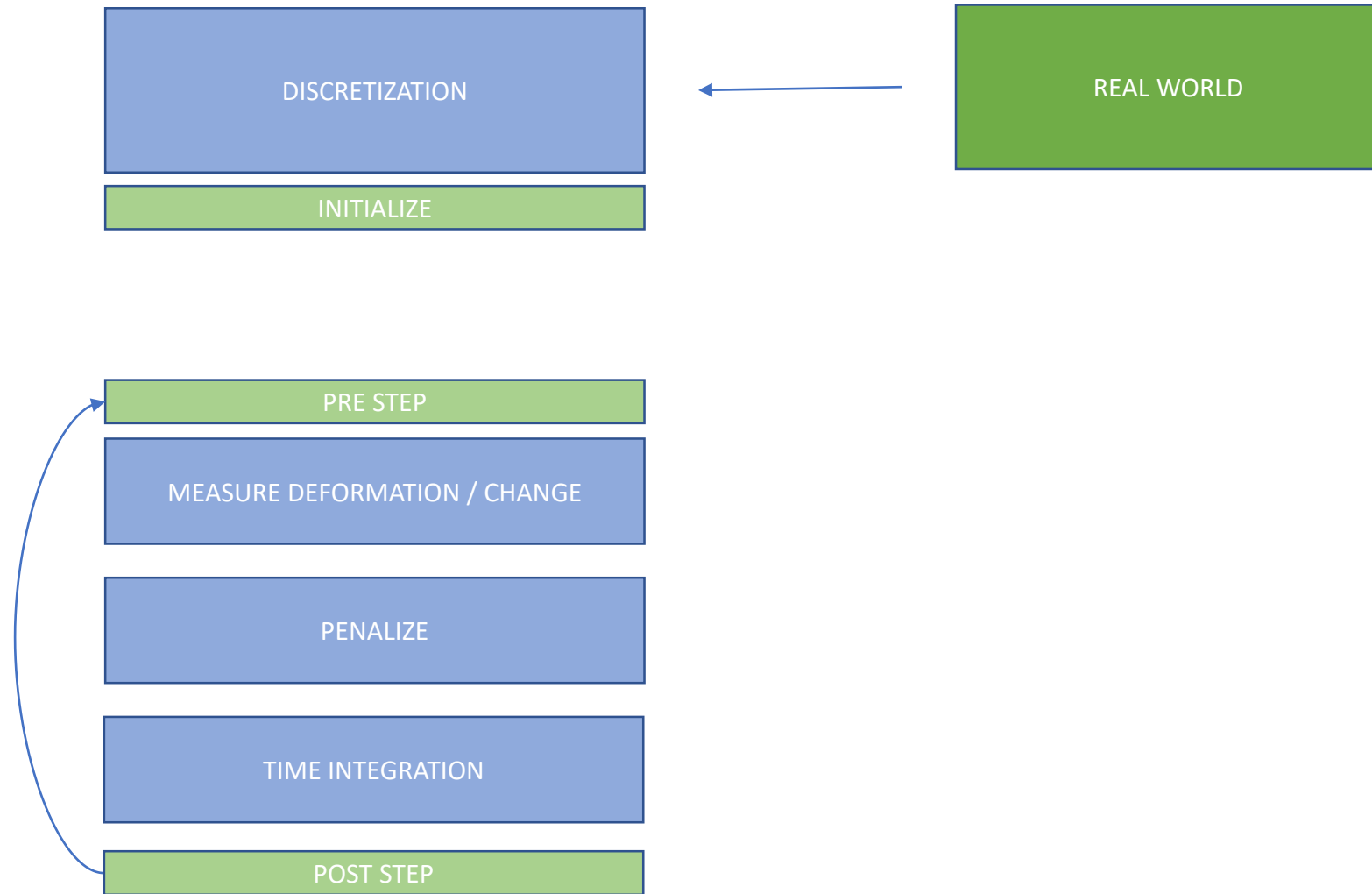
PHYSICS BASED ANIMATION



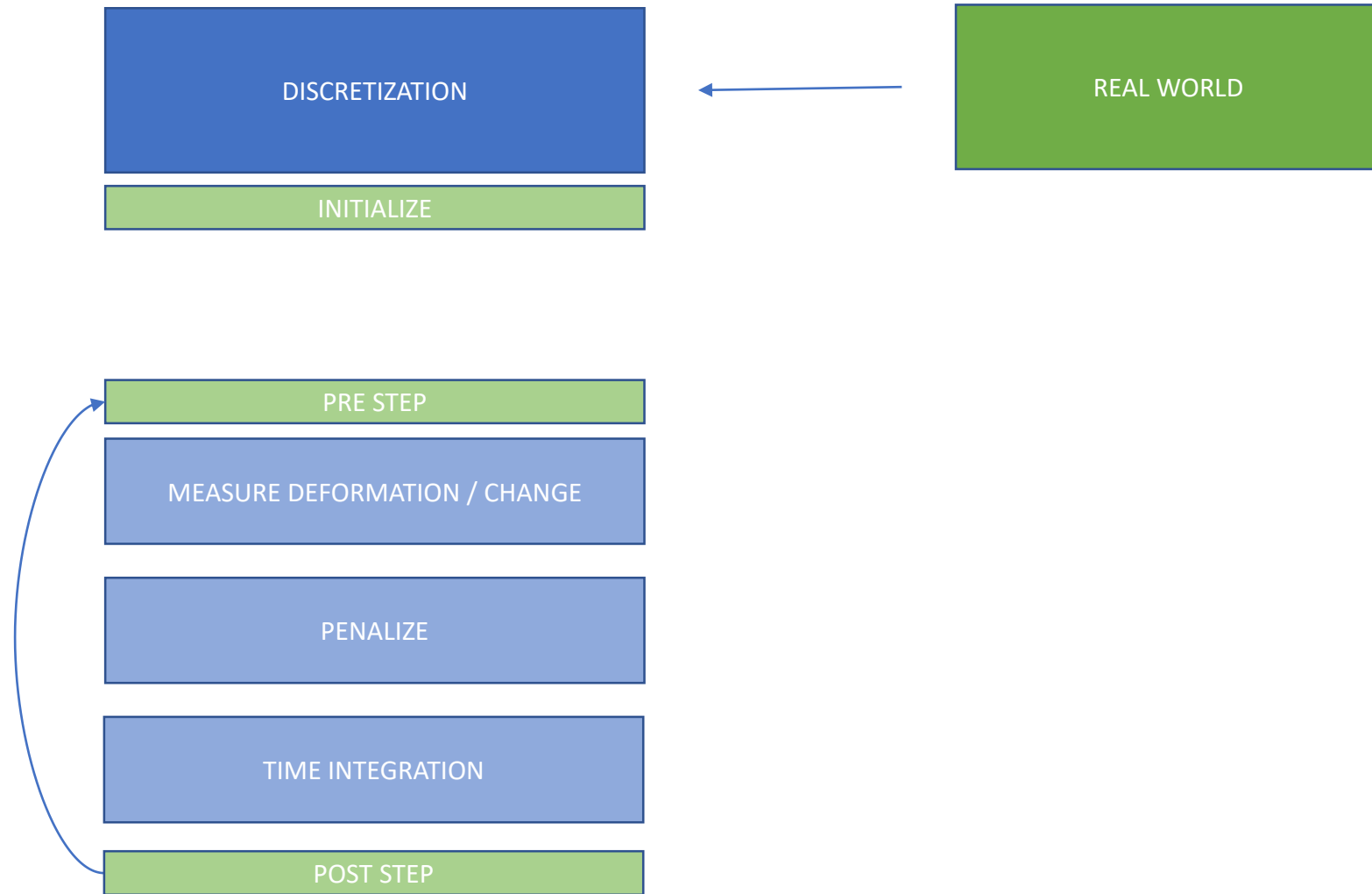
WHAT DO SOLVERS DO



WHAT DO SOLVERS DO



WHAT DO SOLVERS DO

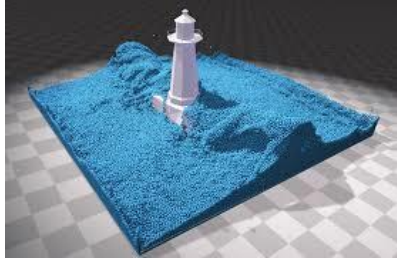


DISCRETIZATION



DISCRETE REPRESENTATION

LAGRANGIAN

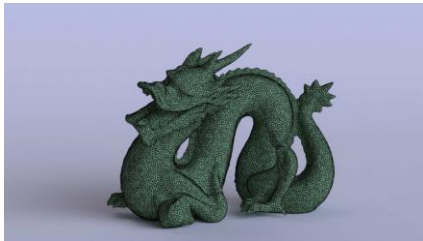


Particle Fluid
Smoothed-particle hydrodynamics (SPH)

Spring Simulation
Position Based Dynamics /
Extended PBD

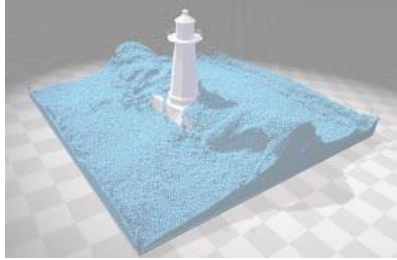


Tetrahedral Simulation
Tetrahedral FEM (Finite Element Method)



DISCRETE REPRESENTATION

LAGRANGIAN

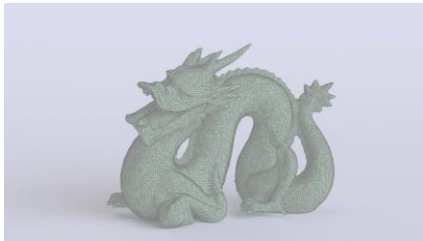


Particle Fluid
Smoothed-particle hydrodynamics (SPH)

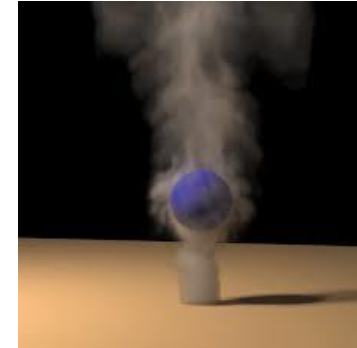
Spring Simulation
Position Based Dynamics /
Extended PBD



Tetrahedral Simulation
Tetrahedral FEM (Finite Element Method)



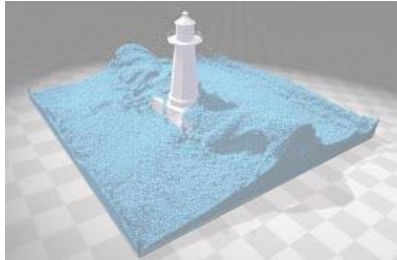
EULERIAN



Smoke Simulation
Voxel Based

DISCRETE REPRESENTATION

LAGRANGIAN

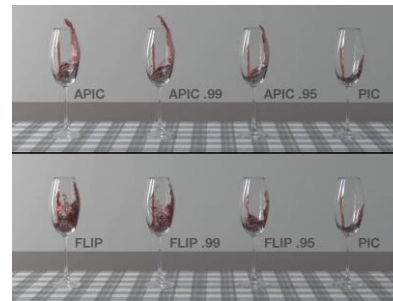
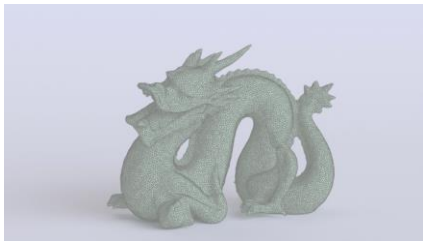


*Particle Fluid
Smoothed-particle hydrodynamics (SPH)*

*Spring Simulation
Position Based Dynamics /
Extended PBD*

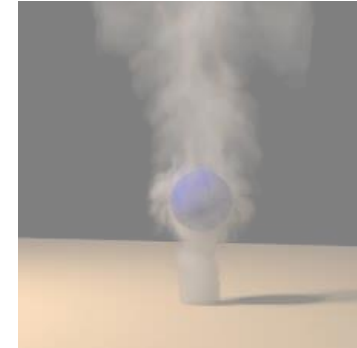


*Tetrahedral Simulation
Tetrahedral FEM (Finite Element Method)*



FLIP/PIC/APIC/POLYPIC/...

EULERIAN



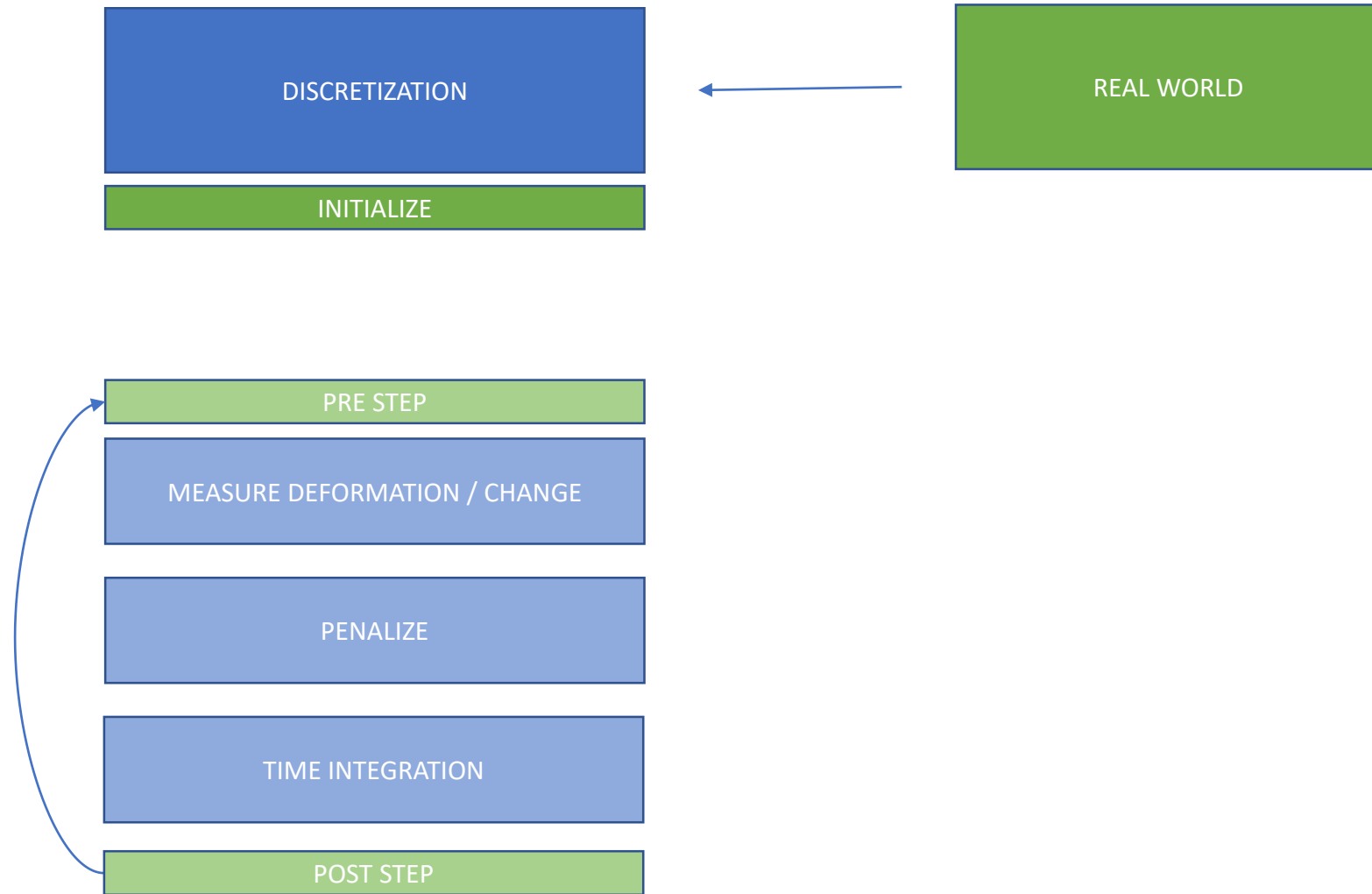
*Smoke Simulation
Voxel Based*



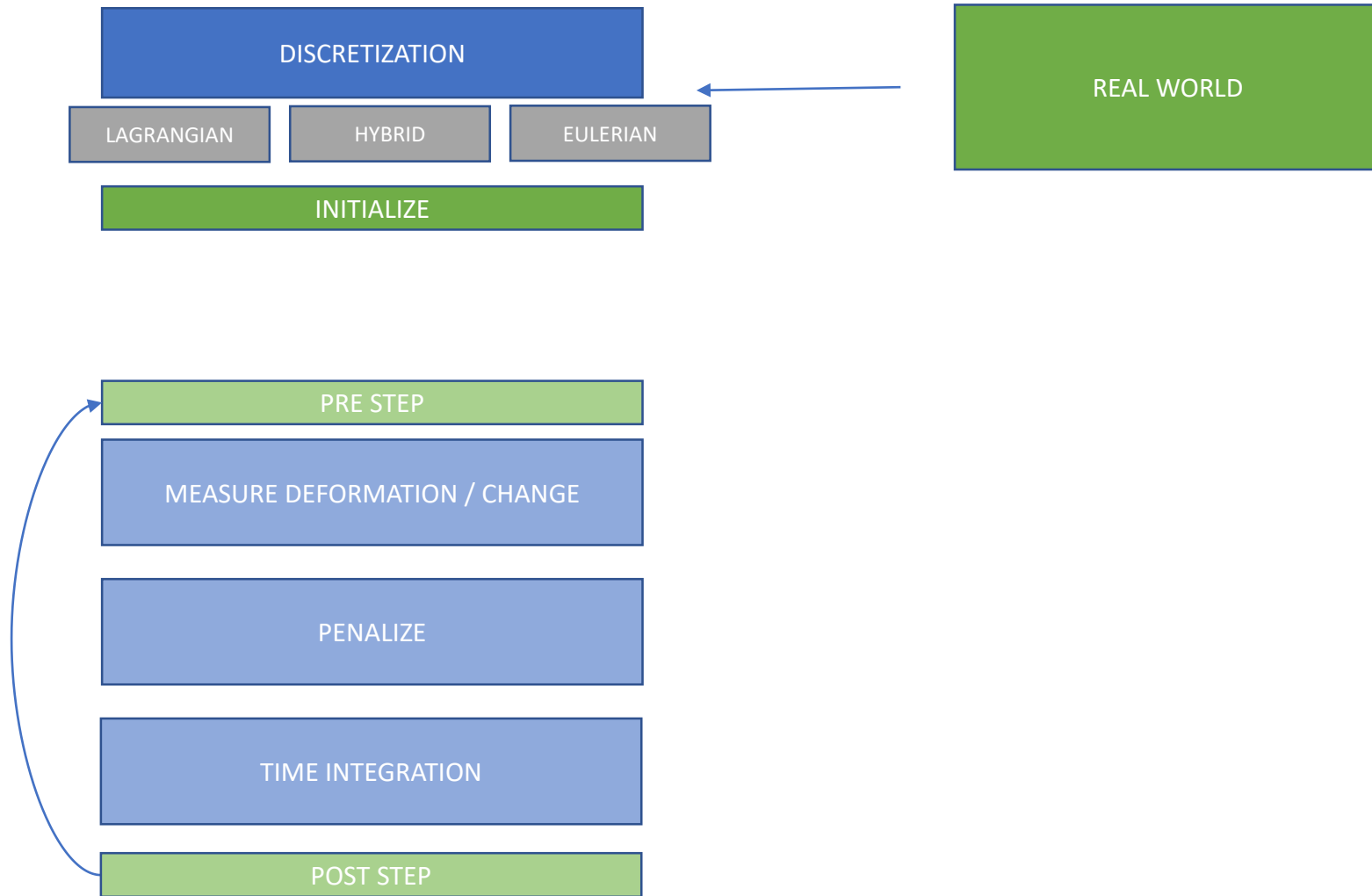
*MPM
Material Point Method*

HYBRID = LAGRANGIAN + EULERIAN

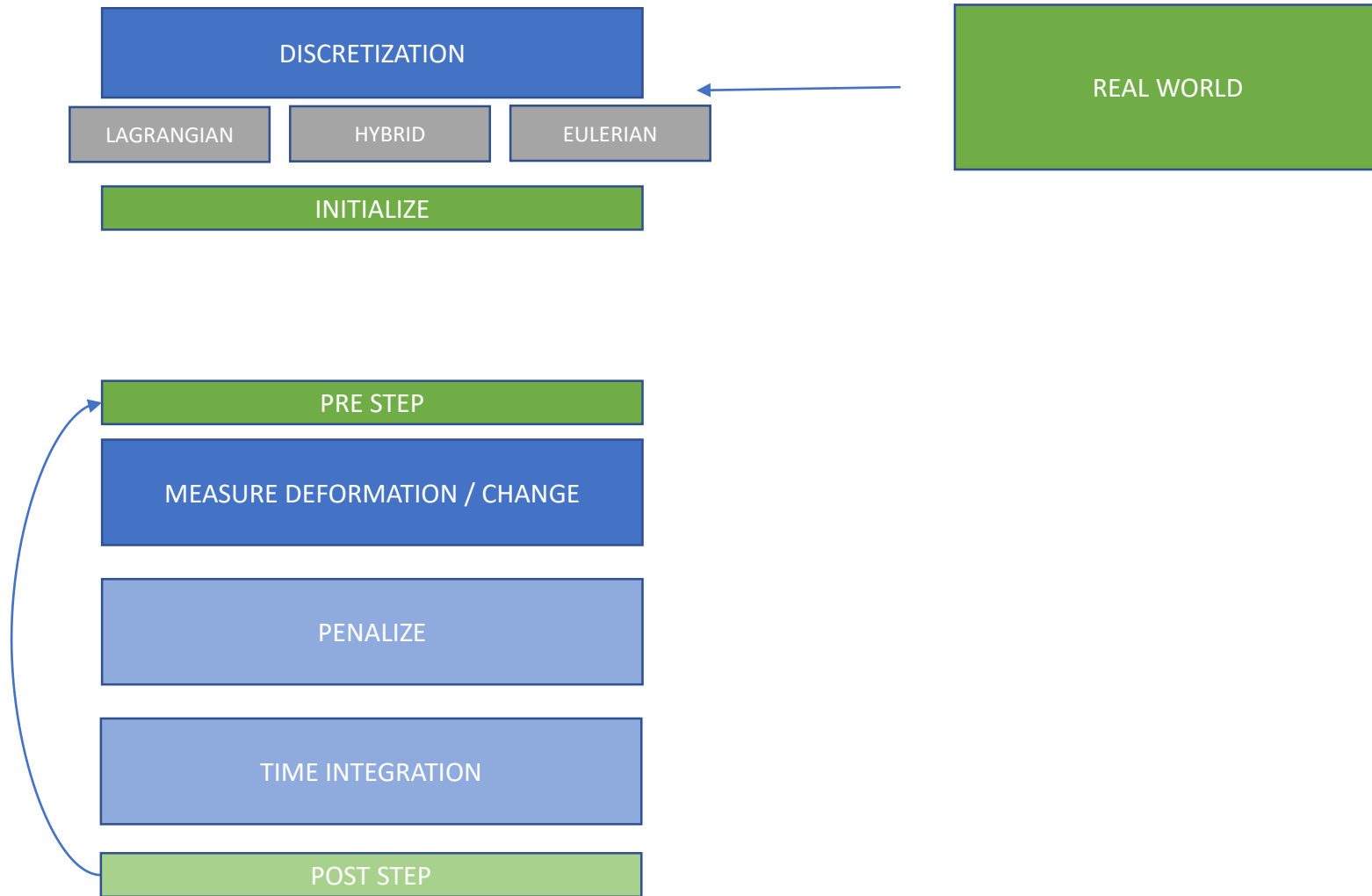
WHAT DO SOLVERS DO



WHAT DO SOLVERS DO



WHAT DO SOLVERS DO



DEFORMATION / CHANGE



DISCRETE MODEL

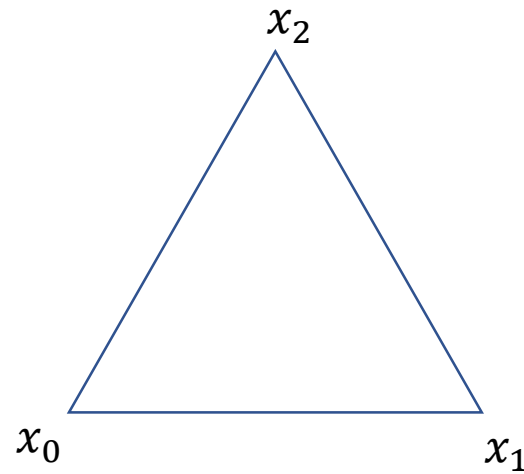
GEOMETRIC BASED

Distance



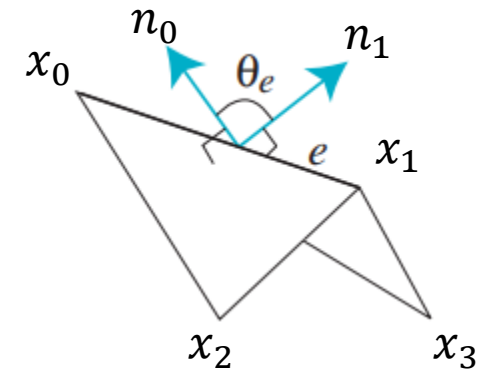
$$e = \|x_1 - x_0\|$$

Area



$$A = \frac{\|(x_1 - x_0) \times (x_2 - x_0)\|}{2}$$

Dihedral Angle

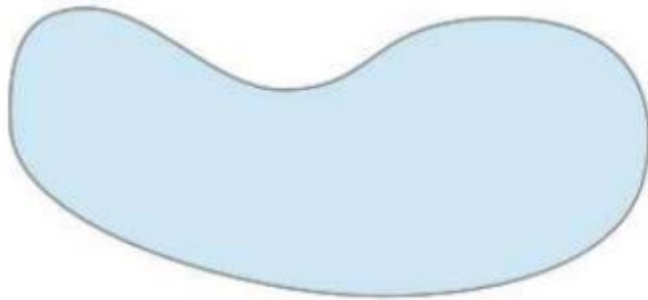


$$\theta = \arctan 2(|n_0 \times n_1|, n_0 \cdot n_1)$$

CONTINUOUS MODEL - FEM

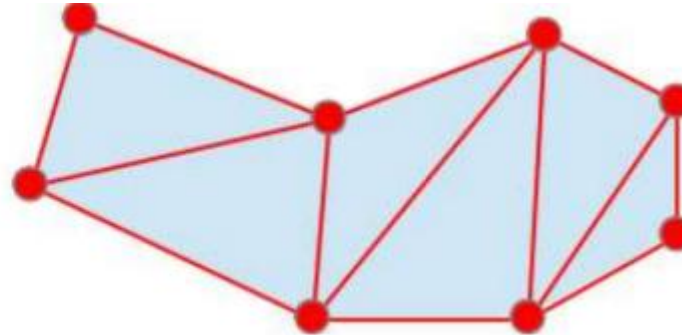
CONTINUUM MECHANICS

- GOAL : Use the object as a continuous medium to apply differential calculus and compute an elastic energy



Continuous Object

\mathbb{R}^2

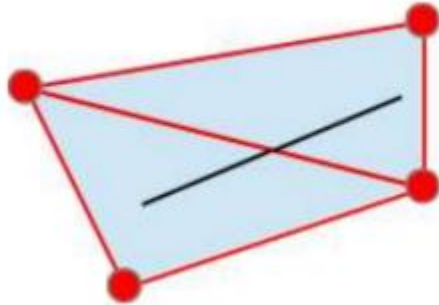


FEM Object =
Control Nodes + Interpolation
Functions (Shape Function)

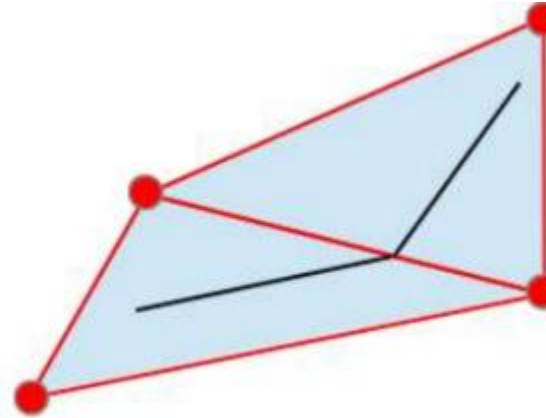
CONTINUOUS MODEL - FEM

CONTINUUM MECHANICS

- Continuity of deformation depends on the Shape Function (Linear / Non-Linear)
- Build a continuous deformation field : $u(x)$



Undeformed



Deformed (Linear FEM)

CONTINUOUS MODEL - DEFORMATION

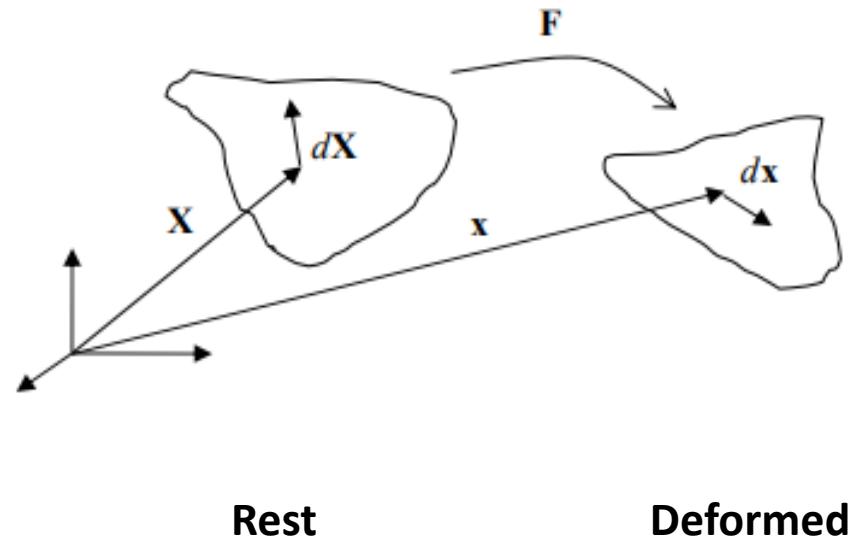
CONTINUUM MECHANICS – DEFORMATION GRADIENT

Deformation Gradient

$$F = \frac{\partial x_i}{\partial X_j} = \begin{vmatrix} \frac{\partial x}{\partial X} & \frac{\partial x}{\partial Y} \\ \frac{\partial y}{\partial X} & \frac{\partial y}{\partial Y} \end{vmatrix}$$

$$F = I + \frac{\partial u}{\partial X}$$

$$u = x - X$$



CONTINUOUS MODEL - DEFORMATION

CONTINUUM MECHANICS – DEFORMATION GRADIENT

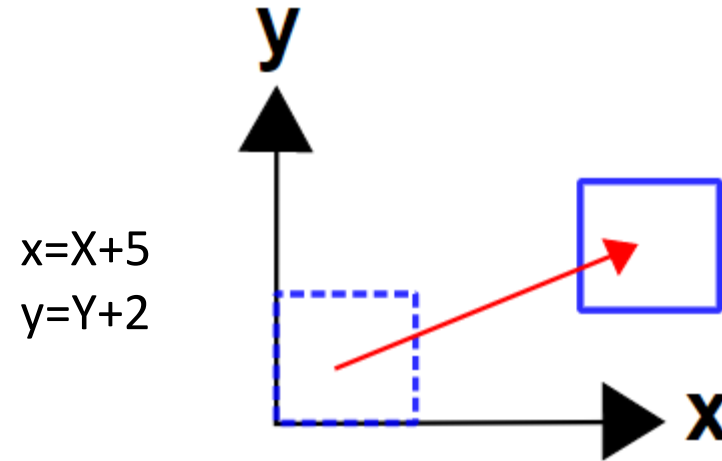
Deformation Gradient

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$$F = I + \frac{\partial u}{\partial X}$$

$$u = x - X$$

Rigid Displacement



$$F = I = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

CONTINUOUS MODEL - DEFORMATION

CONTINUUM MECHANICS – DEFORMATION GRADIENT

Deformation Gradient

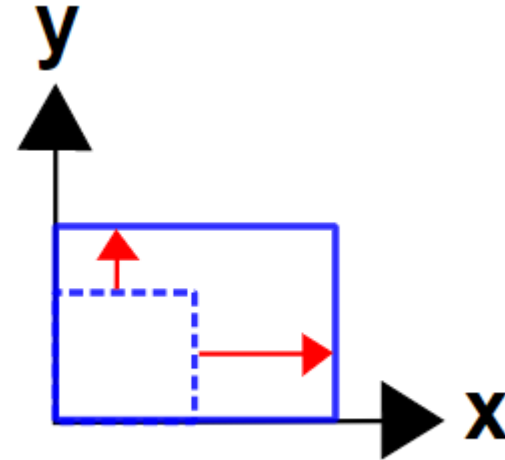
$$F = \frac{\partial x_i}{\partial X_j} = \begin{vmatrix} \frac{\partial x}{\partial X} & \frac{\partial x}{\partial Y} \\ \frac{\partial y}{\partial X} & \frac{\partial y}{\partial Y} \end{vmatrix}$$

$$F = I + \frac{\partial u}{\partial X}$$

$$u = x - X$$

Stretching

$$x = 2.0X + 0Y$$
$$y = 0X + 1.5Y$$



$$F = \begin{vmatrix} 2.0 & 0 \\ 0 & 1.5 \end{vmatrix}$$

CONTINUOUS MODEL - DEFORMATION

CONTINUUM MECHANICS – DEFORMATION GRADIENT

Deformation Gradient

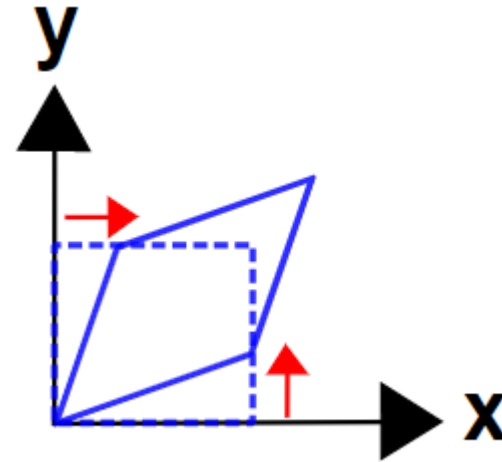
$$F = \frac{\partial x_i}{\partial X_j} = \begin{vmatrix} \frac{\partial x}{\partial X} & \frac{\partial x}{\partial Y} \\ \frac{\partial y}{\partial X} & \frac{\partial y}{\partial Y} \end{vmatrix}$$

$$F = I + \frac{\partial u}{\partial X}$$

$$u = x - X$$

Shear

$$\begin{aligned} x &= 1.0X + 0.5Y \\ y &= 0.5X + 1.0Y \end{aligned}$$



$$F = \begin{vmatrix} 1.0 & 0.5 \\ 0.5 & 1.0 \end{vmatrix}$$

CONTINUOUS MODEL - DEFORMATION

CONTINUUM MECHANICS – DEFORMATION GRADIENT

Deformation Gradient

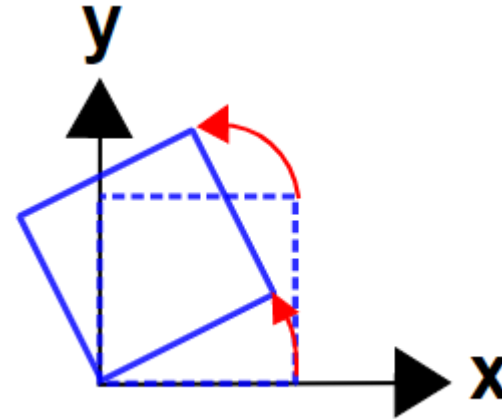
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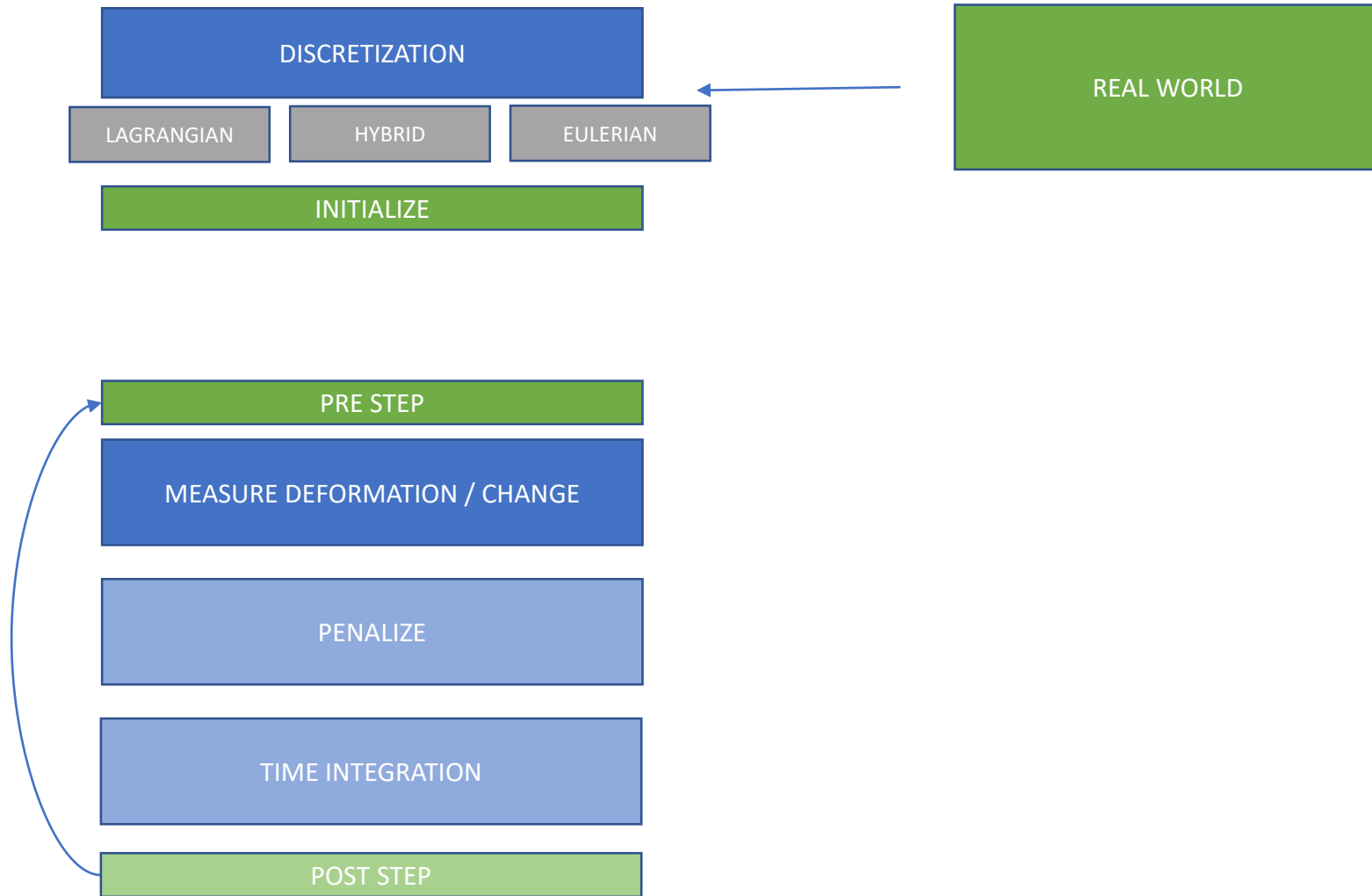
Rigid Rotation

$$x = X \cdot \cos(\theta) - Y \cdot \sin(\theta)$$
$$y = X \cdot \sin(\theta) + Y \cdot \cos(\theta)$$

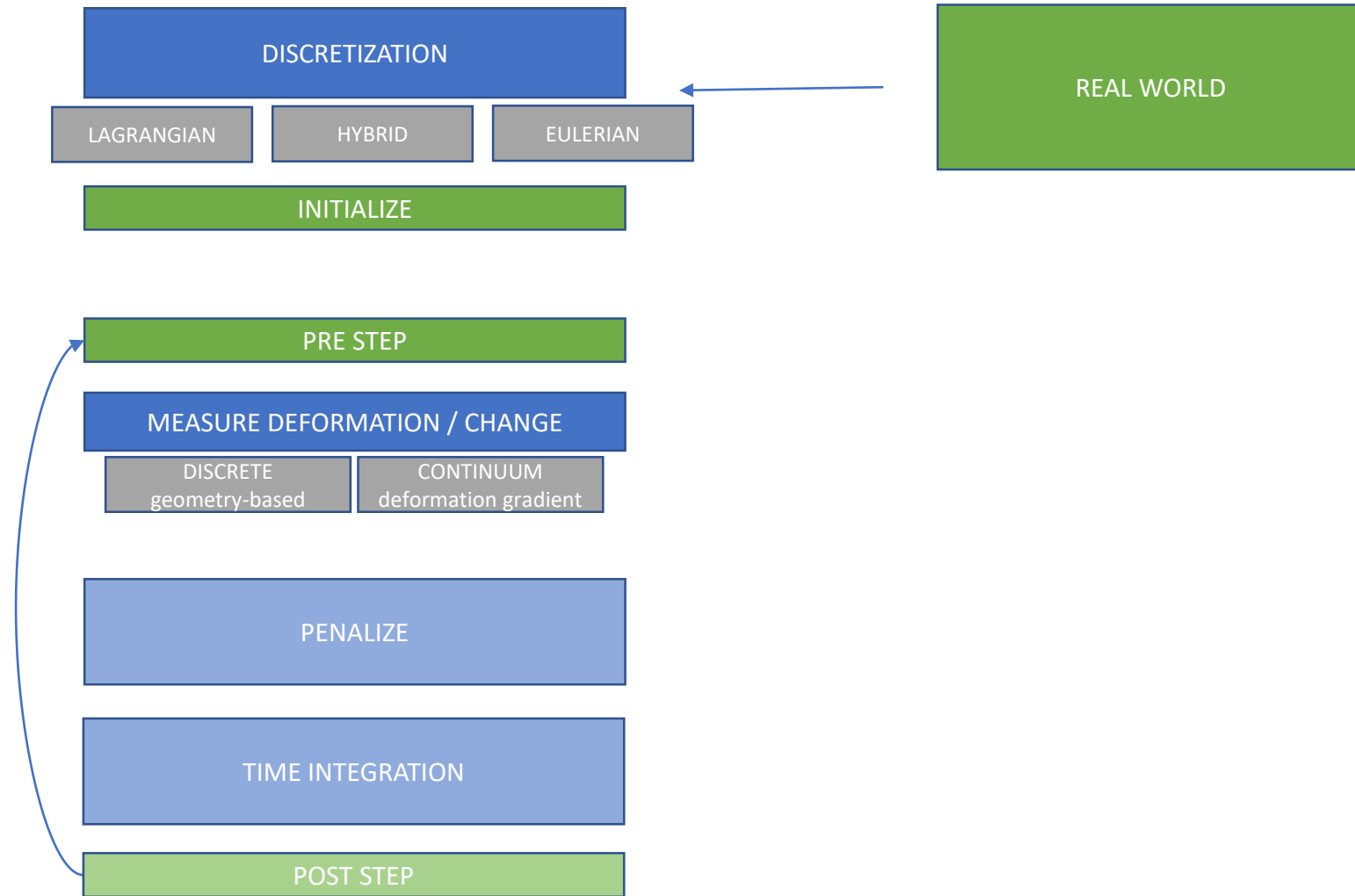


$$F = \begin{vmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{vmatrix}$$

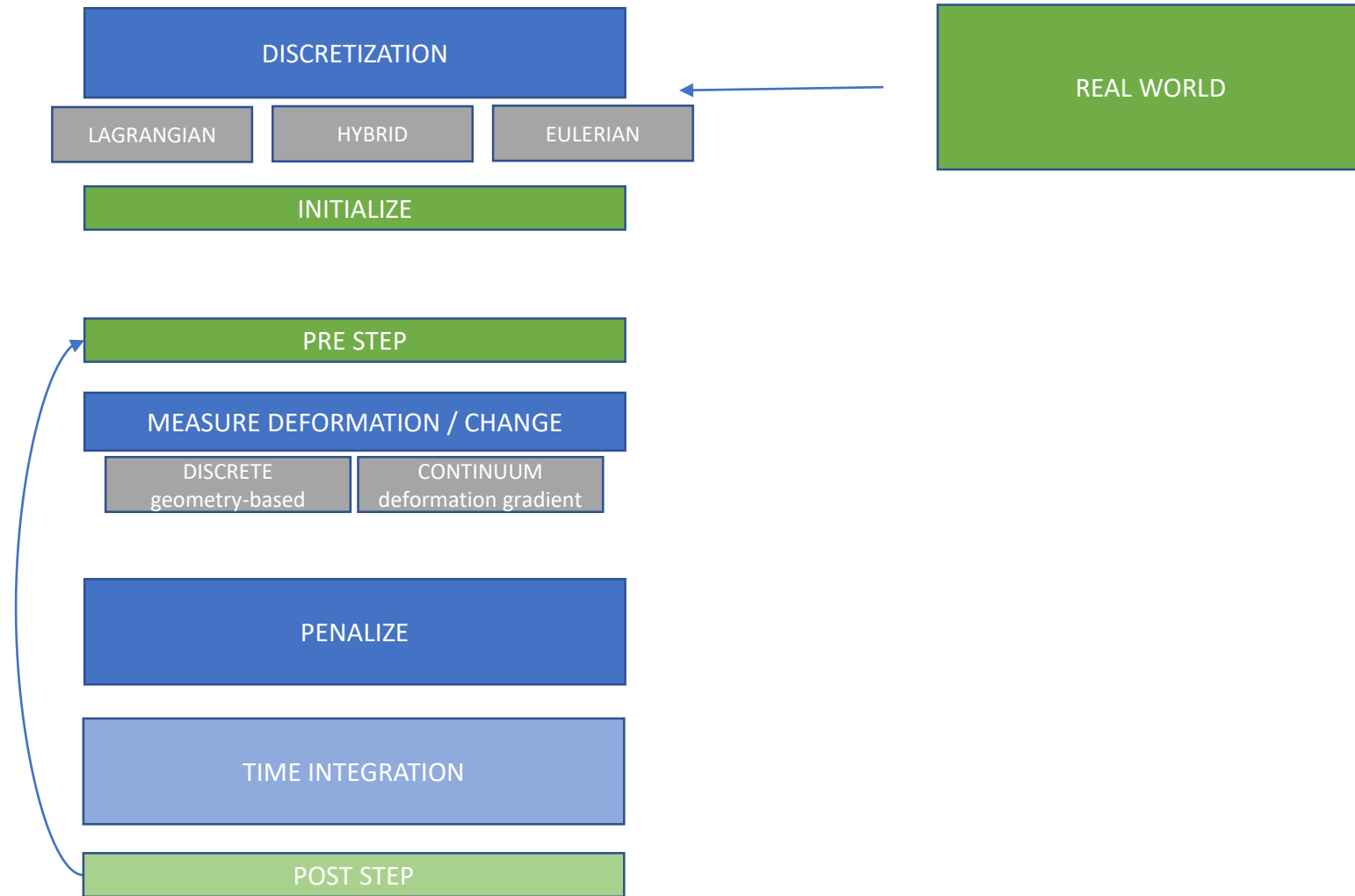
WHAT DO SOLVERS DO



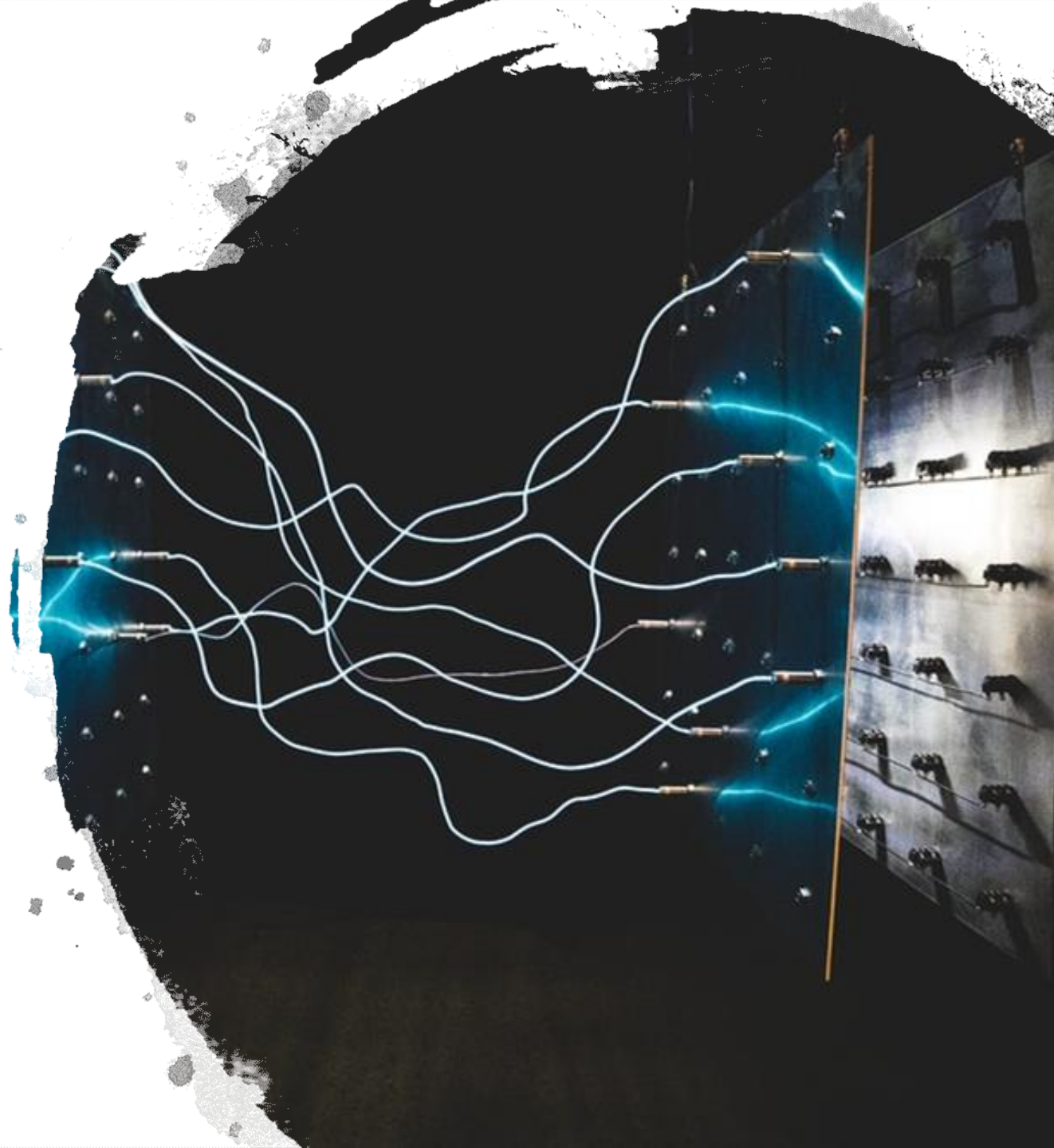
WHAT DO SOLVERS DO



WHAT DO SOLVERS DO



PENALIZE



PENALIZE

- *FORCE BASED*
- *VELOCITY BASED (IMPULSE)*
- *POSITION BASED*

PENALIZE

- *FORCE BASED*
- *VELOCITY BASED (IMPULSE)*
- *POSITION BASED*

ENERGY FROM DISCRETE MODEL

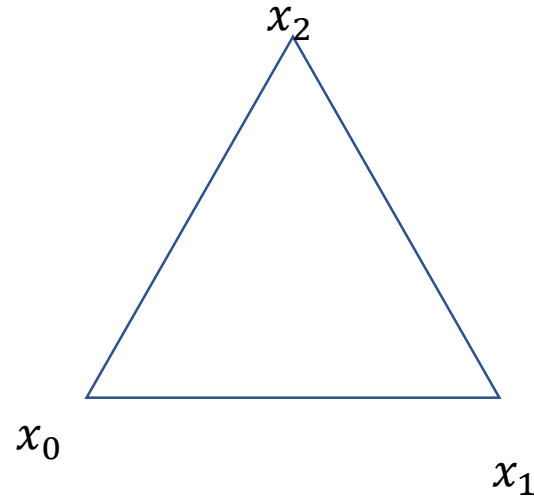
GEOMETRIC DEFORMATION

- Geometric Deformation => Energy (positive scalar function)

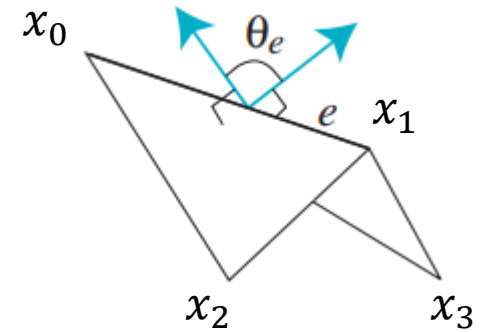
Distance Constraint



Area Constraint



Bending Constraint



ENERGY FROM DISCRETE MODEL

GEOMETRIC DEFORMATION

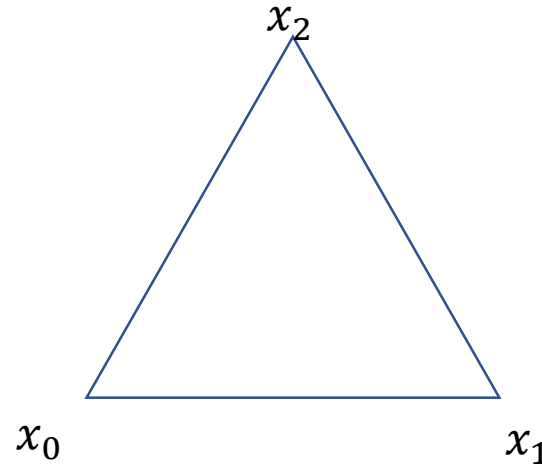
- Geometric Deformation => Energy (positive scalar function)

Distance Constraint



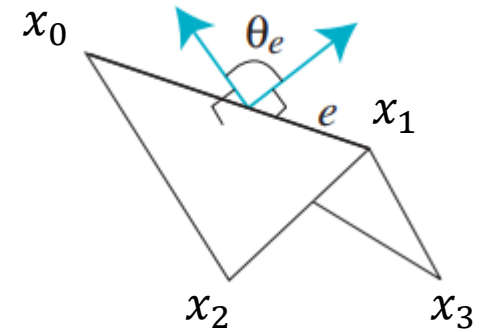
$$C(x_0, x_1) = (1 - \|e\|/\|\bar{e}\|)^2 \|\bar{e}\|$$

Area Constraint



$$C(x_0, x_1, x_2) = (1 - \|A\|/\|\bar{A}\|)^2 \|\bar{A}\|$$

Bending Constraint



$$C(x_0, x_1, x_2, x_3) = (\theta_e - \bar{\theta}_e)^2 \|\bar{e}\|/\bar{h}_e$$

ENERGY FROM DISCRETE MODEL

GEOMETRIC DEFORMATION

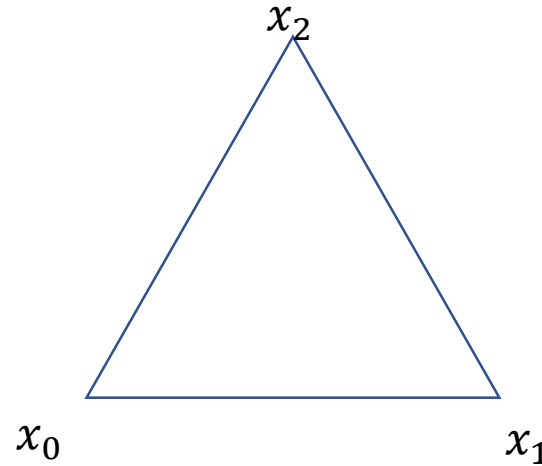
- Geometric Deformation => Energy (positive scalar function)

Distance Constraint



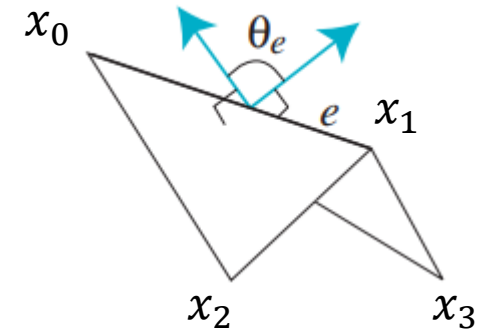
$$C(x_0, x_1) = (1 - \|e\|/\|\bar{e}\|)^2 \|\bar{e}\|$$

Area Constraint



$$C(x_0, x_1, x_2) = (1 - \|A\|/\|\bar{A}\|)^2 \|\bar{A}\|$$

Bending Constraint



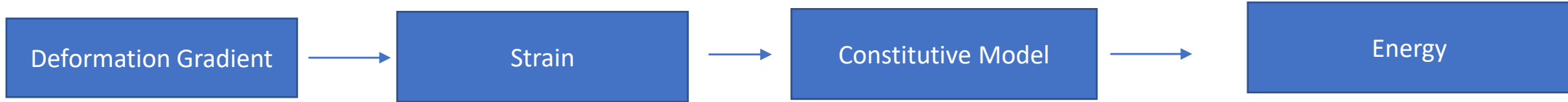
$$C(x_0, x_1, x_2, x_3) = (\theta_e - \bar{\theta}_e)^2 \|\bar{e}\|/\bar{h}_e$$

Three blue arrows point from the three constraint equations above towards a central green-bordered box containing the equation $W(X) = C(X) \cdot k$.

$$W(X) = C(X) \cdot k$$

ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



$$F = I + \frac{\partial u}{\partial X}$$

ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



$$F = I + \frac{\partial u}{\partial X}$$

- Linear Cauchy

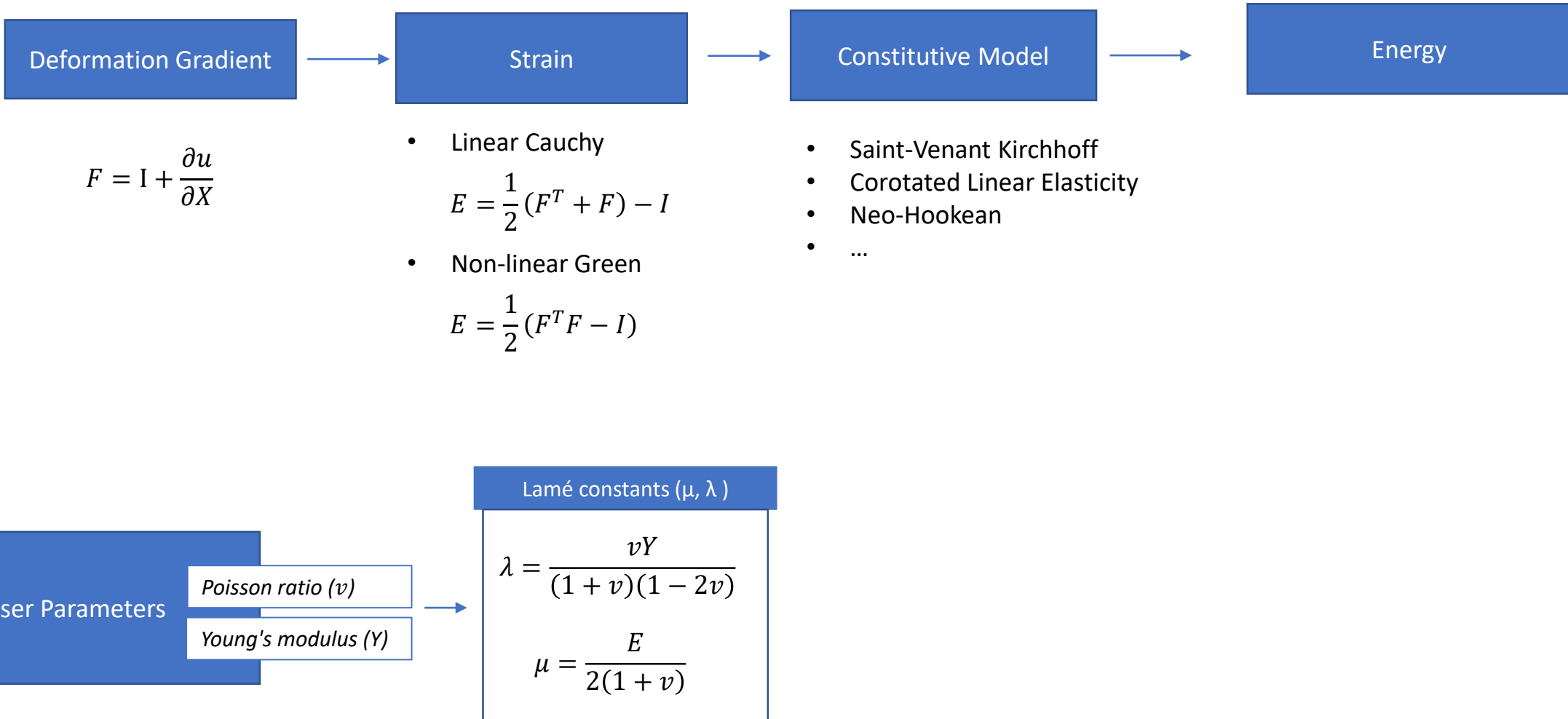
$$E = \frac{1}{2}(F^T + F) - I$$

- Non-linear Green

$$E = \frac{1}{2}(F^T F - I)$$

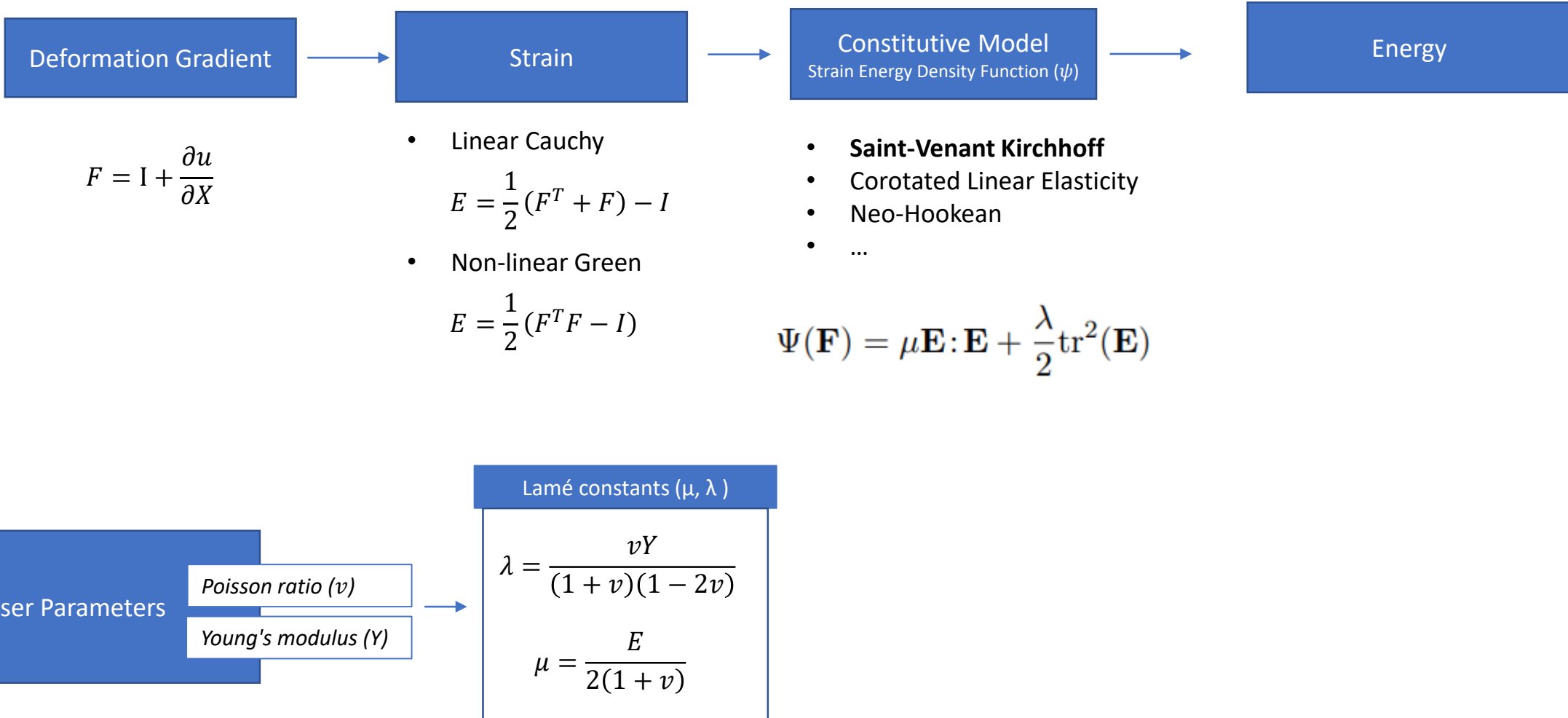
ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



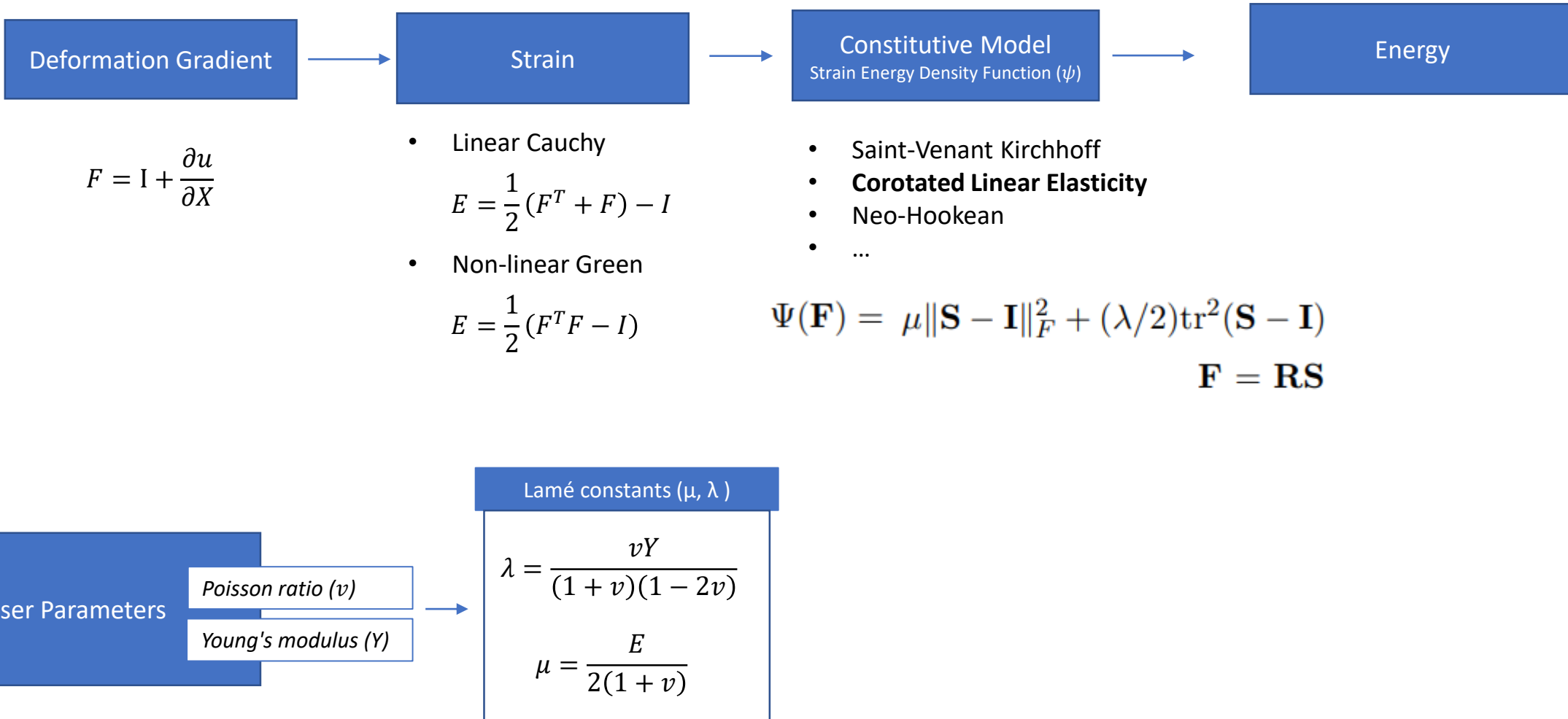
ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



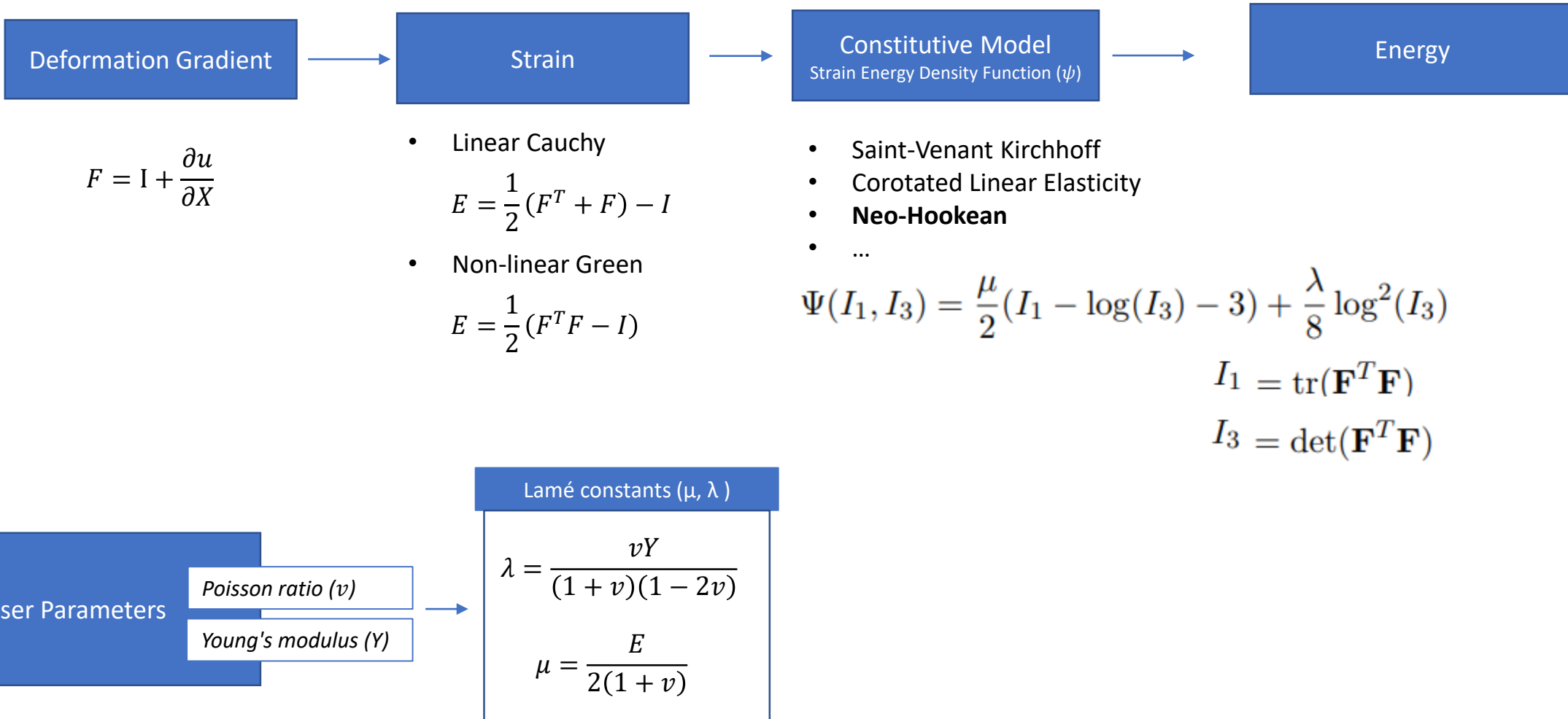
ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



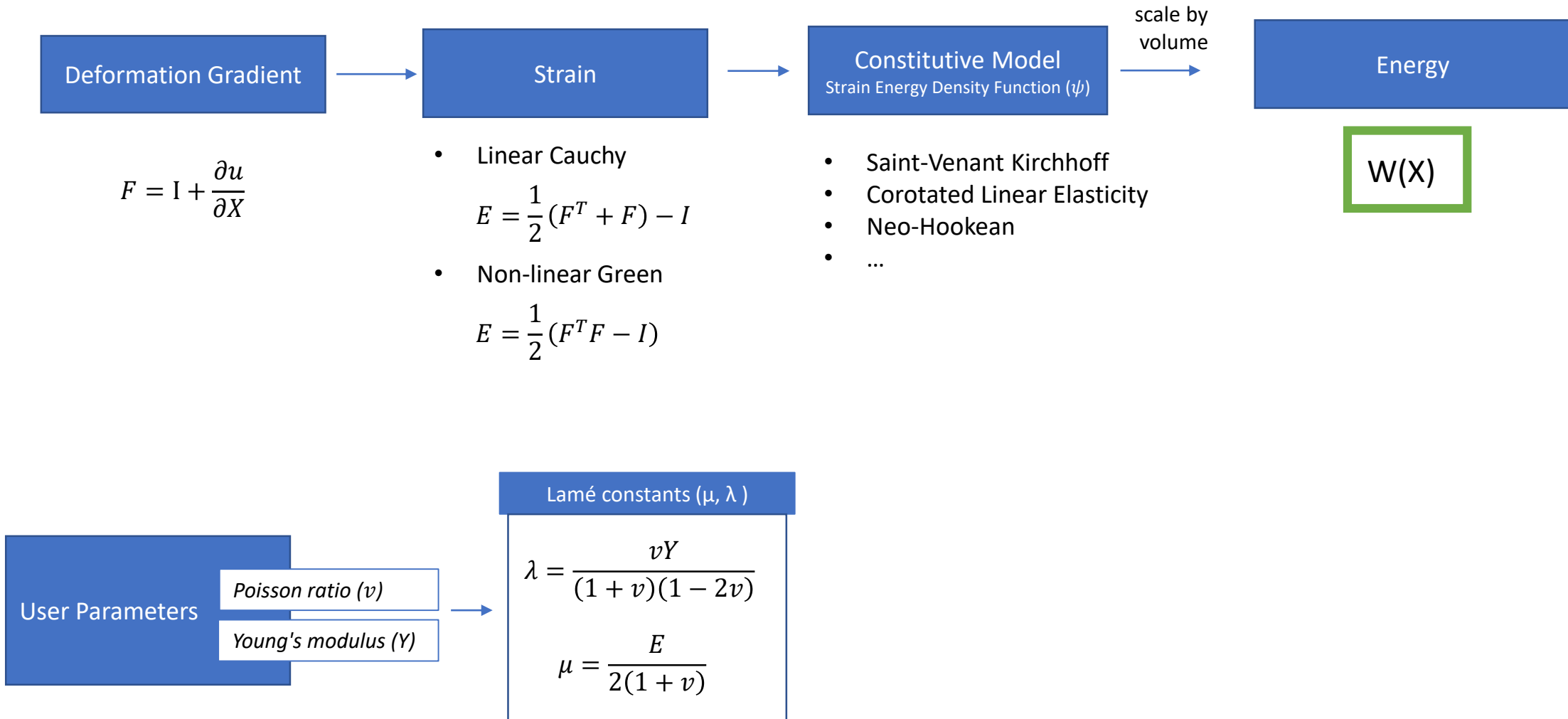
ENERGY FROM CONTINUOUS MODEL

CONTINUUM MECHANICS – DEFORMATION TO ENERGY



ENERGY FROM CONTINUOUS MODEL

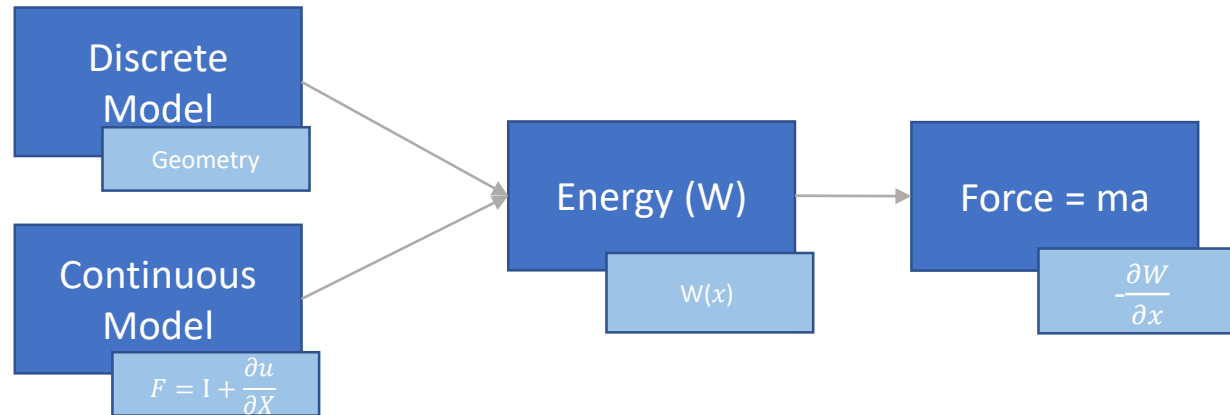
CONTINUUM MECHANICS – DEFORMATION TO ENERGY



FROM ENERGY TO FORCE

DEFINITIONS

- A force is the negative of the derivate(slope) of the potential energy



FROM ENERGY TO FORCE

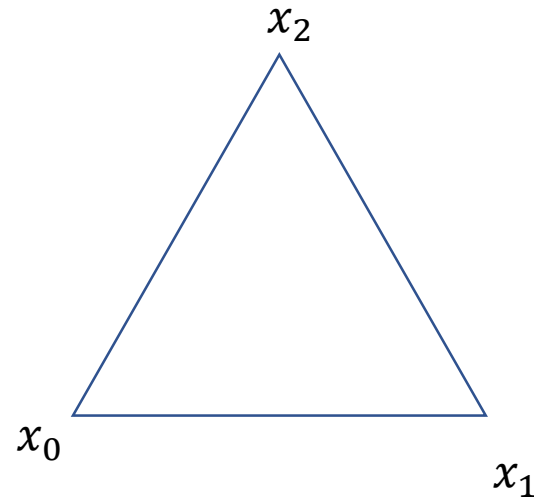
ILLUSTRATIONS

*Distance Constraint
To Forces*

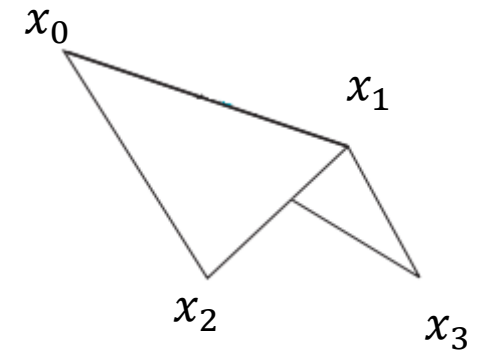

$$f_0 = -\frac{\partial W}{\partial x_0} \quad x_0 \quad x_1 \quad f_1 = -\frac{\partial W}{\partial x_1}$$

$$f_0 + f_1 = (0,0)$$

*Area Constraint
to Forces*



*Bending Constraint
to Forces*



FROM ENERGY TO FORCE

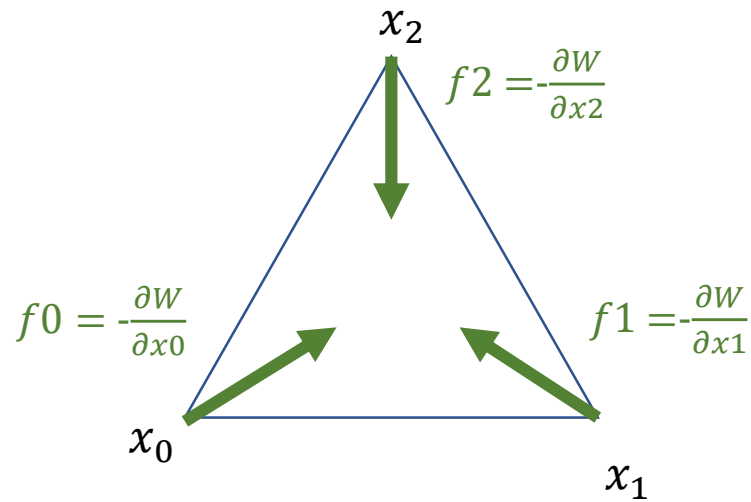
ILLUSTRATIONS

*Distance Constraint
To Forces*



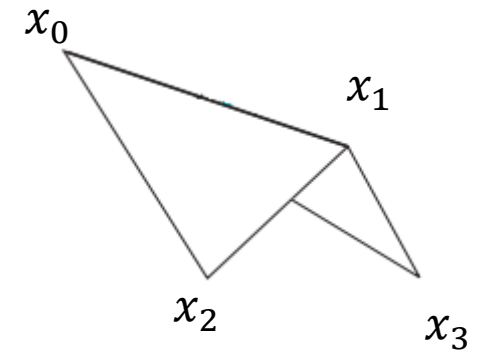
$$f_0 + f_1 = (0,0)$$

*Area Constraint
to Forces*



$$f_0 + f_1 + f_2 = (0,0)$$

*Bending Constraint
to Forces*



FROM ENERGY TO FORCE

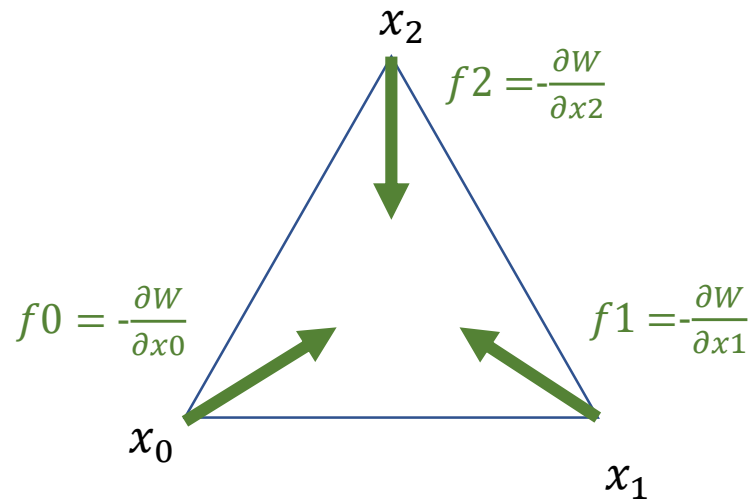
ILLUSTRATIONS

Distance Constraint
To Forces



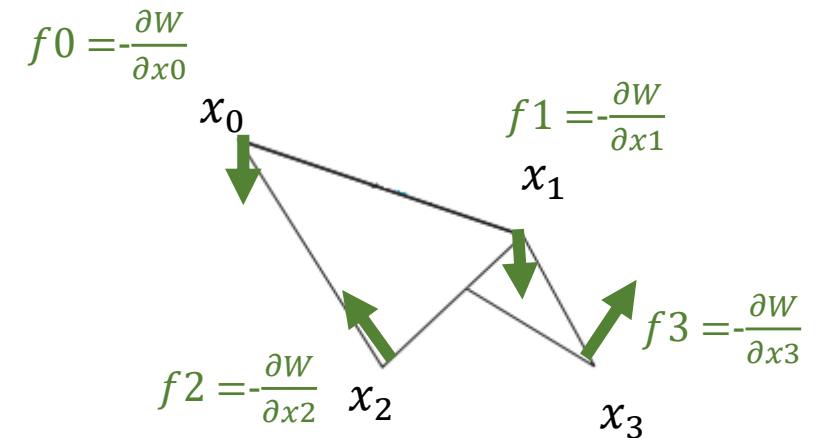
$$f_0 + f_1 = (0,0)$$

Area Constraint
to Forces



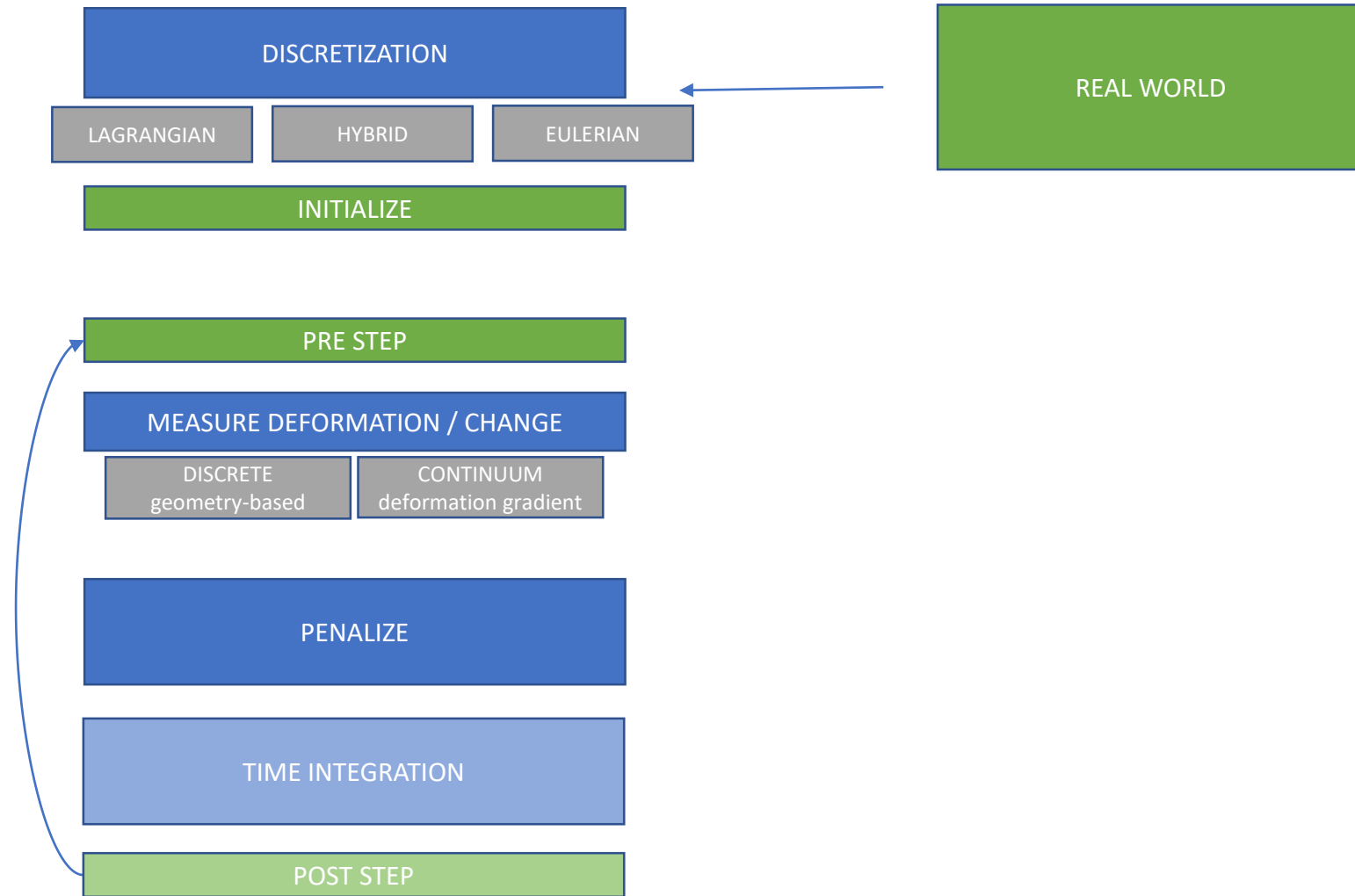
$$f_0 + f_1 + f_2 = (0,0)$$

Bending Constraint
to Forces

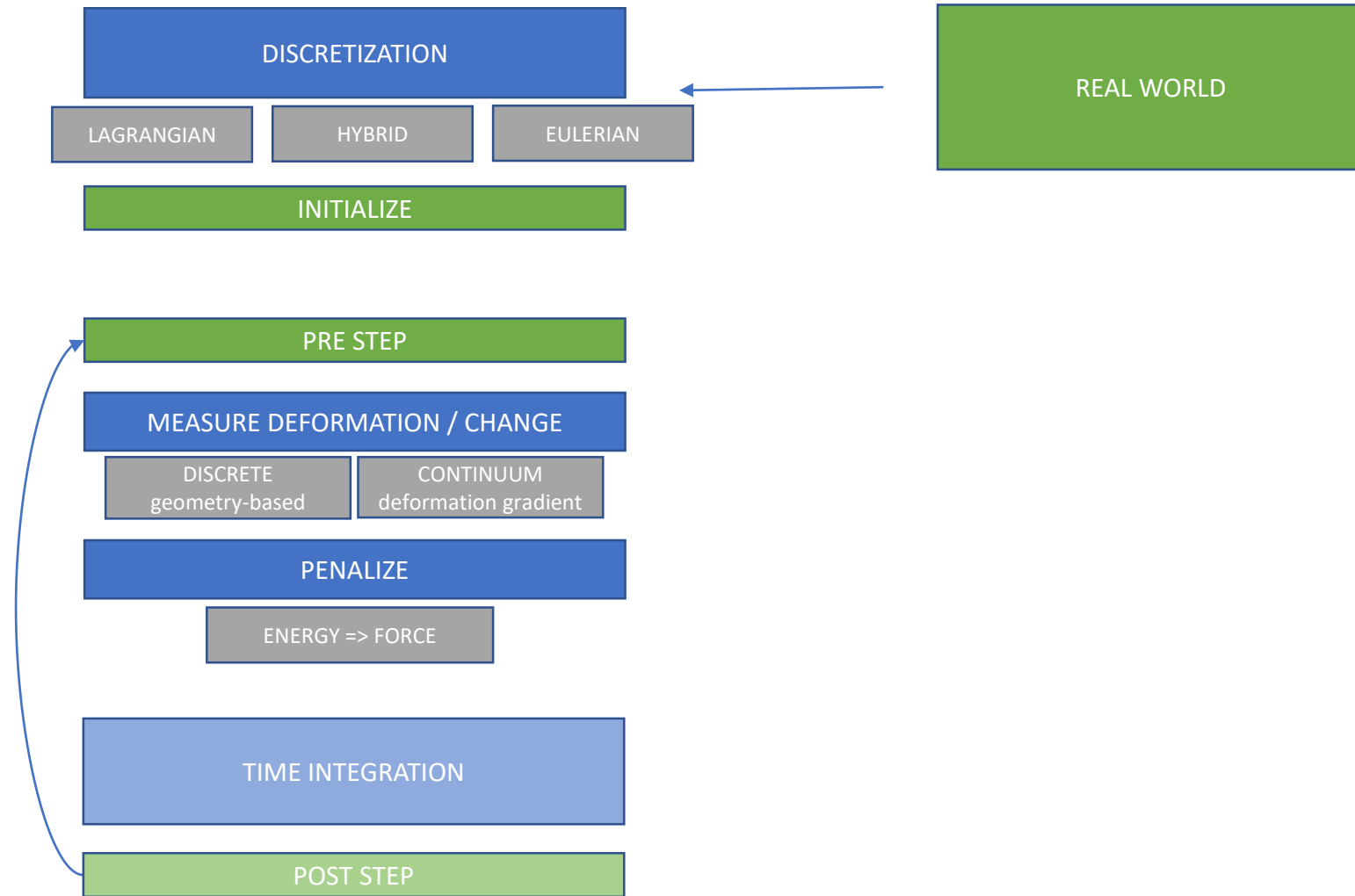


$$f_0 + f_1 + f_2 + f_3 = (0,0,0)$$

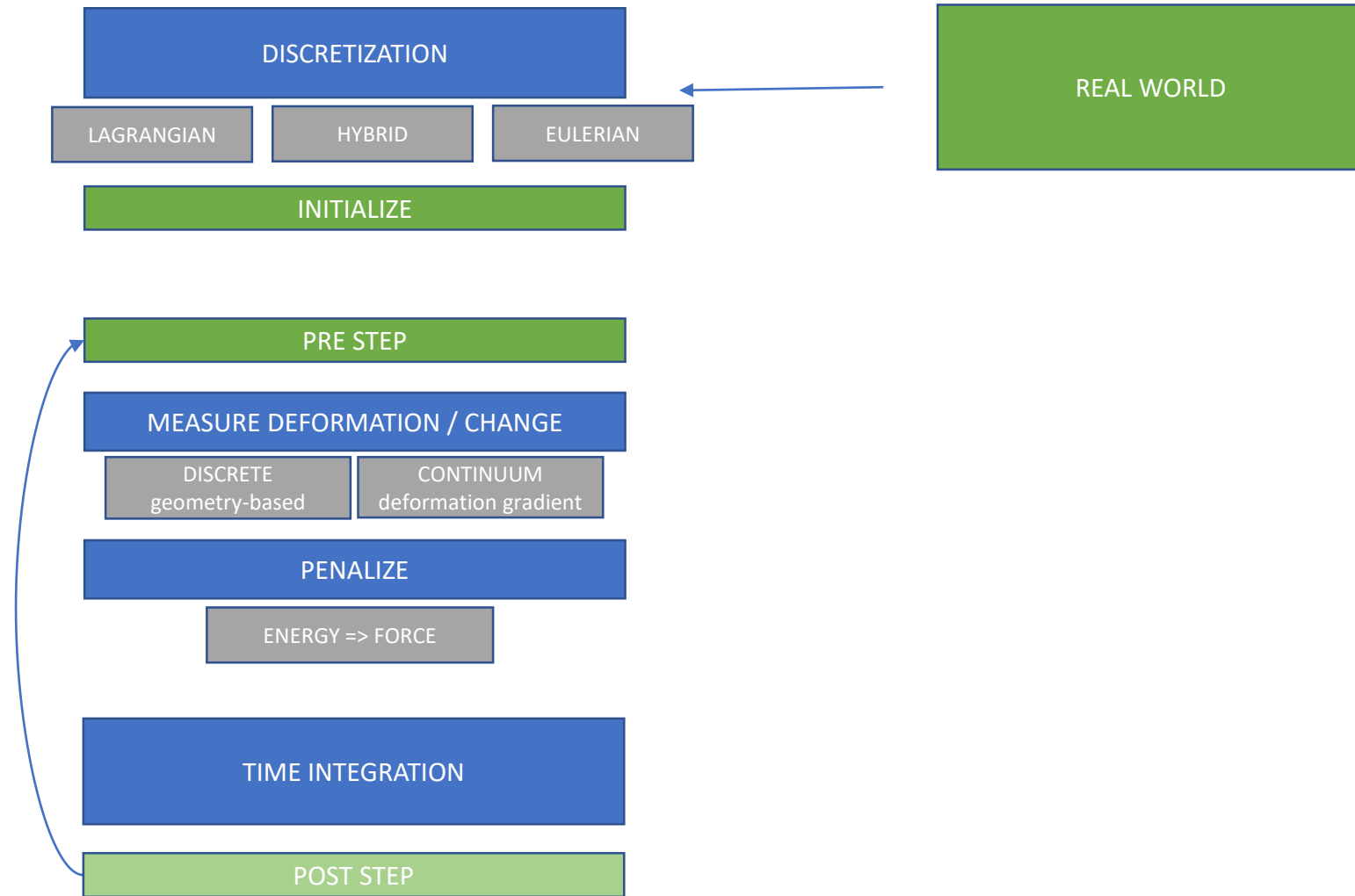
WHAT DO SOLVERS DO



WHAT DO SOLVERS DO



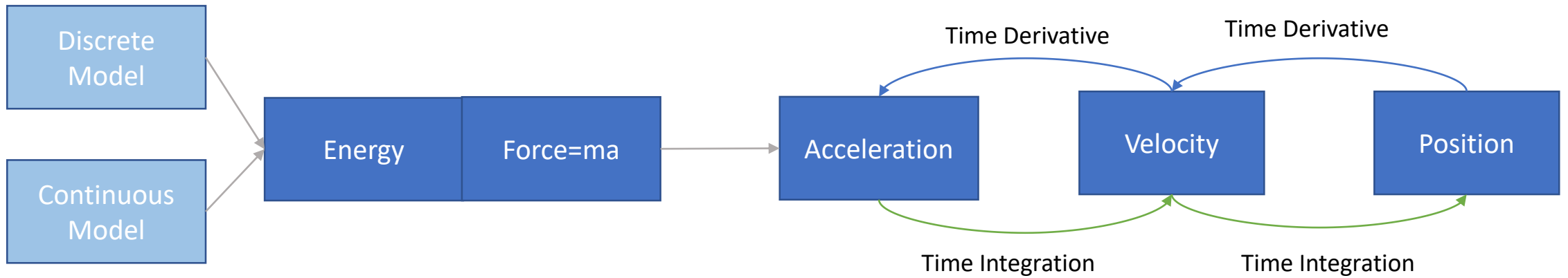
WHAT DO SOLVERS DO



TIME INTEGRATION



PARTICLE STATE



EXPLICIT VS IMPLICIT

TIME INTEGRATION

EXPLICIT INTEGRATOR

- *Forward Euler (Explicit Euler)*
- *Runge Kutta (RK2, RK4, RK...)*
- *Mid point*

- Easy to implement
- Conditionally stable

IMPLICIT INTEGRATORS

- *Backward Euler (Implicit Euler)*
- *Higher order methods*

- Difficult to implement
- Unconditionally stable

EXPLICIT VS IMPLICIT

TIME INTEGRATION



h : timestep (float)

m : mass (float)

v : current velocity(vector2)

p : current position(vector2)

$f(\)$: force function (vector2)

EXPLICIT VS IMPLICIT

TIME INTEGRATION



h : timestep (float)

m : mass (float)

v : current velocity(vector2)

p : current position(vector2)

$f(\quad)$: force function (vector2)

EXPLICIT
INTEGRATOR

$$\text{next_v} = v + h \frac{f(p)}{m}$$

$$\text{next_p} = p + hv$$

EXPLICIT VS IMPLICIT

TIME INTEGRATION



h : timestep (float)

m : mass (float)

v : current velocity(vector2)

p : current position(vector2)

$f(\quad)$: force function (vector2)

EXPLICIT
INTEGRATOR

$$\text{next_v} = v + h \frac{f(p)}{m}$$

$$\text{next_p} = p + h v$$

IMPLICIT
INTEGRATOR

$$\text{next_v} = v + h \frac{f(\text{next_p})}{m}$$

$$\text{next_p} = p + h \text{ next_v}$$

EXPLICIT VS IMPLICIT

TIME INTEGRATION



h : timestep (float)

m : mass (float)

v : current velocity(vector2)

p : current position(vector2)

$f(\quad)$: force function (vector2)

EXPLICIT
INTEGRATOR

- Single line
- Conditionally stable

$$\text{next_v} = v + h \frac{f(p)}{m}$$

$$\text{next_p} = p + h v$$

IMPLICIT
INTEGRATOR

- Solve sparse system
- Unconditionally stable

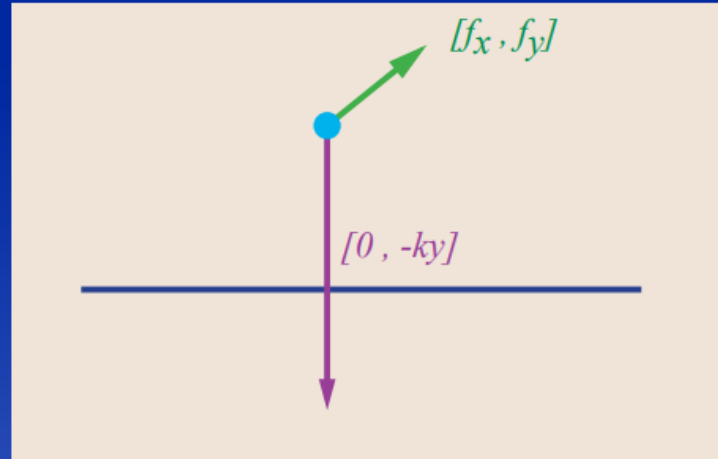
$$\text{next_v} = v + h \frac{f(\text{next_p})}{m}$$

$$\text{next_p} = p + h \text{next_v}$$

STABILITY EXAMPLE

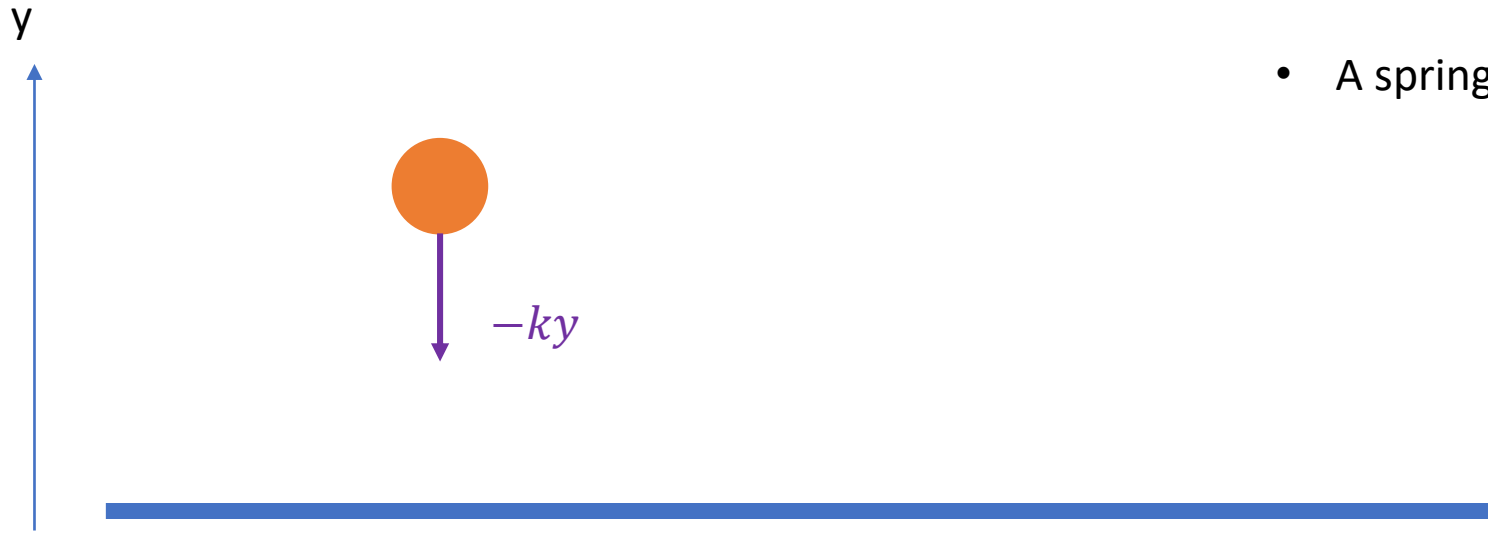
Example: particle-on-line

- A particle P in the plane.
- Interactive “dragging” force $[f_x, f_y]$.
- A **penalty** force $[0, -ky]$ tries to keep P on the x -axis.
- Suppose you want P to stay within a miniscule ε of the x -axis when you try to pull it off with a huge force f_{\max} .
- How big does k have to be? How *small* must h be?



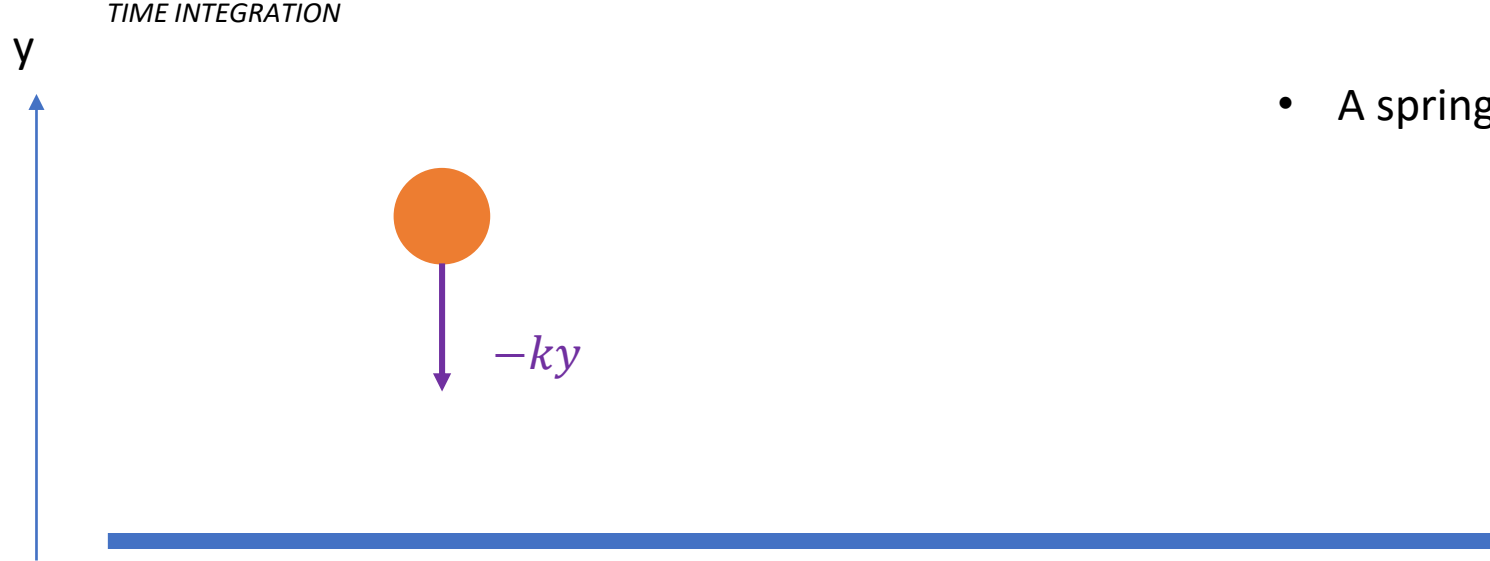
STABILITY EXAMPLE

TIME INTEGRATION



- A spring force $-ky$ tries to keep the particle on the blue line

STABILITY EXAMPLE



- A spring force $-ky$ tries to keep the particle on the blue line

*EXPLICIT
INTEGRATOR*

$$\text{next_y} = y + h \frac{-ky}{m}$$

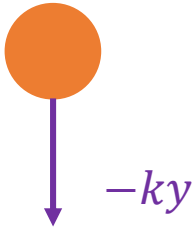
*IMPLICIT
INTEGRATOR*

$$\text{next_y} = y + h \frac{-k \cdot \text{next_y}}{m}$$

STABILITY EXAMPLE

TIME INTEGRATION

y



- A spring force $-ky$ tries to keep the particle on the blue line

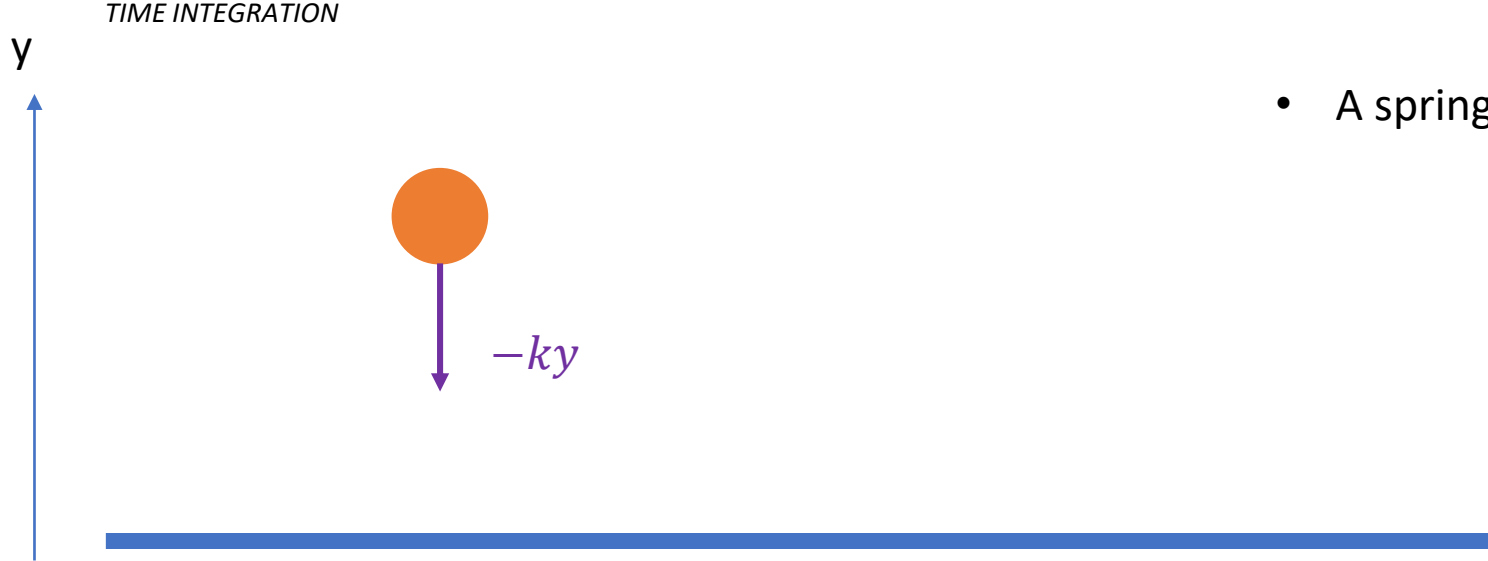
EXPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-ky}{m}$$

IMPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-k \cdot \text{next_y}}{m}$$

STABILITY EXAMPLE



- A spring force $-ky$ tries to keep the particle on the blue line

*EXPLICIT
INTEGRATOR*

$$\text{next_y} = y + h \frac{-ky}{m}$$

*IMPLICIT
INTEGRATOR*

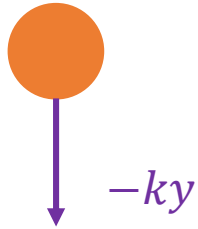
$$\text{next_y} = y + h \frac{-k \cdot \text{next_y}}{m}$$

$$\text{next_y} + h \frac{k \cdot \text{next_y}}{m} = y$$

STABILITY EXAMPLE

TIME INTEGRATION

y



- A spring force $-ky$ tries to keep the particle on the blue line

EXPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-ky}{m}$$

IMPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-k \cdot \text{next_y}}{m}$$

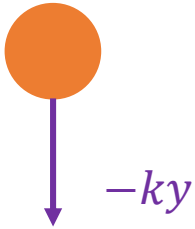
$$\text{next_y} + h \frac{k \cdot \text{next_y}}{m} = y$$

$$\text{next_y} \left(1 + \frac{hk}{m}\right) = y$$

STABILITY EXAMPLE

TIME INTEGRATION

y



- A spring force $-ky$ tries to keep the particle on the blue line

EXPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-ky}{m}$$

IMPLICIT
INTEGRATOR

$$\text{next_y} = y + h \frac{-k \cdot \text{next_y}}{m}$$

$$\text{next_y} + h \frac{k \cdot \text{next_y}}{m} = y$$

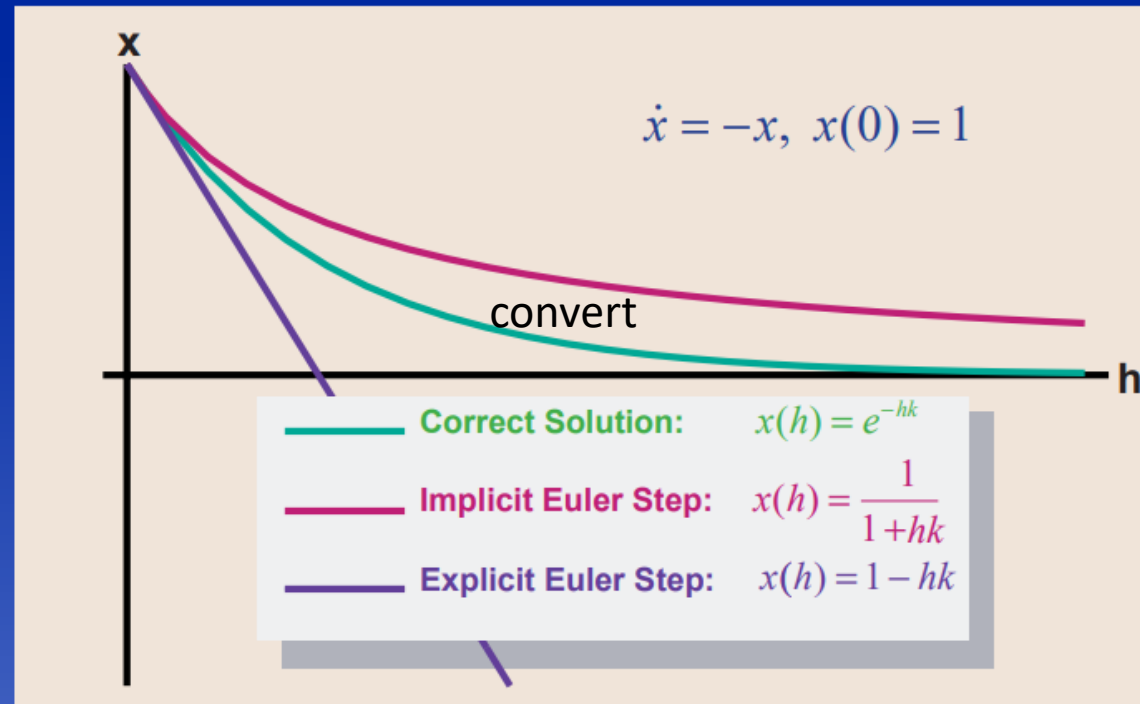
$$\text{next_y} \left(1 + \frac{hk}{m} \right) = y$$



$$\text{next_y} = \frac{y}{1 + \frac{hk}{m}}$$

STABILITY EXAMPLE

One Step: Implicit vs. Explicit



Baraff, David, and Andrew Witkin. "Implicit Methods: how to not blowup." ACM Transactions on Graphics (SIGGRAPH 1997) (1997).

VARIATIONAL IMPLICIT EULER

$$\text{next_v} = v + h \frac{f(\text{next_p})}{m}$$

$$\text{next_p} = p + h \text{ next_v}$$

VARIATIONAL IMPLICIT EULER

$$\text{next_v} = v + h \frac{f(\text{next_p})}{m}$$

$$\text{next_p} = p + h \text{ next_v}$$

*MULTIPLE
PARTICLES*



$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

$$x_{n+1} = x_n + hv_{n+1}$$

VARIATIONAL IMPLICIT EULER

$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

$$x_{n+1} = x_n + hv_{n+1}$$

$$x_{n+1} = x_n + h(v_n + hM^{-1}f(x_{n+1}))$$

$$x_{n+1} = x_n + hv_n + h^2M^{-1}f(x_{n+1}))$$

$$x_{n+1} - x_n - hv_n = h^2M^{-1}f(x_{n+1}))$$

$$M(x_{n+1} - x_n - hv_n) = h^2f(x_{n+1}))$$



VARIATIONAL IMPLICIT EULER

$$M(x_{n+1} - x_n - hv_n) = h^2 f(x_{n+1})$$



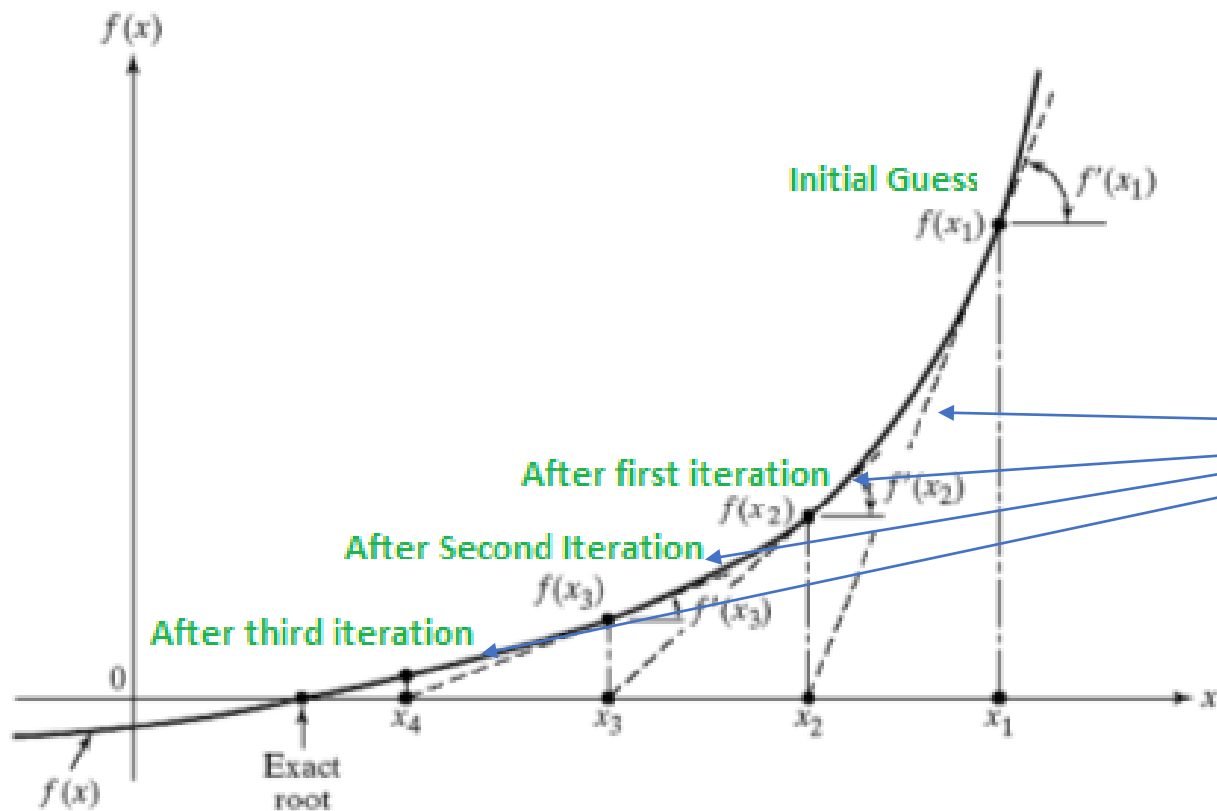
*OPTIMIZATION
PROBLEM*

$$e(x_{n+1}) = \frac{1}{2h^2} (x_{n+1} - x_n - hv_n)^T M(x_{n+1} - x_n - hv_n) + W(x_{n+1})$$

Minimize the scalar function $e(\dots)$ with argument x_{n+1}

VARIATIONAL IMPLICIT EULER

Minimize this scalar function with Newton Iterations

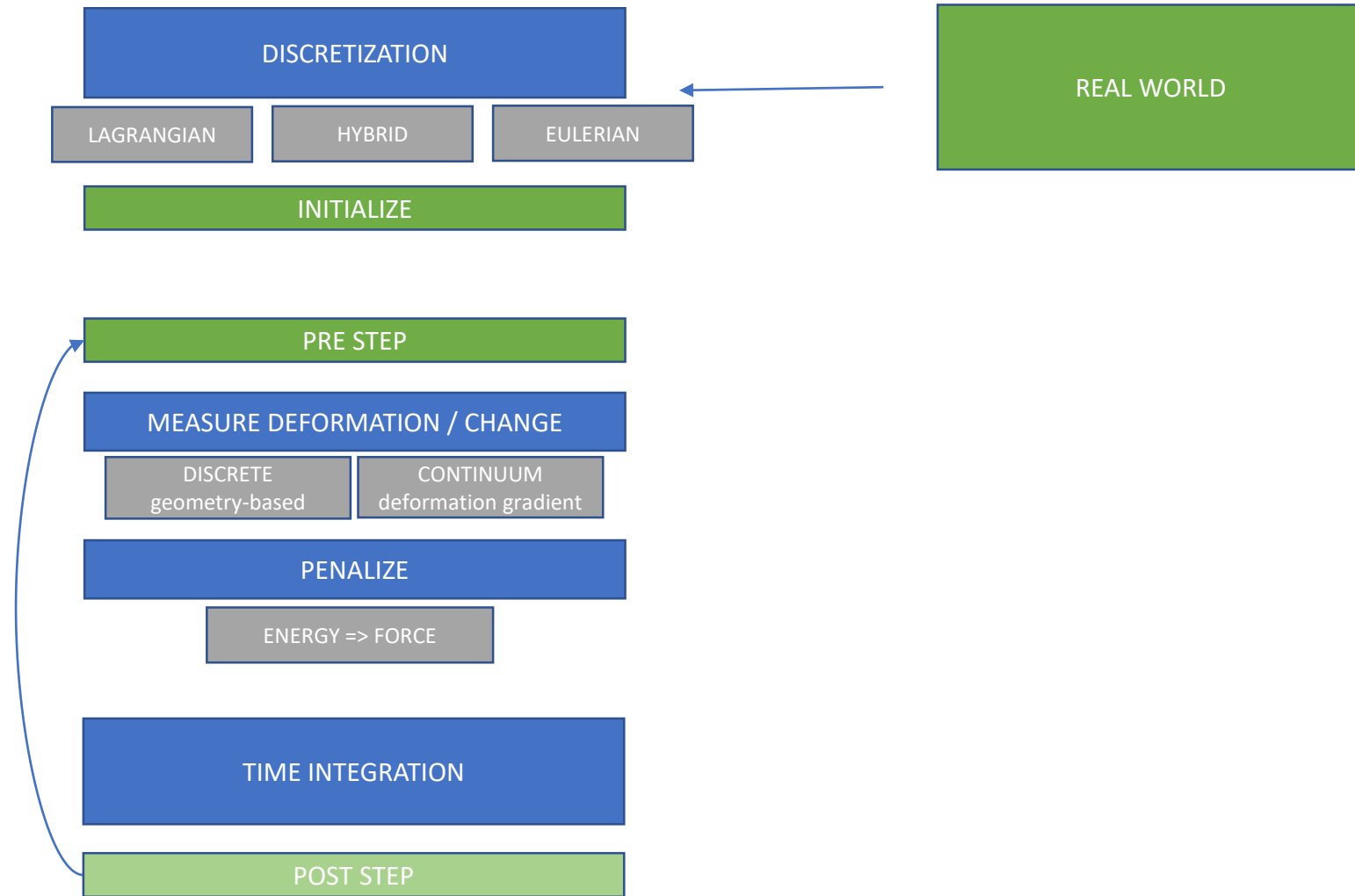


$$A = \nabla_e^2 \quad b = \nabla_e$$
$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \dots & \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & a_{n3} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \dots \\ x_n \end{bmatrix} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ \dots \\ a_n \end{bmatrix}$$

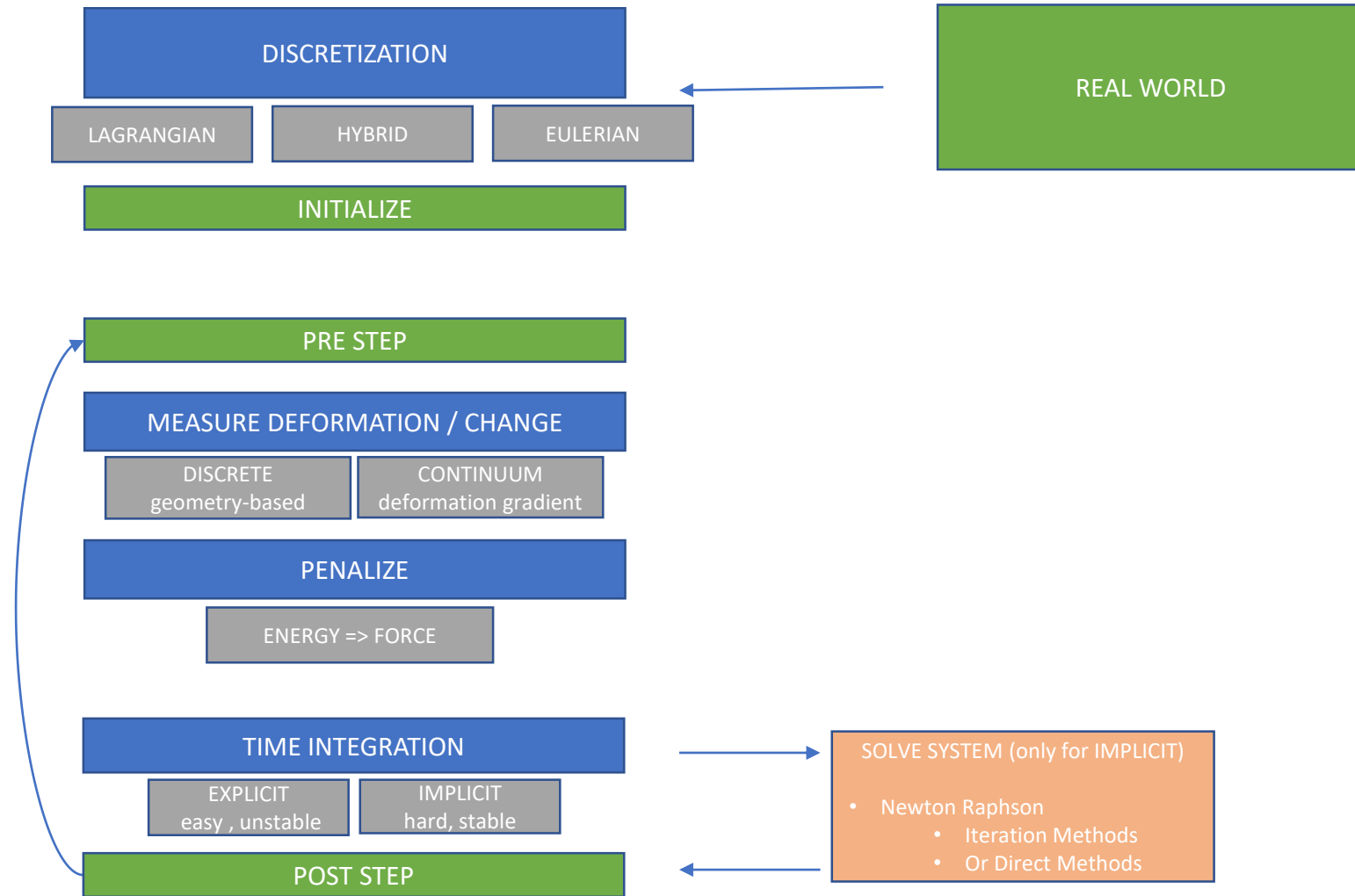
Solve Linear
System

$$Ax_{n+1} = -b$$

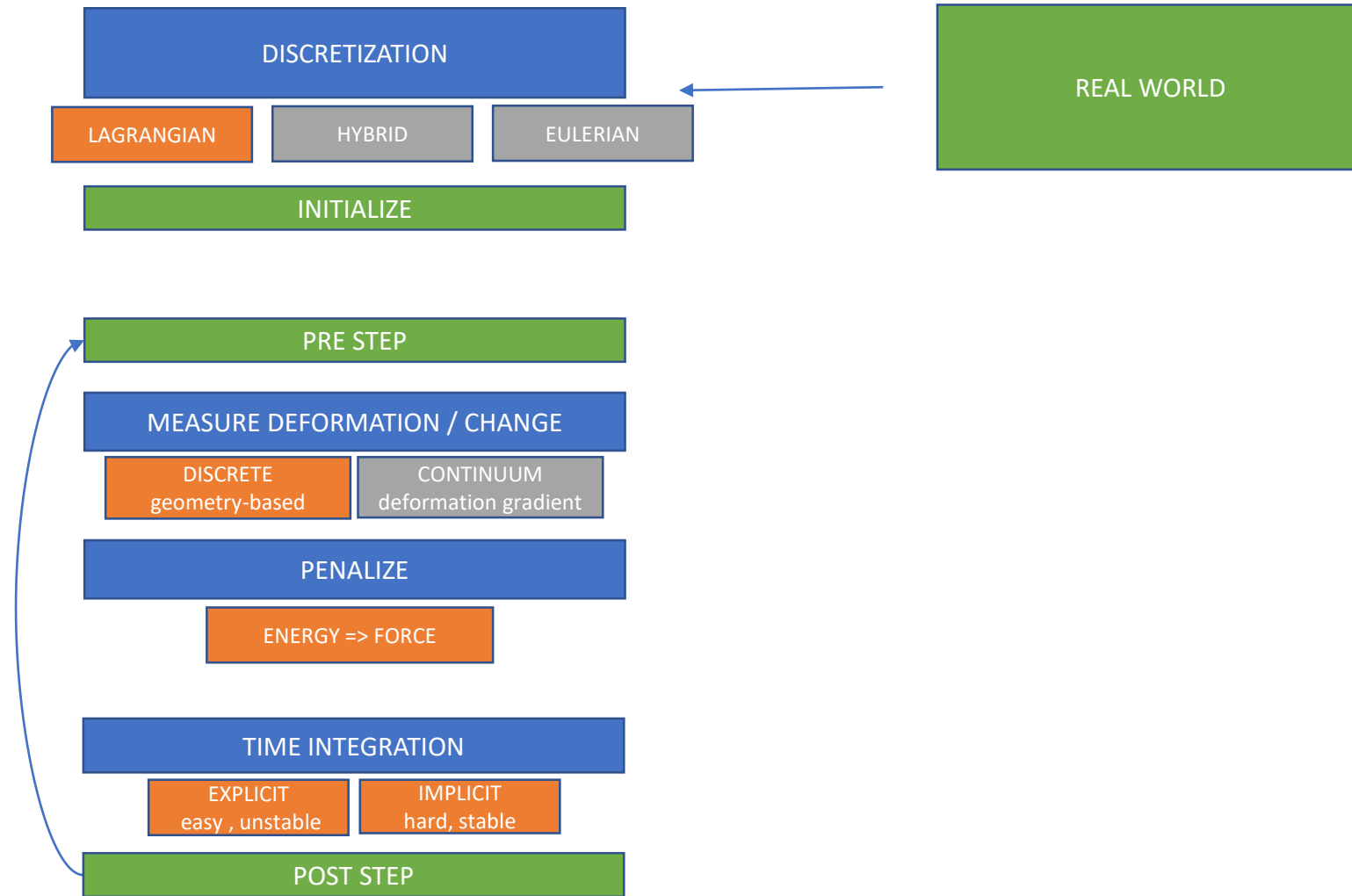
WHAT DO SOLVERS DO



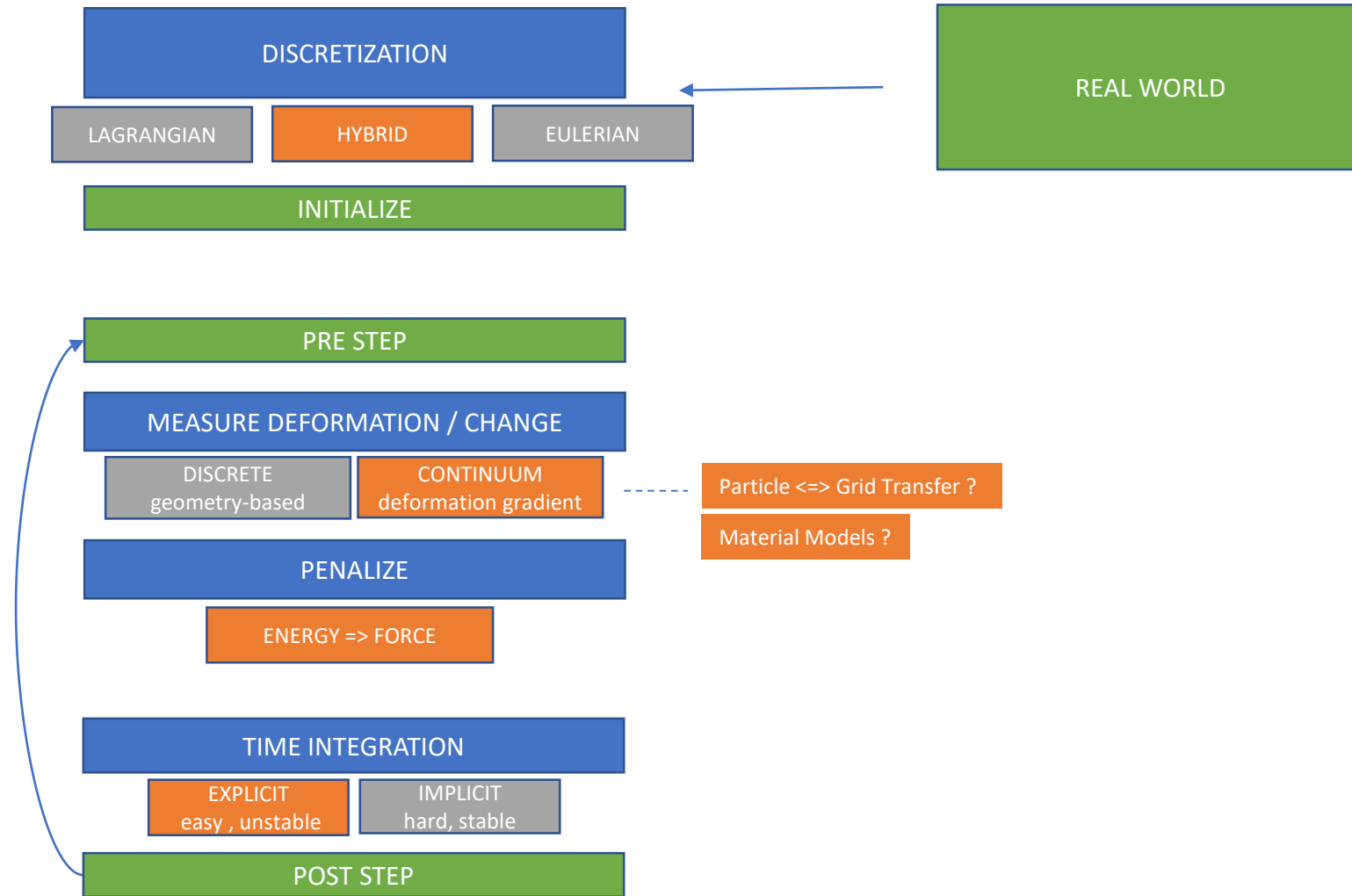
WHAT DO SOLVERS DO



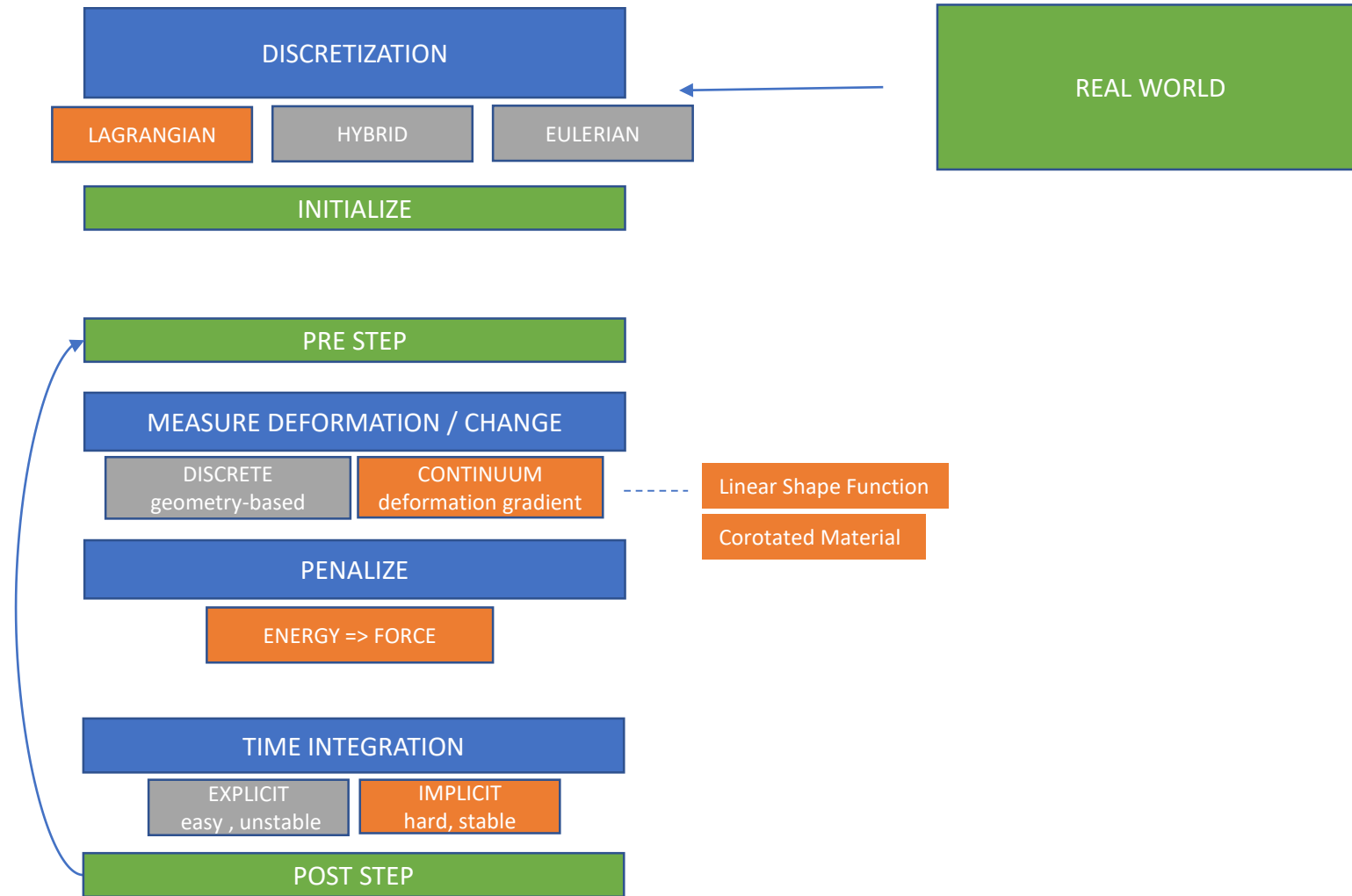
DISCRETE SHELLS



EXPLICIT MPM

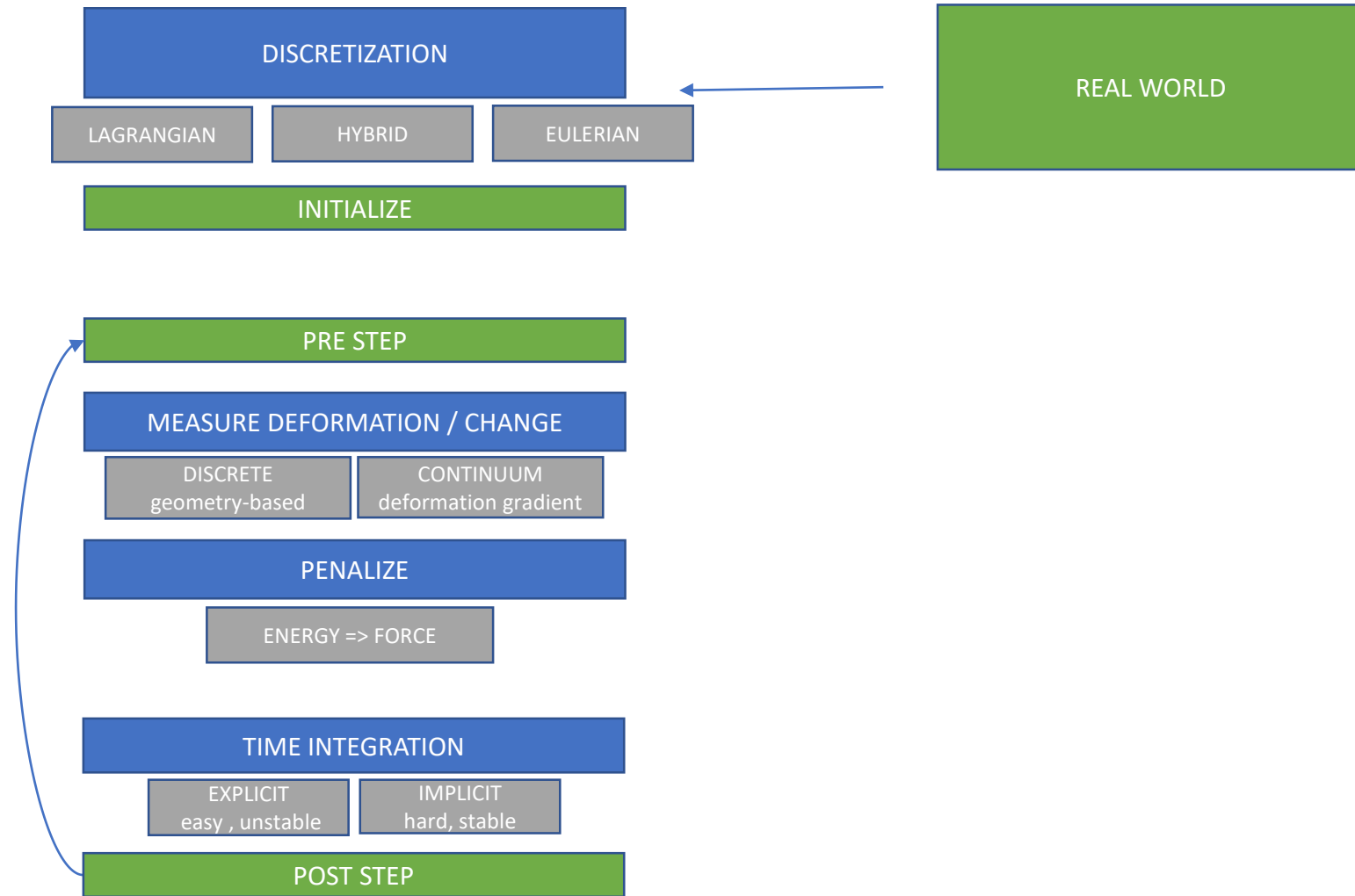


IMPLICIT COROTATED LINEAR FEM

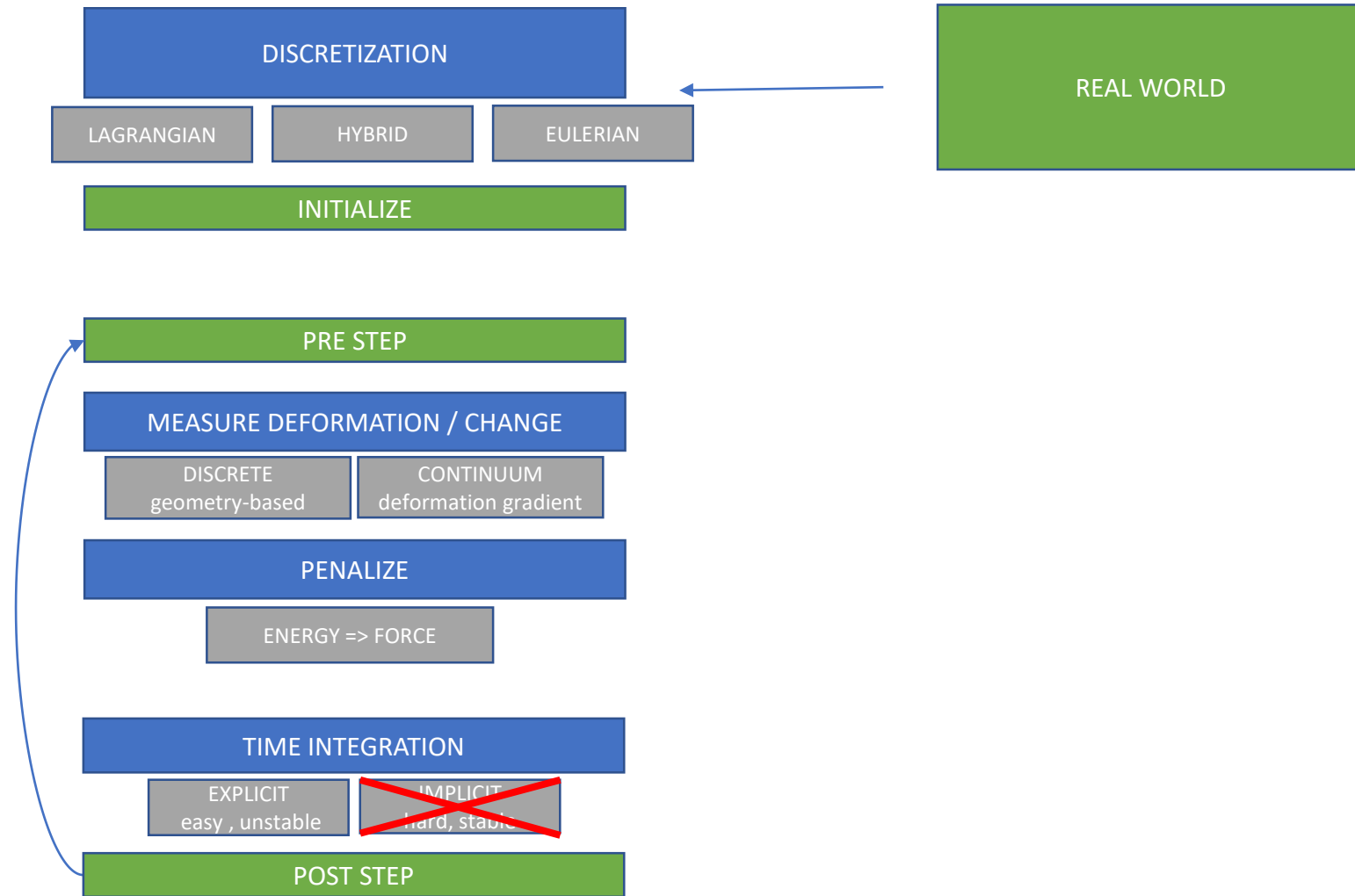


(X)PBD, nCloth, Bullet ...

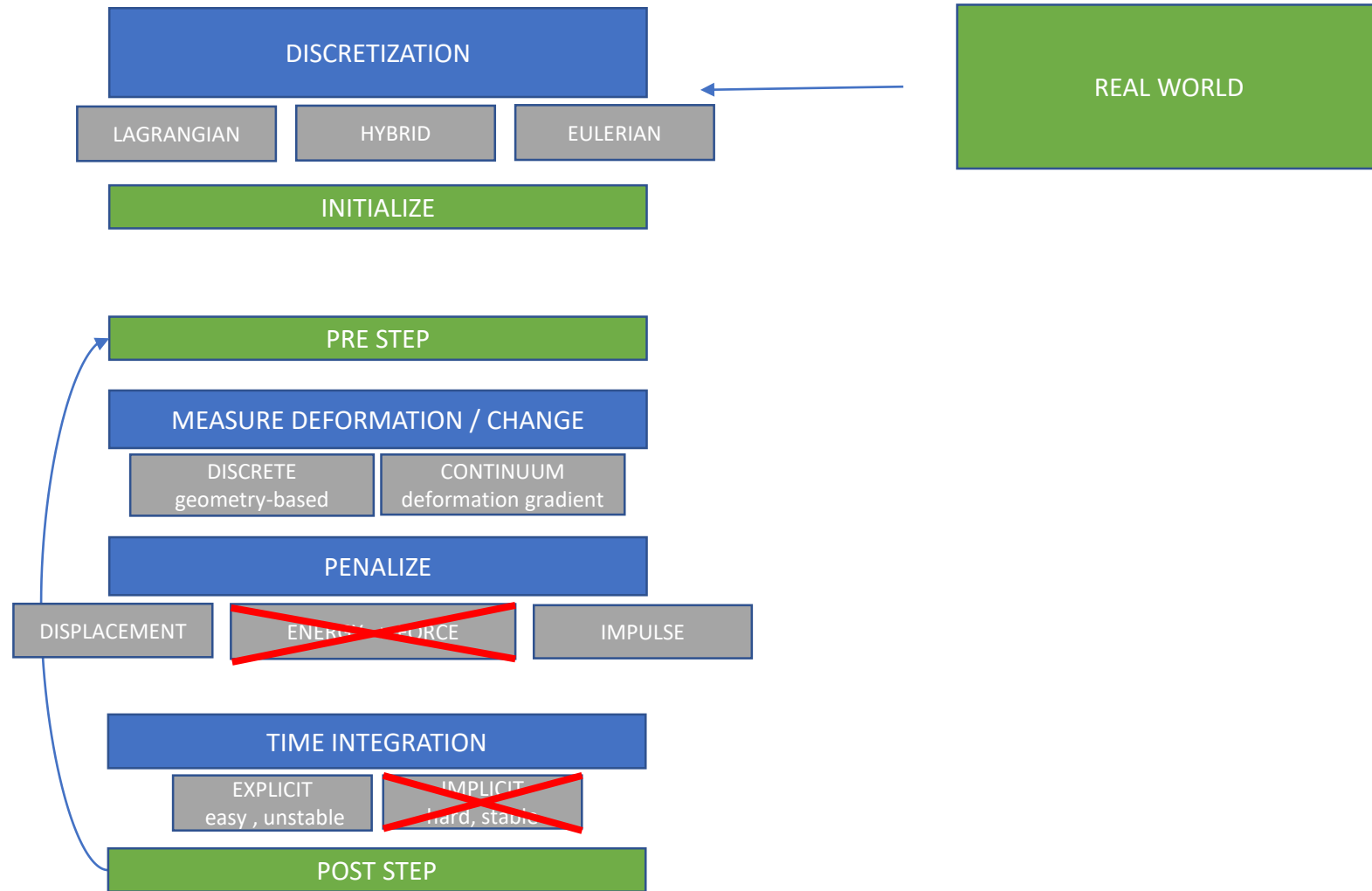
Let's simplify that stuff !



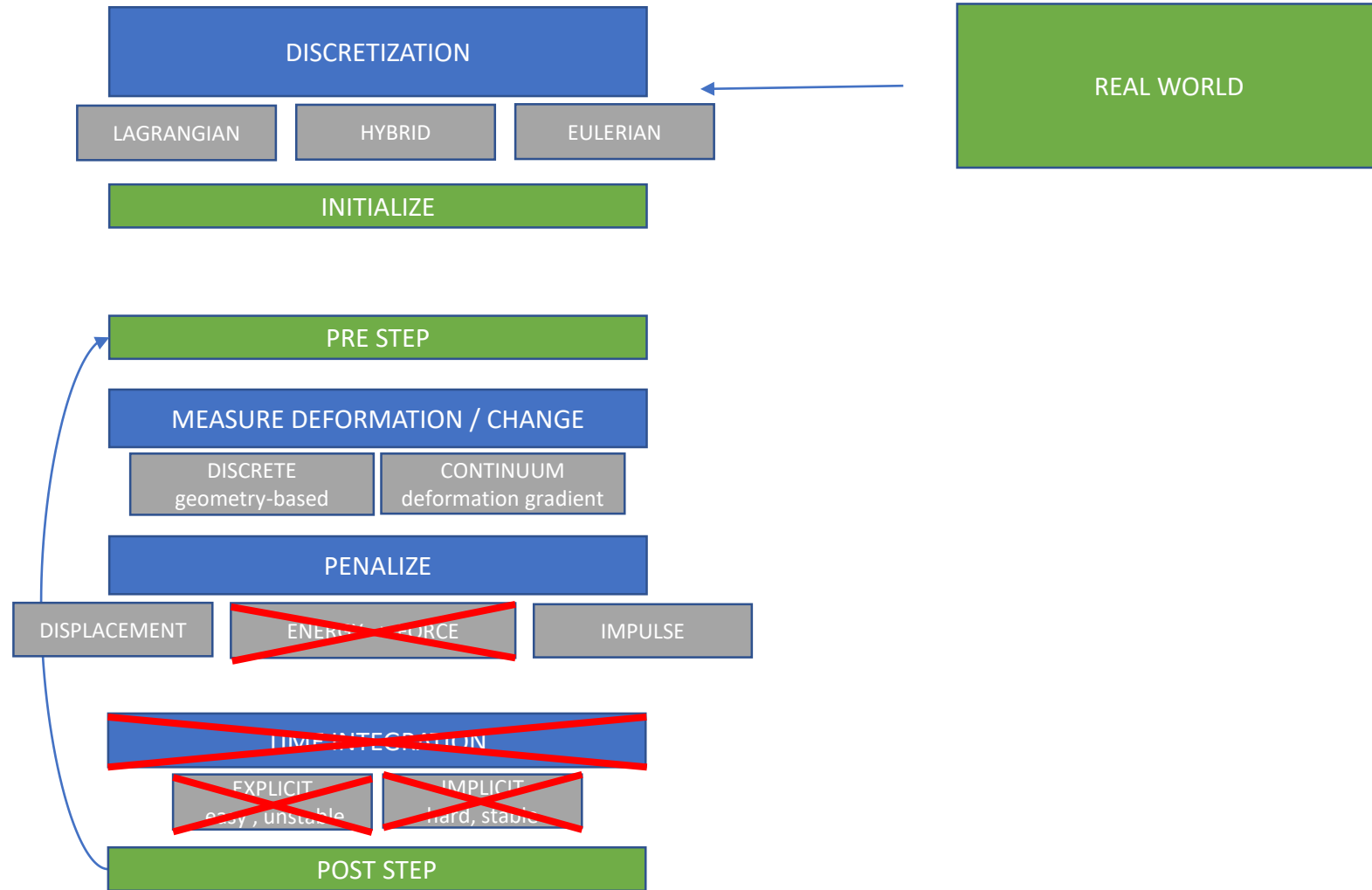
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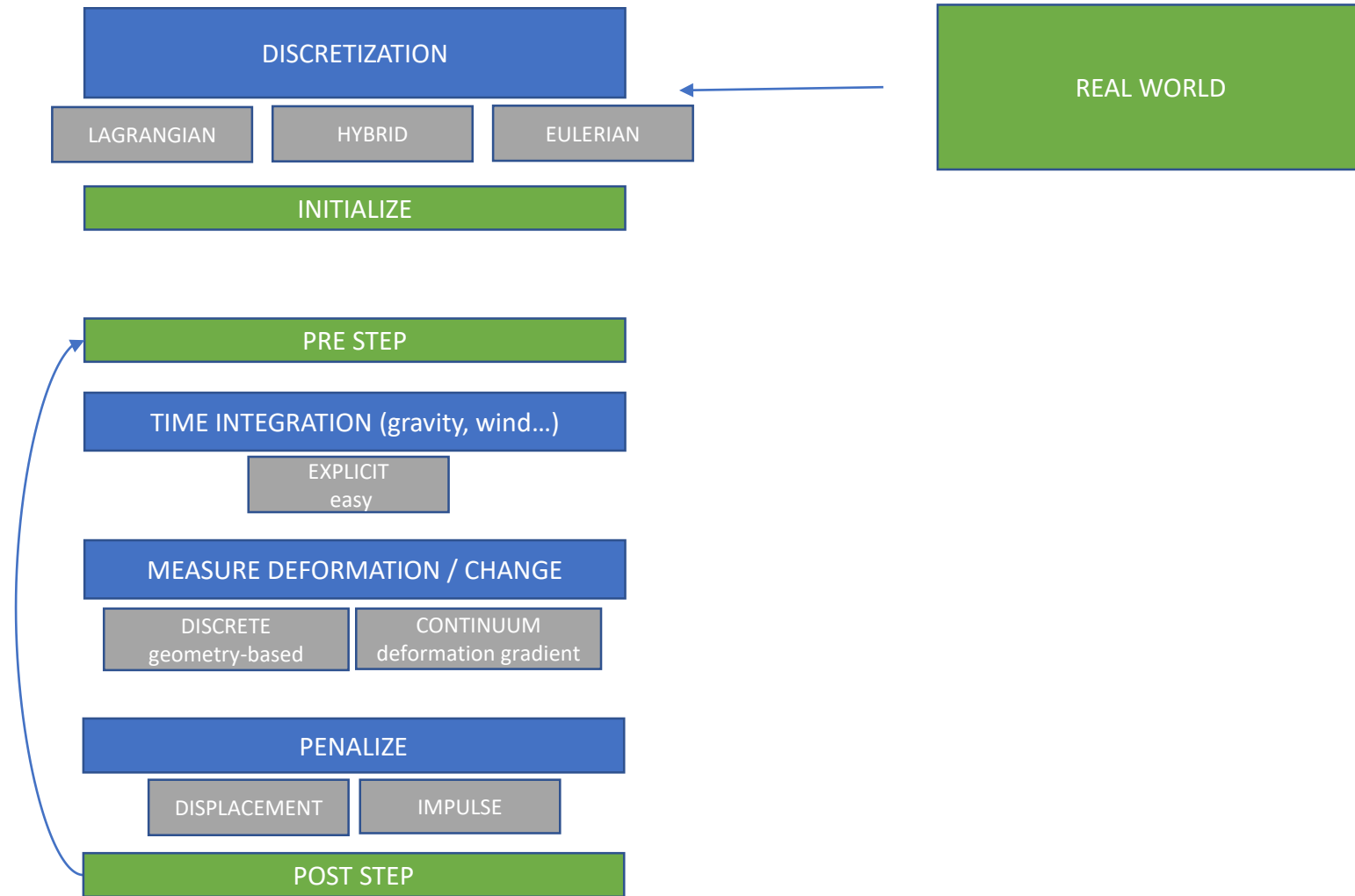
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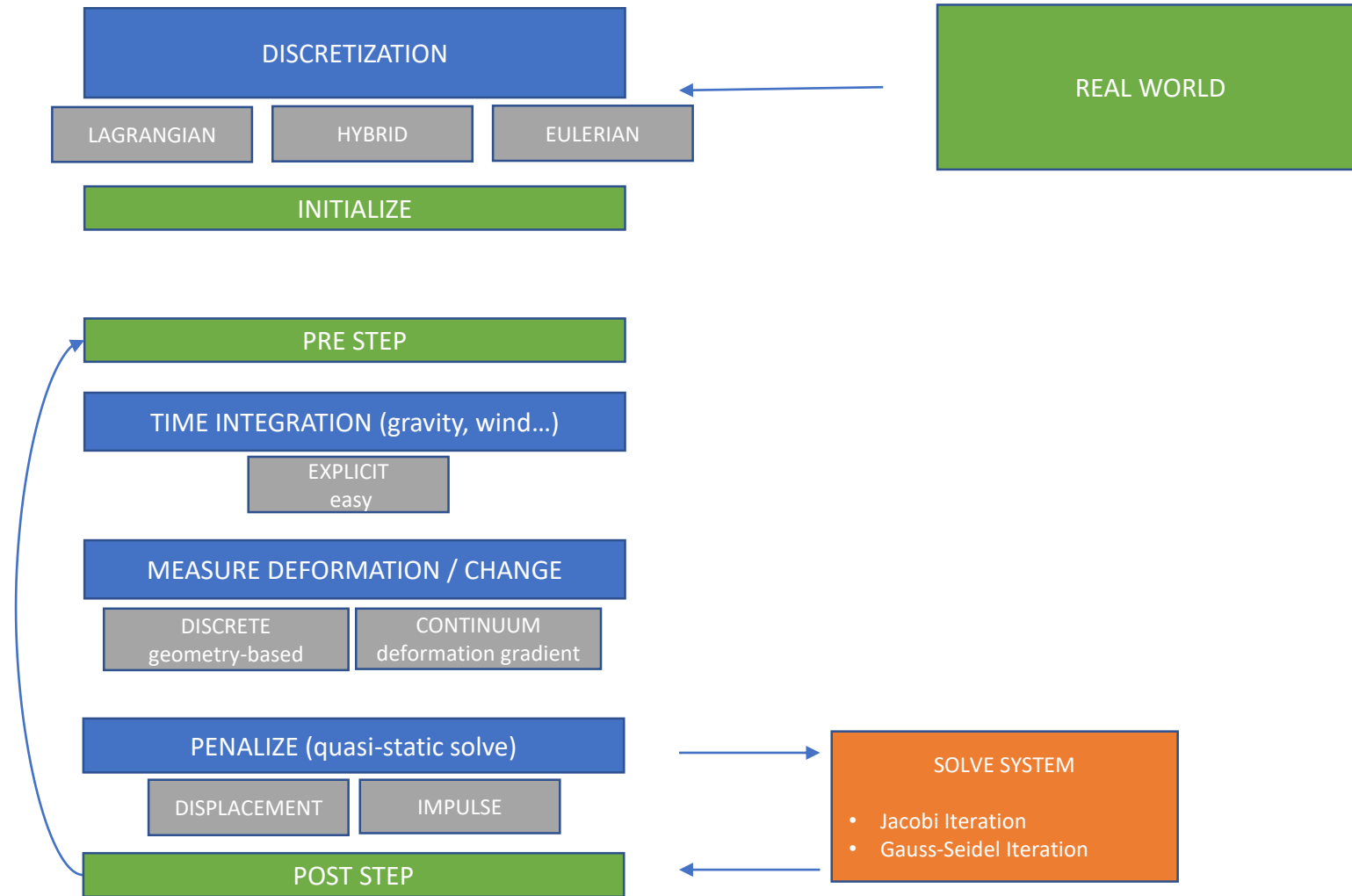
Let's simplify that stuff !



Let's simplify that stuff !



Let's simplify that stuff !



WHAT DID WE LEARN !

- Three discretizations
- Discrete vs Continuous
- Time Integrators (Explicit vs Implicit)
- FEM is not about tetrahedron but continuity
- Implicit integration is hard => Workaround (PBD ...)



BEYOND THIS PRESENTATION

- Penalty Method vs Lagrange Multiplier
- Direct vs Iterative Linear Solver
- Collision Detection (Discrete vs Continuous)
- Quasi-Static vs Dynamic
- Linear System Assembly
- Other Techniques (SPH / FDM)

END

RESOURCES

- Houdini PBD Training
- SIGGRAPH 2019 – PBA Course
- Ladislav Kavan's Youtube Channel
- Baraff, David, and Andrew Witkin. "Implicit Methods: how to not blow up." *ACM Transactions on Graphics (SIGGRAPH 1997)* (1997).

MORE DETAILS

EXPLICIT VS IMPLICIT EULER

TIME INTEGRATION

EXPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_n)$$

$$x_{n+1} = x_n + hv_{n+1}$$

h : timestep

M^{-1} : mass inverse

$f(\quad)$: force function

v_n : current velocity

x_n : current position

IMPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

$$x_{n+1} = x_n + hv_{n+1}$$

v_{n+1} : next velocity

x_{n+1} : next position

EXPLICIT VS IMPLICIT EULER

TIME INTEGRATION

EXPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_n)$$

$$x_{n+1} = x_n + hv_{n+1}$$

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IMPLICIT
INTEGRATOR

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EXPLICIT VS IMPLICIT EULER

TIME INTEGRATION

EXPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_n)$$

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IMPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

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v_n : current velocity

x_n : current position

v_{n+1} : next velocity

x_{n+1} : next position

EXPLICIT VS IMPLICIT EULER

TIME INTEGRATION

EXPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_n)$$

$$x_{n+1} = x_n + hv_{n+1}$$

- Single line
- Conditionally stable

IMPLICIT
INTEGRATOR

$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

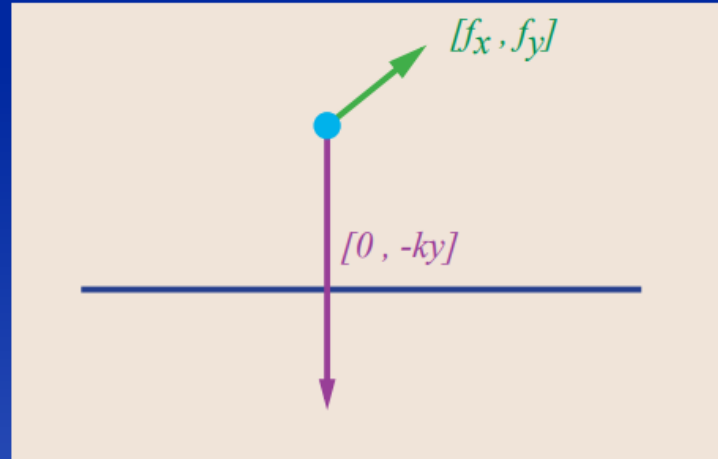
$$x_{n+1} = x_n + hv_{n+1}$$

- Solve sparse system
- Unconditionally stable

STABILITY PROOF

Example: particle-on-line

- A particle P in the plane.
- Interactive “dragging” force $[f_x, f_y]$.
- A **penalty** force $[0, -ky]$ tries to keep P on the x -axis.
- Suppose you want P to stay within a miniscule ε of the x -axis when you try to pull it off with a huge force f_{\max} .
- How big does k have to be? How *small* must h be?



STABILITY PROOF

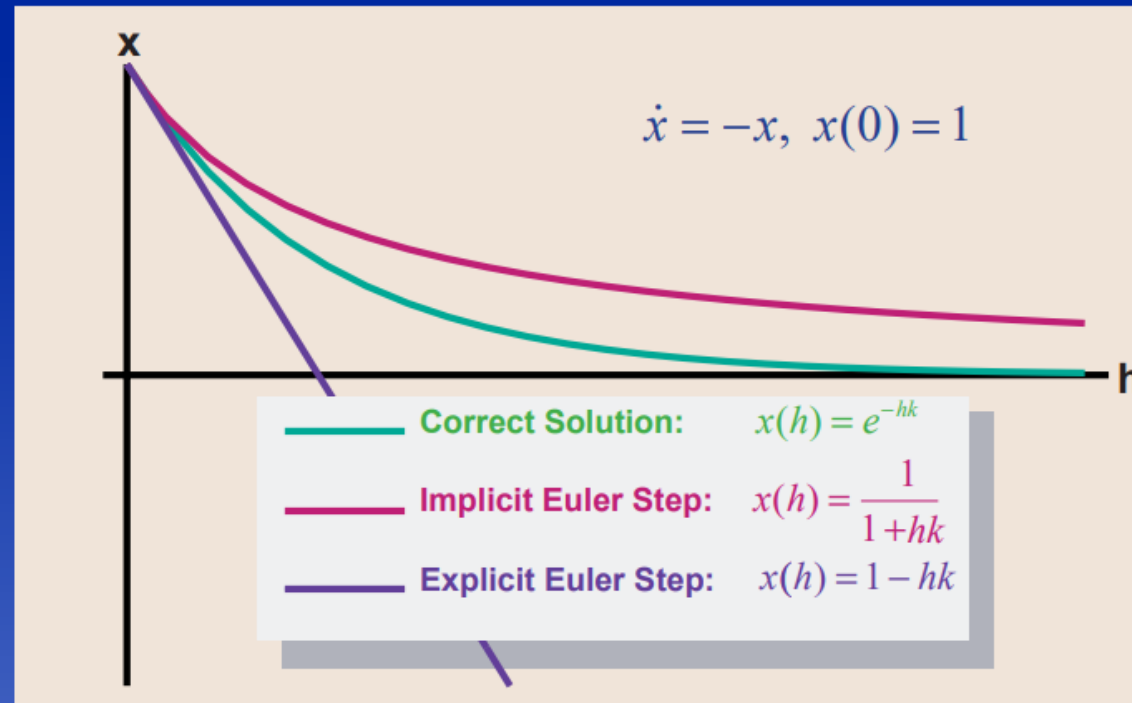
Implicit Euler for $\dot{x} = -kx$

$$\begin{aligned}x(t+h) &= x(t) + h f(x(t+h)) \\&= x(t) - h k x(t+h) \\&= \frac{x(t)}{1+hk}\end{aligned}$$

- Nonlinear: Approximate as linear, using $\partial f / \partial x$.
- Multidimensional: (sparse) matrix equation.

STABILITY PROOF

One Step: Implicit vs. Explicit



Baraff, David, and Andrew Witkin. "Implicit Methods: how to not blowup." *ACM Transactions on Graphics (SIGGRAPH 1997)* (1997).

SOME MORE

VARIATIONAL IMPLICIT EULER

$$\text{next_v} = v + h \frac{f(\text{next_p})}{m}$$

$$\text{next_p} = p + h \text{ next_v}$$

*MULTIPLE
PARTICLES*



$$v_{n+1} = v_n + hM^{-1}f(x_{n+1})$$

$$x_{n+1} = x_n + hv_{n+1}$$



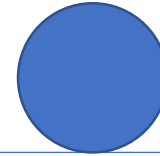
*TRANSFORM INTO
OPTIMIZATION
PROBLEM*

$$e(x_{n+1}) = \frac{1}{2h^2} (x_{n+1} - x_n - hv_n)^T M (x_{n+1} - x_n - hv_n) + W(x_{n+1})$$

Find x_{n+1} to get a minimization of e by using the newton iteration

QUASI-STATIC VS DYNAMIC

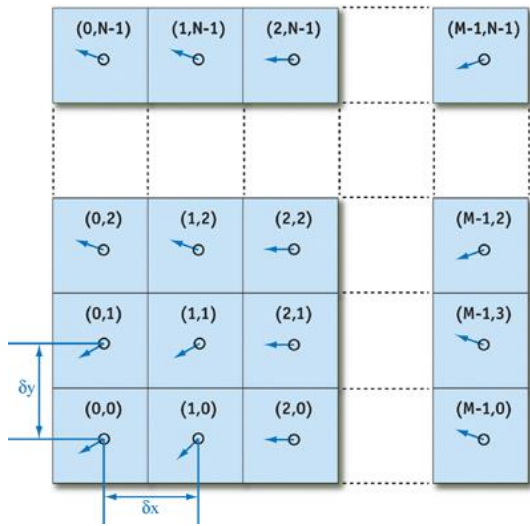
EXAMPLE : ENERGY MINIMIZATION OF GRAVITATIONAL ENERGY



POTENTIAL ENERGY

OTHER MODELS

FINITE ELEMENT METHOD (FEM)

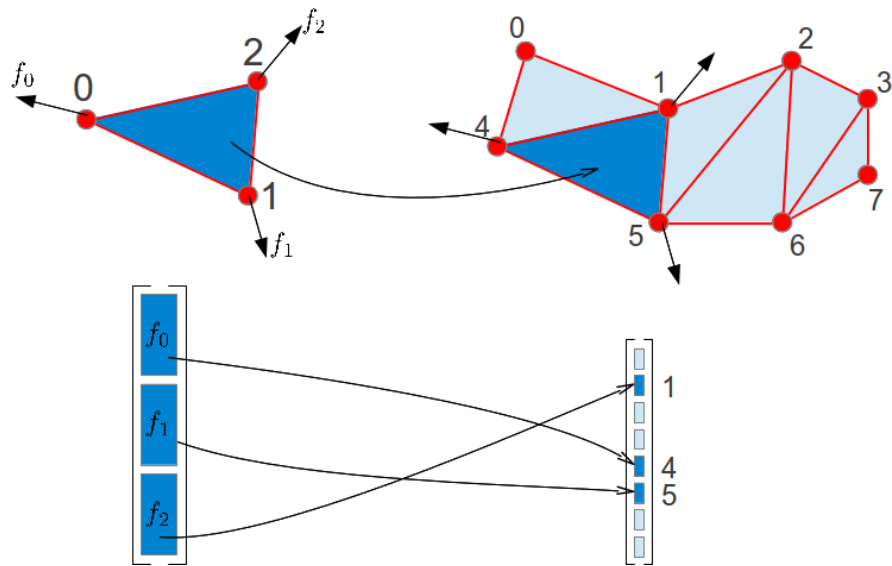


Smoothed-particle hydrodynamics (SPH)

Operator	Definition	Finite Difference Form
Gradient	$\nabla p = \left(\frac{\partial p}{\partial x}, \frac{\partial p}{\partial y} \right)$	$\frac{p_{i+1,j} - p_{i-1,j}}{2\delta x}, \frac{p_{i,j+1} - p_{i,j-1}}{2\delta y}$
Divergence	$\nabla \cdot \mathbf{u} = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y}$	$\frac{u_{i+1,j} - u_{i-1,j}}{2\delta x} + \frac{v_{i,j+1} - v_{i,j-1}}{2\delta y}$
Laplacian	$\nabla^2 p = \frac{\partial^2 p}{\partial x^2} + \frac{\partial^2 p}{\partial y^2}$	$\frac{p_{i+1,j} - 2p_{i,j} + p_{i-1,j}}{(\delta x)^2} + \frac{p_{i,j+1} - 2p_{i,j} + p_{i,j-1}}{(\delta y)^2}$

PENALTY SYSTEM ASSEMBLY

VECTOR ASSEMBLY



MATRIX ASSEMBLY

