

10.3 Implementing ODE Solvers

Lots of slides from Frédo Durand

In This Video

- It pays off to abstract (as usual)
 - It's easy to design your particle system and ODE solver to be unaware of each other
 - And this comes with many benefits
- Basic idea:
 - Particle system and solver communicate via floating-point vectors and a function that computes $f(\mathbf{X}, t)$
 - Solver does not need to know anything else!

Recap: Differential Equations

- Motion of physical systems is modelled by these
 - “If I am in state \mathbf{X} at time t , what is my state at time $t+dt$?

$$\frac{d \mathbf{X}(t)}{dt} = f(\mathbf{X}(t), t)$$

- What is the “state \mathbf{X} ”? A vector that describes all the free parameters of the physical system.
 - For a single point-like mass: position + velocity
 - For a rigid object: position + orientation + linear momentum + angular momentum
 - etc.

Code Two Entities

- A Particle System
 - Knows its own “meaning”, e.g. cloth, smoke, etc.
 - Implements the function $f(\mathbf{X}(t), t)$
- An ODE Solver
 - Does not know the “meaning” of the system being solved
 - Just has access to \mathbf{X} and f
 - Example: To implement the Euler method...

$$\mathbf{X}_1 = \mathbf{X}_0 + h f(\mathbf{X}_0, t_0)$$

...we do not need to know anything else!

Division of Labor, Part 1

- Responsibilities of particle system
 - Tells ODE solver how many dimensions (N) the phase space has
 - Has a function to write its state to an N -vector of floating point numbers (communication to solver)
 - Has a function to update its own state from a similar vector (to step forward according to what the solver said)
 - Has a function that evaluates $f(\mathbf{X}, t)$, given a state vector \mathbf{X} and time t
 - **Very, very important:** this function has to work for any \mathbf{X} , not just the current state!
 - Otherwise cannot implement e.g. trapezoid rule

Division of Labor, Part 2

- Responsibilities of ODE solver
 - reads state..
 - ..computes the derivatives using $f(\mathbf{X},t)$ where needed..
 - ..outputs a new state vector \mathbf{X}_{n+1} for particle system

Benefits

- Such a black-box design is nice,
because **you can reuse your solver**
 - You could implement a C++ base class “ODE” that would have have get/setState functions and evaluateDerivatives as virtual members
 - Then, your solver would just take in a pointer to ODE and compute new states without knowing anything about what is going on in the system
 - States and derivatives are just numbers

Example (Actual Code from String Demo)

```
// read the current positions + velocities (X) from particles
m_psystem->getState( vecState );

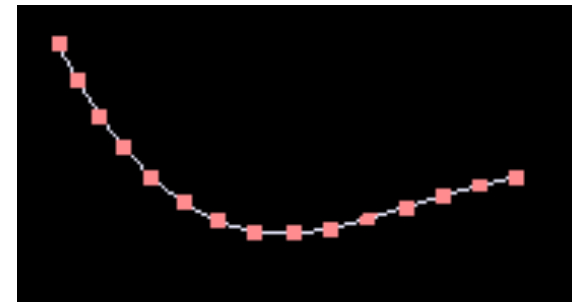
switch( m_integrator )
{
case EULER:
    // derivatives = f(X,t) at current state X
    vecDerivatives = m_psystem->evaluateDerivatives( vecState );
    // state = state + dt*derivatives
    vecState = stepSystem( dt, vecState, vecDerivatives );
    break;

....

}

m_psystem->setState( vecState );
```

stepSystem(dt, X, f)
just computes
 $\mathbf{X}_{\text{new}} = \mathbf{X} + dt \cdot \mathbf{f}$



Example (Actual Code from String Demo)

```
// read the current positions + velocities from particles
m_psystem->getState( vecState );

switch( m_integrator )
{
case EULER:
    ...
    break;
case MIDPOINT:
    // evaluate f(X,t) at current state X
    vecDerivatives = m_psystem->evaluateDerivatives( vecState );
    // go half a step forward, intermediatestate = state + 0.5*dt*derivatives
    vecIntermediateState = stepSystem( dt/2.0f, vecState, vecDerivatives );
    // evaluate derivatives after half timestep
    vecDerivatives2 = m_psystem->evaluateDerivatives( vecIntermediateState );
    // full timestep using t+0.5dt derivatives FROM ORIGINAL POSITION
    vecState = stepSystem( dt, vecState, vecDerivatives2 );
    break;
}

m_psystem->setState( vecState );
```

What does $f(\mathbf{X}, t)$ compute?

- N point masses
 - Stack all \mathbf{x} s and \mathbf{v} s in a big vector of length $6N$
 - The \mathbf{F}^i s are the forces that affect individual particles

$$\mathbf{X} = \begin{pmatrix} \mathbf{x}_1 \\ \mathbf{v}_1 \\ \vdots \\ \mathbf{x}_N \\ \mathbf{v}_N \end{pmatrix} \quad f(\mathbf{X}, t) = \begin{pmatrix} \mathbf{v}_1 \\ \mathbf{F}^1(\mathbf{X}, t) \\ \vdots \\ \mathbf{v}_N \\ \mathbf{F}^N(\mathbf{X}, t) \end{pmatrix}$$