

# Physics-based Animation: A Mathematical Perspective

Based on Ladislav Kavan's CS6660 with annotations from wxgopher

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This lecture note is based on Dr. Ladislav Kavan's Physics-based Animation course CS6660, originally taught at the University of Utah. I also try to include some supplementary materials from other resources.

Warning: Although as I strive to make this material useful, there are certain bugs, use this material at your own risk. I would also be grateful to hear [feedbacks](#).

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# 1 Classical Mechanics

## 1.1 Basics: a harmonic oscillator

## 2 Time Integration

## 3 Optimization

### 3.1 Implicit Newmark

$$x_{n+1} = x_n + \frac{h}{2}(v_n + v_{n+1}), \quad (1a)$$

$$v_{n+1} = v_n + \frac{h}{2}(f_n + f_{n+1}), \quad (1b)$$

where  $x$  and  $v$  are positions and velocities, and  $f_n \equiv f(x_n)$ . Thus we have

$$x_{n+1} - x_n - hv_n = \frac{h^2}{4}(f_n + f_{n+1}). \quad (2)$$

Let  $y = x_n + h_n v_n + \frac{h^2}{4} f_n$ ,  $x_{n+1} = x$ , note that  $\nabla E = -f$ , then (2) becomes

$$x - y = \frac{h^2}{4} f \Rightarrow x - y + \frac{h^2}{4} f \nabla E = 0. \quad (3)$$

Let  $g(x) = \frac{1}{2} \|x - y\|^2 + \frac{h^2}{4} E$ , then solving  $g$  equals to solve  $x$  for

$$\min_x g(x). \quad (4)$$

### 3.2 Optimization Problems

Problem formulation:

$$\min_x g(x), \quad x \in R^n, \quad g \in R. \quad (5)$$

Optimization problems can be categorized into constrained or unconstrained problems, or convex or non-convex problems.

**Theorem 1.** For a convex problem (where both objective and feasible set are convex), if the objective is  $C^2$ , then the Hessian  $H \succeq 0$ , and the local minimum is the global minimum.

**Definition 1.** A **linear programming (LP)** is a problem with linear objective and linear equality or inequality constraints. A **quadratic programming (QP)** is the same as LP except with a quadratic objective.

**Note 1.** Convex QP has polynomial time solver but non-convex QP is NP-hard.

**Example 1.** A non-convex QP:

$$\min_x \frac{1}{2} \|Ax\|^2, \quad (6a)$$

$$s.t. \quad \|x\|_2 = 1. \quad (6b)$$

**Note 2.** Software package for solving non-convex problem: IpOPT, KNITRO, or [NEOS-Guide](#)

### 3.2.1 Solving unconstrained problems

There are two ways to solve an unconstrained problem: descent method or trust-region method.

Descent method refers to pick a descent direction  $d$  and do an exact or inexact line search (LS) to determine descent distance  $\alpha d$ .

**Definition 2. Descent direction:**  $\forall \alpha \in (0, \alpha_0), \alpha_0 > 0, g(x + \alpha d) < g(x)$ .

**Definition 3. Exact LS** refers to solving the following problem:

$$\arg \min_{\alpha > 0} g(x + \alpha d).$$

Backtracking LS

### 3.2.2 Newton's method

A usual descent direction is called **gradient descent** (GD), denoted by  $d = -\nabla g$ . It doesn't work well sometime, for example:

**Example 2.**

$$\min_{x_1, x_2} g(x_1, x_2) = \frac{1}{2}(x_1^2 + \gamma x_2^2), \quad \gamma > 0. \quad (7)$$

If we do exact LS, we get

$$x_1^k = \gamma \left( \frac{\gamma - 1}{\gamma + 1} \right)^k, \quad (8a)$$

$$x_2^k = \left( -\frac{\gamma - 1}{\gamma + 1} \right)^k. \quad (8b)$$

If gamma becomes huge, we can tell GD converges slowly (as two GD directions are perpendicular).

Newton's method refers to do a quadratic approximation to problem (5), given by

$$g(x + p) = g(x) + \nabla g^T(x)p + \frac{1}{2}p^T \nabla^2 g(x)p + O(\|p\|^2) \equiv \tilde{g}(x) + O. \quad (9)$$

Thus we have

$$\frac{\partial \tilde{g}}{\partial p} = 0 \iff \nabla g + \nabla^2 g p = 0.$$

The **Newton descent direction** is given by

$$p = -(\nabla^2 g)^{-1} \nabla g. \quad (10)$$

**Note 3.** Newton's method is affine invariant. Let  $x = Ty$  with  $T$  being a nonsingular matrix, so problem (5) is equivalent to problem

$$\min_y \tilde{g}(y). \quad (11)$$

We also have

$$\nabla \tilde{g} = T^2 \nabla g, \quad \nabla^2 \tilde{g} = T^T \nabla^2 g T.$$

Newton direction  $\Delta y$  of  $\tilde{g}$  and  $\Delta x$  of  $g$  is given by

$$\Delta y = -T^{-1} \nabla^2 g \nabla g = T^{-1} \Delta x.$$

**Definition 4. Newton decrement:** substitute Newton descent direction (10) into (9), we get the **Newton decrement**

$$\lambda^2 = g - \frac{1}{2} \nabla g^T (\nabla^2 g)^{-1} \nabla g. \quad (12)$$

A stopping criteria for Newton's method would be

$$\frac{\lambda^2}{2} \leq \epsilon.$$

Note that Newton decrement is also affine invariant.

Convergence analysis of the Newton's method is given as follows:

**Theorem 2. Kantorovich:** if  $g$  is strictly convex and  $\nabla^2 g$  is Lipschitz continuous, then  $\exists \epsilon > 0, \eta > 0, \gamma > 0$ , s.t.

**Damped phase I** If  $\|\nabla g\| \geq \eta$ , then  $\|g^{k+1}\| \leq \|g^k\| - \gamma$ ;

**Quadratic phase II** If  $\|\nabla g\| < \eta$ , then  $\|g^{k+1}\| \leq c \|g^k\|^2$ .

Some cases where Newton's method doesn't work well:

1. If  $g$  is highly nonlinear, the damped phase will be long;
2. If  $g$  is non-convex, solution might not converge to a minimum.

In practical implementations, the Hessian might not always be positive definite. A possible Hessian modification is:

**Note 4. Hessian modification:** Consider  $A = \nabla^2 g + cI$ , where  $c > 0$ . It is shown that if  $\nabla^2 g = Q\Lambda Q^T$  ( $\nabla^2 g$  is symmetric, hence it is always diagonalizable), then  $A = Q(\Lambda + cI)Q^T$ , hence  $A$  is positive definite given sufficiently large  $c > 0$ .

Solving Newton's direction (10) refers to solving a linear system. We introduce several techniques to tackle this.

## 3.3 Numerical Linear Algebra

We consider solving a linear system  $Ax = b$ .

### 3.3.1 Direct solvers

We can prefactor  $A$  into  $A = UV^T$ , with  $U$  and  $V$  being low rank matrices.

Common factorization methods are

**LU** If  $A$  is nonsingular, then there exist  $L, P, U$ , where they are lower-triangular matrix, permutation matrix (hence orthogonal), and upper-triangular matrix, respectively, s.t.  $A = PLU$ .

**Sparse LU**  $A = P_1 L U P_2$ , where  $P_1$  and  $P_2$  are permutations to utilize sparse information of  $A$ .

**Cholesky** For symmetric positive-definite matrix, we have  $A = LL^T$  with unique  $L$ . Note that for positive semi-definite matrix, Cholesky is not unique.

LDLT

### 3.3.2 Iterative solvers

Iterative solvers includes:

1. Classical method: Jacobian, Gauss-Seidel, SOR (super over-relaxation), etc.;
2. Krylov subspace method: CG (conjugate gradient)<sup>1</sup>, GMRES (generalized minimal residual), etc.;
3. multigrid method.

**Classical method** Suppose  $P$  is easy to invert, let  $A = P + A - P$ , then

$$Ax = b \Leftrightarrow Px = (P - A)x + b.$$

$P = \text{diag}(A)$  gives us Jacobian method, and it's GPU-friendly;  $P = \text{lower}(A)$  gives us GS method;  $P = \text{diag}(A) + w \cdot \text{lower}(A)$  gives us SOR method where  $w < 2$ .

The residual term follows

$$r_k \equiv A(x^* - x_k) = b - Ax_k \Leftrightarrow r_{k+1} = (I - P^{-1}A)r_k.$$

To make classical method converge, we need  $\rho(I - P^{-1}A) < 1$ , where  $\rho(\cdot)$  is the spectrum radius.

**Krylov subspace method** Assuming  $A^T = A$  and  $A \succeq 0$ , then

$$\arg \min_x g(x) = \frac{1}{2}x^T Ax - x^T b \Leftrightarrow \text{solve } Ax = b. \quad (13)$$

Let  $\nabla g_k = Ax_k - b = -r_k$ <sup>2</sup> as a descent direction, the line search for (13) is as follows:

1. Solve  $\alpha$  from  $\arg \min_{\alpha} (\frac{1}{2}(x + \alpha r)^T A(x + \alpha r) - (x + \alpha r)^T b) \equiv \frac{1}{2}\|x + \alpha r\|_A^2 - (x + \alpha r)^T b$  by letting  $\frac{\partial E}{\partial \alpha} = 0$ , where  $E$  is the objective;
2.  $\alpha$  follows  $\alpha = -\frac{\|r\|^2}{\|r\|_A^2}$ ;
3.  $x_{k+1} = x_k + \alpha_k r_k$ .

This is the gist of CG from gradient descent.

**CG** Assuming solving problem (13).

**Definition 5. A-conjugate** A set of vectors  $\{p_i\}$  are A-conjugate iff  $\forall i, j, i \neq j, p_i^T A p_j = 0$ .

The CG algorithm is as follows:

1. We define  $r_k = Ax_k - b$ ;
2. Let  $p_1 = r_1$ <sup>3</sup>;
3.  $p_k = r_k + \beta_k p_{k-1}, \beta_k = \frac{r_k^T A p_{k-1}}{p_{k-1}^T A p_{k-1}}$ ;
4. Do LS along direction  $p_k$ , we have  $\alpha_k = \frac{r_k^T p_k}{p_k^T A p_k}$ ;
5.  $x_{k+1} = x_k + \alpha_k p_k$ .

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<sup>1</sup>A good reference on CG is [4].

<sup>2</sup> $Ax$  is computed on-fly, we don't need the whole  $A$ .

<sup>3</sup> $r_1$  is usually chosen as a GD step

**Preconditioning CG** If  $A$  is ill-conditioned, we consider adding preconditioner  $M$  to  $A$ , s.t.  $\text{cond}(MA) < \text{cond}(A)$ .

The Jacobian preconditioner is given by  $M = \text{diag}(A)^{-1}$ . The incomplete Cholesky is given by factoring  $A$  into  $L_a L_a^T$  where  $L_a$  is an approximation of  $L$  of the Cholesky decomposition of  $A$  given by  $A = LL^T$ .

## 4 Elastic Materials and Finite Element Simulation

## 5 Fluids and Partial Differential Equations

## 6 Something more...

## 7 Papers and books

Numerical optimization can refer to [2] [3].

[1] is a great reference for continuum mechanics and FEM.

## References

- [1] Javier Bonet and Richard D Wood. *Nonlinear continuum mechanics for finite element analysis*. Cambridge university press, 1997.
- [2] Stephen Boyd and Lieven Vandenberghe. *Convex optimization*. Cambridge university press, 2004.
- [3] Jorge Nocedal and Stephen Wright. *Numerical optimization*. Springer Science & Business Media, 2006.
- [4] Jonathan Richard Shewchuk et al. An introduction to the conjugate gradient method without the agonizing pain, 1994.