The Art of **Computer Simulation**

Akira Kageyama **Graduate School of System Informatics, Kobe University**

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"The Art of Doing Science and Engineering" by Richard W. Hamming Hamming code,

Hamming window,

Hamming distance,

etc.



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"The Art of Doing Science and Engineering" by Richard W. Hamming

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Chap 18 Simulation I

Chap 19 Simulation II

Chap 20 Simulation III

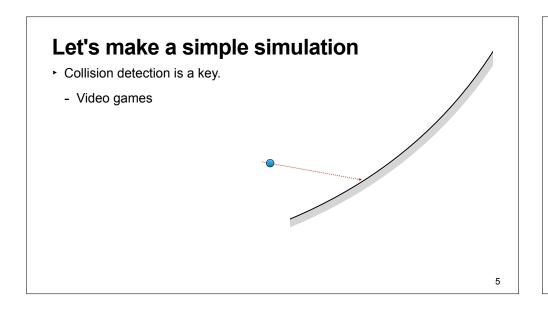
"A simulation is the answer to the question, "What if...?"

R. Hamming

Let's make a simple simulation

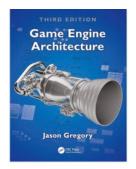
What if we drop an elastic ball onto a parabola-curved floor?





Let's make a simple simulation

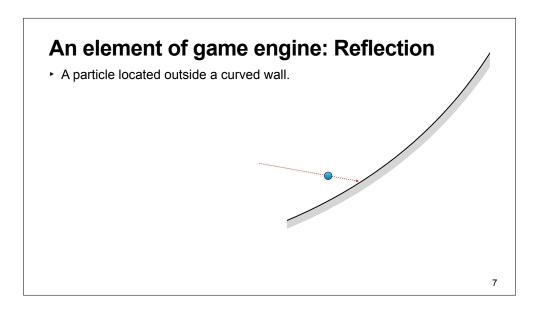
- Collision detection is a key.
 - Video games



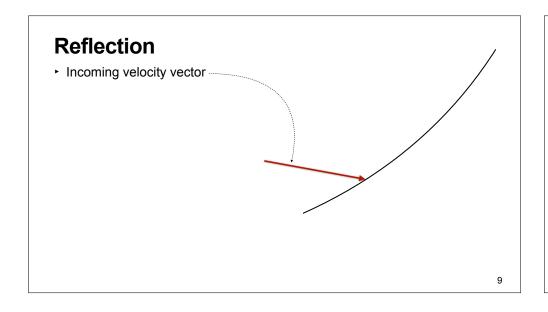
13. Collision and Rigid Body Dynamics

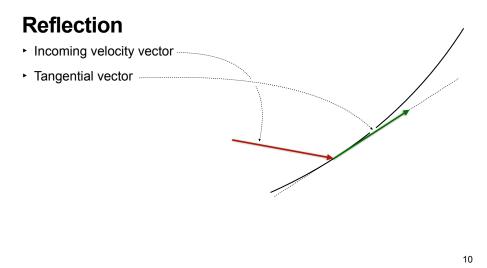
- 13.1 Do You Want Physics in Your Game?
- 13.2 Collision/Physics Middleware
- 13.3 The Collision Detection System
- 13.4 Rigid Body Dynamics
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- 13.6 Advanced Physics Features

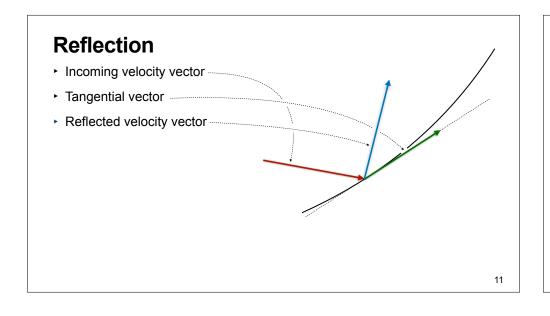
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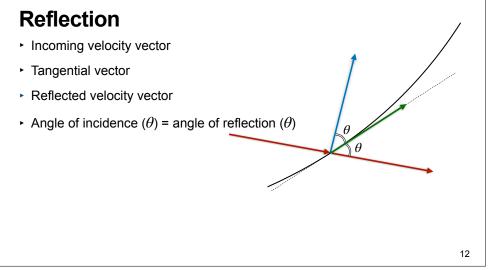


Reflection It impinges on the wall. It (slightly) invades into the wall. → Collision







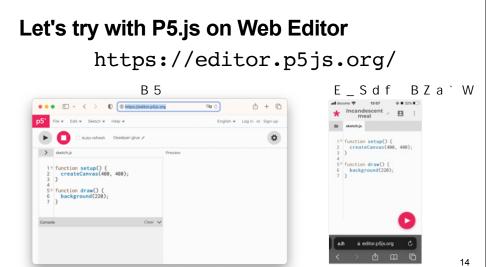


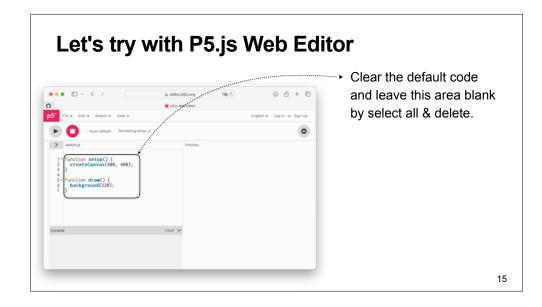


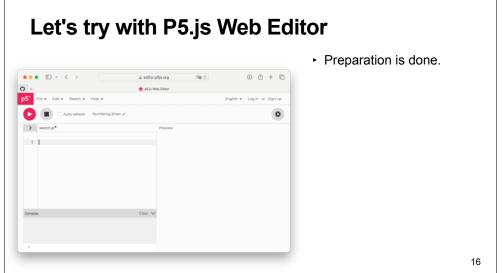
- Incoming velocity vector
- Tangential vector
- Reflected velocity vector
- Angle of incidence (θ) = angle of reflection (θ)
- Reflected (blue) vector (b_x, b_y) is 2θ rotation of incident (red) vector (r_x, r_y) .

$$\begin{pmatrix} b_x \\ b_y \end{pmatrix} = \begin{pmatrix} \cos 2\theta & -\sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{pmatrix} \begin{pmatrix} r_x \\ r_y \end{pmatrix}$$





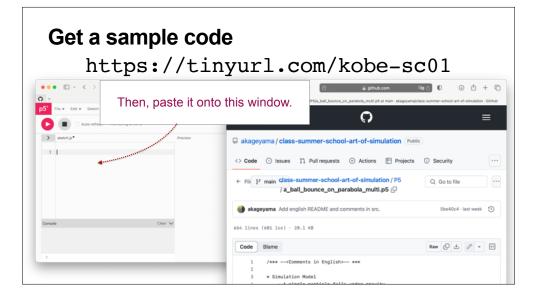


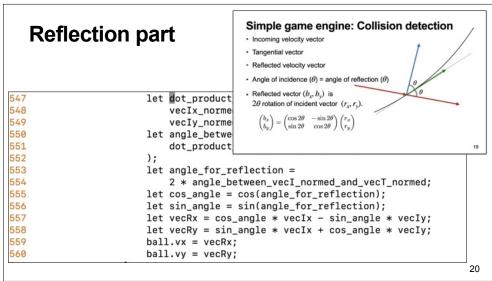


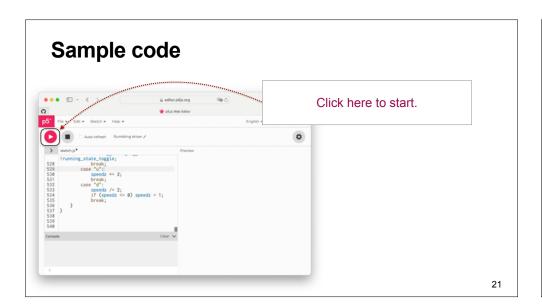
Get a sample code

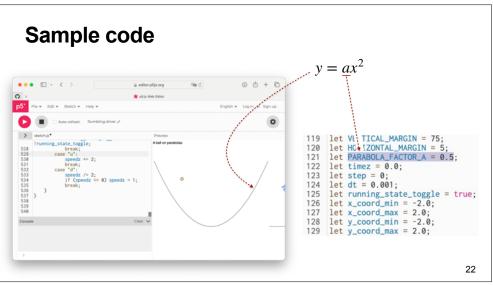
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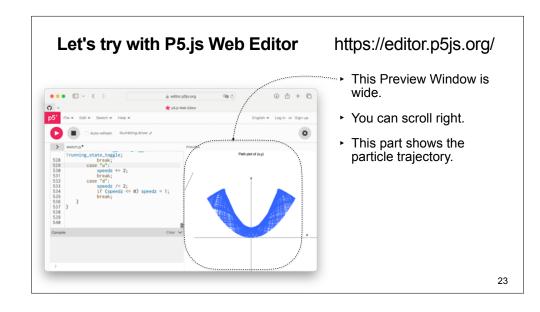


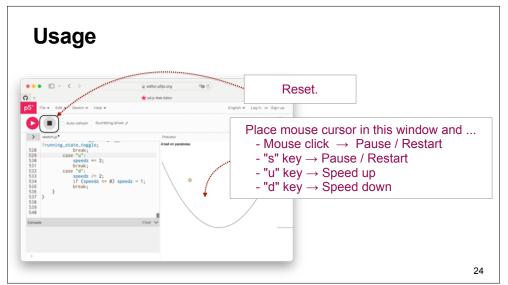


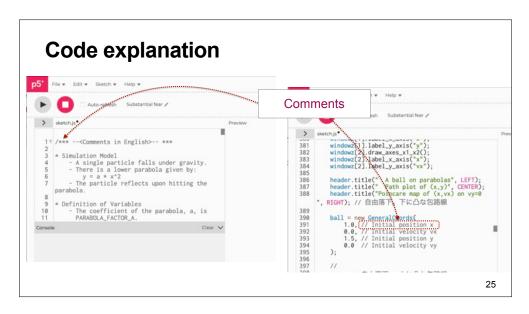


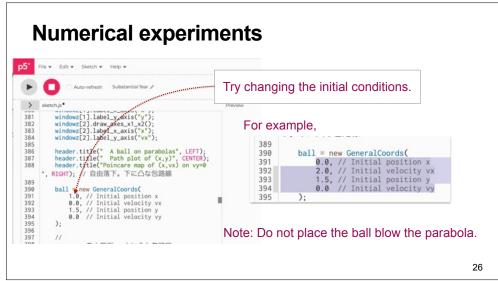




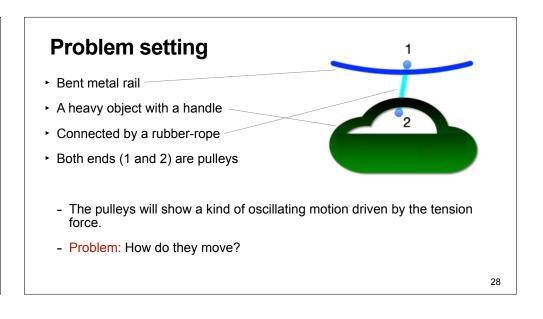








Simulation of chaotic motion

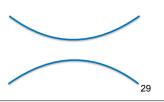


Simplification

"Everything should be made as simple as possible, but not simpler."

A. Einstein

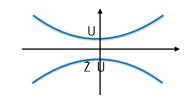
- ► No twisting motion (motion in a plane, i.e., 2-D simulation)
- Same pulleys.
- No friction.
- ► Rubber rope is a linear spring with no mass.
- The cable and handle are fixed.
- Symmetric parabolas.



Mathematical model

- ► m : Mass of Pulley 1 and pulley 2
- ► *k* : Spring constant of the rubber-rope. (Natural length is zero.)
- ► 2*c* : Closest distance between the cable and handle.

$$y(x) = \begin{cases} y_1 = +x^2/c + c \\ y_2 = -x^2/c - c \end{cases}$$



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Equations of motion

► See Appendix for the derivation.

$$\frac{dx_1}{dt} = v_1,
\frac{dx_2}{dt} = v_2,
\frac{dv_1}{dt} = \frac{-1}{4x_1^2 + c^2} \left\{ 4x_1v_1^2 + \frac{kc^2}{m} \left(x_1 - x_2 + 2x_1 \frac{x_1^2 + x_2^2 + 2c^2}{c^2} \right) \right\},
\frac{dv_2}{dt} = \frac{-1}{4x_2^2 + c^2} \left\{ 4x_2v_2^2 + \frac{kc^2}{m} \left(x_2 - x_1 + 2x_2 \frac{x_1^2 + x_2^2 + 2c^2}{c^2} \right) \right\}.$$

Before you compute...

- Dimensional analysis
- Linear analysis
- Symmetry analysis
- Conservation quantities

Dimensional analysis

- ▶ This system contains three parameters, c, k, and m.
- k and m appear always in the form k/m.
- . The time scale of the system is determined by $\omega = \sqrt{\frac{k}{m}}$.
- No other quantity with the dimension of time (measured by second).
- If you can find an oscillation solution in this problem under a specific circumstance, its frequency would be $\mathcal{O}(\omega)$.

Variable normalization

► We re-scale positions by *c*.

$$x_i = c \, \tilde{x}_i$$

$$v_i = c \, \tilde{v}_i$$

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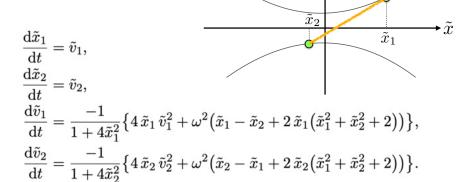
 \tilde{x} : Non-dimensional position

 \tilde{v}_i : Re-scaled velocity

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Re-scaled equations of motion



Re-scaled equations of motion $\frac{dx_1}{dt} = v_1,$ $\frac{dx_2}{dt} = v_2,$ $\frac{dv_1}{dt} = \frac{-1}{1 + 4x_1^2} \{ 4x_1 v_1^2 + \omega^2 (x_1 - x_2 + 2x_1 (x_1^2 + x_2^2 + 2)) \},$ $\frac{dv_2}{dt} = \frac{-1}{1 + 4x_2^2} \{ 4x_2 v_2^2 + \omega^2 (x_2 - x_1 + 2x_2 (x_1^2 + x_2^2 + 2)) \}.$

Linear analysis

• If x_i is small, then we can ignore nonlinear terms of x_i .

Example:

When
$$(x_1, x_2) = (0.1, -0.05)$$

$$|x_1|^2 = 0.01$$

$$|x_2|^2 = 0.0025$$

$$|x_1x_2| = 0.005$$

► Linearization Leave only linear terms in the eq. of motion.

Linear analysis

$$\begin{split} \frac{\mathrm{d}x_1}{\mathrm{d}t} &= v_1, \\ \frac{\mathrm{d}x_2}{\mathrm{d}t} &= v_2, \\ \frac{\mathrm{d}v_1}{\mathrm{d}t} &= \frac{-1}{1+4x_1^2} \{4x_1v_1^2 + \omega^2\big(x_1-x_2+2\,x_1\big(x_1^2+x_2^2+2\big)\big)\}, \\ \frac{\mathrm{d}v_2}{\mathrm{d}t} &= \frac{-1}{1+4x_2^2} \{4x_2v_2^2 + \omega^2\big(x_2-x_1+2\,x_2\big(x_1^2+x_2^2+2\big)\big)\}. \end{split}$$

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Linear analysis

$$\frac{dx_1}{dt} = v_1$$

$$\frac{dx_2}{dt} = v_2$$

$$\frac{dv_1}{dt} = -\omega^2 (5x_1 - x_2)$$

$$\frac{dv_2}{dt} = -\omega^2 (5x_2 - x_1)$$

Linear analysis

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$$\frac{dx_1}{dt} = v_1$$

$$\frac{dx_2}{dt} = v_2$$

$$\frac{dv_1}{dt} = -\omega^2 (5x_1 - x_2)$$

$$\frac{dv_2}{dt} = -\omega^2 (5x_2 - x_1)$$

$$\frac{d^2x_1}{dt^2} = -\omega^2 (5x_1 - x_2)$$
$$\frac{d^2x_2}{dt^2} = -\omega^2 (5x_2 - x_1)$$

Linear analysis

$$\frac{d^2 x_1}{dt^2} = -\omega^2 (5x_1 - x_2)$$
$$\frac{d^2 x_2}{dt^2} = -\omega^2 (5x_2 - x_1)$$

$$\frac{\mathrm{d}^2 x_2}{\mathrm{d}t^2} = -\omega^2 \left(5x_2 - x_1\right)$$

Solutions

$$x_1(t) = c_1 \cos(2\omega t + c_2) + c_3 \cos(\sqrt{6}\omega t + c_4)$$

$$x_2(t) = c_1 \cos(2\omega t + c_2) - c_3 \cos(\sqrt{6}\omega t + c_4)$$

• Harmonic oscillations with frequencies 2ω and $\sqrt{6}\,\omega$



Linear solutions

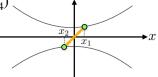
$$x_1(t) = c_1 \cos(2\omega t + c_2) + c_3 \cos(\sqrt{6}\omega t + c_4)$$

Case
$$c_1 = 0$$
 $x_2(t) = 0$

• Case
$$c_1 = 0$$
 $x_2(t) = c_1 \cos(2\omega t + c_2) - c_3 \cos(\sqrt{6}\omega t + c_4)$

$$x_1(t) = -x_2(t) = c_3 \cos(\sqrt{6} \omega t + c_4)$$

Harmonic oscillation of $\sqrt{6} \omega$



Linear solutions
$$x_1(t) = c_1 \cos(2\omega t + c_2) + c_3 \cos(\sqrt{6}\omega t + c_4)$$

• Case
$$c_1 = 0$$

$$x_2(t) = c_1 \cos(2\omega t + c_2) - c_3 \cos(\sqrt{6}\omega t + c_4)$$

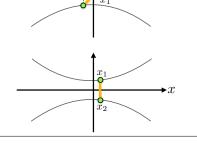
$$x_1(t) = -x_2(t) = c_3 \cos(\sqrt{6} \omega t + c_4)$$

Harmonic oscillation of $\sqrt{6} \omega$

• Cse $c_3 = 0$

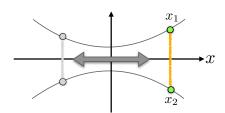
$$x_1(t) = x_2(t) = c_1 \cos(2\omega t + c_2)$$

Harmonic oscillation of 2ω



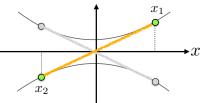
Nonlinear (large amplitude) symmetric solution 1

• If $(x_1, v_1) = (x_2, v_2)$ at t = 0



Nonlinear (large amplitude) symmetric solution 2

• if $(x_1, v_1) = -(x_2, v_2)$ at t = 0,



Conservation quantity

- ▶ Total energy H = K + U
- ► *K* : Kinetic energy of the two pulleys
- ullet U : Potential energy of the rubber rope

$$H = \frac{m}{2} \left\{ \dot{x}_1^2 \left(1 + 4x_1^2 \right) + \dot{x}_2 \left(1 + 4x_2^2 \right) \right\} + \frac{k}{2} \left\{ (x_1 - x_2)^2 + \left(x_1^2 + x_2^2 + 2 \right)^2 \right\}$$

Simulation model

- State of the system
- Discretization
- Visualization

State of the system

- (x_1, x_2, v_1, v_2)
- x_1, x_2 : Position of point mass 1 and 2
- v_1, v_2 : Velocity of point mass 1 and 2

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State of the system

 (x_1, x_2, v_1, v_2)

- x_1, x_2 : Position of point mass 1 and 2

- v_1, v_2 : Velocity of point mass 1 and 2

► Combine them → General coordinates

► 4-dimensional space ("phase space")

▶ "State" ⇔ A point in the 4-D space



$$oldsymbol{x} = egin{pmatrix} x_1 \ x_2 \ x_3 \ x_4 \end{pmatrix} = egin{pmatrix} x_1 \ x_2 \ v_1 \ v_2 \end{pmatrix}$$

State of the system

 (x_1, x_2, v_1, v_2)

- x_1, x_2 : Position of point mass 1 and 2

- v_1, v_2 : Velocity of point mass 1 and 2

Combine them → General coordinates

4-dimensional space ("phase space")

▶ "State"

A point in the 4-D space

"Time development of state"

⇔ Directed curve in the 4-D space



$$\mathbf{c} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ v_1 \\ v_2 \end{pmatrix}$$

State of the system

 (x_1, x_2, v_1, v_2)

- x_1, x_2 : Position of point mass 1 and 2

- v_1, v_2 : Velocity of point mass 1 and 2

► Combine them → General coordinates

► 4-dimensional space ("phase space")

▶ "State"

A point in the 4-D space

► "Time development of state"

⇔ Directed curve in the 4-D space



$$\boldsymbol{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ v_1 \\ v_2 \end{pmatrix}$$

Visualization 1

• Parabola y_1 and parabola y_2 Dashed curve

• Point mass 1 and 2 $(x, y) = (x_i, y_i)$ Small circles

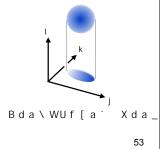
 Rubber rope Green line



Visualization 2

- ► We want to ``see" the time development of the system state,
 - i.e., a curve in 4-D phase space.
- ► Trick: Project 4-D to 2-D (screen).
 - "Seeing" is a projection (from 3-D to 2-D).
 - An example of projection:

$$(x_1(t), x_2(t), x_3(t), x_4(t)) \Rightarrow (x_1(t), x_2(t))$$

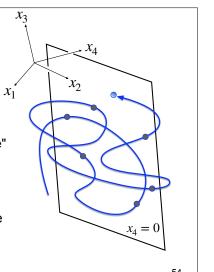


Visualization 3

- A cross section of a 4-D directed curve
- For example, take $x_4 = 0$ plane.
- Focus on cross points when the curve crosses the plane ($x_4=0$), from "back side" ($x_4<0$) to "front side" ($x_4>0$).

$$(x_1, x_2, x_3, x_4 = 0)$$

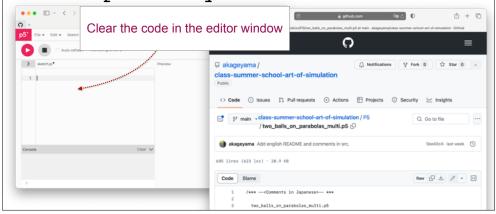
- ► Place a point on, say (x_1, x_3) , on x_1 - x_3 plane
- ► This is called "Poincare map."

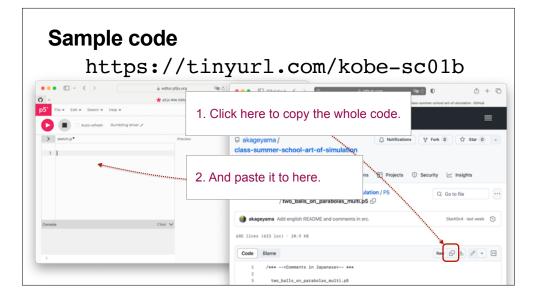


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Sample code

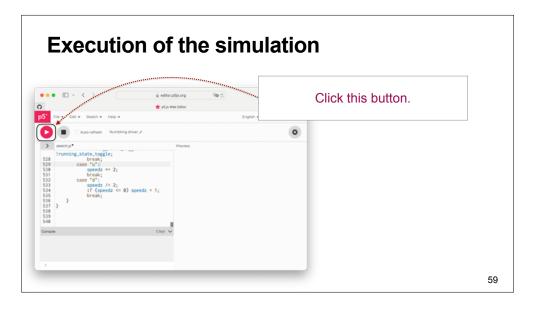
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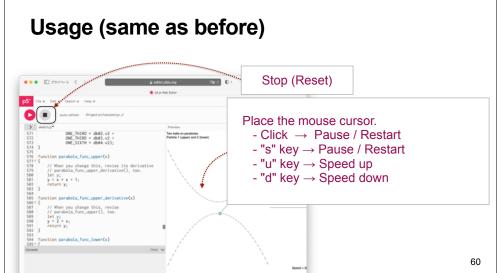


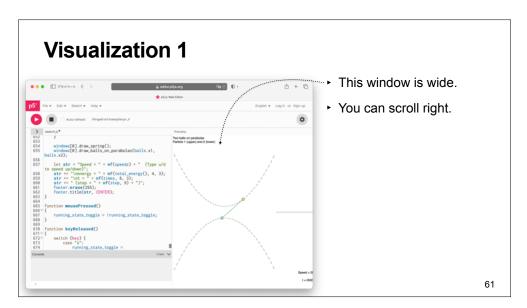


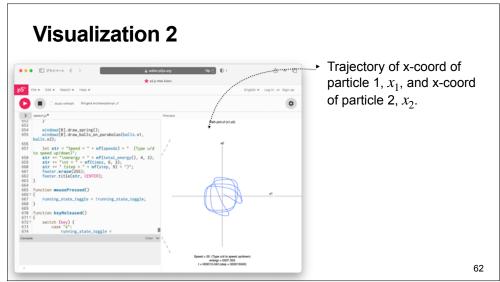
```
WcgSf[a`QaXQ_af[a`
                                                 let x1 = b.x1:
                                                 let v1 = b.v1;
> | ` W ' " # S ` V
                                                 let x2 = b.x2;
                                                 let v2 = b.v2;
                                                 let dx = x1 - x2;
                                                 let x1sq = x1 * x1;
                                                 let v1sq = v1 * v1;
                                                 let x2sq = x2 * x2;
                                                 let v2sq = v2 * v2;
                                                 let dy = x1sq + x2sq + 2;
                                                let f1 = OMEGA_SQ * (dx + 2 * x1 * dy);
let f2 = OMEGA_SQ * (-dx + 2 * x2 * dy);
  dt
                                              db.x1 = v1 * dt;
                                        522
                                             db.v1 = (-1.0 / (1 + 4 * x1sq)) * (4 * x1 * v1sq + f1) * dt;
db.x2 = v2 * dt;
 \mathrm{d}x_2
                                             db.v2 = (-1.0 / (1 + 4 * x2sq)) * (4 * x2 * v2sq + f2) * dt;
  dt
  \mathrm{d}v_1
                                  +\omega^{2}(x_{1}-x_{2}+2x_{1}(x_{1}^{2}+x_{2}^{2}+2))\},
           \frac{-1}{1+4x_2^2} \left\{ 4x_2v_2^2 + \omega^2 \left(x_2 - x_1 + 2x_2 \left(x_1^2 + x_2^2 + 2\right)\right) \right\}.
```

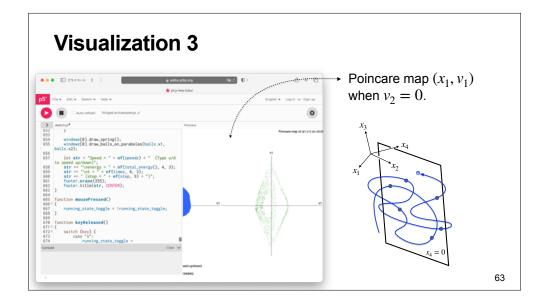
```
Initial condition
        header.title(" Path plot of (x1,x2)", CENTER);
        header.title("Poincare map of (x1,v1) on v2=0 ", RIGHT); /// 線形(微小) 単振動
452
               balls = new GeneralCoords( x_coord_max*0.05,0, // x1 & v1
        11
                                        x_coord_max*0.05,0); // x2 & v2
453
454
        //// 線形 (微小) 振動
455
        // balls = new GeneralCoords( x_coord_max*0.1,0, // x1 & v1
                                     -x_coord_max*0.05,0); // x2 & v2
456
        //// 非線形単一周期運動
             balls = new GeneralCoords( x_coord_max*0.4,0, // x1 & v1
459
                                      -x_coord_max*0.4,0); // x2 & v2
        //// 比較的単純な非線形運動
461
             balls = new GeneralCoords( x_coord_max*0.4,0, // x1 & v1
462
                                      -x_coord_max*0.2,0); // >
                                                            x_1: x-coord of particle 1
        // 複雑な運動
        balls = new GeneralCoords(
                                                           ...v_1: velocity of particle 1
465
           x_coord_max * 0.4, ...
            0, // x1 & v1 ...
                                                            -x_2: x-coord of particle 2
467
            -x_coord_max * 0.1, -
468
            0 // x2 & v2 -----
469
                                                             v_2: velocity of particle 2
```







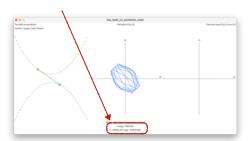


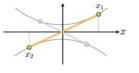


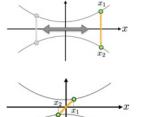
```
Let's try with different initial condition
      header.title(" Path plot of (x1,x2)", CENTER);
451
      header.title("Poincare map of (x1,v1) on v2=0 ", RIGHT); //// 線形(微小) 単振動
452
      // balls = new GeneralCoo x_1 ord_max*0.05,0, v_1 k v1 // v2
453
454
      //// 線形(微小)振動
      455
456
457
      // 非線形単一周期運動
        balls = new GeneralCoords( x_coord_max*0.4,0, // x1 & v1 
-x_coord_max*0.4,0); // x2 & v2
458
459
460
      //// 比較的単純な非線形運動
      461
462
463
      // 複雑な運動
464
     // balls = new GeneralCoords(
465
     // x_coord_max * 0.4,
466
     // 4 0, // x1 & v1
     // -x_coord_max * 0:1,
// 0 // x2 & v2
467
                            "Comment out
468
469
                                                                         64
```

You can try various oscillations

- Symmetric nonlinear oscillation
- Small amplitude oscillation of $\sqrt{6}\,\omega$
- You can check the conservation of total energy.







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Summary

- ► Start with a model as simple as possible, but not simpler.
- Think before compute.
 - Linearized solutions, symmetry, conservation law, etc.
- Cultivate your intuition about the subject by quick experiments.
- Then, move on to more complex models.
- Visualization is a key.



"The purpose of computing is insight, not numbers."

R. Hamming

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Appendix: Derivation of the Equations of Motion

In the followings, $a \cdot b$ denotes the dot product of two vectors a and b, and $a \cdot a$ is written as a^2 . Let v_1 and v_2 represent the velocities of pulleys 1 and 2, respectively. The total kinetic energy of the system is

$$K = \frac{m}{2}(v_1^2 + v_2^2),$$
 (1)

Neglecting the gravitation, the potential energy U of the system comes solely from the tension of the rubber band connecting the two pulleys. Assuming the natural length is 0 and the elastic coefficient (spring constant) k, the potential energy is given by

$$U = \frac{k}{2}(\boldsymbol{x}_1 - \boldsymbol{x}_2)^2. \tag{2}$$

Because we are assuming that the two curves near the pulleys of the cable and hanger are specified by one parameter c as

$$y(x) = \begin{cases} y_1 = +x^2/c + c & \text{(cable)}, \\ y_2 = -x^2/c - c & \text{(hanger)}, \end{cases}$$
(3)

Appendix: Derivation of the Equations of Motion

$$(\mathbf{x}_1 - \mathbf{x}_2)^2 = (x_1 - x_2)^2 + (y_1 - y_2)^2 = (x_1 - x_2)^2 + \left(\frac{x_1^2}{c} + \frac{x_2^2}{c} + 2c\right)^2,\tag{4}$$

$$\boldsymbol{v}_{i}^{2} = \dot{\boldsymbol{x}}_{i}^{2} = \left\{1 + \left(\frac{\mathrm{d}y_{i}}{\mathrm{d}x_{i}}\right)^{2}\right\} \left(\frac{\mathrm{d}x_{i}}{\mathrm{d}t}\right)^{2} = \left(1 + \frac{4x_{i}^{2}}{c^{2}}\right) \left(\frac{\mathrm{d}x_{i}}{\mathrm{d}t}\right)^{2} \quad (i = 1, 2). \tag{5}$$

The Lagrangian $L(x_1, x_2, \dot{x}_1, \dot{x}_2) = K - U$ of this system is

$$L = \frac{m}{2} \left\{ \dot{x}_1^2 \left(1 + \frac{4x_1^2}{c^2} \right) + \dot{x}_2 \left(1 + \frac{4x_2^2}{c^2} \right) \right\} - \frac{k}{2} \left\{ (x_1 - x_2)^2 + \left(\frac{x_1^2}{c} + \frac{x_2^2}{c} + 2c \right)^2 \right\}. \tag{6}$$

The Lagrange's equations of motion,

$$\frac{\mathrm{d}}{\mathrm{d}t} \left(\frac{\partial L}{\partial \dot{x}_i} \right) = \frac{\partial L}{\partial x_i} \quad (i = 1, 2), \tag{7}$$

is written as follows:

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Appendix: Derivation of the Equations of Motion

$$m\left(1 + \frac{4x_1^2}{c^2}\right)\frac{\mathrm{d}\dot{x}_1}{\mathrm{d}t} + 8m\frac{x_1\dot{x}_1^2}{c^2} = 4m\frac{x_1\dot{x}_1^2}{c^2} - k\left\{x_1 - x_2 + \frac{2x_1}{c}\left(\frac{x_1^2}{c} + \frac{x_2^2}{c} + 2c\right)\right\},\tag{8}$$

$$m\left(1 + \frac{4x_2^2}{c^2}\right)\frac{\mathrm{d}\dot{x}_2}{\mathrm{d}t} + 8m\frac{x_2\dot{x}_2^2}{c^2} = 4m\frac{x_2\dot{x}_2^2}{c^2} - k\left\{x_2 - x_1 + \frac{2x_2}{c}\left(\frac{x_1^2}{c} + \frac{x_2^2}{c} + 2c\right)\right\}. \tag{9}$$

They are coupled second-order differential equations of x_1 and x_2 . We split them into coupled first-order differential equations for the variables x_1, v_1, x_2, v_2 as

$$\frac{\mathrm{d}x_1}{\mathrm{d}t} = v_1,\tag{10}$$

$$\frac{\mathrm{d}x_2}{\mathrm{d}t} = v_2,\tag{11}$$

$$\frac{\mathrm{d}v_1}{\mathrm{d}t} = \frac{-1}{4x_1^2 + c^2} \left\{ 4 x_1 v_1^2 + \frac{kc^2}{m} \left(x_1 - x_2 + 2 x_1 \frac{x_1^2 + x_2^2 + 2c^2}{c^2} \right) \right\},\tag{12}$$

$$\frac{\mathrm{d}v_2}{\mathrm{d}t} = \frac{-1}{4x_2^2 + c^2} \left\{ 4x_2v_2^2 + \frac{kc^2}{m} \left(x_2 - x_1 + 2x_2 \frac{x_1^2 + x_2^2 + 2c^2}{c^2} \right) \right\}. \tag{13}$$