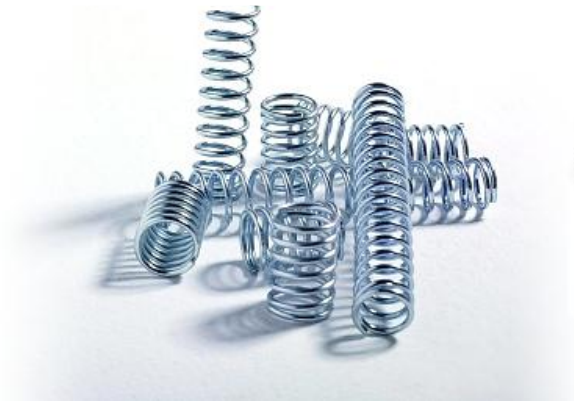


# Mass-Spring Systems

A Basic Tool for Modeling  
Deformable Objects

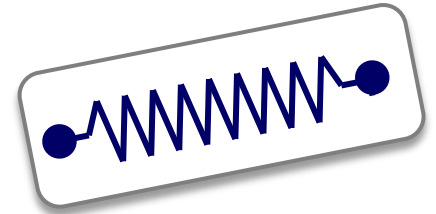
## Part 2



# Outline

- Numerical time integration (*continued*)
  - Explicit vs. Implicit Euler
  - Solving nonlinear systems: Newton's method
  - The semi-implicit Euler method
  - Solving sparse linear systems
  - Integration Schemes for higher order ODEs
- Towards practical mass spring systems
- Constraints

# Mass-Spring Systems



## Mass-Spring Systems

- **Forces:** elastic springs, point damping, gravity
- **Dynamics:** equations of motion, system of 2<sup>nd</sup> order ODEs
- **Temporal discretization:** solve 1<sup>st</sup> order ODE numerically

## Numerical Time Integration

- **Explicit methods:** Euler, Heun, Midpoint, Runge-Kutta 4
- **Criteria:** accuracy, stability
- **Model problem:** test equation

# Explicit Methods

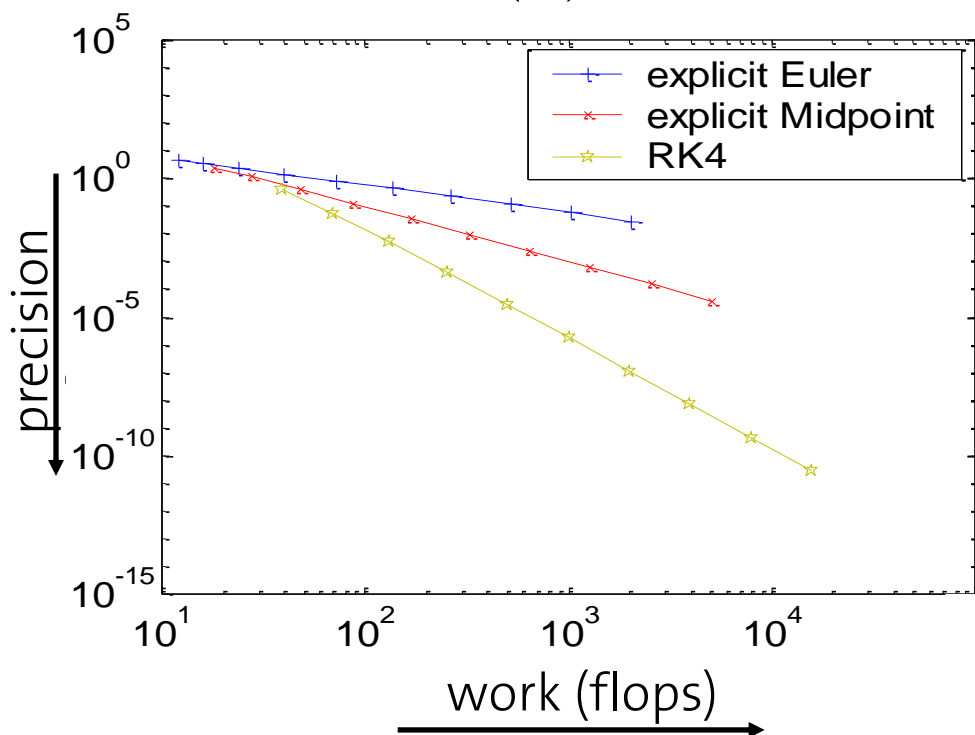
Test equation

$$y'(t) = \lambda y(t), \quad \lambda \in \mathbf{C}$$

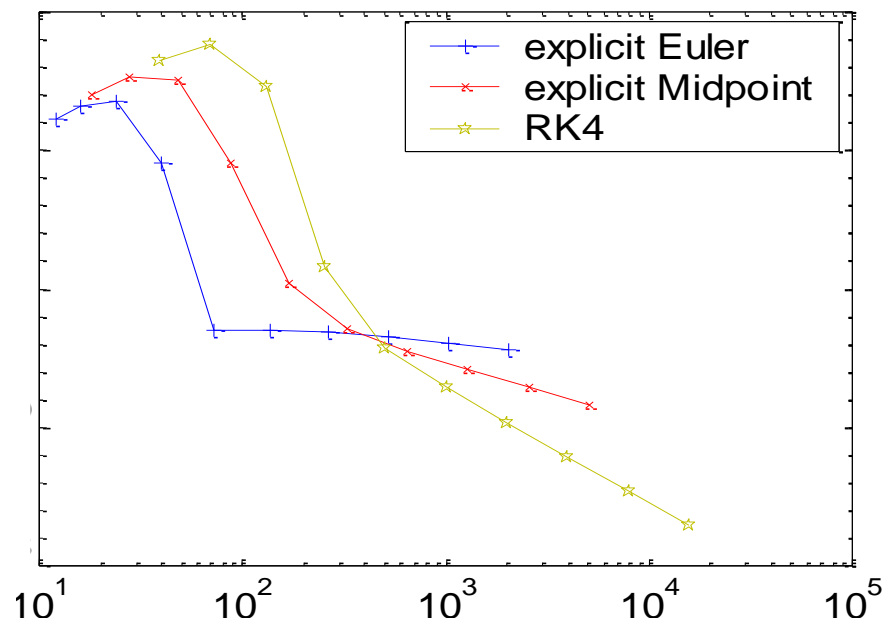
Analytical solution

$$y(t) = e^{\lambda t} y_0$$

$\text{Re}(\lambda) > 0$



$\text{Re}(\lambda) < 0$



# Stiff Problems

*Observations from test equation:* explicit methods

- require very small time steps for stable integration
- are inefficient since step size is determined by stability, not accuracy requirements

Problems with this characteristic are termed *stiff*

Don't use explicit methods for stiff problems,  
use *implicit* methods.

# Implicit Euler

- Explicit Euler: step with slope at  $t_n$

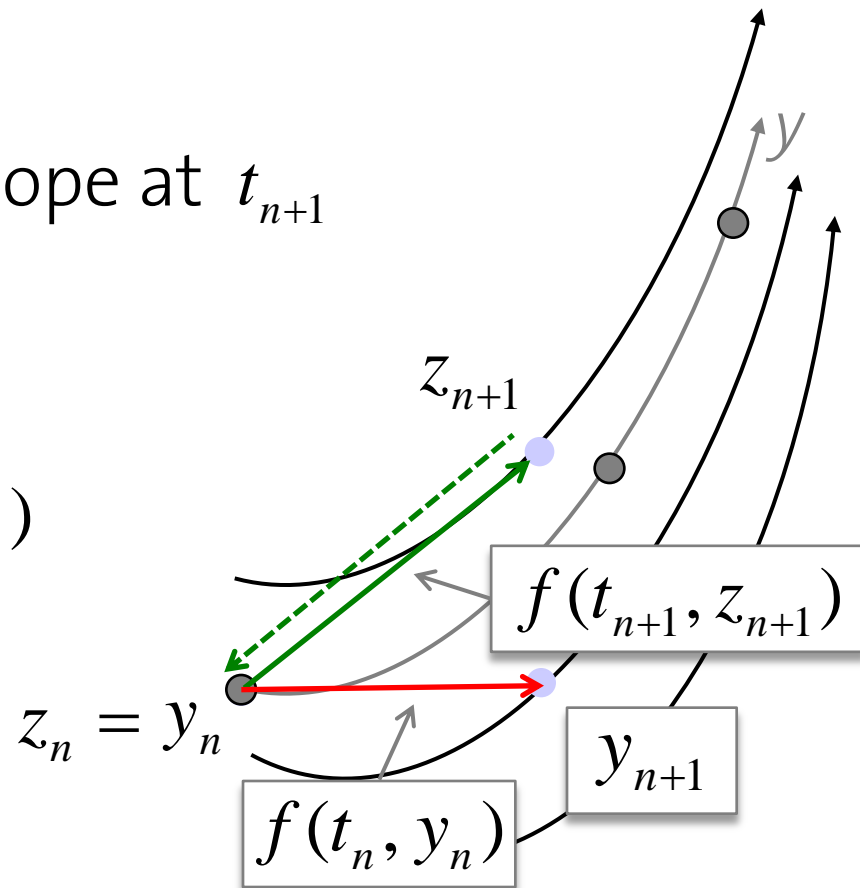
$$y_{n+1} = y_n + hf(t_n, y_n)$$

- Implicit Euler: step with slope at  $t_{n+1}$

$$z_{n+1} = z_n + hf(t_{n+1}, z_{n+1})$$

- A.k.a. *Backward* Euler

$$z_n = z_{n+1} - hf(t_{n+1}, z_{n+1})$$



# Numerical Example

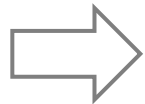
Harmonic Oscillator



# Explicit vs. Implicit Euler

*What about stability?*

- Euler step for test equation  $y' = \lambda y$ ,  $\lambda < 0$ 
  - Explicit Euler  $y_{n+1} = y_n + h\lambda y_n = y_n(1 + h\lambda)$
  - Implicit Euler  $y_{n+1} = y_n + h\lambda y_{n+1} = y_n(1 - h\lambda)^{-1}$
- Stability conditions for Euler
  - Explicit  $y_n = (1 + h\lambda)^n y_0 < \infty \Leftrightarrow |1 + h\lambda| < 1$
  - Implicit  $y_n = (1 - h\lambda)^{-n} y_0 < \infty \Leftrightarrow |1 - h\lambda|^{-1} < 1$



**Implicit Euler is stable for all  $h > 0$  !**



# Comparing Integration Schemes

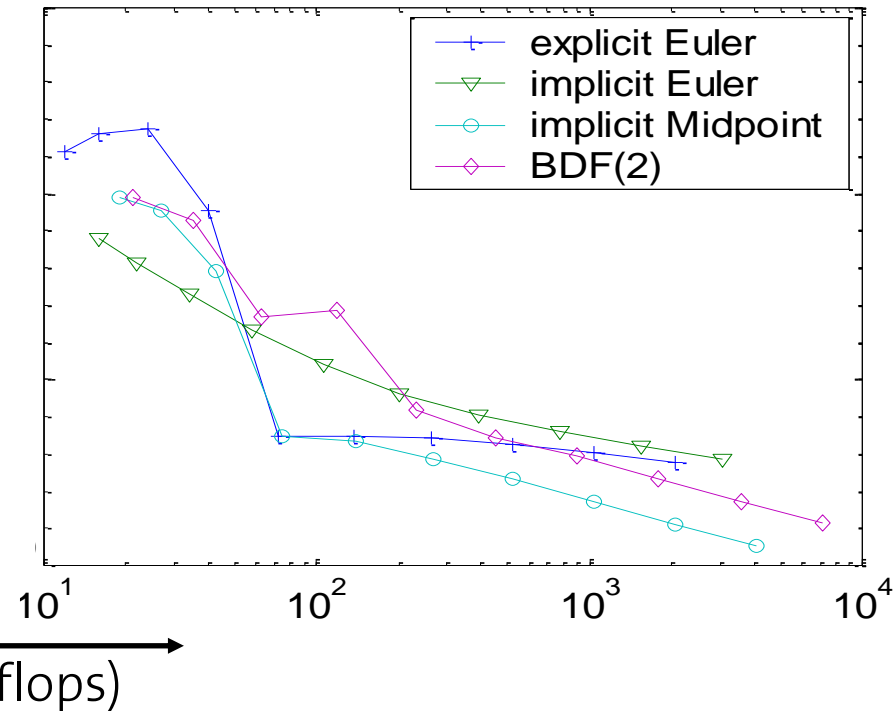
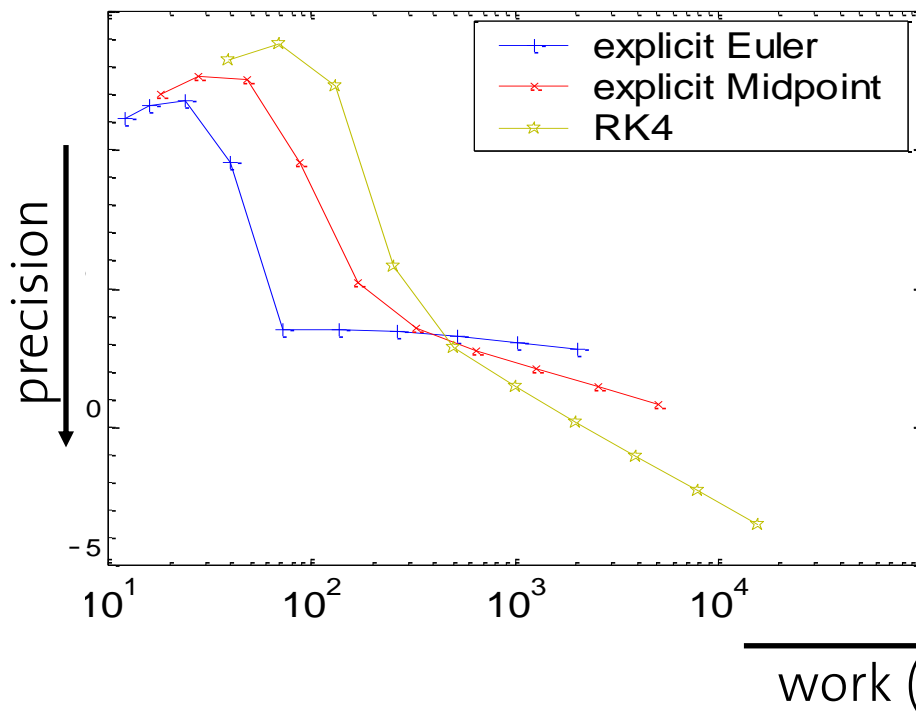
Test equation

$$y'(t) = \lambda y(t), \quad \lambda \in \mathbb{C}$$

Analytical solution

$$y(t) = e^{\lambda t} y_0$$

- $\text{Re}(\lambda) < 0$  (*damped harmonic oscillator*)



# Explicit vs. Implicit Euler

## Explicit Euler step

$$y_{n+1} = y_n + hf(t_n, y_n)$$

## Implicit Euler step

$$y_{n+1} = y_n + hf(t_{n+1}, y_{n+1})$$

*Why are these methods called like this?*

- **Explicit:** all quantities are known (*given explicitly*)
- **Implicit:**  $y_{n+1}$  is unknown (*given implicitly*)

→ solve (nonlinear) equation(s)!

# Solving Nonlinear Equations

- Implicit Euler step  $y_{n+1} = y_n + hf(t_{n+1}, y_{n+1})$   
→ solve nonlinear system of equations
- Why nonlinear?

1D Spring Force

$$F = -k(l - L)$$

3D Spring Force

$$\mathbf{F}_i = -k(|\mathbf{x}_i - \mathbf{x}_j| - L) \frac{\mathbf{x}_i - \mathbf{x}_j}{|\mathbf{x}_i - \mathbf{x}_j|}$$

$$|\mathbf{x}| = \sqrt{x^2 + y^2 + z^2}$$

→ linear material law, but nonlinear geometry

*How do we solve nonlinear equations?*

# Outline

- Numerical time integration (*continued*)
  - Explicit vs. Implicit Euler
  - Solving nonlinear systems: Newton's method
  - The semi-implicit Euler method
  - Solving sparse linear systems
  - Integration Schemes for higher order ODEs
- Towards practical mass spring systems
- Constraints

# Newton's Method

**Rewrite**

$$0 = y_{n+1} - y_n - hf(t_{n+1}, y_{n+1}) =: g(y_{n+1})$$

**Solve**

$$g(y_{n+1}) = 0$$

**Make initial guess**

$$\tilde{y}_{n+1} = y_n$$

**Define**

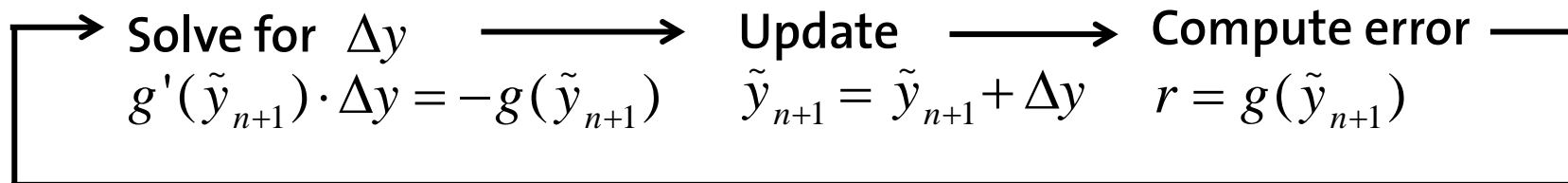
$$\Delta y = y_{n+1} - \tilde{y}_{n+1}$$

**Taylor expansion**

$$g(\tilde{y}_{n+1} + \Delta y) = g(\tilde{y}_{n+1}) + g'(\tilde{y}_{n+1}) \cdot \Delta y + O(\Delta y^2) = 0$$

**Linearize**

$$g'(\tilde{y}_{n+1}) \cdot \Delta y = -g(\tilde{y}_{n+1})$$



**Repeat until  $|r|$  small enough**

# Newton's Method Visually

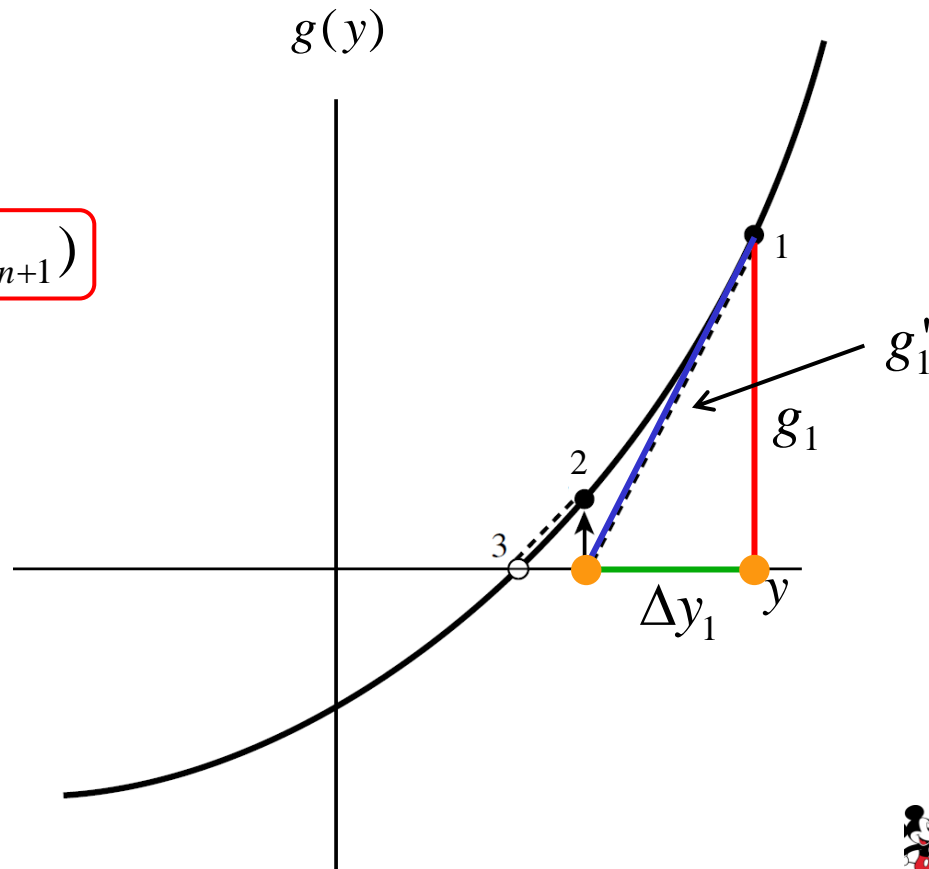
Solve for  $g(y) = 0$

Solve for  $\Delta y$

$$g'(\tilde{y}_{n+1}) \cdot \Delta y = -g(\tilde{y}_{n+1})$$

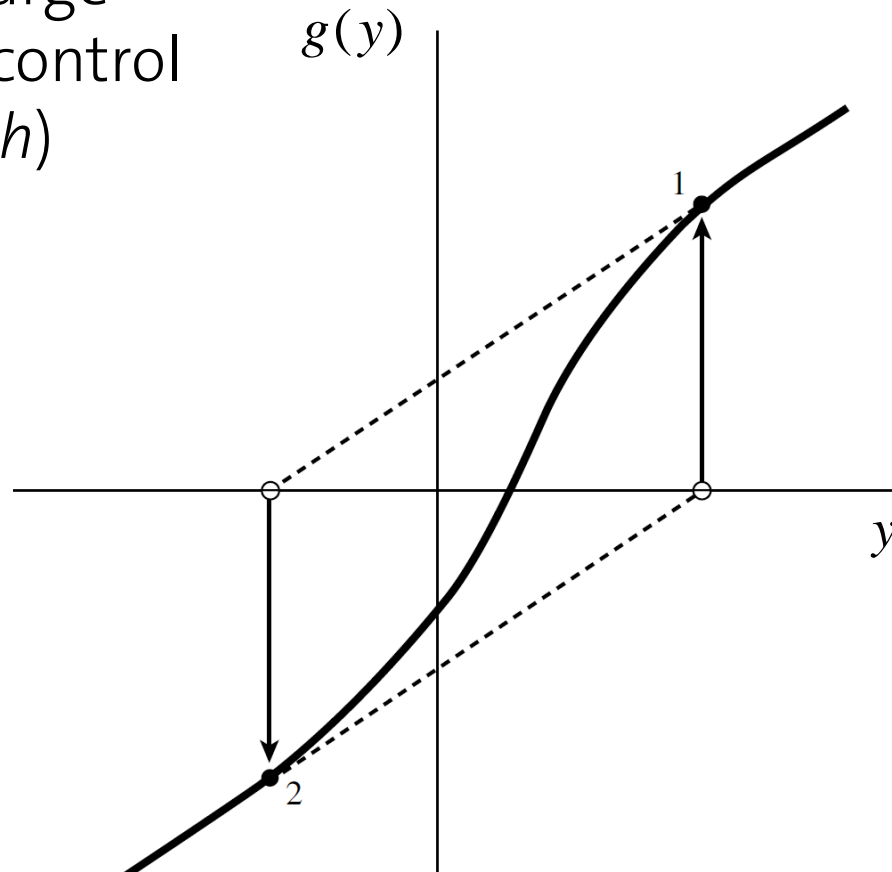
Update

$$\tilde{y}_{n+1} = \tilde{y}_{n+1} + \Delta y$$



# Newton's Method: Problems

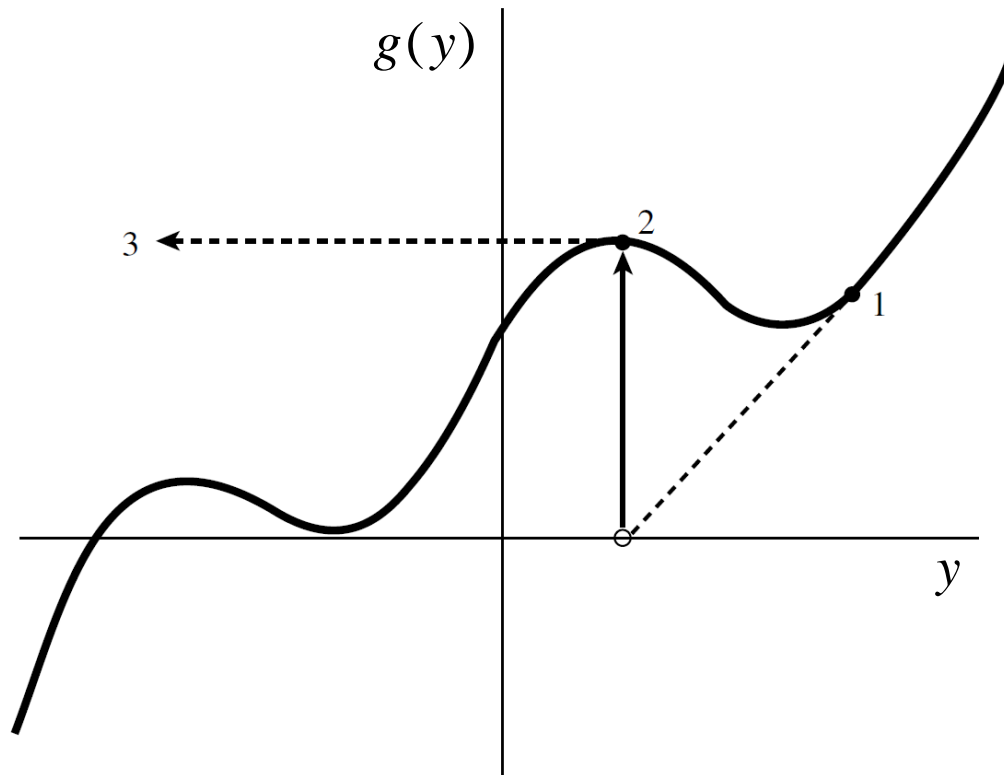
Problem: step too large  
Solution: step-size control  
(*line search*)



# Newton's Method: Problems

Problem:  $g$  has local extrema or saddle points

Solution: problem-dependent (*more difficult*)





# Newton's Method

*Powerful, but has to be used with care*

- Iterative method, requires solution of linear system in each iteration ← *expensive*
- Robust implementation needs advanced strategies (*line search*) ← *expensive*



*Can we sidestep nonlinearities?*

# Outline – Part 1

- Recap of last lecture
- Numerical time integration (*continued*)
  - Explicit vs. implicit Euler revisited
  - Solving nonlinear systems: Newton's method
  - The semi-implicit Euler method
  - Solving sparse linear systems
  - Integration Schemes for higher order ODEs

# Semi-Implicit Euler

$$\begin{aligned}\text{Implicit Euler} \quad & \mathbf{v}(t_i + h) = \mathbf{v}(t_i) + h \cdot \mathbf{M}^{-1} \mathbf{F}(t_i + h) \\ & \mathbf{x}(t_i + h) = \mathbf{x}(t_i) + h \cdot \mathbf{v}(t_i + h)\end{aligned}$$

$$\text{Forces} \quad \mathbf{F}(t_i + h) = \mathbf{F}(\mathbf{x}(t_i + h), \mathbf{v}(t_i + h))$$

*Semi-implicit: linearize forces at current state*

$$\mathbf{F}(t_i + h) \approx \mathbf{F}(t_i) + \left. \frac{\partial \mathbf{F}}{\partial \mathbf{x}} \right|_{t=t_i} \cdot (\mathbf{x}(t_i + h) - \mathbf{x}(t_i)) + \left. \frac{\partial \mathbf{F}}{\partial \mathbf{v}} \right|_{t=t_i} \cdot (\mathbf{v}(t_i + h) - \mathbf{v}(t_i)) + \left. \frac{\partial \mathbf{F}}{\partial t} \right|_{t=t_i} \cdot h$$

$\frac{\partial \mathbf{F}}{\partial \mathbf{x}}$ ,  $\frac{\partial \mathbf{F}}{\partial \mathbf{v}}$  are  $(3n \times 3n)$  Jacobian matrices  
(derivatives of a vector w.r.t. a vector)

# Semi-Implicit Euler

For mass-spring systems

- $\frac{\partial \mathbf{F}}{\partial \mathbf{x}}$  is given by the spring force
- $\frac{\partial \mathbf{F}}{\partial \mathbf{v}}$  is given by the damping force
- $\frac{\partial \mathbf{F}}{\partial t}$  is typically zero (no time-dependent forces)

For exercise

- **Task 1:** derive Jacobians for a 1-DoF mass-spring system

# Semi-Implicit Euler

- Substitute  $\mathbf{F}(t_i + h)$  with linearized expression
- Substitute  $\mathbf{x}(t_i + h) = \mathbf{x}(t_i) + h \cdot \mathbf{v}(t_i + h)$  in linearized force

$$\mathbf{v}(t_i + h) = \mathbf{v}(t_i) + h\mathbf{M}^{-1} \left( \mathbf{F}(t_i) + h \frac{\partial \mathbf{F}}{\partial \mathbf{x}} \cdot \mathbf{v}(t_i + h) + \frac{\partial \mathbf{F}}{\partial \mathbf{v}} \cdot [\mathbf{v}(t_i + h) - \mathbf{v}(t_i)] \right)$$

Linear system to solve (multiplied by  $\mathbf{M}$ )

$$\left( \mathbf{M} - h \frac{\partial \mathbf{F}}{\partial \mathbf{v}} - h^2 \frac{\partial \mathbf{F}}{\partial \mathbf{x}} \right) \mathbf{v}(t_i + h) = \left( \mathbf{M} - h \frac{\partial \mathbf{F}}{\partial \mathbf{v}} \right) \cdot \mathbf{v}(t_i) + h\mathbf{F}(t_i)$$

$\mathbf{A}$

$\mathbf{b}$

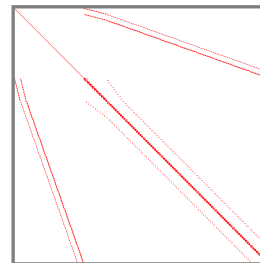
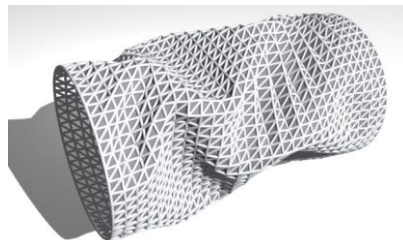
# Matrix Structure

*The matrix  $\mathbf{A}$  has a special structure.  $\mathbf{A}$  is*

- **blocked**: (3x3)-blocks relate 3D forces to 3D positions
- **sparse**: block  $\mathbf{A}_{ij}$  is only nonzero if  $i = j$  or if there is a spring between nodes  $i$  and  $j$  (-> *most entries are zero*)
- **symmetric**: force Jacobian is related to Hessian of Energy

$$\frac{\partial^2 E}{\partial \mathbf{x}_i \partial \mathbf{x}_j} = \frac{\partial^2 E}{\partial \mathbf{x}_j \partial \mathbf{x}_i}$$

#v:1448  
#f: 2880



# Outline

- Numerical time integration (*continued*)
  - Explicit vs. Implicit Euler
  - Solving nonlinear systems: Newton's method
  - The semi-implicit Euler method
  - Solving sparse linear systems
  - Integration Schemes for higher order ODEs
- Towards practical mass spring systems
- Constraints

# Solving Sparse Linear Systems

Solve  $\mathbf{A}\mathbf{v} = \mathbf{b}$  with *direct* or *iterative* methods.

## Direct methods

- Factorize  $\mathbf{A} = \mathbf{L}\mathbf{L}^t$ , with  $\mathbf{L}$  lower triangular
- Solve  $\mathbf{L}\mathbf{L}^t\mathbf{v} = \mathbf{b}$  via two triangular solves,

$$\mathbf{L}\mathbf{u} = \mathbf{b}, \quad \mathbf{L}^t\mathbf{v} = \mathbf{u}$$

*Cholesky  
decomposition*

- + Robust, accuracy to numerical precision
- + Factorization can be reused for different  $\mathbf{b}$
- Memory requirements  $\mathbf{L}$  (limits problem size)

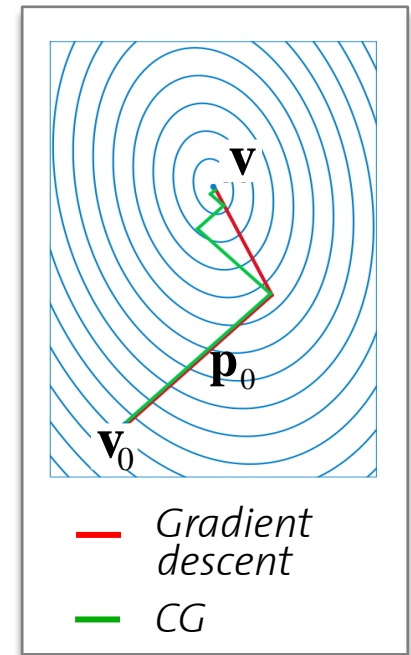


# Solving Sparse Linear Systems

Solve  $\mathbf{A}\mathbf{v} = \mathbf{b}$  with *direct* or *iterative* methods.

## Iterative methods

- Jacobi & Gauss-Seidel
  - solve system *row by row*
  - simple but slow convergence
- Conjugate Gradients
  - minimize  $\frac{1}{2} \mathbf{v}^t \mathbf{A} \mathbf{v} - \mathbf{v}^t \mathbf{b}$  via sequence of conjugate corrections  $\mathbf{p}_k$ , where  $\mathbf{p}_i^t \mathbf{A} \mathbf{p}_j = 0$
  - Fast convergence, low memory requirements



# Example: Baraff & Witkin '98

[BW98]: cloth animation with semi-Implicit Euler (SIE)

- Cast time integration as a linear problem,  $\mathbf{A} \cdot \mathbf{v}(t_i + h) = \mathbf{b}$
- Solve linear system with conjugate gradients



- A step of SIE is far more expensive than explicit Euler
- Better stability of SIE allows (very) large time steps,  
 $h \approx 0.01s$  vs.  $h \approx 0.0001s \rightarrow$  much higher performance!

# Example: Baraff & Witkin '98

- Limitations
  - *Unconditional* stability only for truly linear problems
  - ‘*Semi*’-implicit variant leads to severe numerical dissipation (*video*)



# Numerical Dissipation



backward Euler,  $\Delta t$  0.033s

# Example: Baraff & Witkin '98

- Limitations
  - *Unconditional* stability only for truly linear problems
  - ‘*Semi*’-implicit variant leads to severe numerical dissipation (*video*)
- Alternatives
  - Solve full nonlinear equations
  - Use more accurate implicit schemes
    - *more expensive (in most cases)!*



# Outline – Part 1

- Recap of last lecture
- Numerical time integration (*continued*)
  - Explicit vs. implicit Euler revisited
  - Solving nonlinear systems: Newton's method
  - The semi-implicit Euler method
  - Solving sparse linear systems
  - Integration Schemes for higher order ODEs

# Higher-Order Numerical Integration

*Methods for  
1<sup>st</sup> order ODEs*

$$\mathbf{M}\ddot{\mathbf{x}} = \mathbf{F}^{\text{int}} + \mathbf{F}^{\text{ext}}$$



$$\dot{\mathbf{x}} = \mathbf{v} \quad \mathbf{M}\dot{\mathbf{v}} = \mathbf{F}^{\text{int}} + \mathbf{F}^{\text{ext}}$$



*1<sup>st</sup> order ODE solver*

- Euler, Heun, Midpoint, Runge-Kutta schemes
- Implicit Euler

*Methods for  
higher order ODEs*

$$\mathbf{M}\ddot{\mathbf{x}} = \mathbf{F}^{\text{int}} + \mathbf{F}^{\text{ext}}$$

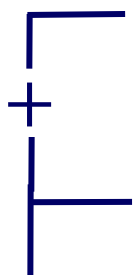


*Higher order ODE solver*

- Verlet, Leapfrog, Symplectic Euler
- Newmark

# Verlet Integration

*Combine forward and backward expansions of  $\mathbf{x}(t)$*


$$\mathbf{x}(t+h) = \mathbf{x}(t) + h\mathbf{x}'(t) + \frac{h^2}{2}\mathbf{a}(t) + \frac{h^3}{6}\mathbf{x}'''(t) + O(h^4)$$

$$\mathbf{x}(t-h) = \mathbf{x}(t) - h\mathbf{x}'(t) + \frac{h^2}{2}\mathbf{a}(t) - \frac{h^3}{6}\mathbf{x}'''(t) + O(h^4)$$

**Verlet scheme**

$$\mathbf{x}(t+h) = 2\mathbf{x}(t) - \mathbf{x}(t-h) + h^2\mathbf{a}(t) + O(h^4)$$

- + 2<sup>nd</sup> order accurate with only one force evaluation
- *Two-step* method problematic for discontinuities
- Velocities have to be approximated *a posteriori*



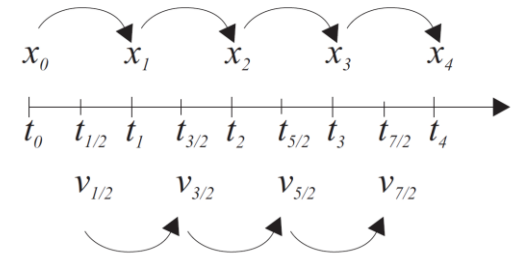
# Leapfrog

- Compute velocities on *staggered* grid

## Leapfrog

$$\mathbf{v}(t+h/2) = \mathbf{v}(t-h/2) + h \cdot \mathbf{a}(t)$$

$$\mathbf{x}(t+h) = \mathbf{x}(t) + h \cdot \mathbf{v}(t+h/2)$$



- + 2<sup>nd</sup> order accurate and only one force evaluation
- + One-step method
- Only applicable if  $a(t)$  does not depend on velocity → *no damping!*



# Symplectic Euler

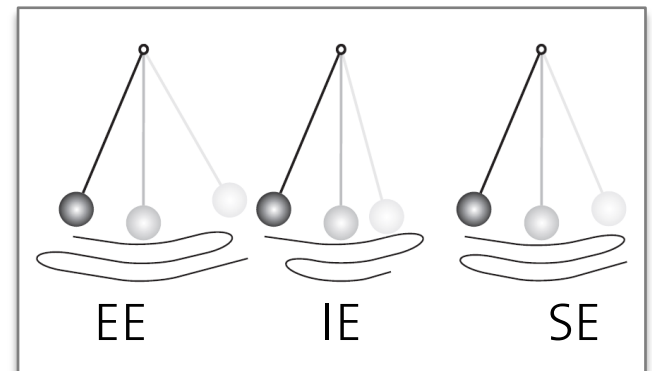
## Symplectic Euler (SE)

$$\begin{aligned}\mathbf{v}(t+h) &= \mathbf{v}(t) + h \cdot \mathbf{a}(t) \\ \mathbf{x}(t+h) &= \mathbf{x}(t) + h \cdot \mathbf{v}(t+h)\end{aligned}$$

## Leapfrog

$$\begin{aligned}\mathbf{v}(t+h/2) &= \mathbf{v}(t-h/2) + h \cdot \mathbf{a}(t) \\ \mathbf{x}(t+h) &= \mathbf{x}(t) + h \cdot \mathbf{v}(t+h/2)\end{aligned}$$

- Only 1<sup>st</sup> order accurate, but
- Good stability for oscillatory motion (*unlike EE*)
- Good conservation properties (*unlike IE*)
  - Exactly conserves momentum
  - *Nearly* conserves energy over long run times



# Outline – Part 2

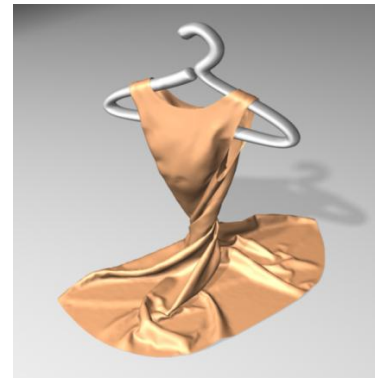
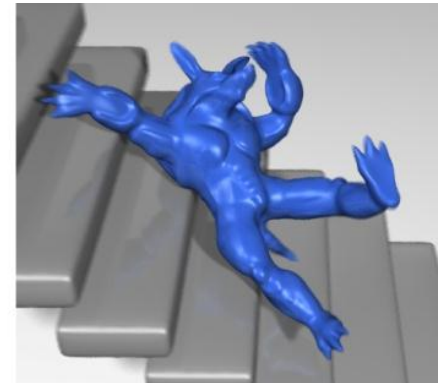
- Towards practical Mass-spring simulations
  - Collision handling
  - Setting up springs for solids and cloth
  - Limitations of mass-spring systems
- Constraints
  - Motivation and definitions
  - Soft constraints and the penalty method
  - Hard constraints
  - Examples

# Where We Are...

- Basic mass-spring system
  - Elastic spring forces, point damping
  - Explicit and implicit time stepping

*What else do we need to simulate cloth and solids?*

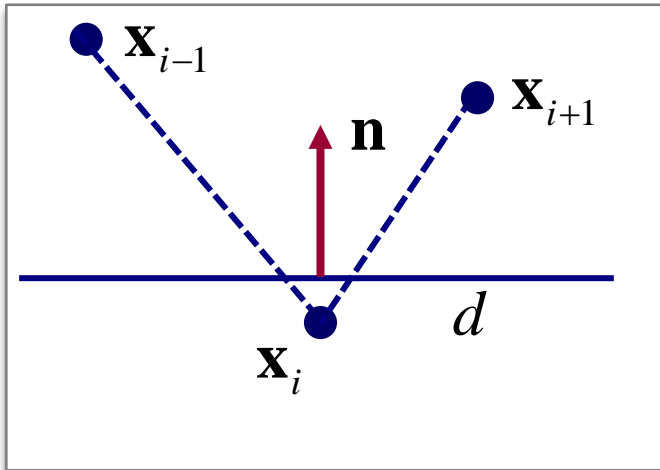
- Handle collisions
- Set up springs
- ...



# Simple Collision Handling

*Details follow in class on*  
**Collision Detection and Response** (November 21<sup>st</sup>)

For exercise: *Handle collisions between particles and a plane.*

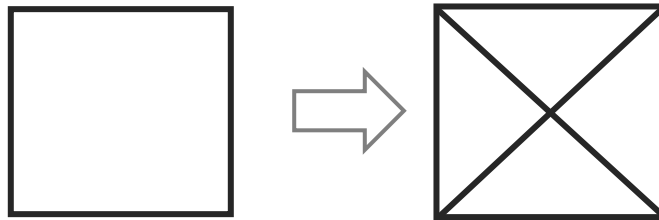


1. Step forward in time
2. Find particles that are below plane
3. For each, set up spring force
  - proportional to penetration depth  $d$
  - in direction of normal  $\mathbf{n}$
4. Add penalty force in next time step

# Setting Up Springs: Solids

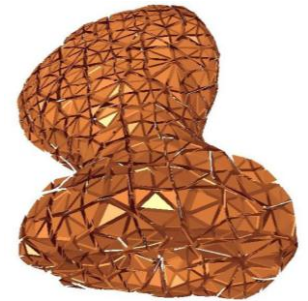
Model provided as tetrahedral mesh?

- *Yes*: springs along edges
- *No*: find *stable* topology (*shearing*)



Problems

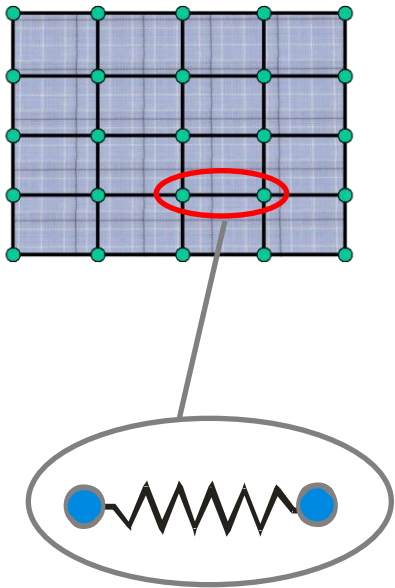
- No control over material properties
- No explicit volume preservation



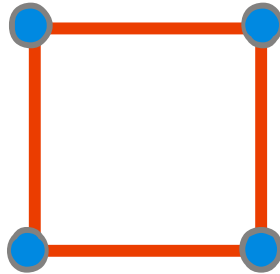
1349 mass points  
4562 tets  
6888 springs

# Setting Up Springs: Cloth

*What types of springs are required?*

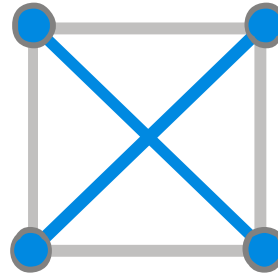


Structural  
Springs



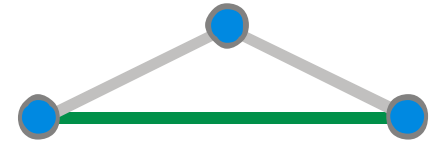
Stretching

Diagonal  
Springs



Shearing

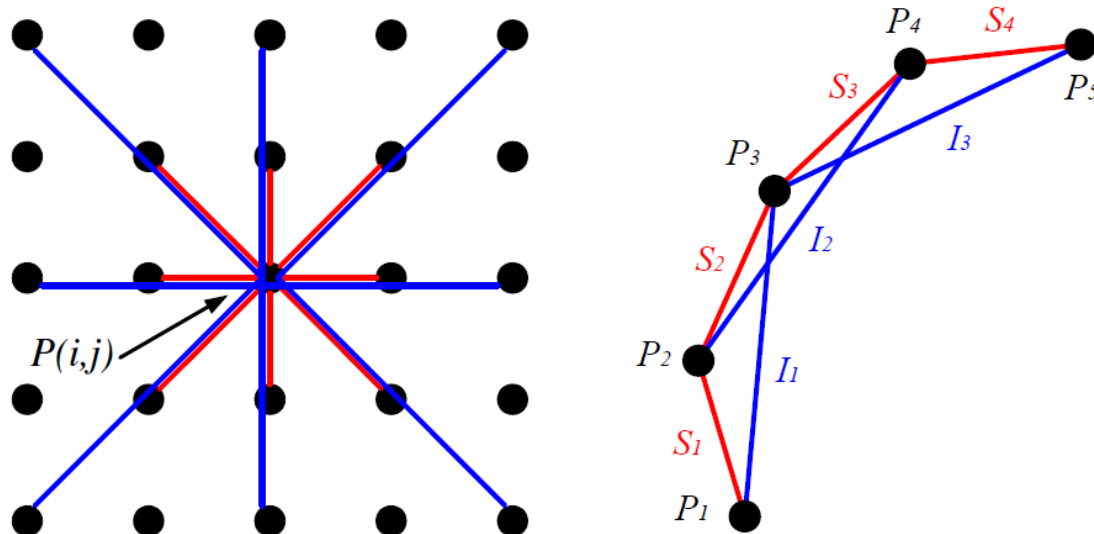
Interleaved  
Springs



Bending

# Setting Up Springs: Cloth

*Red*: stretch and shear springs  
*Blue*: bending springs





# Choi & Ko '02

*Animation #1(a)*

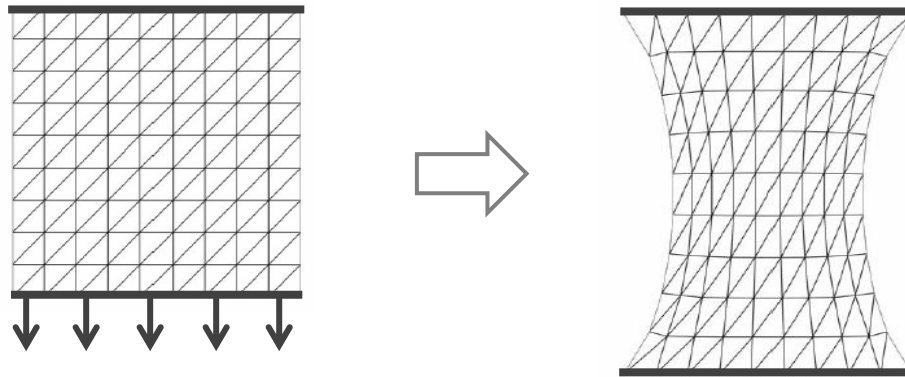
# Choi & Ko '02

*Animation #2*

# Problems

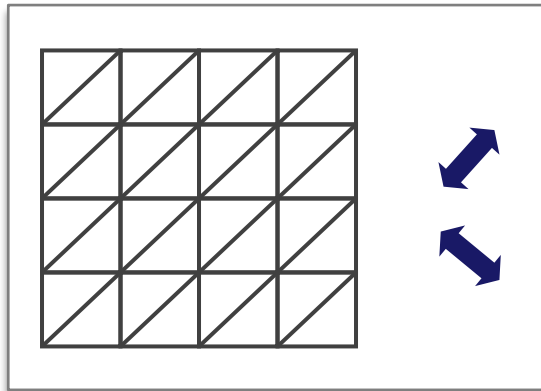
Springs couple different deformation modes

- Bending and shear springs respond to stretch
- Leads to uncontrollable transverse contraction

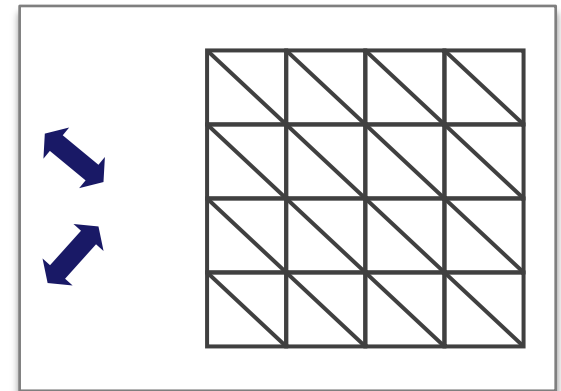


# Problems

Material behavior depends strongly on topology.  
→ *direction-dependent behavior!*

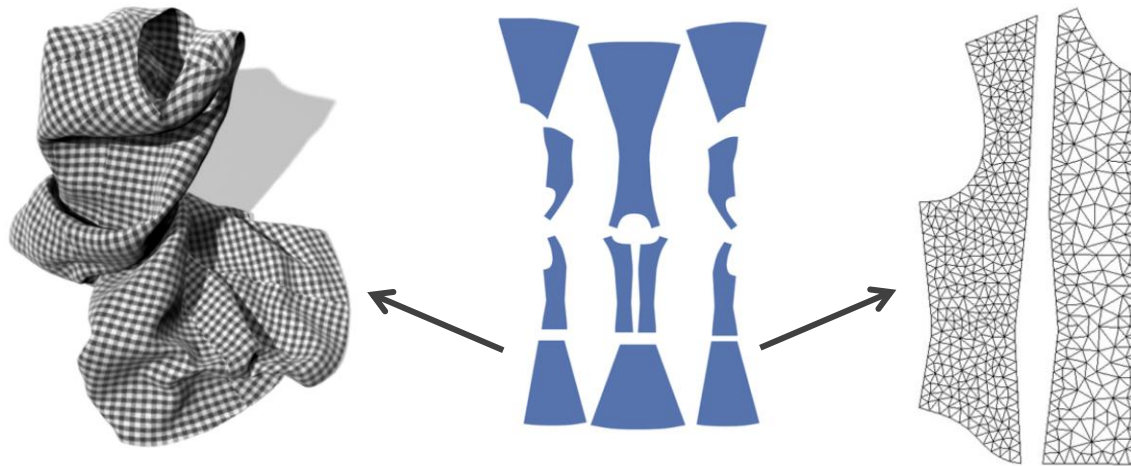


high resistance  
low resistance



# Problems

Curved boundaries require triangle meshes.  
*How to distinguish between stretch and shear?*



# Mass-Spring Systems

## Limitations

- Strong dependence on discretization (*topology*)
- Limited control over material behavior
- No (explicit) volume preservation (*for solids*)

## Verdict

Simple and efficient, but not very accurate

## Alternatives:

- Constraints (*next*)
- Continuum-mechanics with Finite Elements (*November 7<sup>th</sup>*)

# Outline – Part 2

- Towards practical Mass-spring simulations
  - Collision handling
  - Setting up springs for solids and cloth
  - Limitations of mass-spring systems
- Constraints
  - Motivation and definitions
  - Soft constraints and the penalty method
  - Hard constraints
  - Examples

# Constraints: Motivation

- So far: motion of particles defined by forces
  - Elastic springs, damping, gravity, ...
- Motion is unrestricted (*just apply enough force*)
- Want to restrict motion sometimes → *Condition*
  - Bead on a wire (constant length)
  - Incompressible deformations (constant volume)
- **Constraints** can be used
  - to strictly enforce conditions (*unlike elastic forces*)
  - to derive general forces (*unlike springs*)



# Constraints: Definition

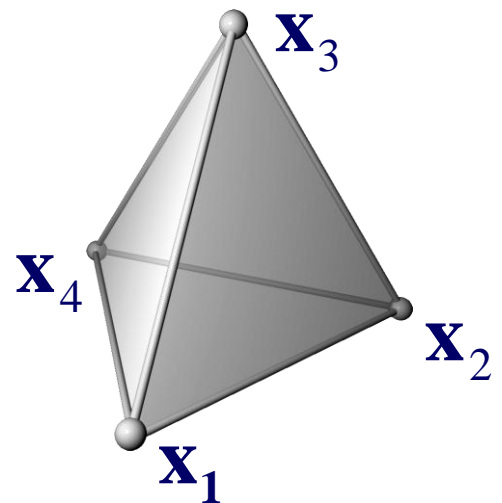
A constraint  $C(\mathbf{x}_1, \dots, \mathbf{x}_n)$  is

- a scalar-valued function of one or several arguments
- an implicit expression for a relation that must hold between its arguments

Convention: a constraint is satisfied if  $C = 0$

Examples of  $n$ -ary constraints

- constant position  $C_1(\mathbf{x}_1)$
- constant length  $C_2(\mathbf{x}_1, \mathbf{x}_2)$
- constant area  $C_3(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)$
- constant volume  $C_4(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)$



# Outline – Part 2

- Towards practical Mass-spring simulations
  - Collision handling
  - Setting up springs for solids and cloth
  - Limitations of mass-spring systems
- Constraints
  - Motivation and definitions
  - Soft constraints and the penalty method
  - Hard constraints
  - Examples

# Penalty Forces

*How can we enforce constraints?*

- Define potential energy for constraint

$$E_C(\mathbf{x}_1, \dots, \mathbf{x}_n) = \frac{1}{2}kC(\mathbf{x}_1, \dots, \mathbf{x}_n)^2 \quad k \text{ is stiffness coefficient}$$

→  $E_C = 0$  when constraint met,  $E_C > 0$  otherwise

- Constraint Force is negative gradient of potential energy

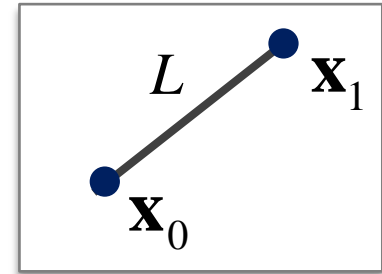
$$\mathbf{F}_j = -\frac{\partial E_C}{\partial \mathbf{x}_j} = -kC(\mathbf{x}_1, \dots, \mathbf{x}_n) \frac{\partial C(\mathbf{x}_1, \dots, \mathbf{x}_n)}{\partial \mathbf{x}_j}$$

⇒ **Penalty** force, pulls system towards  $C = 0$

# Example: Distance Preservation

- Preserve distance between two points

$$C(\mathbf{x}_0, \mathbf{x}_1) = |\mathbf{x}_1 - \mathbf{x}_0| - L$$



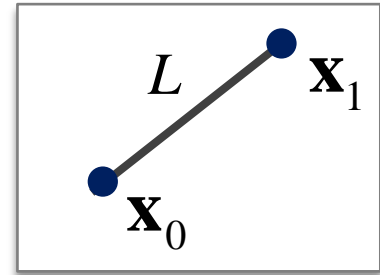
- Constraint force on  $\mathbf{x}_1$  follows as

$$\begin{aligned} \mathbf{F}_1^C(\mathbf{x}_0, \mathbf{x}_1) &= -kC(\mathbf{x}_0, \mathbf{x}_1) \frac{\partial C(\mathbf{x}_0, \mathbf{x}_1)}{\partial \mathbf{x}_1} \\ &= -k(|\mathbf{x}_1 - \mathbf{x}_0| - L) \frac{\mathbf{x}_1 - \mathbf{x}_0}{|\mathbf{x}_1 - \mathbf{x}_0|} \end{aligned}$$

} = Spring Force!

# Simulation with Penalty Forces

- Simulate  $\mathbf{x}_0$  and  $\mathbf{x}_1$  using Newton's law (*no spring force!*)
- Enforce distance constraint with penalty forces



$$\mathbf{F}_i^C(\mathbf{x}_0, \mathbf{x}_1) = -kC(\mathbf{x}_0, \mathbf{x}_1) \frac{\partial C(\mathbf{x}_0, \mathbf{x}_1)}{\partial \mathbf{x}_i}$$

- Step forward in time (*explicit Euler*)

$$\mathbf{v}_{n+1} = \mathbf{v}_n + h\mathbf{M}^{-1}(\mathbf{F}^C(\mathbf{x}) + \mathbf{F}^{ext})$$

# More Constraints

- Recipe for constraint forces
  - Define constraint via geometric condition
  - Set up energy and compute gradient (*chain rule*)
- Preserve area  $A$  of triangle  $(\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2)$

$$C(\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2) = \frac{1}{2} |(\mathbf{x}_1 - \mathbf{x}_0) \times (\mathbf{x}_2 - \mathbf{x}_0)| - A$$

- Preserve volume  $V$  of tetrahedron  $(\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)$

$$C(\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) = \frac{1}{6} (\mathbf{x}_1 - \mathbf{x}_0) \cdot [(\mathbf{x}_2 - \mathbf{x}_0) \times (\mathbf{x}_3 - \mathbf{x}_0)] - V$$

# Constraint Forces

*Constraint forces are*

- a powerful mechanism to enforce various conditions
- generic: express condition, forces from standard scheme
- $n$ -ary forces as opposed to binary springs

*However, constraints can be*

- computationally expensive (implicit integration?)
- redundant or conflicting
- penalty forces model **soft** constraints, not sufficient for strict enforcement (**hard** constraints)

# Outline – Part 2

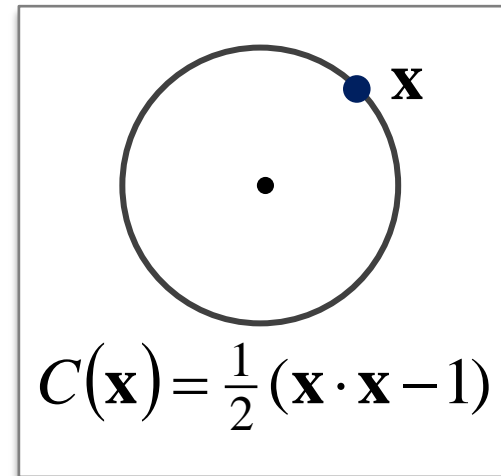
- Towards practical Mass-spring simulations
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# Hard Constraints

*How can we model a hard constraint?*

- Consider 2D particle constrained to move on unit circle
- Define *legal* kinematics
  - position  $C(\mathbf{x}) = 0$
  - velocity  $\dot{C}(\mathbf{x}) = 0$
  - acceleration  $\ddot{C}(\mathbf{x}) = 0$



**Idea:** start with legal position and velocity, ensure that acceleration remains legal (constraint forces!)

⇒ *constraint stays satisfied (if ODE is solved exactly)*

# Computing Constraint Forces

Legal acceleration (1)

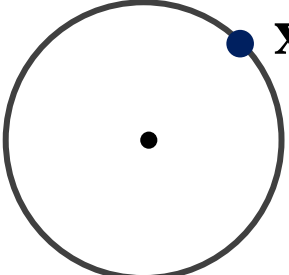
$$\ddot{C}(\mathbf{x}) = \ddot{\mathbf{x}} \cdot \mathbf{x} + \dot{\mathbf{x}} \cdot \dot{\mathbf{x}} = 0$$

Newton's Law

$$\ddot{\mathbf{x}} = \frac{\mathbf{F} + \mathbf{F}^c}{m} \quad (2)$$

- Use (2) in (1)

$$\mathbf{F}^c \cdot \mathbf{x} = -\mathbf{F} \cdot \mathbf{x} - m\dot{\mathbf{x}} \cdot \dot{\mathbf{x}} \quad (3)$$



A diagram showing a circle with a center point. A blue dot representing a particle is on the circumference of the circle. A vector labeled  $\mathbf{x}$  points from the center to the blue dot.

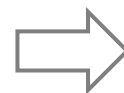
$$C(\mathbf{x}) = \frac{1}{2} (\mathbf{x} \cdot \mathbf{x} - 1)$$

- Require constraint force to act only in gradient direction

$$\mathbf{F}^c = \lambda \frac{\partial C}{\partial \mathbf{x}} = \lambda \mathbf{x} \quad (4)$$

- Use (4) in (3)

$$\lambda = -\frac{\mathbf{F} \cdot \mathbf{x} + m\dot{\mathbf{x}} \cdot \dot{\mathbf{x}}}{\mathbf{x} \cdot \mathbf{x}}$$



*hard constraint force!*

# Simulation with Hard Constraints

Use hard constraints with, e.g., explicit Euler

1. Solve (LES) for constraint force magnitudes  $\lambda_n$
2. Compute constraint forces  $\mathbf{F}_n^C = \frac{\partial C(\mathbf{x}_n)^t}{\partial \mathbf{x}} \lambda_n$
3. Step forward in time  $\mathbf{v}_{n+1} = \mathbf{v}_n + h\mathbf{M}^{-1}(\mathbf{F}_n^C + \mathbf{F}^{ext})$

Note: *using implicit integration with constraints is (much) more complicated!*

# Hard Constraints

## *Hard constraint forces*

- add just enough force to maintain constraint (*exactly*)
- require no high stiffness (*numerically pleasing*)

## *However,*

- Constraints drift (error in ODE solve), needs correction
- General formulation (many constraints) more involved
- Requires solution of systems of equations

A. Witkin and D. Baraff. *Physically-Based Modeling: Constrained Dynamics*. In Siggraph '01 Course Notes.

# References & Further Reading

## Textbooks (check with library)

- W. Press, S. Teukolsky, W. Vetterling, and B. Flannery: *Numerical Recipes. The Art of Scientific Computing*. 3<sup>rd</sup> edition, Cambridge University Press, 2007.

## Articles (available from lecture website)

- D. Baraff and A. Witkin. *Large Steps in Cloth Simulation*. In Siggraph '98.
- A. Witkin and D. Baraff. *Physically-Based Modeling: Constrained Dynamics*. In Siggraph '01 Course Notes.