Physically-based simulation in Computer Graphics

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October 7, 2013

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Backward Euler update formula derivation

General update formula

$$y_{k+1} = y_k + dt \cdot f(t_{k+1}, y_{k+1}) \tag{1}$$

In concrete terms for the equations of motion, it is

$$x_{k+1} = x_k + \mathrm{d}t \cdot v_{k+1} \tag{2a}$$

$$v_{k+1} = v_k + dt \cdot \left(\frac{k(-x_{k+1} - L)}{m} - \frac{d \cdot v_{k+1}}{m} - g\right)$$
 (2b)

Insert (2a) into (2b) and reorder.

$$v_{k+1} = v_k + dt \cdot \left(\frac{k(-x_{k+1} - L)}{m} - \frac{d \cdot v_{k+1}}{m} - g\right)$$
 (3a)

$$= dt \left(-\frac{k}{m} dt - \frac{d}{m} \right) v_{k+1} + v_k + dt \left(\frac{k}{m} (-x_k - L) - g \right)$$
 (3b)

$$= \frac{v_k - \mathrm{d}t \left(\frac{k}{m}(x_k + L) - g\right)}{1 + \mathrm{d}t \left(\frac{k \cdot \mathrm{d}t + d}{m}\right)}$$
(3c)

Exercise 2

2.1. Analytic solution

First lets do a sketch as seen in figure 0.1 to omit any misunderstanding of the problem. We would like to find the constants c_1, c_2 of the equation

$$y(t) = c_1 e^{\alpha t} \cos(\beta t) + c_2 e^{\alpha t} \sin(\beta t) - L - \frac{mg}{k}, \tag{4}$$

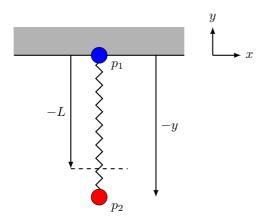


Figure 0.1: Sketch of the spring problem, p_2 being not in rest state.

where the constraints are the rest state initial conditions, which means there is no energy in the system except gravitational energy at t=0. This has the same physical meaning as the spring having its rest length L^{-1} and no kinetic energy at t=0. This can be expressed as

$$y(t=0) = -L, (5)$$

and

$$\dot{y}(t=0) = 0. \tag{6}$$

The position of p_2 computed with the given solution Eq. 4 is

$$y(t=0) = c_1 - L - \frac{mg}{k}. (7)$$

Comparing Eq. 5 and Eq. 7 gives us

$$c_1 = \frac{mg}{k}. (8)$$

To get c_2 we need to compute $\dot{y}(t=0)$ from Eq. 4

$$\dot{y}(t=0) = \left(c_1\alpha + c_2\beta - L - \frac{mg}{k}\right),\tag{9}$$

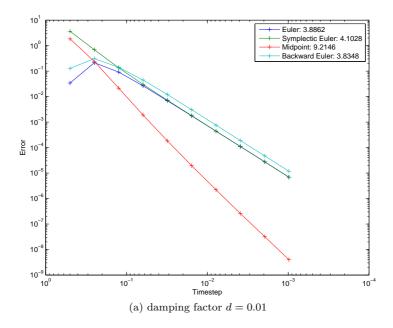
where $c_1 = mg/k$ leads to

$$\dot{y}(t=0) = \frac{mg}{k}\alpha + c_2\beta - L - \frac{mg}{k}.$$
(10)

Using the constraint in Eq. 6 finally gives us

$$c_2 = \frac{mg}{\beta k} (1 - \alpha) + \frac{L}{\beta}.\tag{11}$$

2.2. Error convergence analysis



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