
Particle Systems and ODEs



Sai-Kit Yeung
SUTD ISTD

Notes courtesy by
Wojciech Matusik

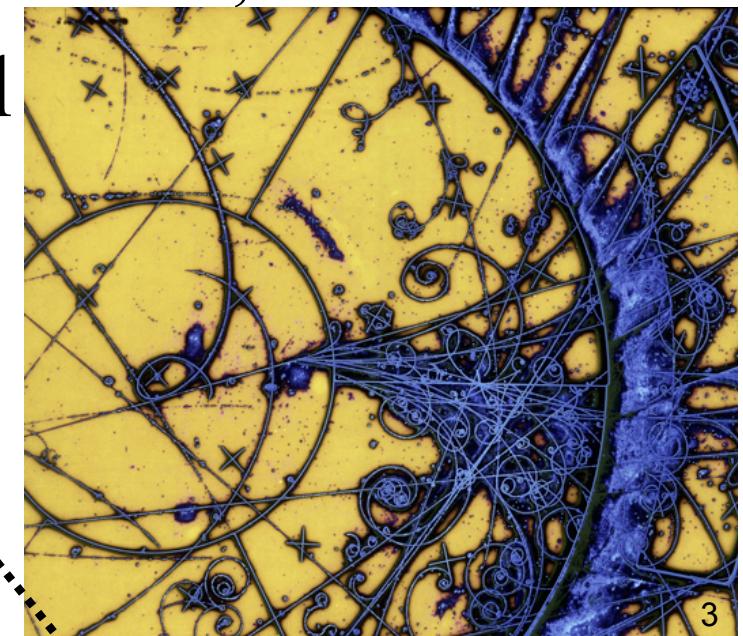
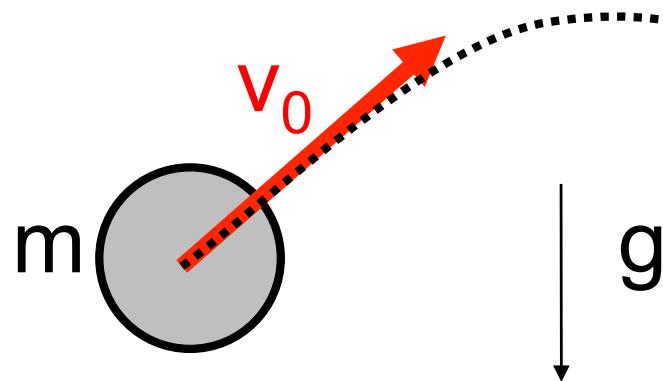
Futuremark Corp., used with permission

Types of Animation

- Keyframing
- Procedural
- Physically-based
 - Particle Systems: **TODAY**
 - Smoke, water, fire, sparks, etc.
 - Usually heuristic as opposed to simulation, but not always
 - Mass-Spring Models (Cloth) **NEXT CLASS**
 - Continuum Mechanics (fluids, etc.), finite elements
 - Not in this class
 - Rigid body simulation
 - Not in this class

Types of Animation: Physically-Based

- Assign physical properties to objects
 - Masses, forces, etc.
- Also procedural forces (like wind)
- Simulate physics by solving equations of motion
 - Rigid bodies, fluids, plastic deformation, etc.
- Realistic but difficult to control



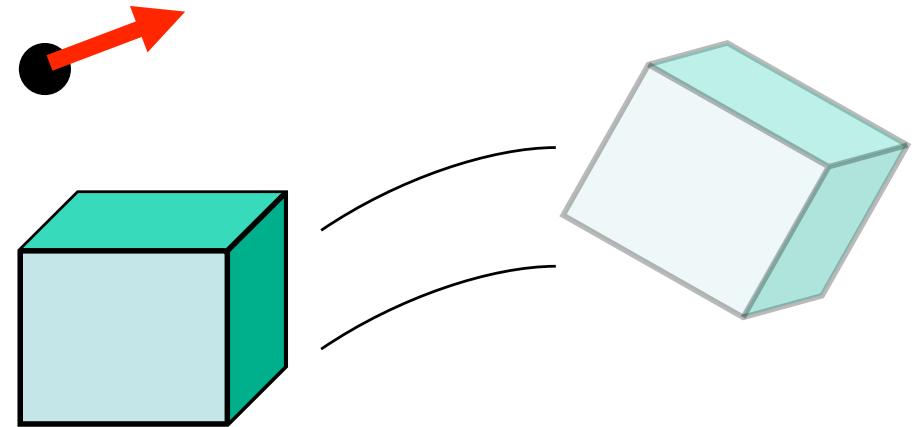
Types of Dynamics

- Point



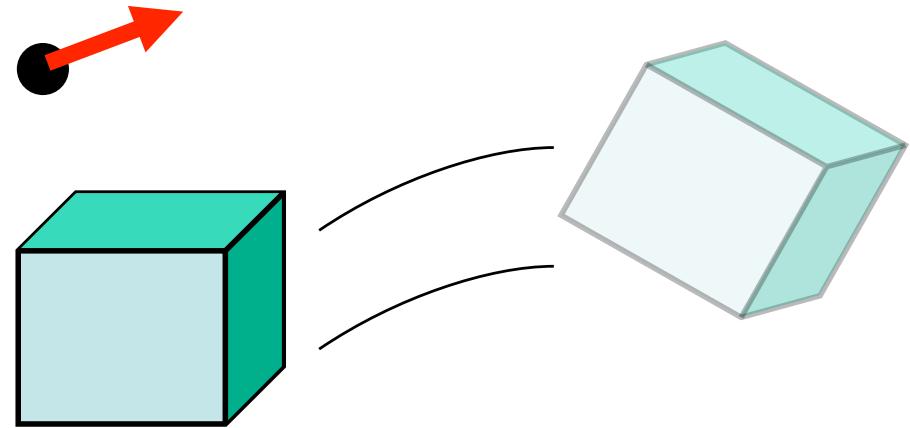
Types of Dynamics

- Point
- Rigid body



Types of Dynamics

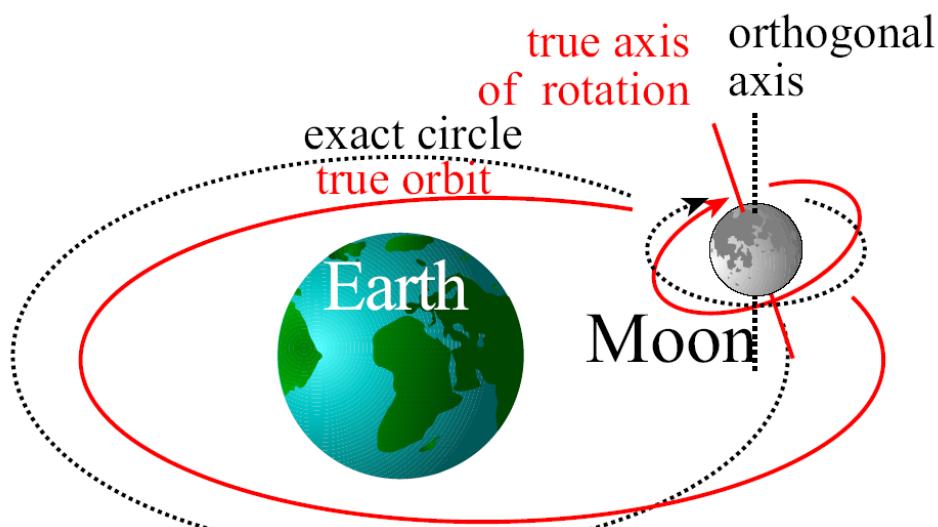
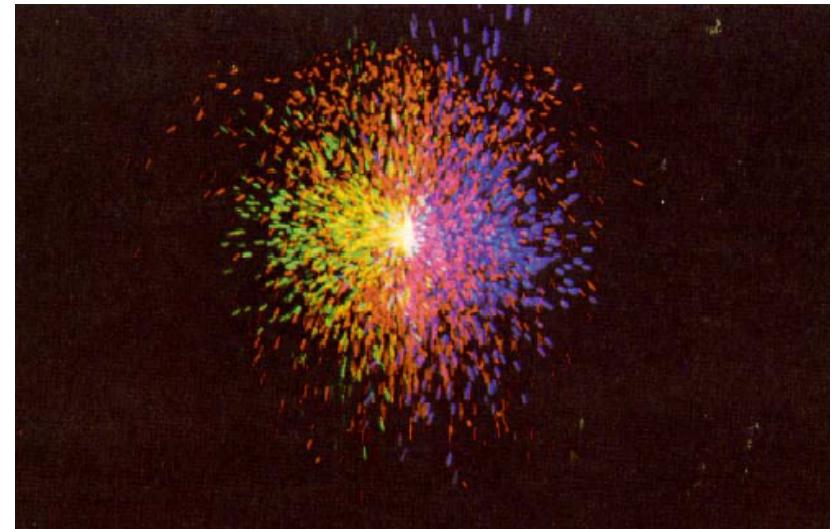
- Point
- Rigid body
- Deformable body
(include clothes, fluids, smoke, etc.)



Mark Carlson

Today We Focus on Point Dynamics

- Lots of points!
- Particles systems
 - Borderline between procedural and physically-based



Outline

- Particle Systems Overview
- Simple Particle System
 - Algorithm
 - Math (Solving ODE)
- Other Particle Systems (Very Brief)

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Particle Systems Overview

- Emitters generate tons of “particles”
 - Sprinkler, waterfall, chimney, gun muzzle, exhaust pipe, etc.

Image Jeff Lander

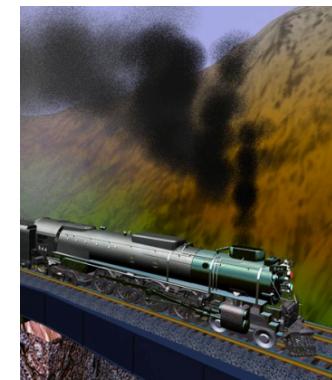


<http://www.particul-systems.org/>

Particle Systems Overview

- Emitters generate tons of “particles”
- Describe the external forces with a force field
 - E.g., gravity, wind

Image Jeff Lander



<http://www.particulareffects.org/>

Particle Systems Overview

- Emitters generate tons of “particles”
- Describe the external forces with a force field
- Integrate the laws of mechanics (ODEs)
 - Makes the particles move

Image Jeff Lander



<http://www.particul-systems.org/>

Particle Systems Overview

- Emitters generate tons of “particles”
- Describe the external forces with a force field
- Integrate the laws of mechanics (ODEs)
- In the simplest case, each particle is independent

Image Jeff Lander

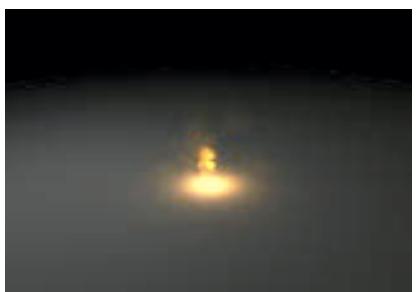
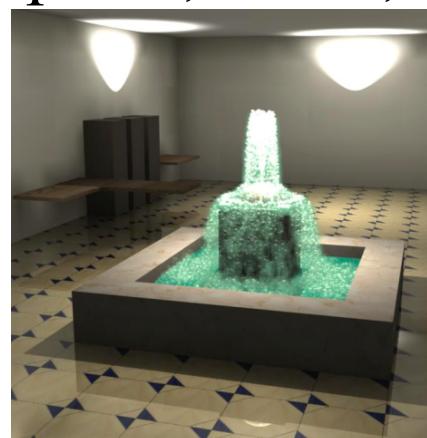


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Particle Systems Overview

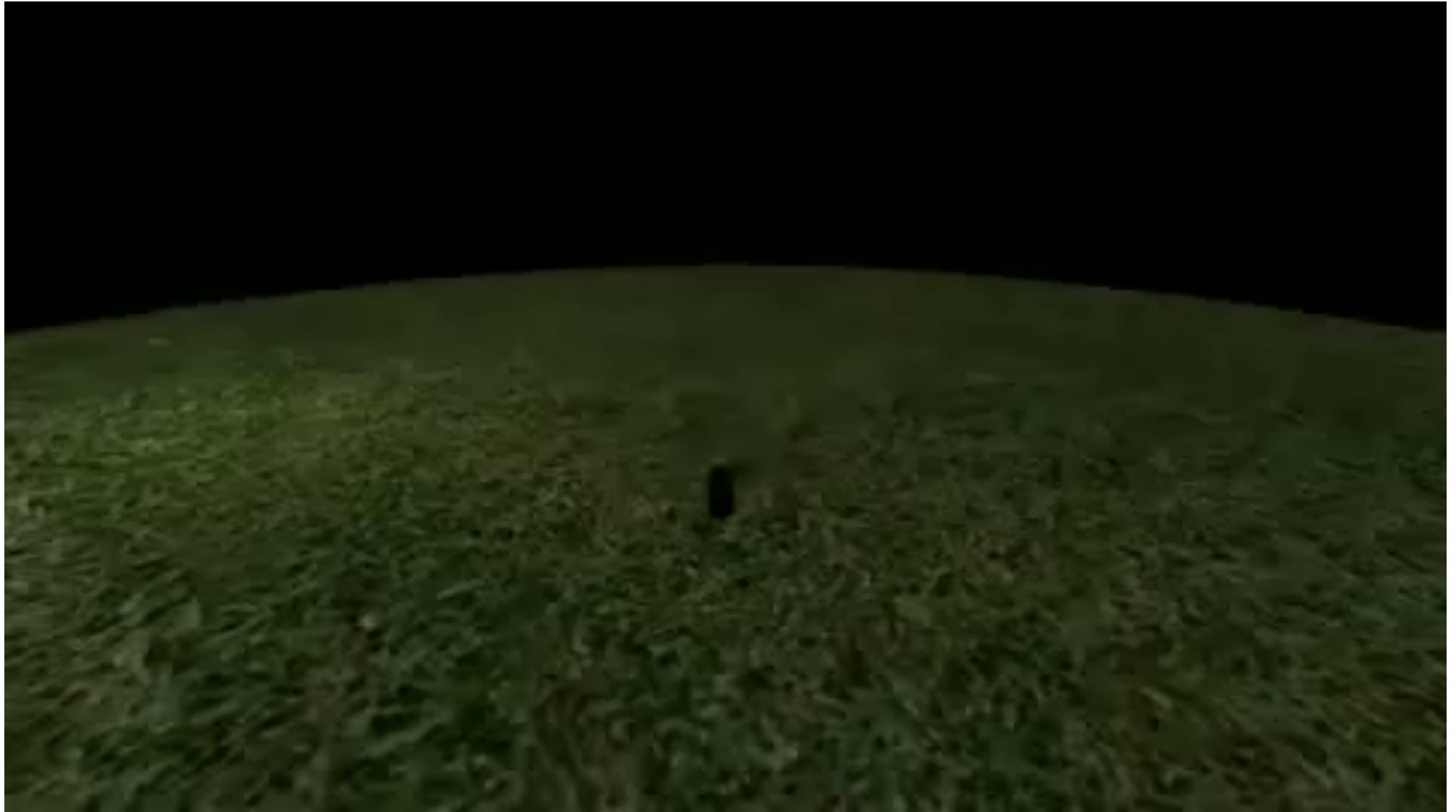
- Emitters generate tons of “particles”
- Describe the external forces with a force field
- Integrate the laws of mechanics (ODEs)
- In the simplest case, each particle is independent
- If there is enough randomness (in particular at the emitter) you get nice effects
 - sand, dust, smoke, sparks, flame, water, ...

Image Jeff Lander



<http://www.particul-systems.org/>

Sprinkler



- http://www.youtube.com/watch?v=rhvH12nC6_Q

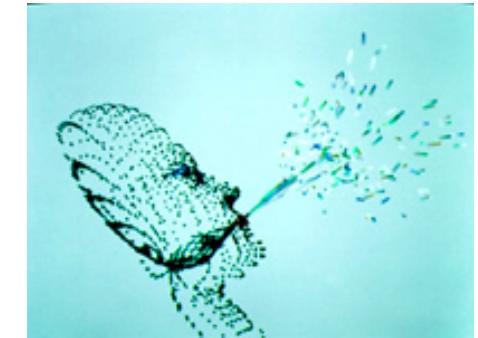
Fire



- <http://www.youtube.com/watch?v=6hG00etwRBU>

Generalizations

- More advanced versions of behavior
 - flocks, crowds
- Forces between particles
 - Not independent any more



See <http://www.red3d.com/cwr/boids/> for discussion on how to do flocking.

We'll come back to this a little later.

[http://www.blendernation.com/2008/01/05/
simulating-flocks-herds-and-swarms-using-
experimental-blender-boids-particles/](http://www.blendernation.com/2008/01/05/simulating-flocks-herds-and-swarms-using-experimental-blender-boids-particles/)

Generalizations – Next Class

- Mass-spring and deformable surface dynamics
 - surface represented as a set of points
 - forces between neighbors keep the surface coherent



Image Witkin & Baraff

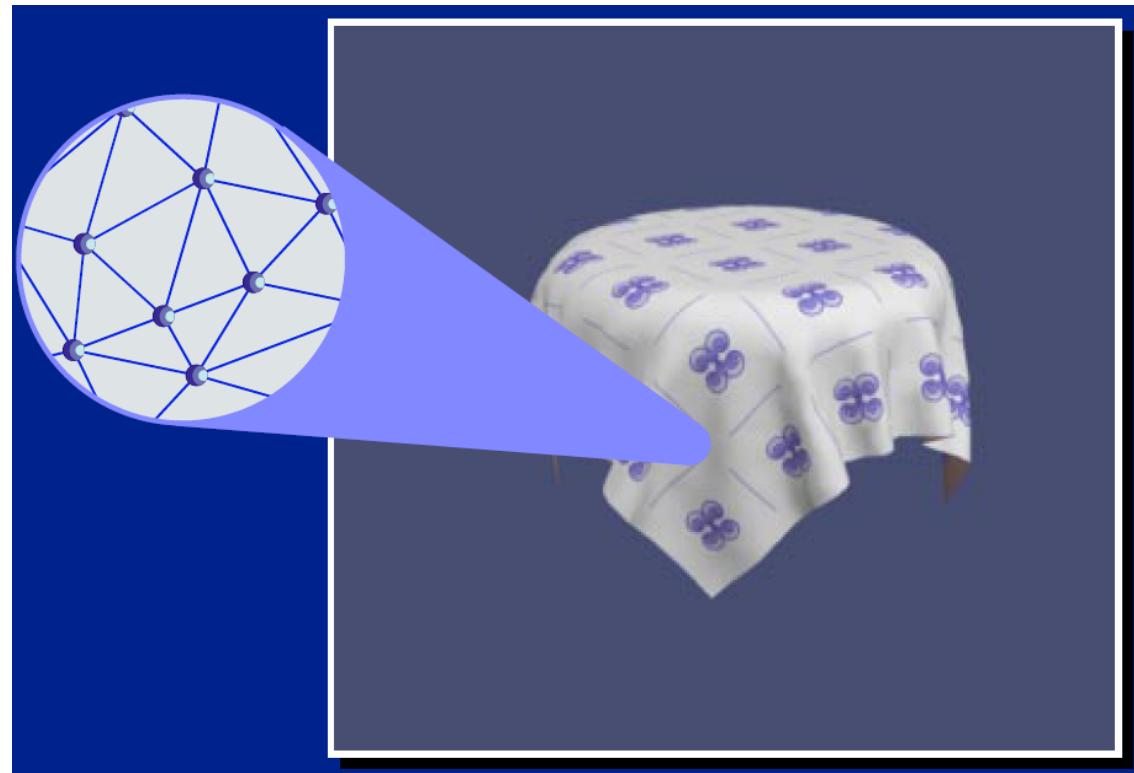
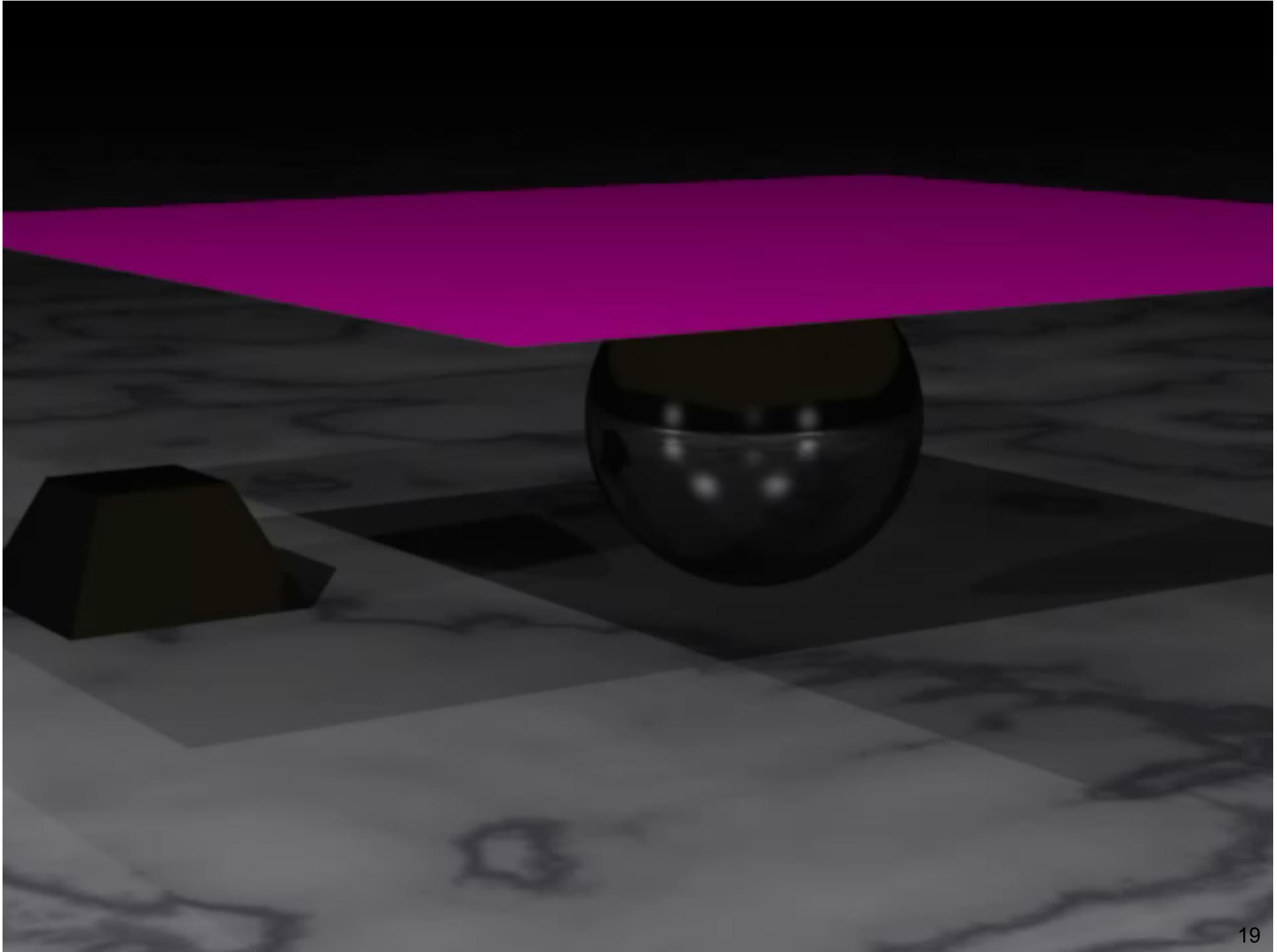


Image Michael Kass



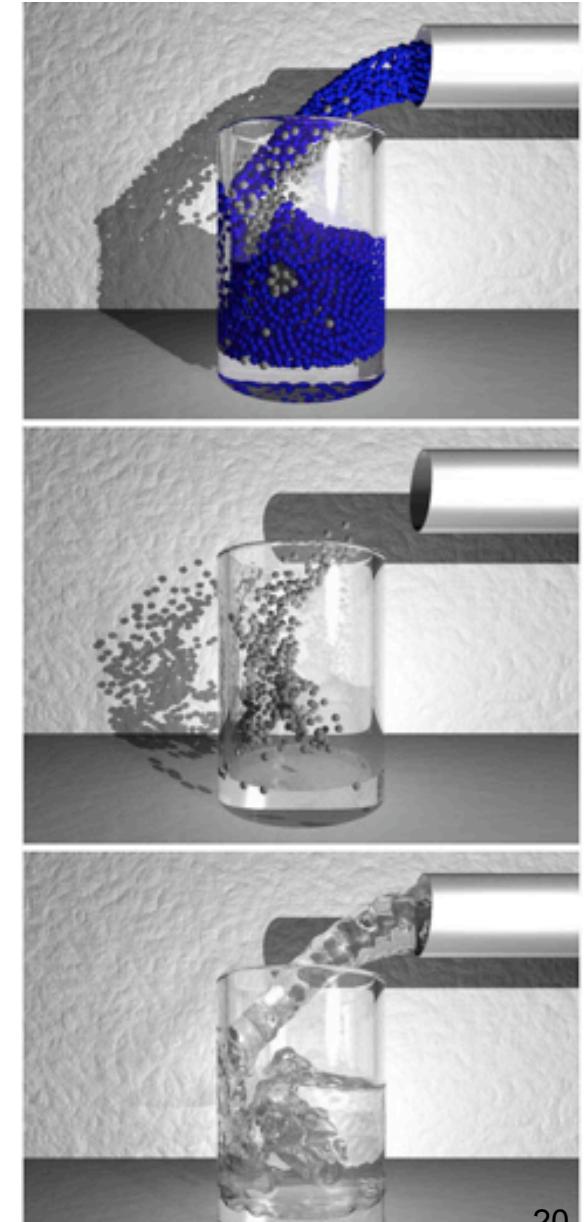
Generalizations

[Müller et al. 2005](#)

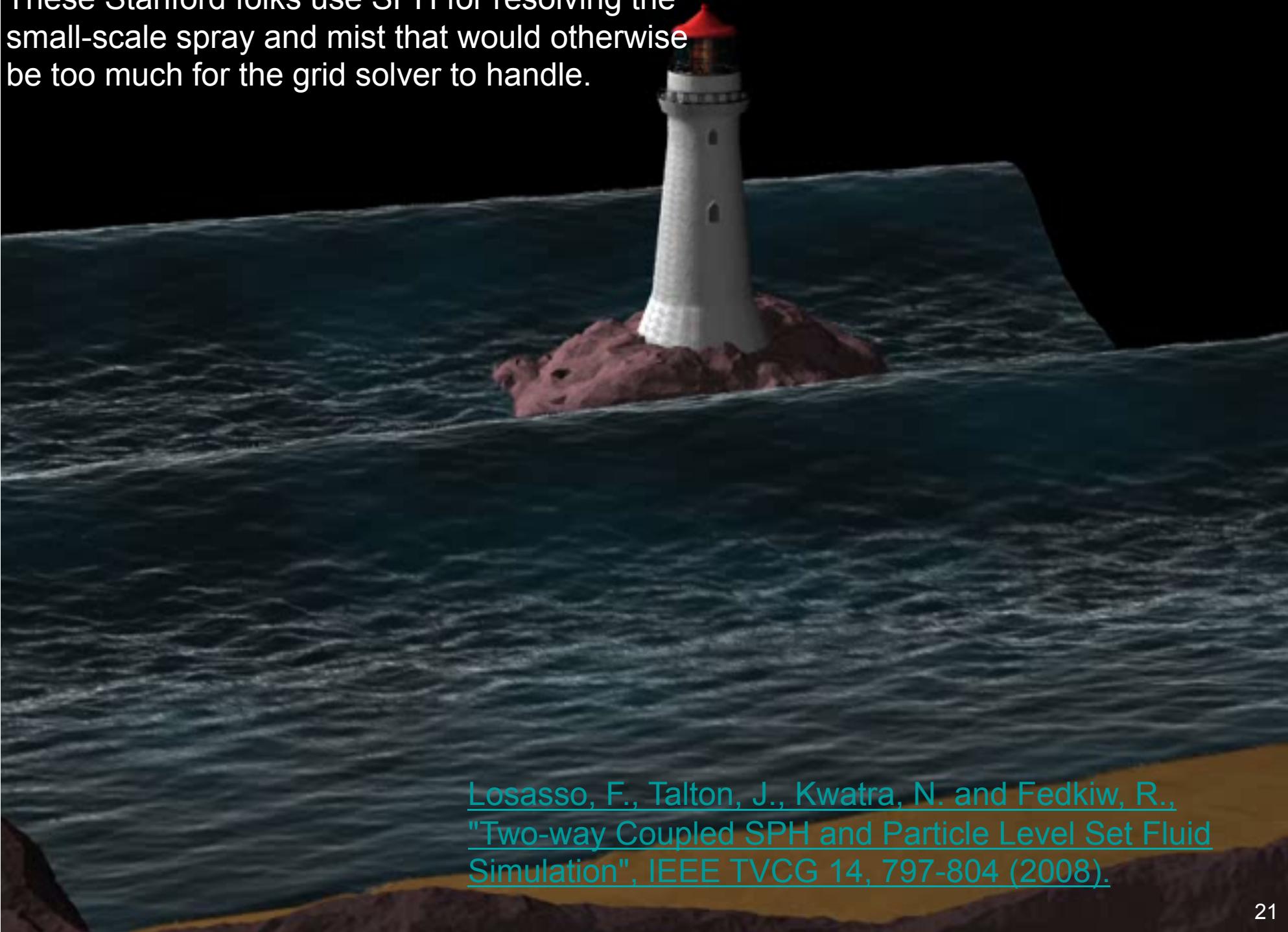
- It's not all hacks:

Smoothed Particle Hydrodynamics (SPH)

- A family of “real” particle-based fluid simulation techniques.
- Fluid flow is described by the Navier-Stokes Equations, a nonlinear partial differential equation (PDE)
 - SPH discretizes the fluid as small packets (particles!), and evaluates pressures and forces based on them.



These Stanford folks use SPH for resolving the small-scale spray and mist that would otherwise be too much for the grid solver to handle.



[Losasso, F., Talton, J., Kwatra, N. and Fedkiw, R.,](#)
["Two-way Coupled SPH and Particle Level Set Fluid Simulation", IEEE TVCG 14, 797-804 \(2008\).](#)

Real-time particles in games

- <http://www.youtube.com/watch?v=6DicVajK2xQ>



EA Fight Night 4 Physics Trailer

**MAY CONTAIN CONTENT
INAPPROPRIATE FOR CHILDREN**

Visit www.esrb.org
for rating information

This video is intended for promotional purposes only, and may not be sold, rented nor reproduced by any party. Any unauthorized use of this video is prohibited by applicable law.

Take-Home Message

- Particle-based methods can range from pure heuristics (hacks that happen to look good) to “real” simulation
- Basics are the same:
Things always boil down to integrating ODEs!
 - Also in the case of grids/computational meshes

[Andrew Selle et al.](#)



Questions?



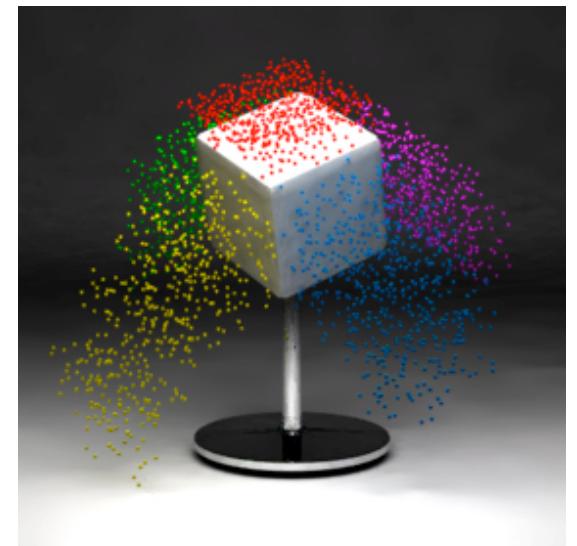
<http://www.cs.columbia.edu/cg/ESIC/esic.html>

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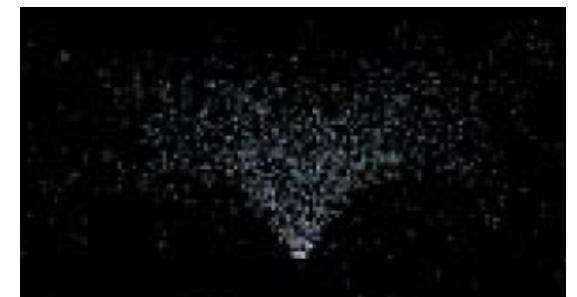
What is a Particle System?

- Collection of many small simple pointlike things
 - Described by their current state: position, velocity, age, color, etc.
- Particle motion influenced by external force fields and internal forces between particles
- Particles created by generators or emitters
 - With some randomness
- Particles often have lifetimes
- Particles are often independent
- Treat as points for dynamics, but rendered as anything you want



Simple Particle System: Sprinkler

PL: linked list of particle = empty;



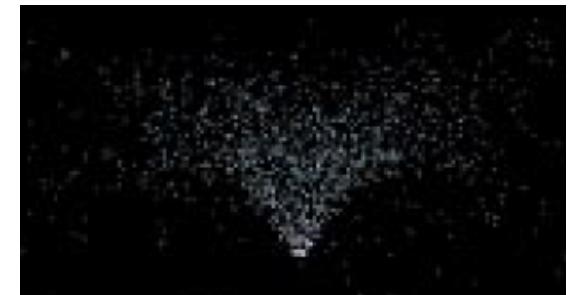
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Simple Particle System: Sprinkler

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spread=0.1; //how random the initial velocity is  
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For each time step
```

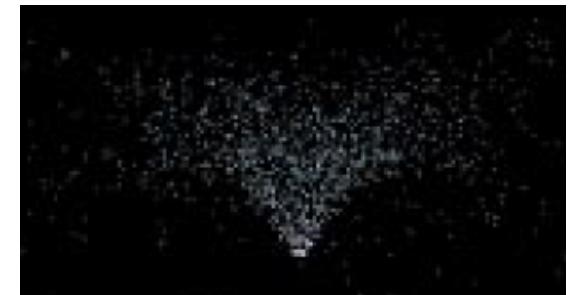


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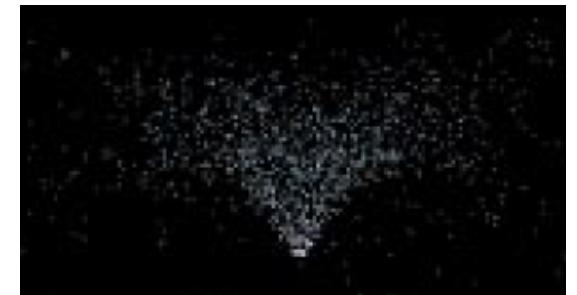
Generate k particles

```
p=new particle();  
p->position=(0,0,0);  
p->velocity=(0,0,1)+spread*(rnd(), rnd(), rnd());  
p.color=(0,0,1)+colorSpread*(rnd(), rnd(),rnd());  
PL->add(p);
```



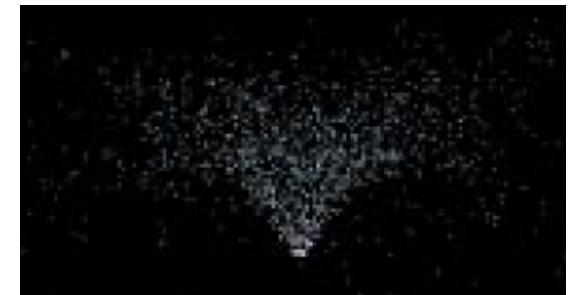
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        p->velocity=(0,0,1)+spread*(rnd(), rnd(), rnd());  
        p.color=(0,0,1)+colorSpread*(rnd(), rnd(),rnd());  
        PL->add(p);  
    For each particle p in PL  
        p->position+=p->velocity*dt; //dt: time step  
        p->velocity-=g*dt; //g: gravitation constant  
        glColor(p.color);  
        glVertex(p.position);
```



Simple Particle System: Sprinkler

```
PL: linked list of particle = empty;  
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```



Demo with Processing

- <http://processing.org/learning/topics/simpleparticlesystem.html>

This example is for Processing version 1.5+. If you have a previous version, use the examples included with your software. If you see any errors or have suggestions, [please let us know.](#)



Simple Particle System by Daniel Shiffman.

Particles are generated each cycle through draw(), fall with gravity and fade out over time. A ParticleSystem object manages a variable size (ArrayList) list of particles.

```
ParticleSystem ps;

void setup() {
    size(640, 360);
    colorMode(HSB, 255, 255, 255, 100);
    ps = new ParticleSystem(1, new PVector(width/2,height/2,0));
    smooth();
}

void draw() {
    background(0);
    ps.run();
    ps.addParticle(mouseX,mouseY);
}
```

Questions?

Path forward

- Basic particle systems are simple hacks
- Extend to physical simulations, e.g., clothes
- For this, we need to understand numerical integration
- This lecture: point particles
- Next lecture: mass-spring and clothes

Ordinary Differential Equations

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

- Given a function $f(\mathbf{X}, t)$ compute $\mathbf{X}(t)$
- Typically, initial value problems:
 - Given values $\mathbf{X}(t_0) = \mathbf{X}_0$
 - Find values $\mathbf{X}(t)$ for $t > t_0$
- We can use lots of standard tools

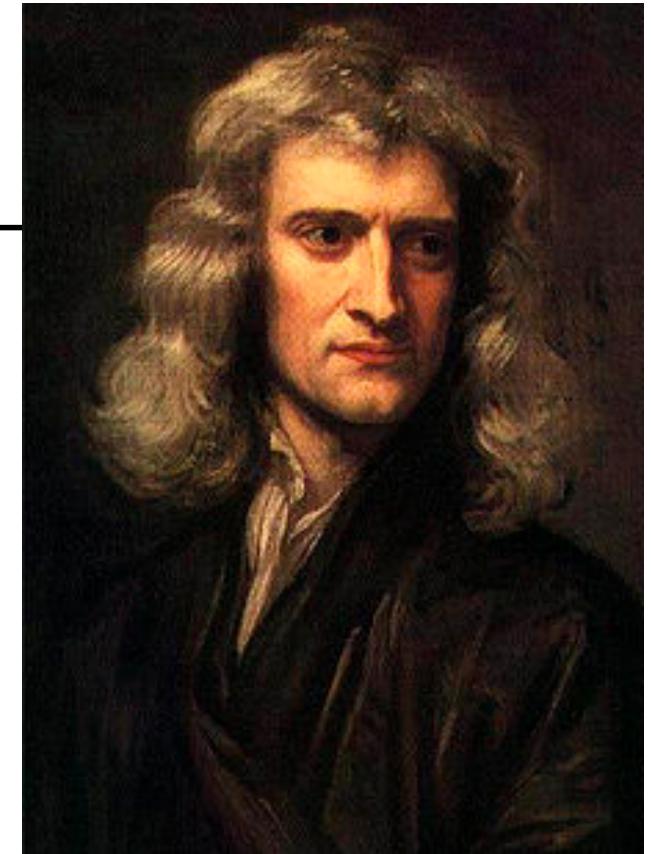
X - state

Did we just see it?

Newtonian Mechanics

- Point mass: 2nd order ODE

$$\vec{F} = m\vec{a} \quad \text{or} \quad \vec{F} = m \frac{d^2\vec{x}}{dt^2}$$



- Position \mathbf{x} and force \mathbf{F} are vector quantities
 - We know \mathbf{F} and m , want to solve for \mathbf{x}
- You have all seen this a million times before

\mathbf{F} – constant or depend
on \mathbf{X}

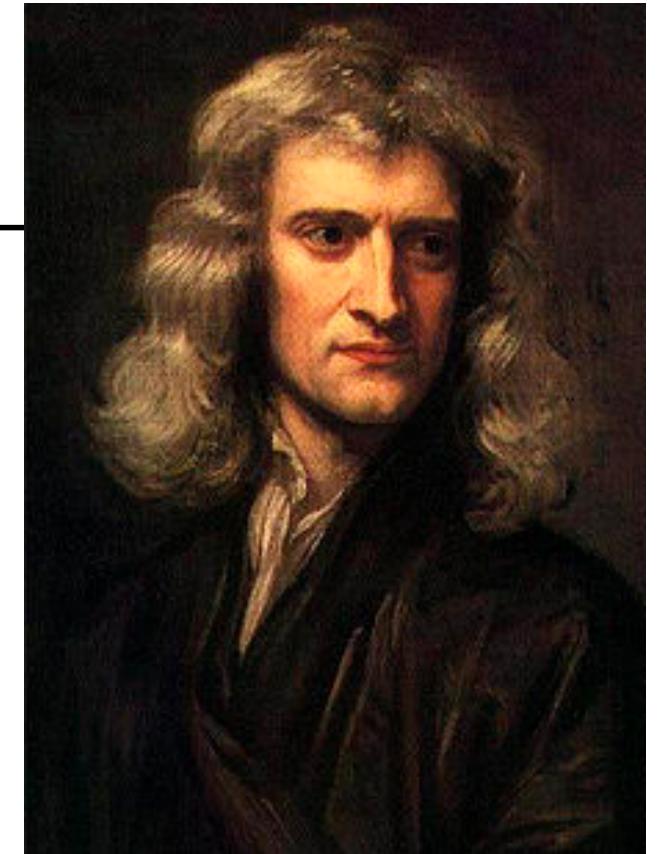
Reduction to 1st Order

- Point mass: 2nd order ODE

$$\vec{F} = m\vec{a} \quad \text{or} \quad \vec{F} = m \frac{d^2\vec{x}}{dt^2}$$

- Corresponds to system of first order ODEs

$$\begin{cases} \frac{d}{dt}\vec{x} = \vec{v} \\ \frac{d}{dt}\vec{v} = \vec{F}/m \end{cases}$$



2 unknowns (x, v)
instead of just x

Reduction to 1st Order

$$\begin{cases} \frac{d}{dt}\vec{x} = \vec{v} \\ \frac{d}{dt}\vec{v} = \vec{F}/m \end{cases}$$

2 variables (x, v)
instead of just one

- Why reduce?

Reduction to 1st Order

$$\begin{cases} \frac{d}{dt} \vec{x} = \vec{v} \\ \frac{d}{dt} \vec{v} = \vec{F}/m \end{cases}$$

2 variables (x, v)
instead of just one

- Why reduce?
 - Numerical solvers grow more complicated with increasing order, can just write one 1st order solver and use it
 - Note that this doesn't mean it would always be easy :-)

Notation

- Let's stack the pair (x, v) into a bigger state vector X

$$X = \begin{pmatrix} \vec{x} \\ \vec{v} \end{pmatrix}$$

For a particle in
3D, state vector X
has 6 numbers

$$\frac{d}{dt} X = f(X, t) = \begin{pmatrix} \vec{v} \\ \vec{F}(x, v)/m \end{pmatrix}$$

Now, Many Particles

- We have N point masses
 - Let's just stack all xs and vs in a big vector of length $6N$

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

Now, Many Particles

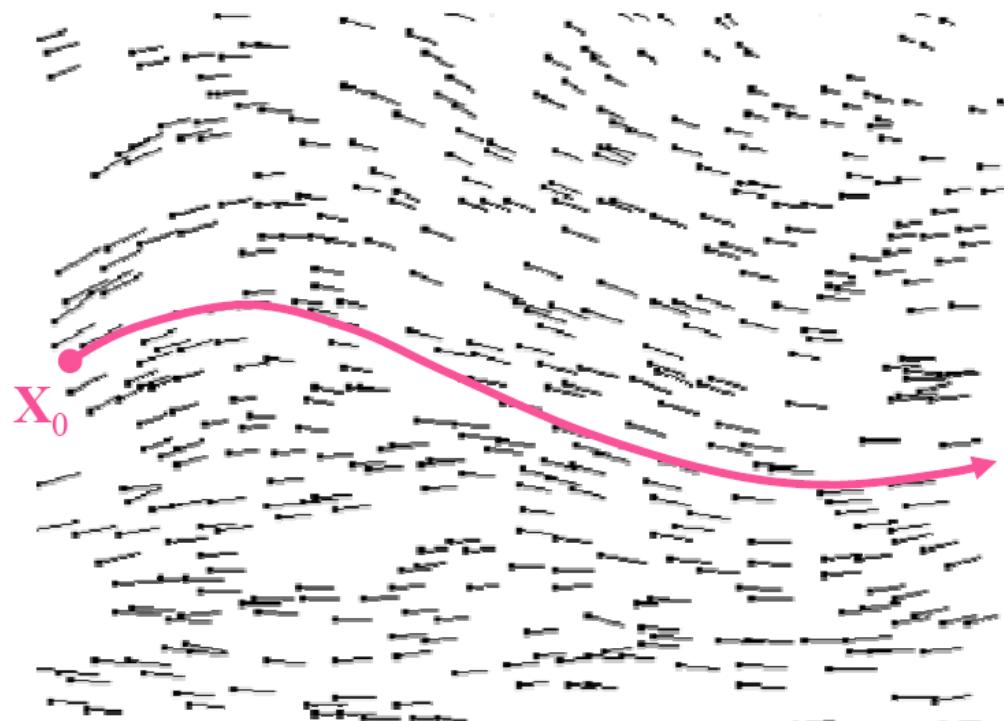
- We have N point masses
 - Let's just stack all x s and v s in a big vector of length $6N$
 - F^i denotes the force on particle i
 - When particles don't interact, F^i only depends on x_i and v_i .

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

\uparrow
 f gives $d/dt \mathbf{X}$,
remember!

Path through a Vector Field

- $X(t)$: path in multidimensional phase space

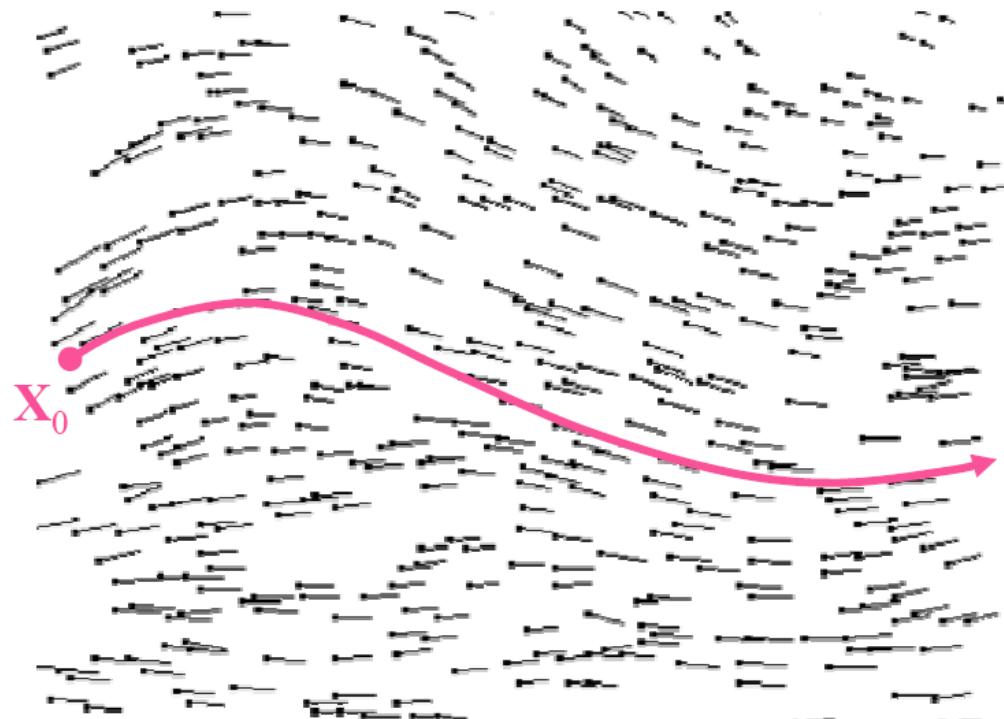


$$\frac{d}{dt} \mathbf{X} = f(\mathbf{X}, t)$$

“When we are at state \mathbf{X} at time t , where will \mathbf{X} be after an infinitely small time interval dt ?”

Path through a Vector Field

- $X(t)$: path in multidimensional phase space



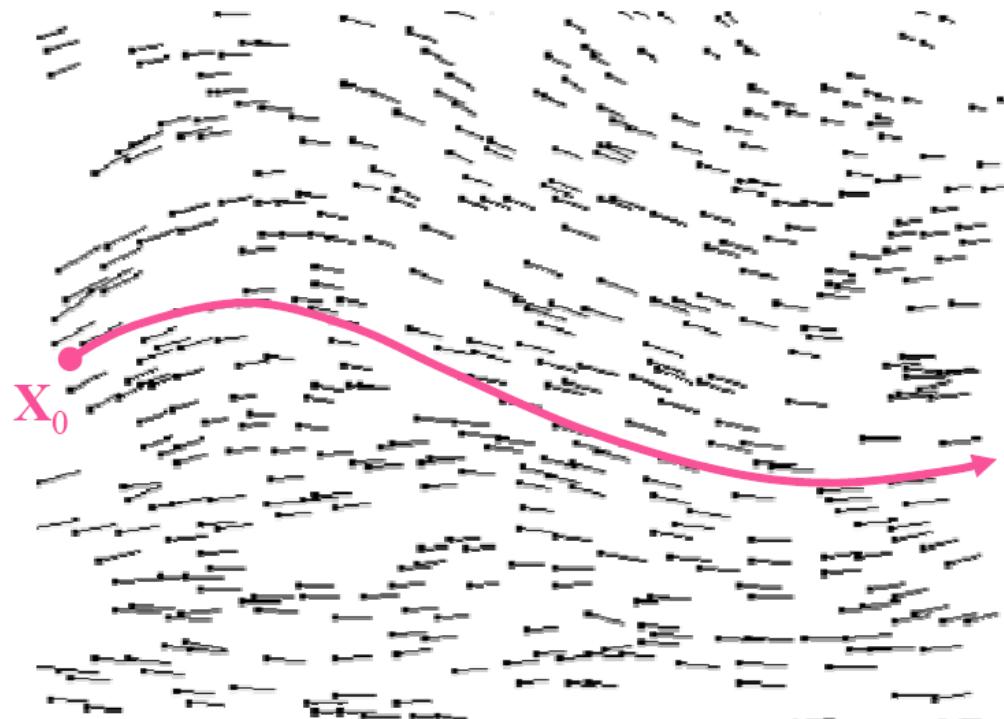
$$\frac{d}{dt} \mathbf{X} = f(\mathbf{X}, t)$$

“When we are at state \mathbf{X} at time t , where will \mathbf{X} be after an infinitely small time interval dt ?”

- $f = d/dt \mathbf{X}$ is a vector that sits at each point in phase space, pointing the direction. (Given!)

Path through a Vector Field

- $X(t)$: path in multidimensional phase space



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

“When we are at state \mathbf{X} at time t , where will \mathbf{X} be after an infinitely small time interval dt ?”

- f is a function of \mathbf{X} and t , but not necessarily depends on t . If it does, the vector field will keep changing

Recap: ODE

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

- *** Given a function $f(\mathbf{X}, t)$ compute $\mathbf{X}(t)$ ***
- Typically, initial value problems:
 - *** Given values $\mathbf{X}(t_0) = \mathbf{X}_0$ ***
 - Find values $\mathbf{X}(t)$ for $t > t_0$
- f may or may not depends on t
- Think about a point on a ocean, f is the ocean current, \mathbf{X} should be the path of the point driven by f

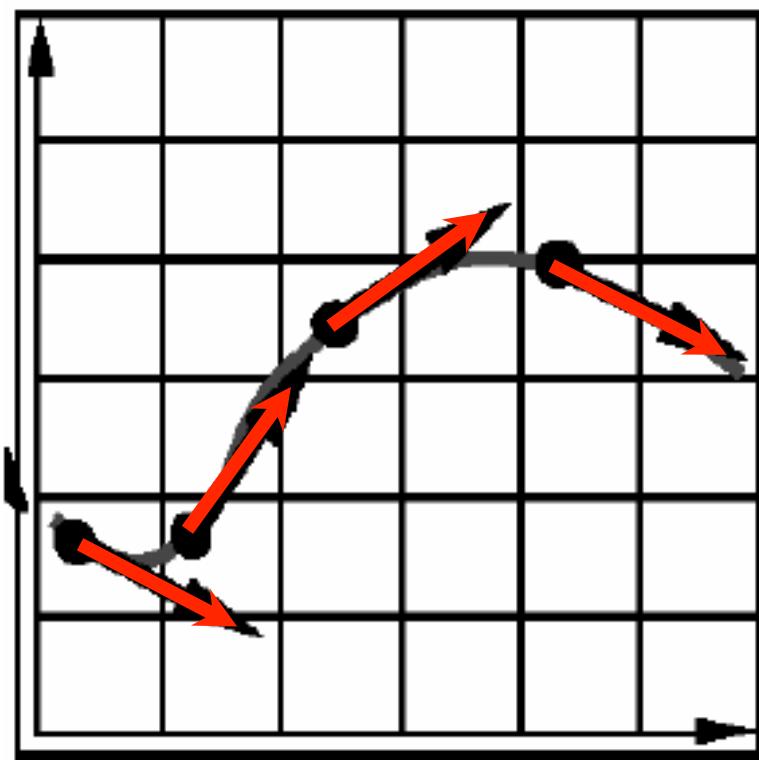
Questions?

Numerics of ODEs

- Numerical solution is called “integration of the ODE”
- Many techniques
 - Today, the simplest one
 - Wednesday, we’ll look at some more advanced techniques

Intuitive Solution: Take Steps

- Current state X
- Examine $f(X,t)$ at (or near) current state
- Take a step to new value of X



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

$$\Rightarrow "dX = dt f(X, t)"$$

“ $f = d/dt X$ is a vector that sits at each point in phase space, pointing the direction.

Euler's Method

- Simplest and most intuitive
- Pick a step size h
- Given $\mathbf{X}_0 = \mathbf{X}(t_0)$, take step:

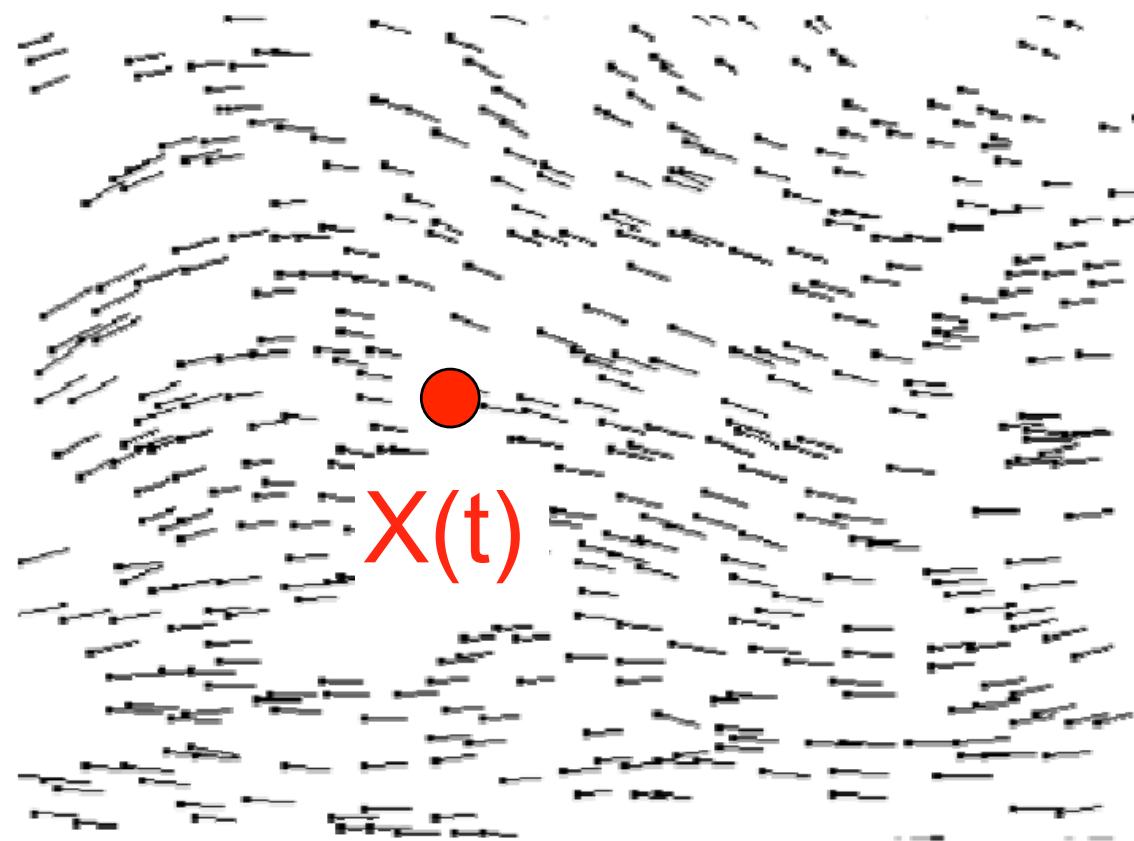
$$t_1 = t_0 + h$$

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

- Piecewise-linear approximation to the path
- Basically, just replace dt by a small but finite number

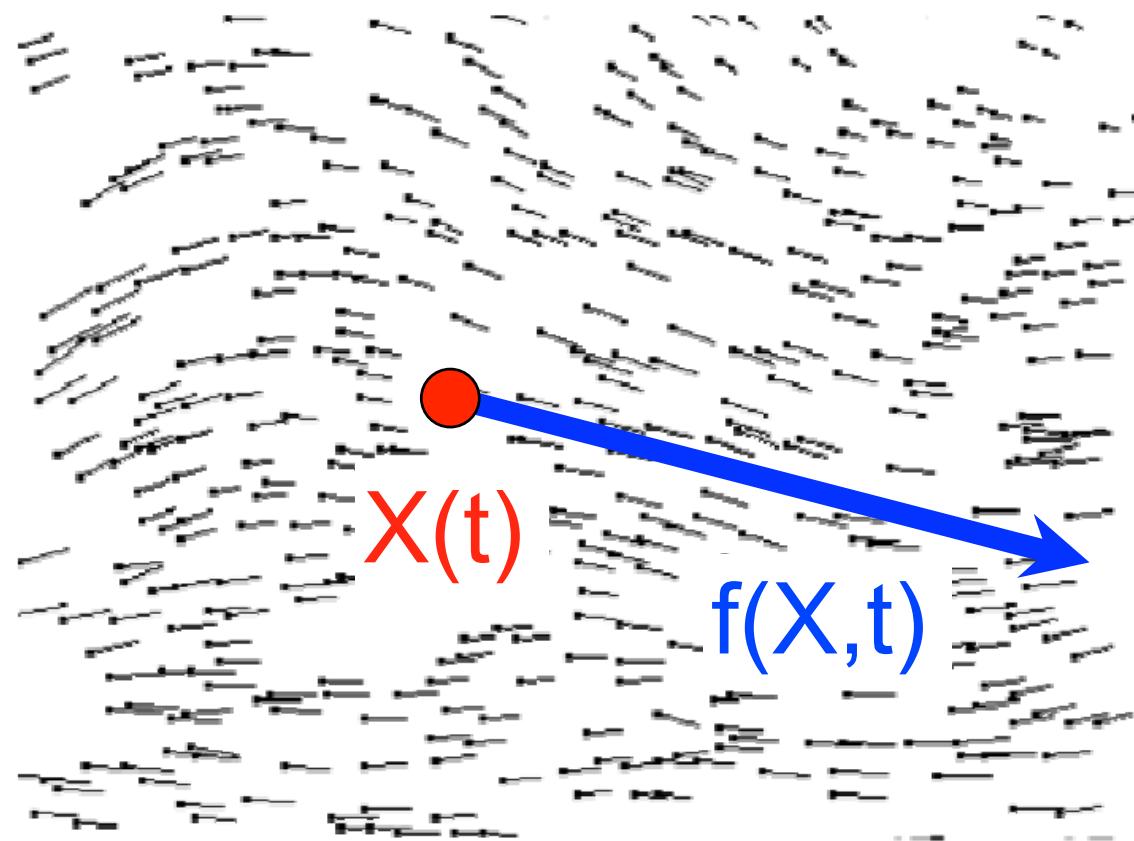
Euler, Visually

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



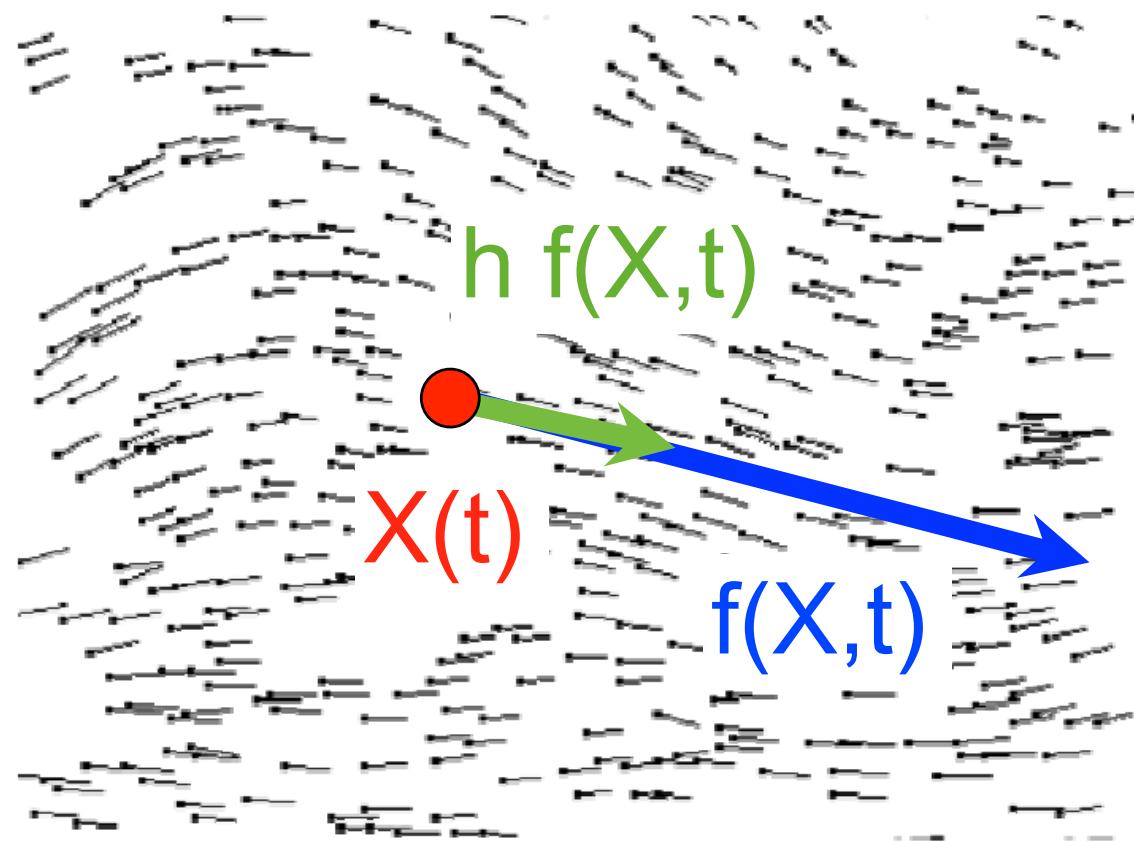
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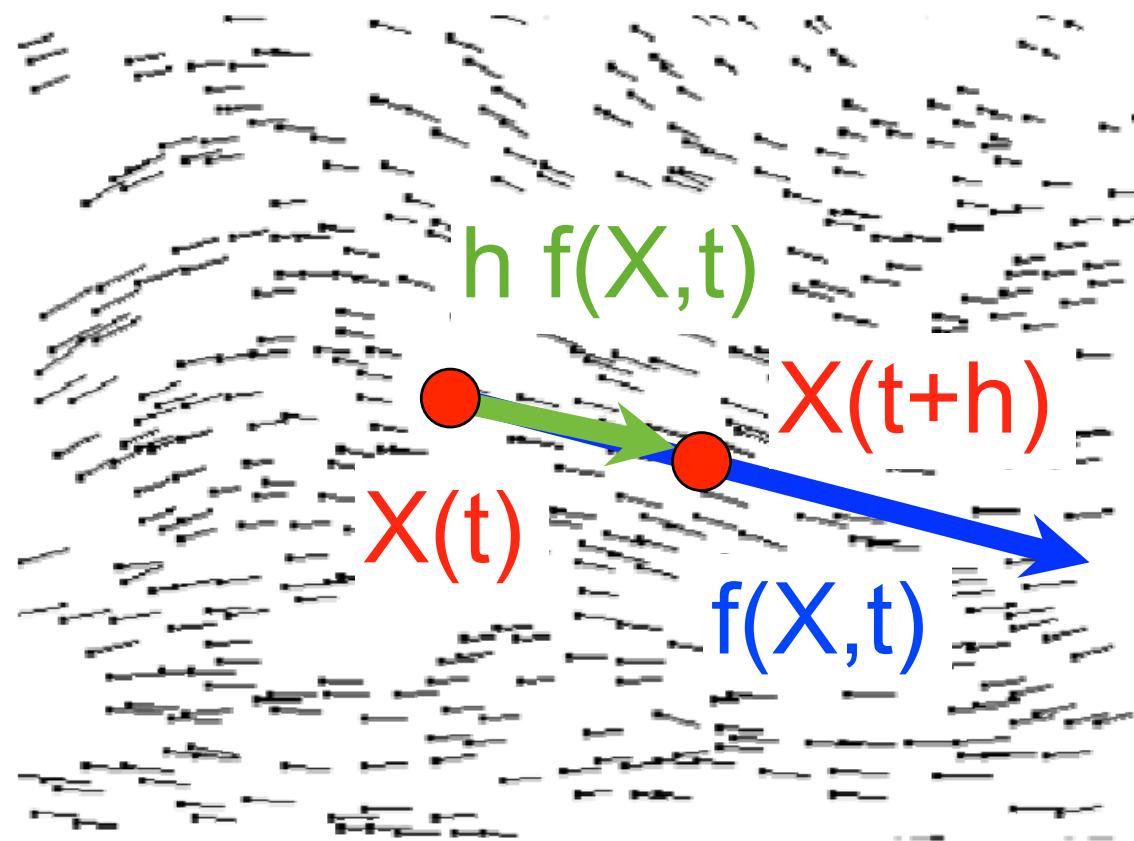
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Euler, Visually

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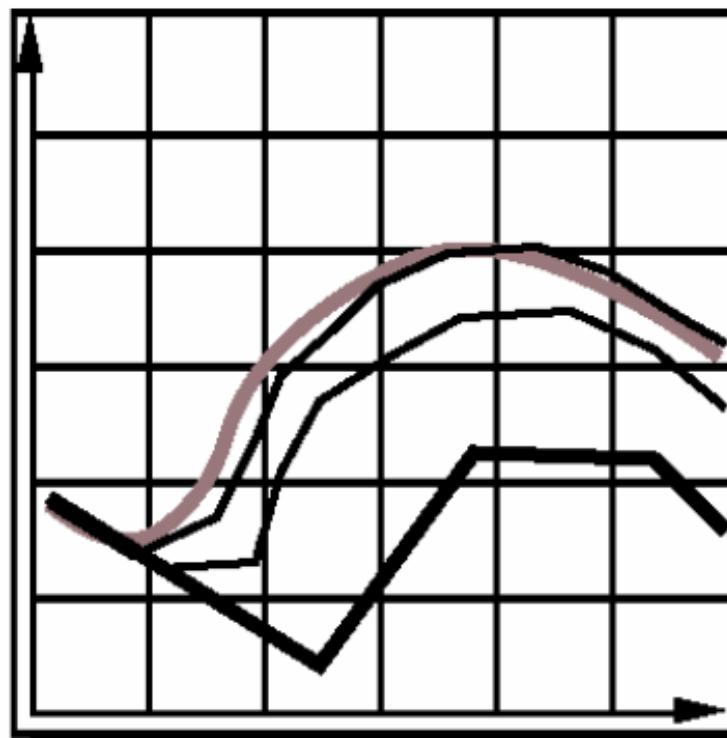


Questions?



Effect of Step Size

- Step size controls accuracy
- Smaller steps more closely follow curve
 - May need to take many small steps per frame
 - Properties of $f(X, t)$ determine this (more later)



Euler's method: Inaccurate

- Moves along tangent; can leave solution curve, e.g.:

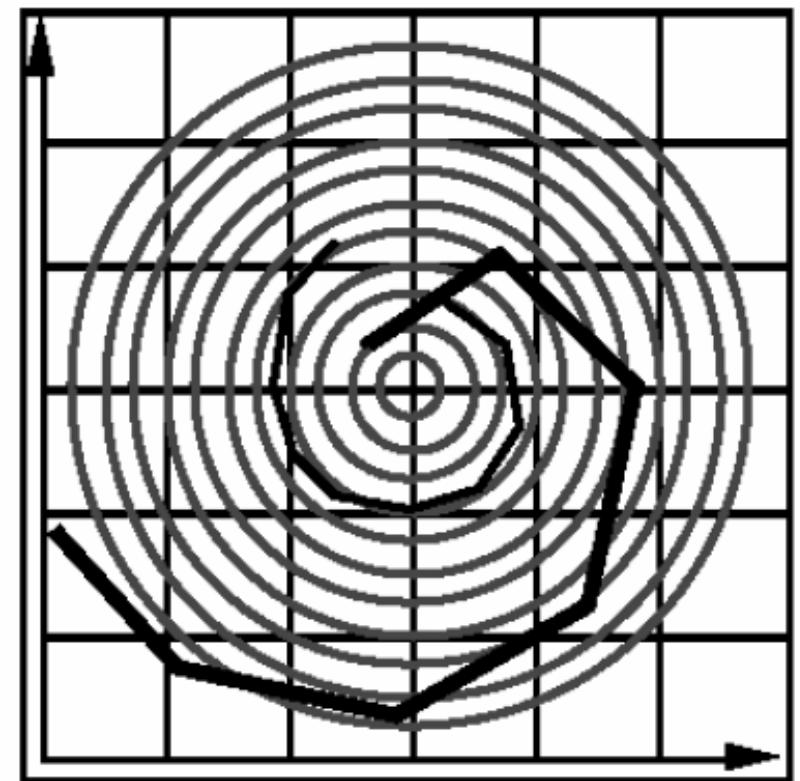
$$f(\mathbf{X}, t) = \begin{pmatrix} -y \\ x \end{pmatrix}$$

- Exact solution is circle:

$$\mathbf{X}(t) = \begin{pmatrix} r \cos(t+k) \\ r \sin(t+k) \end{pmatrix}$$



The true form that
you want to recover



Euler's method: Inaccurate

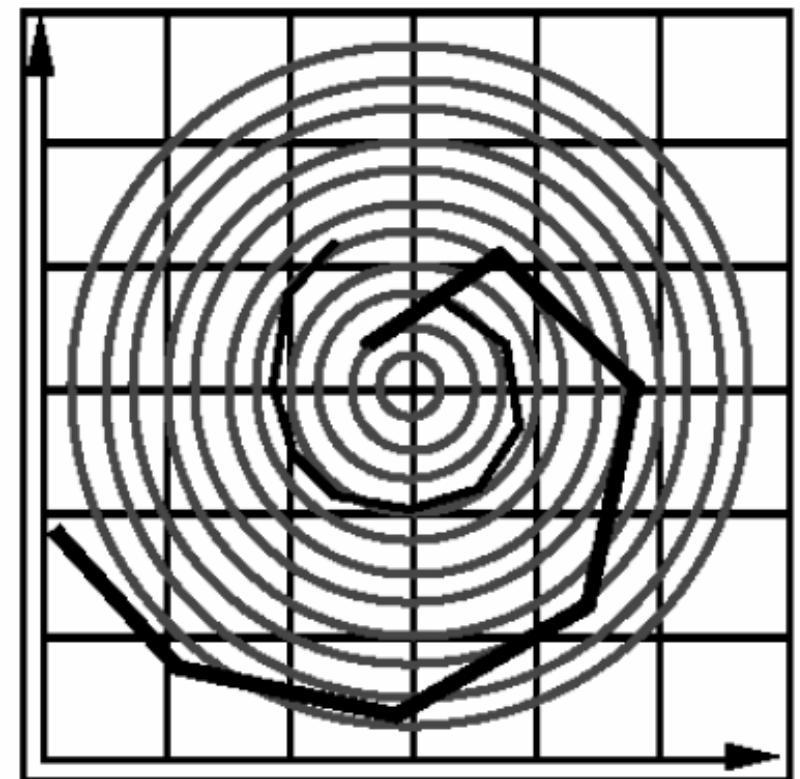
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- Exact solution is circle:

$$\mathbf{X}(t) = \begin{pmatrix} r \cos(t+k) \\ r \sin(t+k) \end{pmatrix}$$

- Euler spirals outward
no matter how small h is
 - will just diverge more slowly



More Accurate Alternatives

- Midpoint, Trapezoid, Runge-Kutta
 - Also, “implicit methods” (next week)

More on this during next
class

- Extremely valuable resource:
SIGGRAPH 2001 course notes on physically based
modeling

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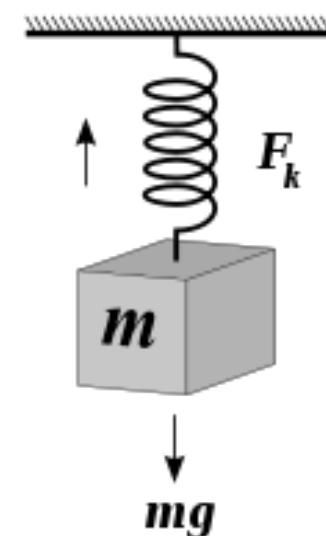
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Other Particle Systems

- Particles are not independent
 - Force among them!

What is a Force?

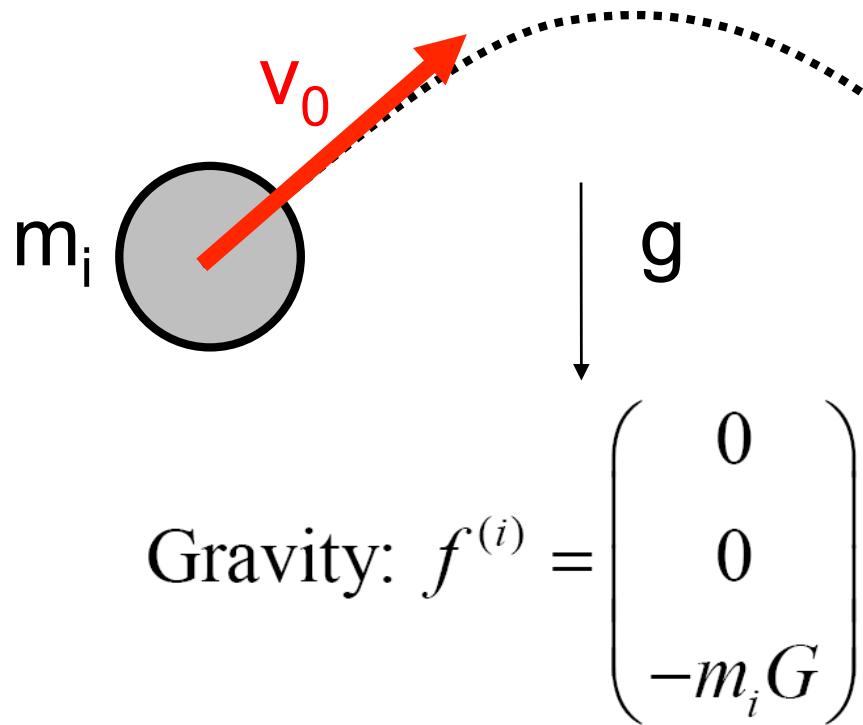
- A force changes the motion of the system
 - Newton says: When there are no forces, motion continues uniformly in a straight line (good enough for us)
- Forces can depend on location, time, velocity
 - Gravity, spring, viscosity, wind, etc.
- For point masses, forces are vectors
 - Ie., to get total force, take vector sum of everything



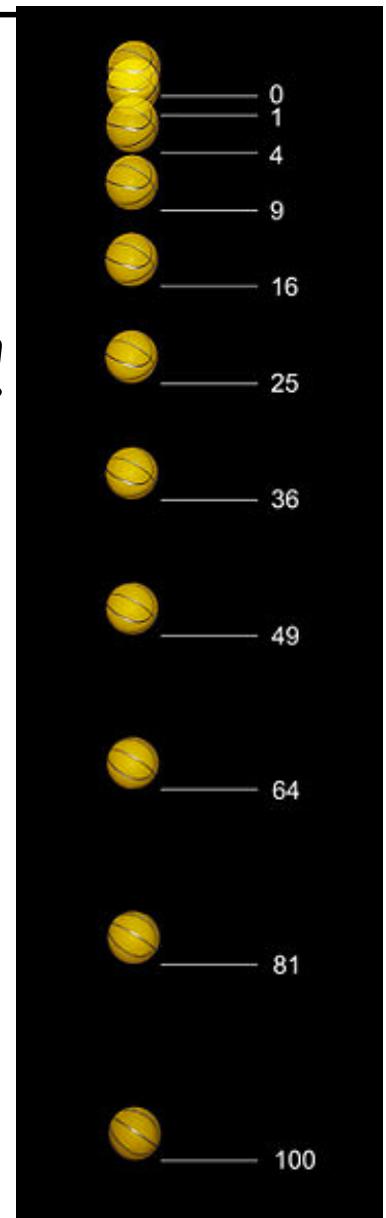
Wikipedia

Forces: Gravity on Earth

- Depends only on particle mass
- $f(X,t) = \text{constant}$
- Hack for smoke, etc: make gravity point up!
 - Well, you can call this buoyancy, too.



http://en.wikipedia.org/wiki/Image:Falling_ball.jpg



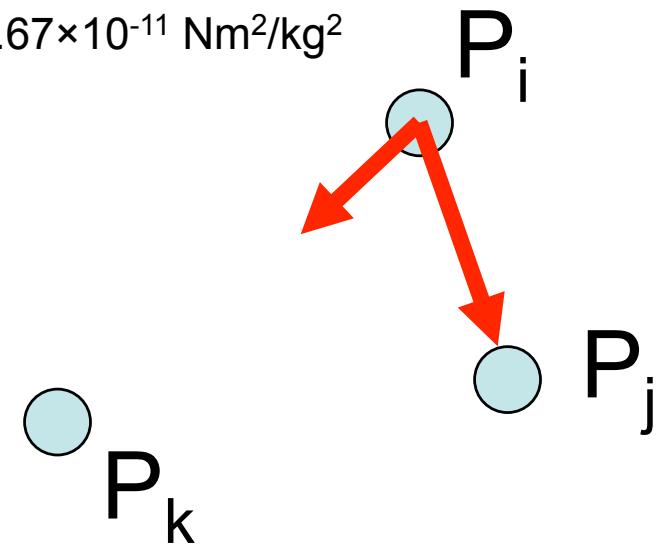
Forces: Gravity (N-body problem)

- Gravity depends on all other particles
- Opposite for pairs of particles
- Force in the direction of $p_i - p_j$ with magnitude inversely proportional to square distance

$$\|F_{ij}\| = \frac{G m_i m_j}{r^2} \quad \text{where } G=6.67 \times 10^{-11} \text{ Nm}^2/\text{kg}^2$$

- Testing all pairs is $O(n^2)$!

Particles are not
independent!



Real-Time Gravity Demo



NVIDIA

<http://www.youtube.com/watch?v=uhTuJZiAG64>

An Aside on Gravity

- That was Brute Force
 - Meaning all $O(n^2)$ pairs of particles were considered when computing forces
 - Yes, computers are fast these days, but this gets prohibitively expensive soon. (The square in n^2 wins.)
- Hierarchical techniques approximate forces caused by many distant attractors by one force, yields $O(n)!$
 - Fast Multipole Method”, Greengard and Rokhlin, J Comput Phys 73, p. 325 (1987)
 - This inspired very cool hierarchical illumination rendering algorithms in graphics (hierarchical radiosity, etc.)

Forces: Viscous Damping

$$f^{(i)} = -d v^{(i)}$$

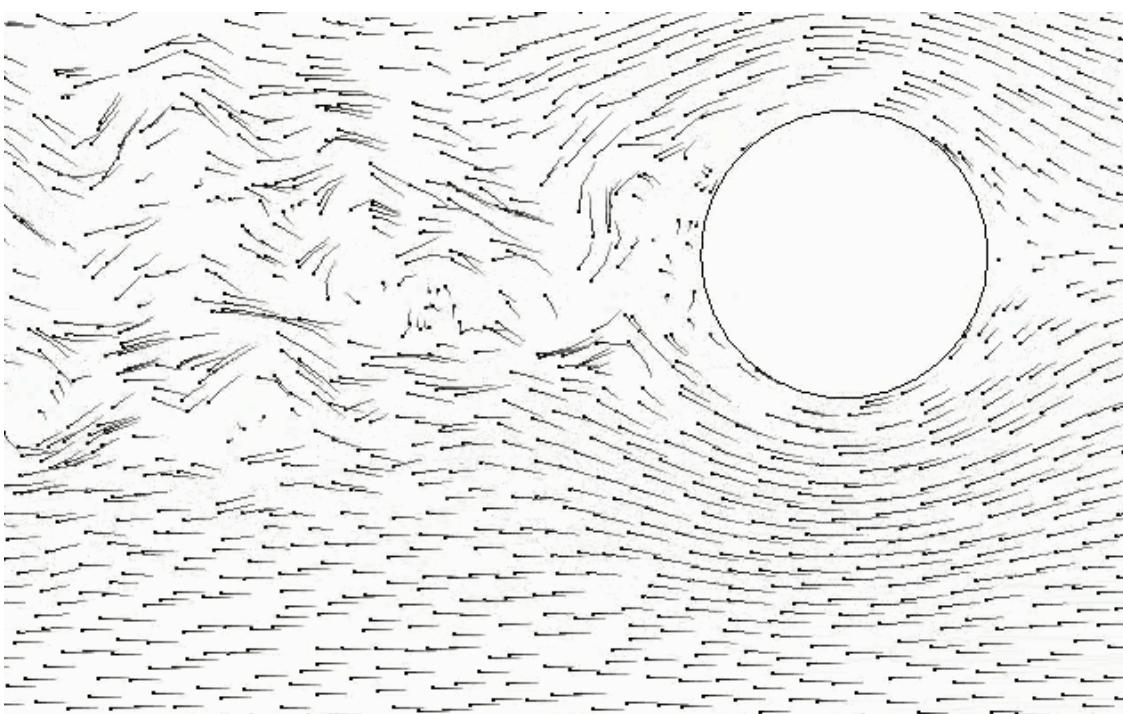
- Damping force on particle i determined its velocity
 - Opposes motion
 - E.g. wind resistance
- Removes energy, so system can settle
- Small amount of damping can stabilize solver
- Too much damping makes motion like in glue

Forces: Spatial Fields

- Externally specified force (or velocity) fields in space
- Force on particle i depends only on its position
- Arbitrary functions
 - wind
 - attractors, repulsors
 - vortices
- Can depend on time
- Note: these add energy, may need damping

Example: Procedural Spatial Field

- Curl noise for procedural fluid flow, R. Bridson, J. Hourihan, and M. Nordenstam, Proc. ACM SIGGRAPH 2007.



Plausible, controllable
force fields – just
advection particles
along the flow gives
cool results!

And it's simple, too!

Curl-Noise for Procedural Fluid Flow

Robert Bridson

Jim Hourihan

Markus Nordenstam

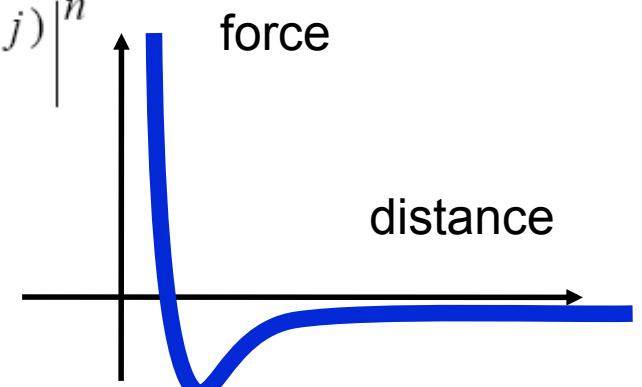
Forces: Other Spatial Interaction

$$\text{Spatial interaction: } f^{(i)} = \sum_j f(x^{(i)}, x^{(j)})$$

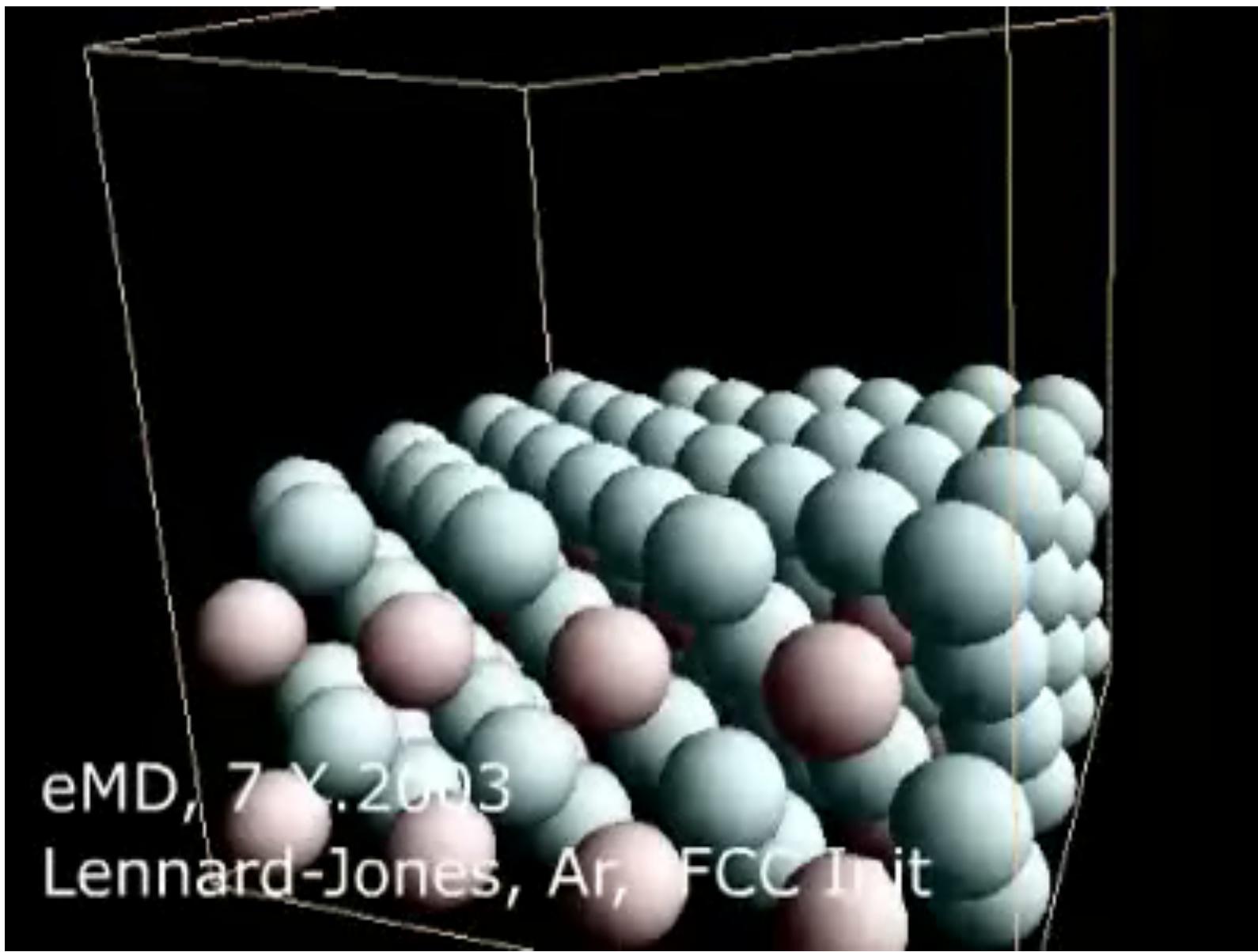
- E.g., approximate fluid using Lennard-Jones force:

$$f(x^{(i)}, x^{(j)}) = \frac{k_1}{|x^{(i)} - x^{(j)}|^m} - \frac{k_2}{|x^{(i)} - x^{(j)}|^n}$$

- Repulsive + attractive force
- Again, $O(N^2)$ to test all pairs
 - usually only local

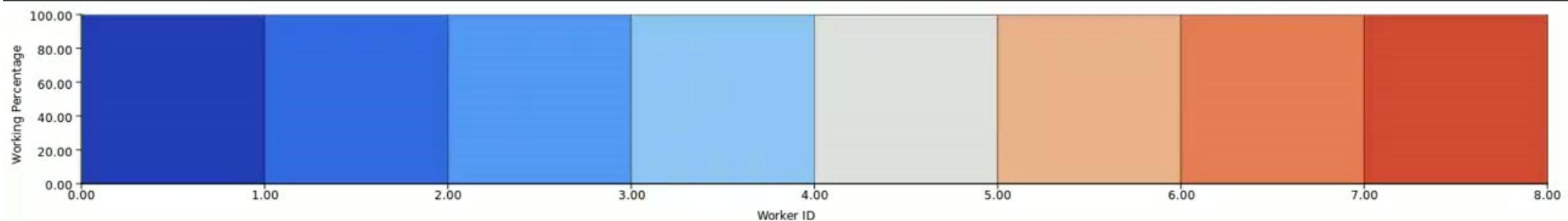
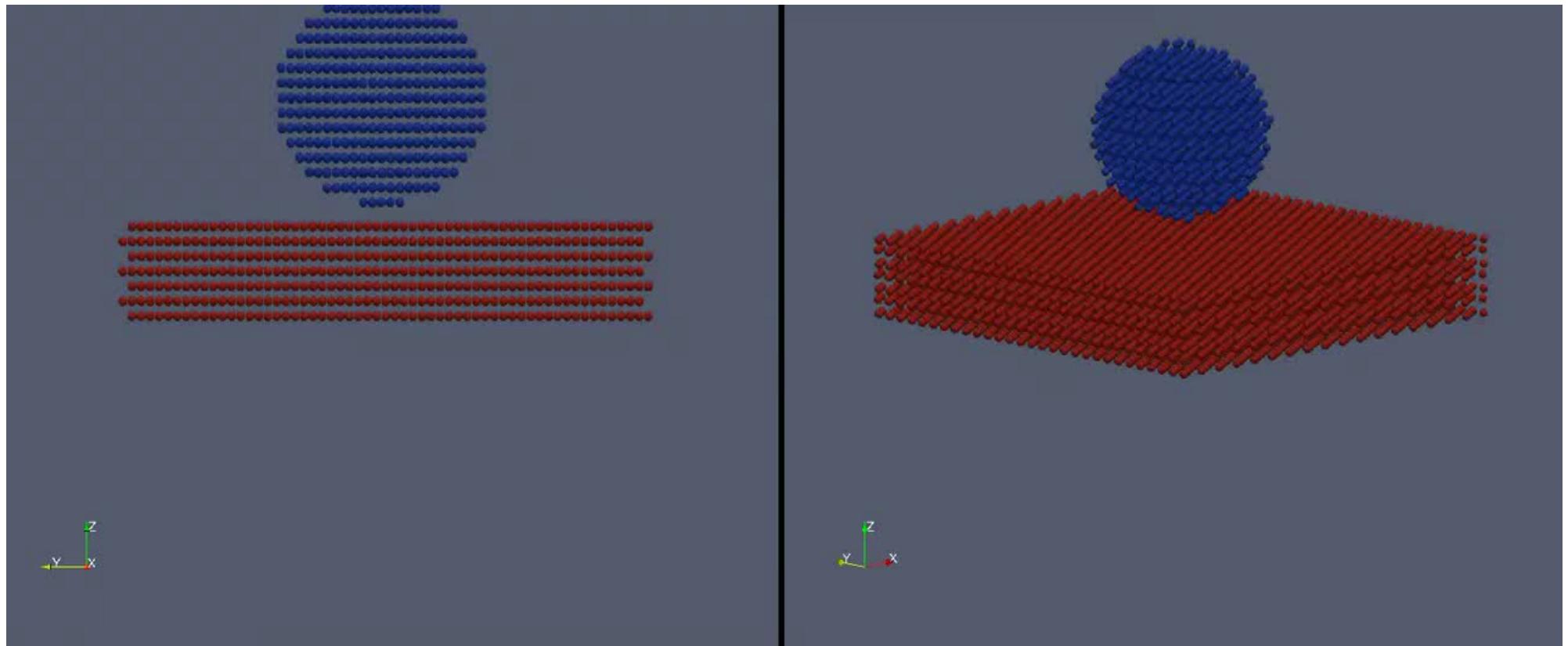


Particles are not
independent!



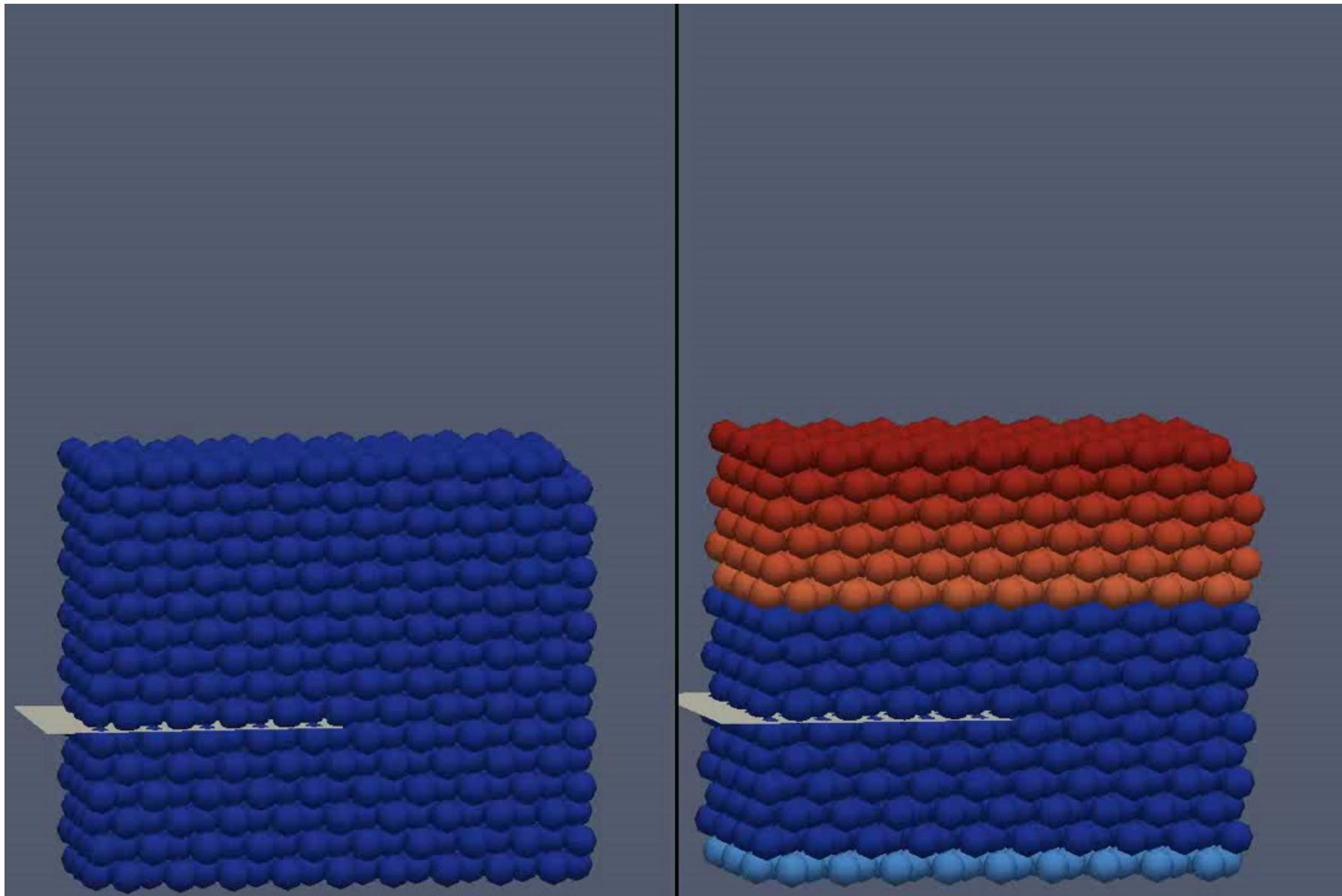
<http://www.youtube.com/watch?v=nI7maklgYnI&feature=related>

Lennard-Jones forces



[http://www.youtube.com/watch?
v=XfjYIKxKIWQ&feature=autoplay&list=PL0605C44C6E8D5EDB&lf=autoplay&playnext=2](http://www.youtube.com/watch?v=XfjYIKxKIWQ&feature=autoplay&list=PL0605C44C6E8D5EDB&lf=autoplay&playnext=2)

Questions?



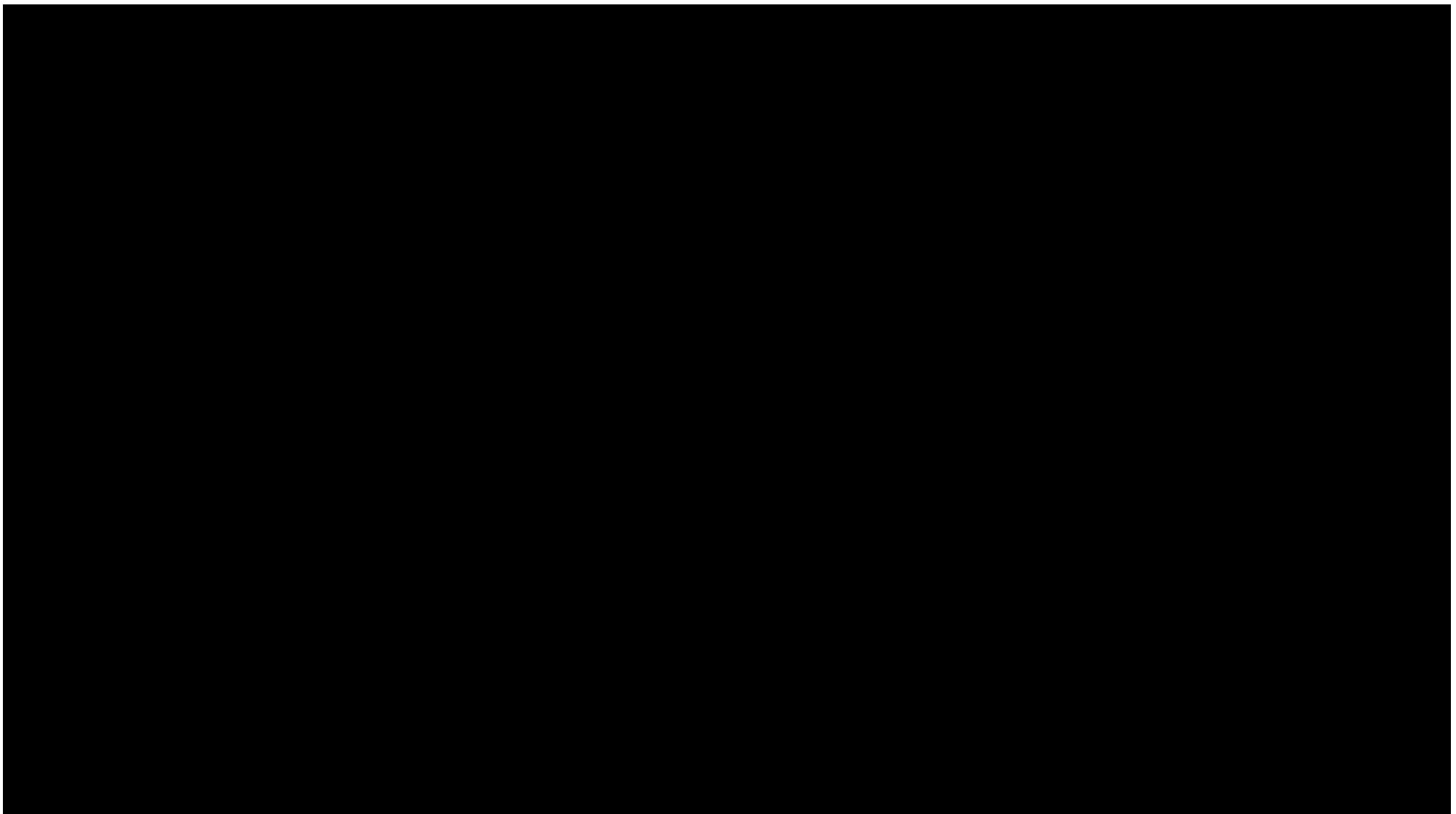
<http://www.youtube.com/watch?v=dHWCT7RPjPo>

More Eyecandy from NVIDIA

- Fluid flow solved using a regular grid solver
 - This gives a velocity field
- 0.5M smoke particles advected using the field
 - That means particle velocity is given by field
- Particles are for rendering, motion solved using other methods



More Eyecandy from NVIDIA

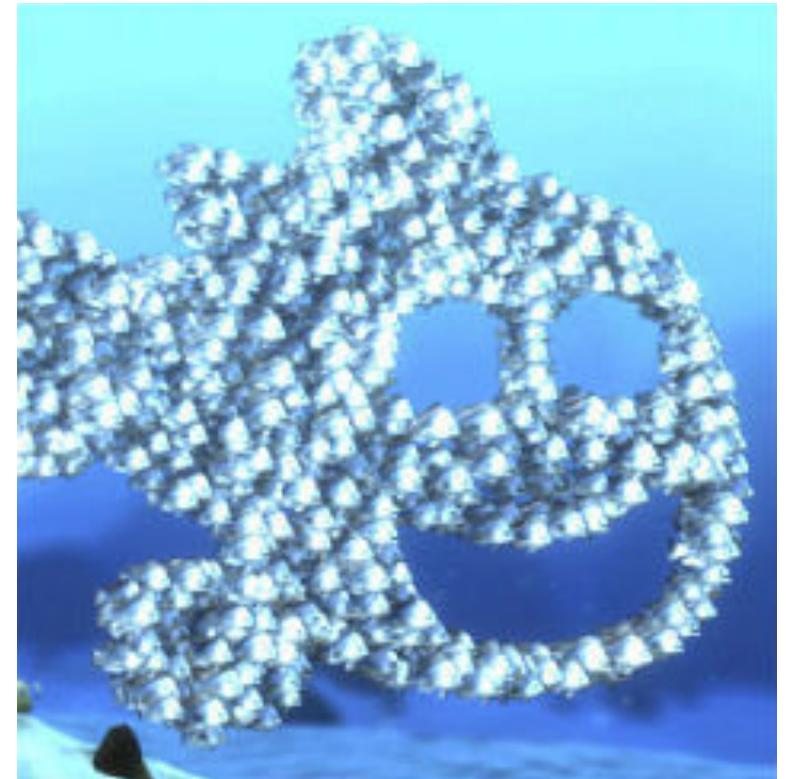


More Advanced “Forces”

- Flocking birds, fish shoals
 - <http://www.red3d.com/cwr/boids/>
- Crowds (www.massivesoftware.com)

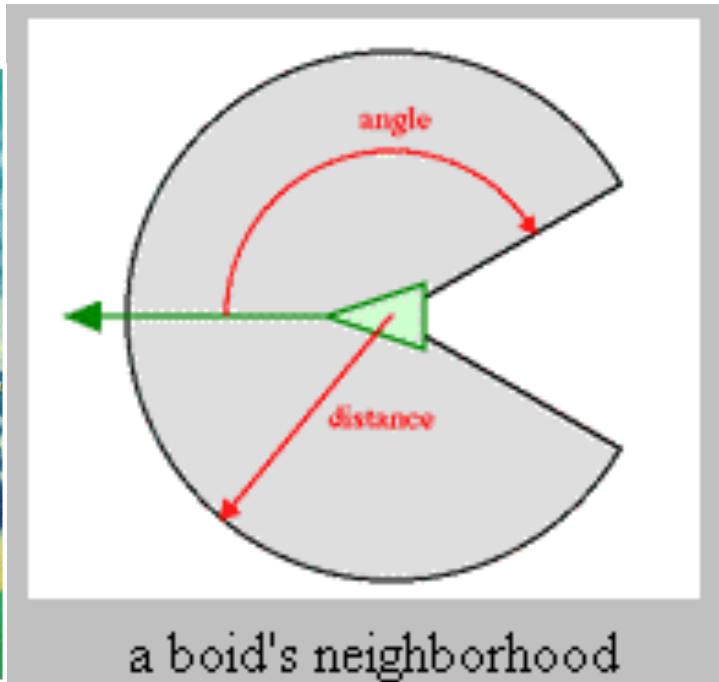
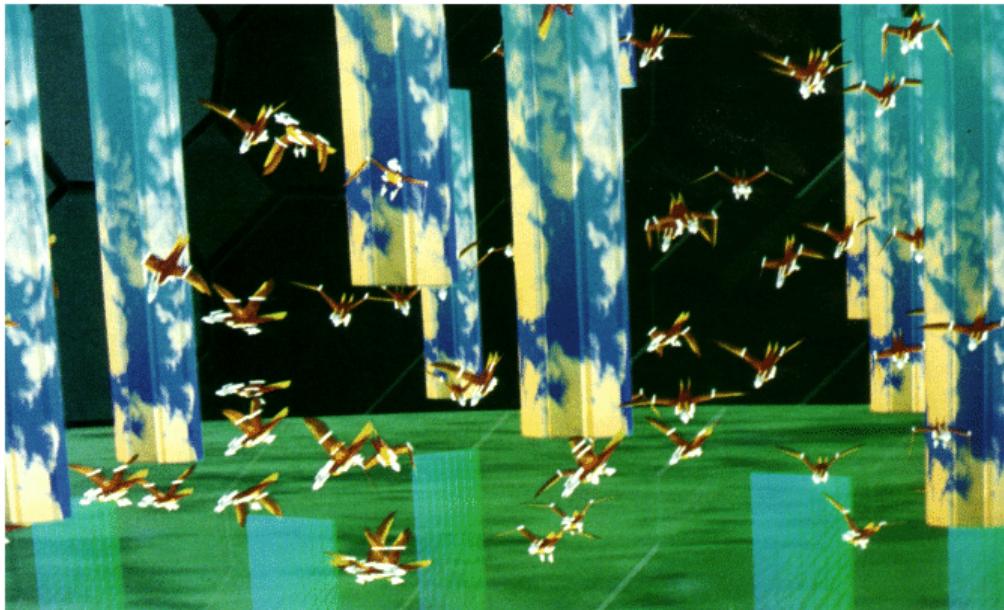


Battle of Helm's Deep, LOTR



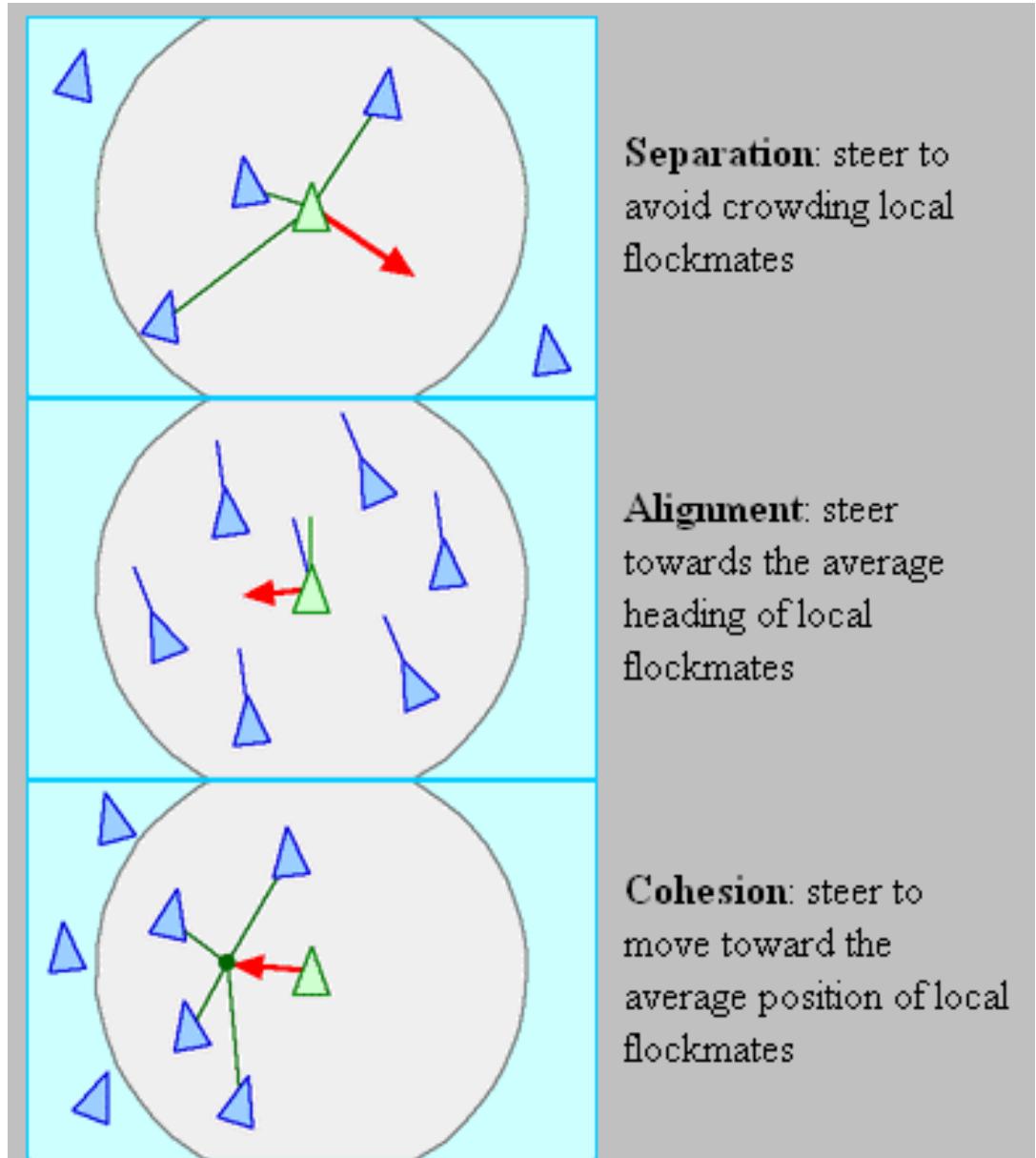
Flocks (“Boids”)

- From Craig Reynolds
- Each bird modeled as a complex particle (“boid”)
- A set of forces control its behavior
- Based on location of other birds and control forces



Flocks (“Boids”)

- (“Boid” was an abbreviation of “birdoid”. His rules applied equally to simulated flocking birds, and shoaling fish.)



Flocks (“Boids”)

COURSE: 07

COURSE ORGANIZER: DEMETRI TERZOPoulos

"BOIDS DEMOS"

CRAIG REYNOLDS

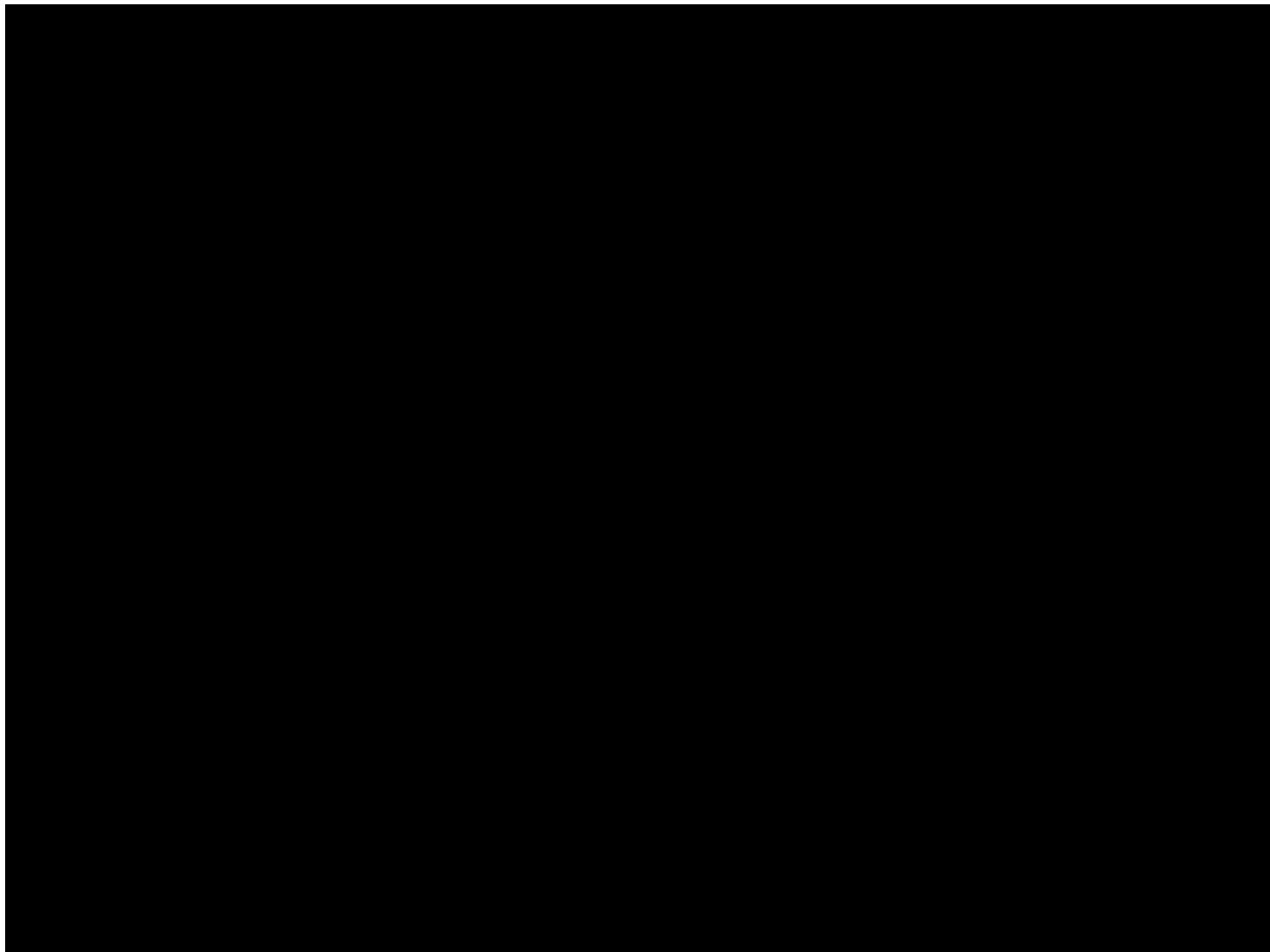
SILICON STUDIOS, MS 3L-980

2011 NORTH SHORELINE BLVD.

MOUNTAIN VIEW, CA 94039-7311

Predator-Prey

- <http://www.youtube.com/watch?v=rN8DzlgMt3M>



Massive software

- <http://www.massivesoftware.com/>
- Used for battle scenes in the Lord of The Rings



Processing demo

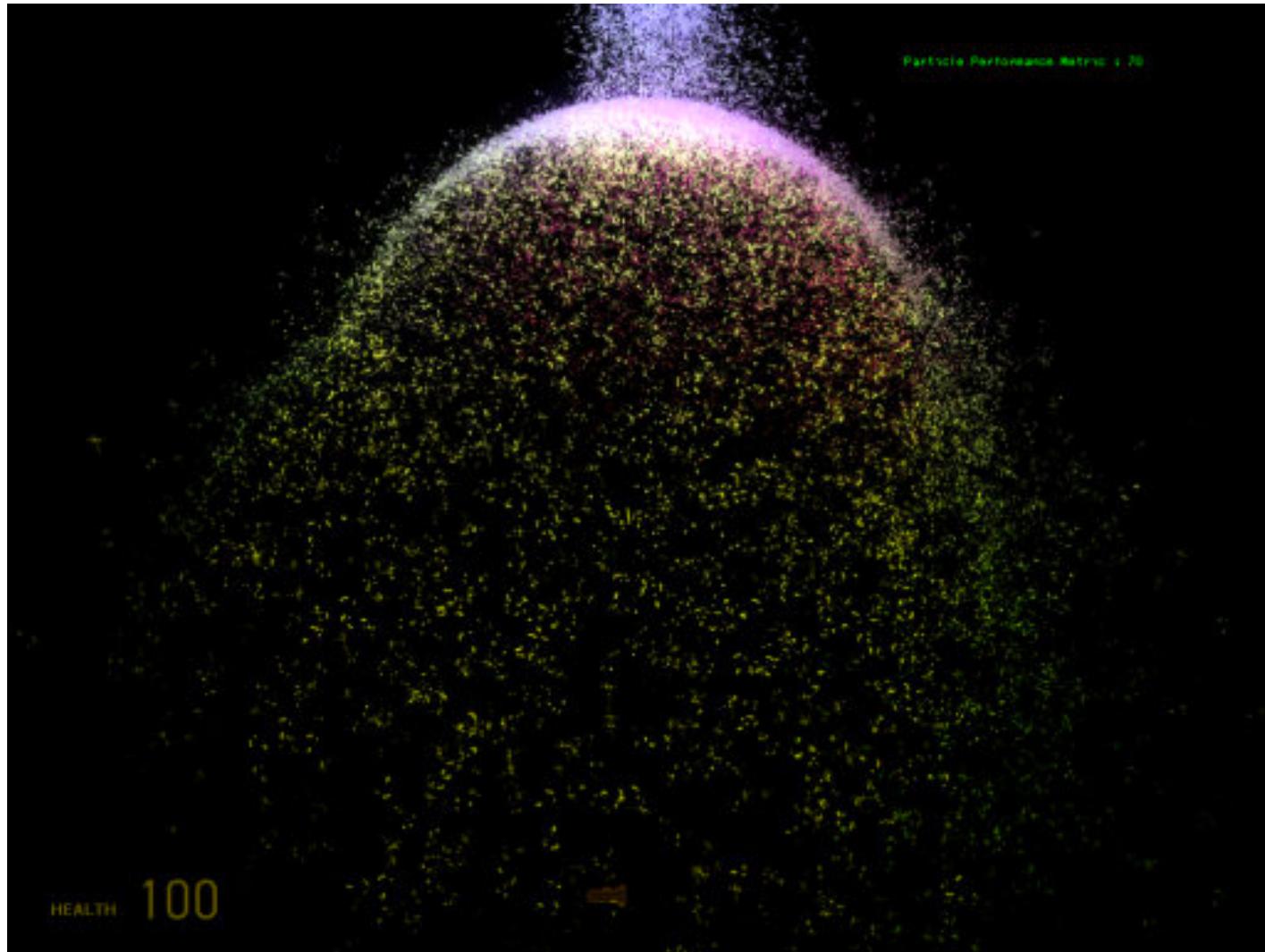
- <http://processing.org/learning/topics/flocking.html>



Flocking by Daniel Shiffman.
An implementation of Craig Reynolds's Boids program to simulate the flocking behavior of birds. Each boid steers itself based on rules of avoidance, alignment, and coherence.
Click the mouse to add a new boid.

```
Flock flock;
void setup() {
    size(640, 360);
    flock = new Flock();
    // ADD an initial set of boids into the system
    for (int i = 0; i < 150; i++) {
        flock.addBoid(new Boid(new PVector(width/2,height/2), 3.0, 0.05));
    }
    smooth();
}
void draw() {
    background(50);
    flock.run();
}
// Add a new boid into the system
void mousePressed() {
    flock.addBoid(new Boid(new PVector(mouseX,mouseY), 2.0f, 0.05f));
}
```

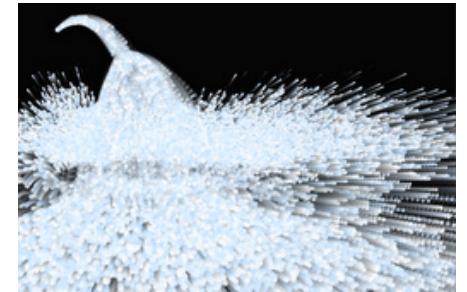
Questions?



Valve Software

Where do particles come from?

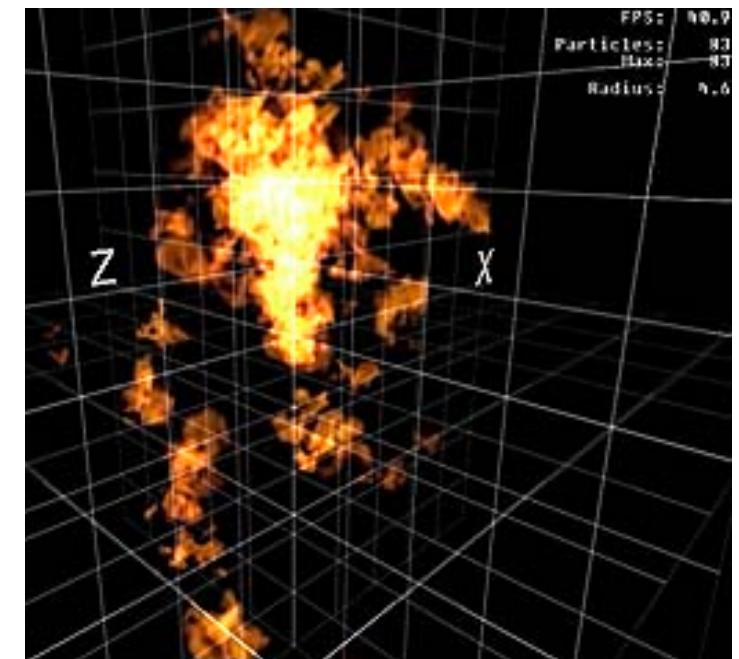
- Often created by generators or emitters
 - Can be attached to objects in the model
- Given rate of creation: particles/second
 - record t_{last} of last particle created
 - create n particles.
update t_{last} if $n > 0$
- Create with (random) distribution of initial x and v
 - if creating $n > 1$ particles at once, spread out on path



Particle Controls

MAX PAYNE 2

- In production tools, all these variables are time-varying and controllable by the user (artist)
 - Emission rate, color, velocity distribution, direction spread, textures, etc. etc.
 - All as a function of time!
 - Example: ParticleFX
(Max Payne Particle Editor)
 - Custom editor software
 - You can [download it](#) (for Windows) and easily create your own particle systems. Comes with examples!
 - This is what we used for all the particles in the game!

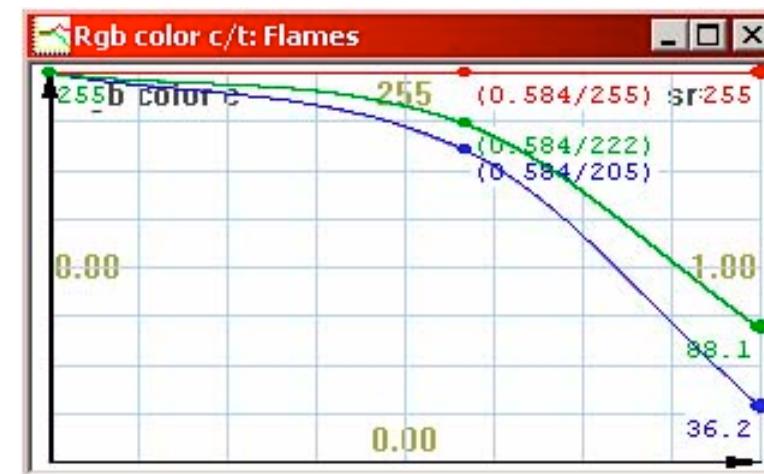
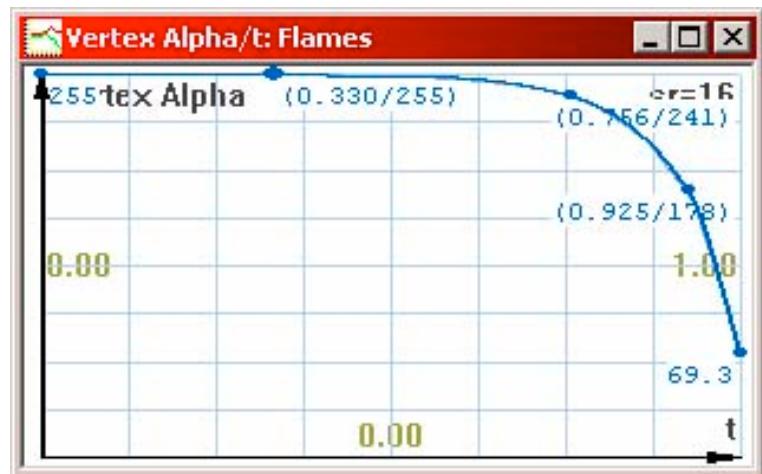
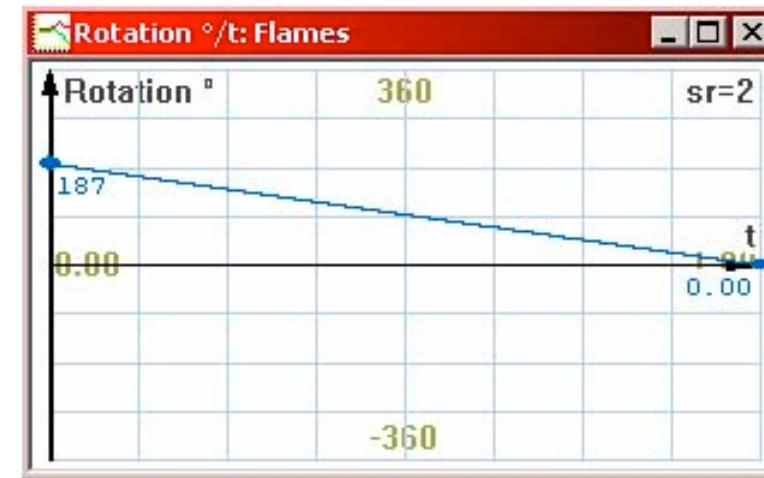
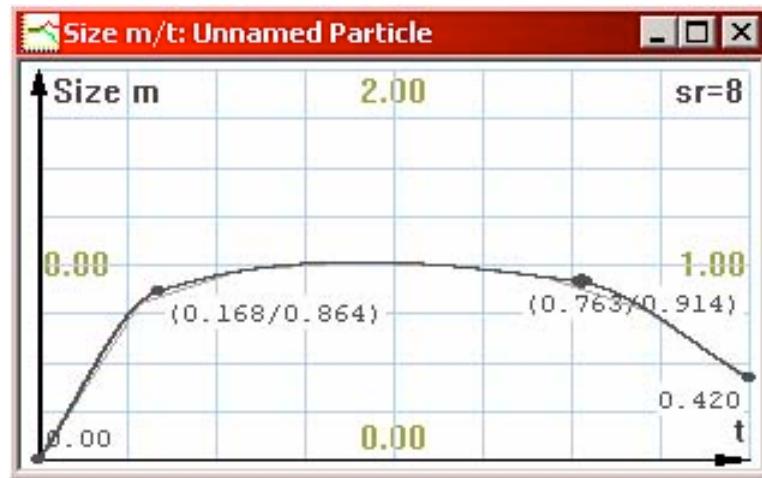


Emitter Controls

MAX PAYNE 2

- Again, reuse splines!

Controls from ParticleFX by Remedy Entertainment

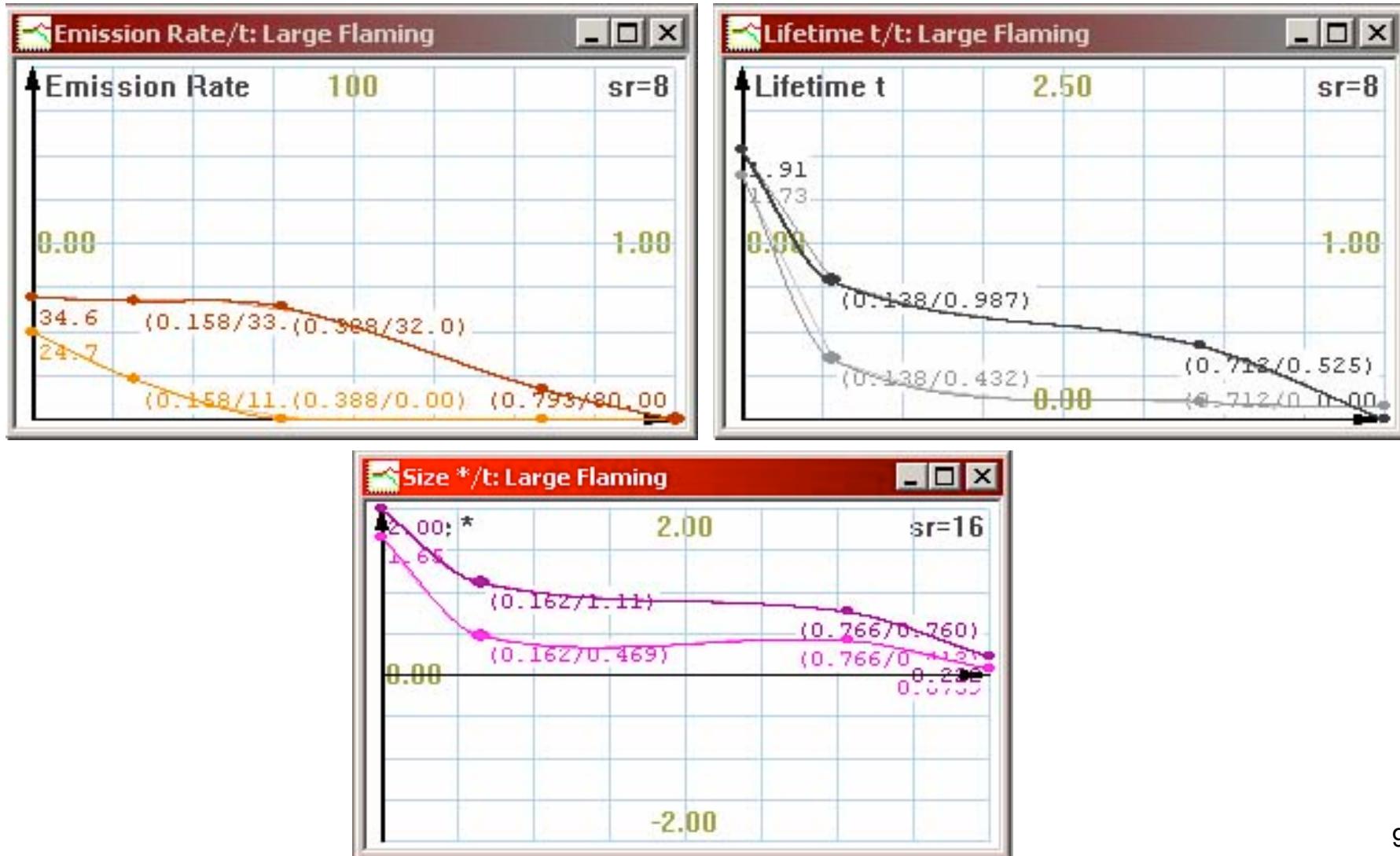


Emitter Controls

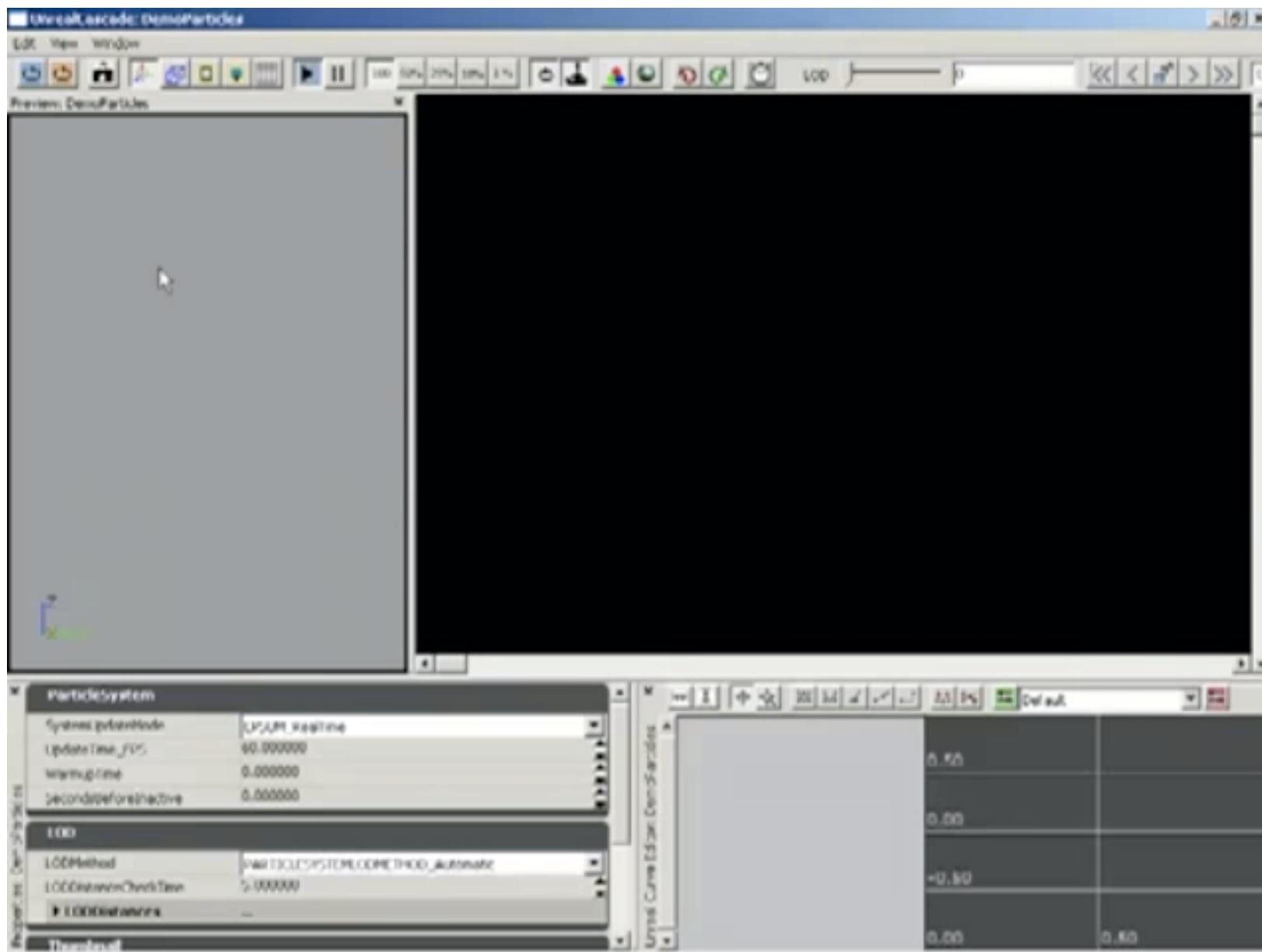
MAX PAYNE 2

- Again, reuse splines!

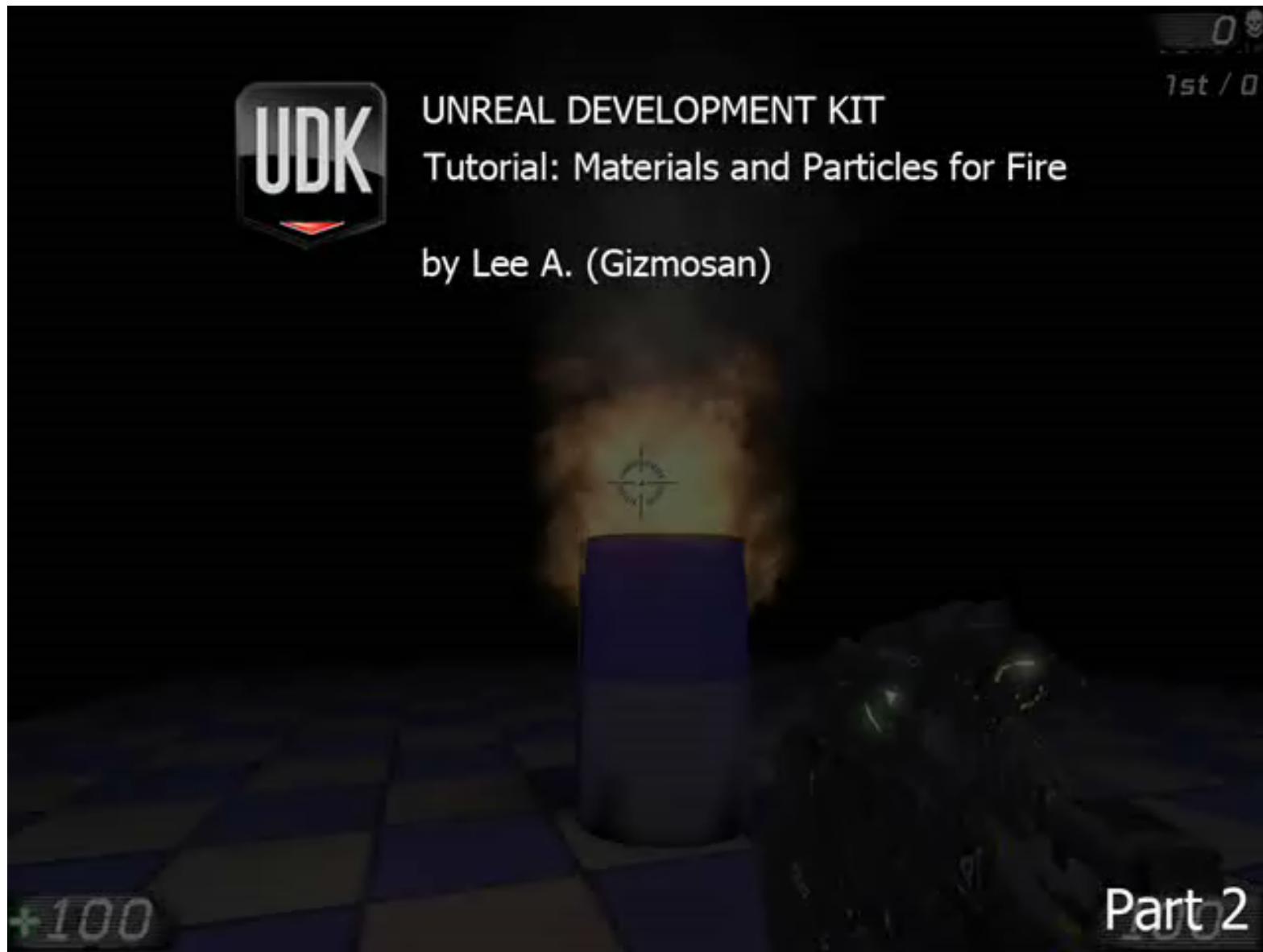
Controls from ParticleFX by Remedy Entertainment



Unreal Engine



Unreal Engine



Part 2

Rendering and Motion Blur

- Often not shaded (just emission, think sparks)
 - But realistic non-emissive particles needs shadows, etc.
- Most often, particles don't contribute to the z-buffer, i.e., they do not fully occlude stuff that's behind
 - Rendered with z testing on
(particles get occluded by solid stuff)
- Draw a line for motion blur
 - $(x, x+v \ dt)$
 - Or an elongated quad with texture



Metal Gear Solid by Konami

Rendering and Motion Blur



Metal Gear Solid by Konami

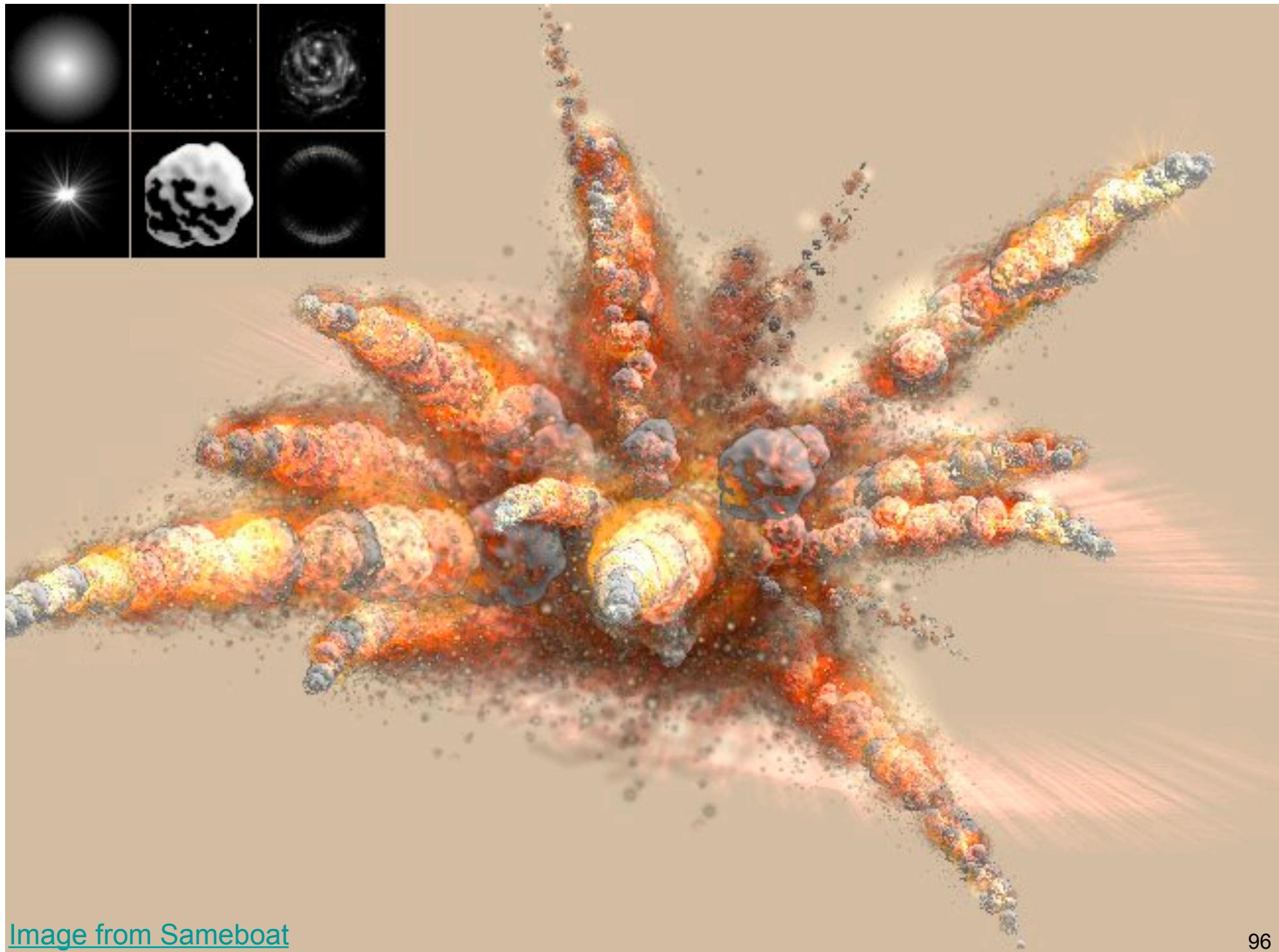
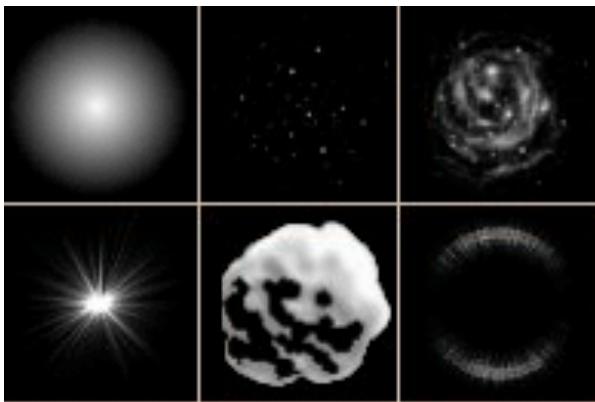
Rendering and Motion Blur

3DMARK®



- Often use texture maps (fire, clouds, smoke puffs)
 - Called “billboards” or “sprites”
 - Always parallel to image plane

Futuremark Corp., used with permission



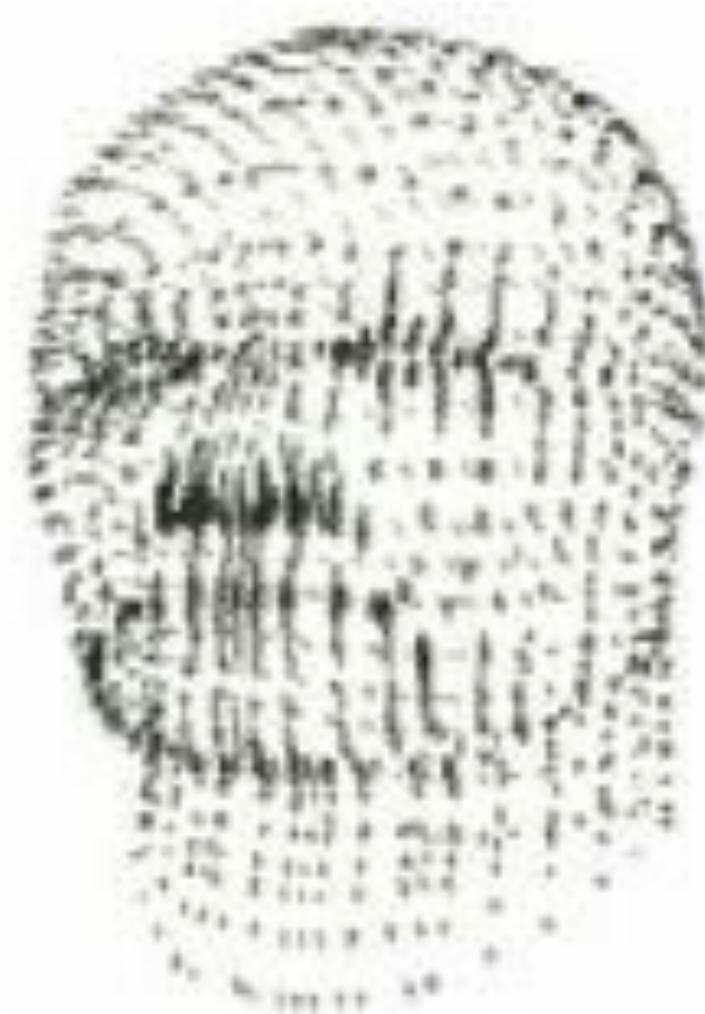
[Image from Sameboat](#)

Star Trek 2 – The Wrath of Khan

- One of the earliest particle systems (from 1982)
- Also, fractal landscapes
- Described in [Reeves, 1983]



Questions?



Early particle fun by Karl Sims

https://archive.org/details/sims_particle_dreams_1988

That's All for Today!

- Further reading
 - Witkin, Baraff, Kass: Physically-based Modeling Course Notes, SIGGRAPH 2001
 - Extremely good, easy-to-read resource. Highly recommended!
 - William Reeves: Particle systems—a technique for modeling a class of fuzzy objects, Proc. SIGGRAPH 1983
 - The original paper on particle systems