## CS888 Lecture 2: <br> More Time Integration and Some Rigid Bodies

Jan 6, 2016

## Reminder: Time Slot selection

I've created an online sign-up sheet:
http://www.slyreply.com/app/sheets/vr72g87b8q9i/

Please pick a date from the given list.
If you select a paper too, state it in the comment section, and ensure that it correspond to the topic for that week (rigid bodies, deformables, cloth, etc.)

I may juggle the order slightly (within topics) if it makes more sense.

## Last time...

## Recap:

- Time integration schemes (FE, RK2, ...) enable us to solve for the evolution of a physical system, given the forces driving it.
- We discussed basic particle systems, identified some typical forces.


## Plan

- Wrap up mass-springs intro, mention a couple more common forces.
- Further explore time integration and stability.
- Start on rigid bodies.


## Hooke's Law for 3D springs

For a spring joining 2 particles with position vectors $X_{1}$ and $X_{2}$ :

Rest state:


$$
F_{1}=-F_{2}=-k(\underbrace{\left.\left\|X_{1}-X_{2}\right\|-L\right)} \overbrace{\frac{X_{1}-X_{2}}{\left\|X_{1}-X_{2}\right\|}}^{\underbrace{\|}}
$$



Direction

## Displacement

Stretched state:


## Springs for Hair

A single chain of masses and springs can model stretching of a strand of hair.

What about bending?

## Springs for Hair

Simple model: Add alternating springs. This discourages the hair from collapsing when you bend it.


See "A Mass Spring Model for Hair Simulation" [Selle et al. 2008]

## Springs for Cloth

Using a grid of particles, a similar approach has been used to model cloth.

- Red springs model stretching/shearing.
- Blue springs model bending.


From "Stable but responsive cloth", Choi and Ko, 2002.

## Springs for 3D Deformables

3D networks of springs form a simple model for volumetric deformable objects (AKA "soft body dynamics").

- Typically connected in a mesh of tetrahedra or hexahedra.
E.g.



## Problems with springs...

For cloth/shells, can we control stretching and bending strength independently?

No! "Bending" springs also affect stretchiness in a non-trivial way.


## Problems with springs...

If we double the cloth mesh resolution (particle density), will the behaviour be consistent?


No! Ideally, the motion should approach some "true" solution as we refine. In general, simple mass-spring system do not converge.

More consistent finite difference, finite element, or finite volume approaches are preferred in VFX, and some games have gone this way too.

## More Forces: Damping/Viscosity

Approximates internal friction or energy dissipation (to heat).
Gradually slows the motion; avoids oscillating forever.

Damping typically... (1) opposes the motion of the system, and (2) is proportional to velocity. For example...

$$
F=-k_{d} V
$$

with the damping coefficient $k_{d}$.
Notice similarity to 1D spring force, $F=-k \Delta x$.



Source Link
Too much damping can sometimes look unrealistic/gooey.

## More Forces: Collisions

One strategy to handle collisions is penalty/repulsion forces.
Essentially, temporary springs that oppose inter-penetration of objects.


## More Forces: Contact \& Friction

Normal contact force: Resists interpenetration.
Friction force: Resists relative sliding between materials.


## A Basic Particle Simulation Loop (w/ F.E.)

$t=0$
Initialize starting state (positions, velocities, etc.)
while $\left(t<t_{\text {end }}\right)$ \{
Compute and sum current net force vector, $F$, per particle. Update particle positions: $x(t+\Delta t)=x(t)+\Delta t \mathrm{~V}(\mathrm{t})$. Update particle velocities: $V(t+\Delta t)=V(t)+\frac{\Delta t}{m} F$. Increment time: $t=t+\Delta t$.

## Time Integration, Continued

## A Little More Time Integration

Last time:

- Forward Euler (FE) and Midpoint (RK2) schemes
- Numerical time integration introduces error
- Forward Euler (and similar) can sometimes blow up!

Today:

- A brief look at Forward Euler error and stability
- Implicit integration basics


## Error of Forward Euler

For $\frac{d x}{d t}=V$, forward Euler is:

$$
X(t+\Delta t)=X(t)+V(t) \Delta t
$$

What is the error accumulated over one step?


## Error of Forward Euler

What is the true solution at $X(t+\Delta t)$ ?

Higher order
We don't know it exactly, but we can approximate it with a Taylor series expansion:

$$
X_{\text {true }}(t+\Delta t)=X(t)+\Delta t X^{\prime}(t)+\frac{\Delta t^{2} X^{\prime \prime}(t)}{2}+O\left(\Delta t^{3}\right)
$$ terms, negligible for small $\Delta t$...

## Error of Forward Euler

$$
\begin{aligned}
& X_{\text {true }}(t+\Delta t)=X(t)+\Delta t X^{\prime}(t)+\frac{\Delta t^{2} X^{\prime \prime}(t)}{2}+O\left(\Delta t^{3}\right) \\
& X_{F E}(t+\Delta t)=X(t)+\Delta t X^{\prime}(t)
\end{aligned}
$$

The difference is called the local truncation error:

$$
X_{\text {true }}-X_{F E}=\frac{\Delta t^{2} X^{\prime \prime}(t)}{2}+O\left(\Delta t^{3}\right)
$$

For small $\Delta t$, the $\mathrm{O}\left(\Delta t^{2}\right)$ term dominates the error.

## How does error accumulate?

What is the total error after $n$ steps, at time $t^{n}=t^{0}+n \Delta t$ ?
Each step incurs $O\left(\Delta t^{2}\right)$ error. To get to $t^{n}$ we take $n=\frac{t^{n}-t^{0}}{\Delta t}=O\left(\frac{1}{\Delta t}\right)$ steps.

The product gives a global error of $O(\Delta t)$; we say Forward Euler is $1^{\text {st }}$ order accurate. (Rigourous analysis depends on properties of $V$ itself.)

Meaning: Halving $\Delta t$ should reduce observed error by a factor of 2 .

## FE v.s. RK2

Forward Euler error is $1^{\text {st }}$ order, $O(\Delta t)$.
RungeKutta2 (explicit midpoint) is $2^{\text {nd }}$ order, $O\left(\Delta t^{2}\right)$.
$\rightarrow$ RK2 is asymptotically more accurate, i.e. approaches the exact solution faster as the timestep is reduced ("under refinement").

## Stability of Forward Euler

FE can "blow up" for large time steps, e.g. recall: $\frac{d x}{d t}=-x$.
So how large is too large?
Apply FE to the 1D linear test equation: $\quad \frac{d x}{d t}=\lambda x$

Result is: $\quad x_{n+1}=x_{n}+\Delta t \lambda x_{n}=x_{n}(1+\Delta t \lambda)$
Behaviour after many steps starting with $x_{0}$ ?

$$
x_{n}=x_{0}(1+\Delta t \lambda)^{n}
$$

## Stability of Forward Euler

So, we have: $\quad x_{n}=x_{0}(1+\Delta t \lambda)^{n}$

When does this blow up (increase exponentially)? When does it decay?

For stability, we therefore need: $|1+\Delta t \lambda|<1$
(Assuming $\lambda$ is real and negative...) this implies: $0<\Delta t<\frac{2}{|\lambda|}$.

## Larger systems

Larger, possibly nonlinear systems (e.g. particle systems, etc.) can be locally approximated by a similar linear differential equation...

$$
\frac{d \boldsymbol{x}}{d t}=A \boldsymbol{x}
$$

...where $A$ is a matrix, $\boldsymbol{x}$ is a vector. (i.e. 1 entry per degree of freedom.)

How to analyze stability?

## Matrix Eigenvalues

Eigenvalues characterize how a matrix $A$ acts on corresponding eigenvectors $v$.

$$
A v=\lambda v
$$

By analyzing stability of each eigenvalue, $\lambda$, independently, we can find a stable timestep for the most restrictive "mode".

## Stability Regions

Forward Euler stability region

Eigenvalues of a problem can be complex numbers...

We visualize the absolute region of stability on the complex plane, by plotting where the stability criterion is satisfied (by the product $\Delta t \lambda$.)


FE: $|1+\Delta t \lambda|<1$

## Impact of Stability

Accelerating or decaying motion corresponds to real eigenvalue components.

Rotational/oscillatory motion corresponds to imaginary components.

Often the stability restriction for a given method can be very (or impossibly!) limiting.
e.g. F.E. for pure rotational velocities, ideal springs, etc.


FE: $|1+\Delta t \lambda|<1$

## Imaginary Eigenvalues

Recall the rotational vector field $V=(-y, x)$. The differential equation is...

$$
\frac{d}{d t}\binom{x}{y}=\left(\begin{array}{cc}
0 & -1 \\
1 & 0
\end{array}\right)\binom{x}{y}
$$

The matrix $A=\left(\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right)$ has strictly imaginary eigenvalues, $\lambda= \pm i$.


## Imaginary eigenvalues

Forward Euler stability region

If $\lambda= \pm i$, where does $\Delta t \lambda$ lie in this picture?

On the imaginary axis, outside the stability region. F.E. is never stable on purely rotational motion!

Likewise, for a purely oscillating 1D mass-spring:

$$
\frac{d}{d t}\binom{x}{V}=\left(\begin{array}{cc}
0 & 1 \\
-k / m & 0
\end{array}\right)\binom{x}{V}
$$



FE: $|1+\Delta t \lambda|<1$

## Stability Regions for other (explicit) methods



## Implicit (or backward) Euler

Another alternative scheme is implicit Euler (or backward Euler). Idea: use the (unknown!) velocity at the end of the timestep to approximate the integral.


## Compare: Explicit vs. Implicit Euler

## Explicit/Forward Euler:

$$
X(t+\Delta t)=X(t)+V(t) \Delta t
$$

Explicit schemes use known (or readily evaluated) data on the RHS.

Implicit/Backward Euler

$$
X(t+\Delta t)=X(t)+V(t+\Delta t) \Delta t
$$



Generally unknown. (If we knew the state at $t+\Delta t$, we'd be done already!)

Implicit schemes require solving (implicit) equations.

## Stability - Backward Euler

Consider our test equation again: $\frac{d x}{d t}=\lambda x$
Applying Backward Euler gives:

$$
X(t+\Delta t)=X(t)+\lambda \Delta t X(t+\Delta t)
$$

This is an implicit equation for $X(t+\Delta t)$. i.e. it appears on both sides. So we have to solve for it, in this case by rearranging:

$$
X(t+\Delta t)=\frac{X(t)}{(1-\lambda \Delta t)}
$$

## Stability - Backward Euler

So a single step of $B E$ is:

$$
X(t+\Delta t)=\frac{X(t)}{(1-\lambda \Delta t)}
$$

Proceeding as we did for FE, after $n$ steps, we have:

$$
X_{n}=\frac{X_{0}}{(1-\lambda \Delta t)^{n}}
$$

When does this decay/decrease? (i.e. when is it stable?)

$$
|1-\lambda \Delta t| \geq 1
$$

## Stability Regions - Explicit vs. Implicit Euler


(b)


## Implicit Euler

B.E. sometimes behaves stably (i.e. decays) even when the "physics"/problem does not! e.g.,

$$
\frac{d x}{d t}=x
$$

Solution is $e^{t}$, which grows exponentially.
(Imagine a physical system that gains energy exponentially.) Lies on the right half of the complex plane, $\operatorname{Re}(\Delta t \lambda)>0$. $B E$ gives:

$$
X_{n}=\frac{X_{0}}{(1-\Delta t)^{n}}
$$

If you take large steps ( $\Delta t>2$ ), the numerical solution will decay in magnitude, which doesn't match the true solution! (Stability and accuracy are distinct issues...)

## Implicit/Backward Euler

In practice:

- BE is stable for large time steps.
- The price is overly damped motion (artificial loss of energy).
- Quite common in graphics (and elsewhere).

For problems with multiple variables, need to solve a linear system of equations. (See CS370,CS475.)

The system to solve may also be non-linear...

- Need to iterate, using Newton's method or other nonlinear solver.
- Typically requires computing derivatives of the functions/forces.


## Trapezoidal rule

Some time integrations schemes mix explicit and implicit integration.
Trapezoidal rule is half a step of FE , half a step of BE !

$$
X(t+\Delta t)=X(t)+\Delta t\left(\frac{V(t)+V(t+\Delta t)}{2}\right)
$$



Stable when the problem is.
i.e., the left half of the complex plane.


## Caveat...

Technically, these stability analyses only apply to linear problems (or local linearizations).
But, they are often indicative of behaviour for nonlinear problems too.

## Rigid Bodies



Fillipo Veniero, w/ Blender.

## Rigid Bodies

For modeling very stiff objects (ie. large $k$ ), a mass-spring/deformable system is problematic... Why?

- Explicit methods: will need very small time steps to satisfy stability.
- Implicit methods: equations become illconditioned (harder to solve).
- Deformations happen very fast, but are
 not the (visually) interesting part!


## Abstraction

Don't represent/solve for things we don't care about!

Assume that there is no deformation at all, i.e., perfectly rigid. What does this buy us?

The only possible motions are translations and rotations.
The state of the rigid body involves position and orientation info only; we evolve these quantities.

## Abstraction

Don't forget that this is an idealization; on different time scales and/or large enough forces, the deformations may be important and visible!


## Rigid body state



## Rigid body state

## World space

## Body space



An affine transformation can represent the position and orientation of the body at any time, $t$.
This lets us find the current world position of any material point, $p$.

## Points on the rigid body

If:

- $p_{0}$ is the 3D position of a given material point in body space;
- $c(t)$ is the current 3D position of the centre of mass (in world space);
- $R(t)$ is the current orientation of the body;
...then the current world position of the point, $p(t)$ is given by:

$$
p(t)=c(t)+R(t) p_{0}
$$

## Evolving Position - Particle dynamics again!

Treat the centre of mass of the object as a single point/particle, having the full mass of the rigid body.

Solve the usual equations of motion for position and velocity

$$
\frac{d}{d t}\binom{X}{V}=\binom{V}{F / M}
$$

with your favourite time integration scheme.

How do we evolve the orientation?

## Representing Orientation

Choice of representation can be important...
2D: a single angle
3D:

- Euler angles (1 angle per axis). (Suffers from "gimbal lock".)
- $3 \times 3$ rotation matrices, $R$. (We'll use these for simplicity. 9 numbers for 3 DOFs...)
- Quaternions are also common in practice. (See the Baraff/Witkin notes for more.)

Main question: What are the corresponding equations of motion for orientation? i.e., How does $R$ evolve?
Position: $\frac{d}{d t}\binom{X}{V}=\binom{V}{F / M} \quad$ Orientation: $\frac{d}{d t}\binom{R}{?}=\binom{?}{?}$

## Angular Velocity

We can represent the rotational speed or angular velocity with a 3D vector, $\omega(t)$.

Direction: axis about which we are rotating. Magnitude: speed at which we are rotating.


## Rate of change of orientation, $\frac{d R}{d t}$

There is a nice relation between angular velocity vector, $\omega$, and rate of change of the orientation/rotation matrix.

$$
\frac{d R}{d t}=\left(\begin{array}{ccc}
0 & -\omega_{z} & \omega_{y} \\
\omega_{z} & 0 & -\omega_{x} \\
-\omega_{y} & \omega_{x} & 0
\end{array}\right) R
$$

Denote the (skew-symmetric) matrix above by $\omega^{*}$.
Then we have: $\frac{d R}{d t}=\omega^{*} R$
(See Pixar notes for a full derivation, and some intuition.)

## So far...

Position update:

$$
\frac{d X}{d t}=V
$$

Analogous orientation update:

$$
\frac{d R}{d t}=\omega^{*} R
$$

Next: we need a rotational analog for velocity update, (i.e., $\frac{d V}{d t}=\frac{F}{m}$ )

## Torque

Torque, $\tau$, is the rotational analog of force.

It is computed as:

$$
\tau=(r-c) \times F
$$

for a force $F$ applied at a point $r$ on the rigid body, where $c$ is the centre of mass.


## Angular momentum

Momentum is a useful conserved quantity (absent forces).
Linear momentum is $P(t)=m V(t)$.
Since linear velocity/momentum are proportional, and mass is typically constant, we often just work with linear/translational velocity.

However, angular velocity is not conserved, even in the absence of forces! Trickier to work with.

But angular momentum, $L$, is conserved.

## Changes in momentum

Momentum does change when there are forces/torques applied. Linear:

$$
m \frac{d V}{d t}=\frac{d P}{d t}=F
$$

Angular:

$$
\frac{d L}{d t}=\tau
$$

Super! Great!

## Analogy between position and orientation:

Position variables:

$$
\begin{gathered}
\frac{d X}{d t}=V \\
\left(m \frac{d V}{d t}=\right) \frac{d P}{d t}=F
\end{gathered}
$$

Orientation variables:

$$
\begin{gathered}
\frac{d R}{d t}=\omega^{*} R \\
\frac{d L}{d t}=\tau
\end{gathered}
$$

But how are $R$ and $L$ related?

## Angular Momentum vs. Angular Velocity

The last piece of the puzzle is converting between angular velocity and angular momentum...

$$
L=I \omega
$$

$I$ is the moment of inertia tensor, a $3 \times 3$ matrix that characterizes the distribution of mass relative to the centre of mass point.

## Inertia Tensor I

The rotational counterpart of mass. (Compare $L=I \omega$ vs. $\mathrm{P}=m V$ )

Recall: Mass of the rigid body is the integral of density $m=\int \rho d V$ over the object.
Moment of inertia is also an integral:

$$
I=\int \rho\left(\begin{array}{ccc}
r_{y}^{2}+r_{z}^{2} & r_{x} r_{y} & r_{x} r_{z} \\
r_{x} r_{y} & r_{x}^{2}+r_{z}^{2} & r_{y} r_{z} \\
r_{x} r_{z} & r_{y} r_{z} & r_{x}^{2}+r_{y}^{2}
\end{array}\right) d V
$$

## Finding Inertia Tensors

For many common shapes, simple formulas exist.
For complex shapes, you typically have to approximate the integral numerically.


## Inertia Tensor I

Subtlety: unlike mass, the current inertia tensor $I(t)$ in world space changes over time!
Re-computing (the integral) for $I(t)$ at each step could be costly...

Fortunately, it can be shown that:

$$
I(t)=R(t) I_{b o d y} R(t)^{T}
$$

(See Baraff/Witkin's Pixar notes for a full derivation.)

## Rotational Equations of Motion

We now have everything we need to evolve rotation, $\frac{d}{d t}\binom{R}{?}=\binom{?}{?}$ :

$$
\frac{d}{d t}\binom{R}{L}=\binom{\omega^{*} R}{\tau}
$$

Note: At each step we will need to recover the angular velocity $\omega$ from momentum $L$ using:

$$
I(t)=R(t) I_{b o d y} R(t)^{T} \text { and } \omega=I(t)^{-1} L(t)
$$

## Analogy between position and orientation:

Position variables:

$$
\begin{gathered}
\frac{d X}{d t}=V \\
\left(m \frac{d V}{d t}=\right) \frac{d P}{d t}=F \\
P=m V
\end{gathered}
$$

Orientation variables:

$$
\begin{gathered}
\frac{d R}{d t}=\omega^{*} R \\
\frac{d L}{d t}=\tau \\
L=I \omega
\end{gathered}
$$

## Time integration for rigid bodies

Apply your favourite time integration scheme to discretize this full set of equations. (Forward Euler, midpoint, etc.)

## Collisions

Two main families.

- Penalty/repulsion methods (briefly, last time)
- Impulse methods (briefly, this time)

Penalty method applies force over some finite period of contact, $\Delta t$. Impulses are an instantaneous application of force over an infinitesimal period, i.e., conceptual limit as $\Delta t \rightarrow 0$.

## Impulses - Elastic Collisions

Consider an ideal rubber ball falling onto a flat plane. How must the (vertical) velocity change for the ball to bounce perfectly?


## Impulses - Inelastic Collisions

Consider a heavy stone falling onto a flat plane. Nearly all of the energy is dissipated in the collision.


## Coefficient of Restitution

Most collisions are somewhere between.

Coefficient of restitution, $\epsilon \in[0,1]$, models the fraction of energy remaining after a collision. Putting it together...

$$
V_{r e l, n}^{a f t e r}=-\epsilon V_{r e l, n}^{\text {before }}
$$

Note! Only the (relative) velocity in the normal direction changes. Tangential velocity is left alone (until you add friction...)

See: e.g. "Nonconvex Rigid Bodies with Stacking" [Guendelman 2003] for a summary of the general case, with friction and rotational collision impulses.

## Some Interesting Recent Examples

- Drawn from [Kaufman et al. 2008] and [Smith et al. 2012], on our papers list.


## Catenary Arch $\mu=0.6$

## Decomposition:

Rigid Bunny Drop

## Scalability, I,002,00I Balls,

Random Initial Velocities

## Physics-Based Animation

If you're interested in following along with recent/new research papers, check out:

## www.physicsbasedanimation.com

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| Versatile Surface Tension and Adhesion for SPH Fluids Nadir Akinci, Gizem Akinci, Matthias Teschner <br> Realistic handling of fluid-air and fluid-solid interfaces in SPH is a challenging problem. The main reason is that some <br> important physical phenomena such as surface tension and adhesion emerge as a result of inter-molecular forces in a microscopic scale. This is different from scalar fields such as fluid pressure, which can be plausibly evaluated on a macroscopic scale using particles. Although there exist techniques to address this problem for some specific simulation scenarios, there does not yet exist a general approach to reproduce the variety of effects that emerge in reality from fluid air and fluid-solid interactions. In order to address this problem, we present a new surface tension force and a new adhesion force. Different from the existing work, our sufface tension force can handle large surface tensions in a realistic |  |

