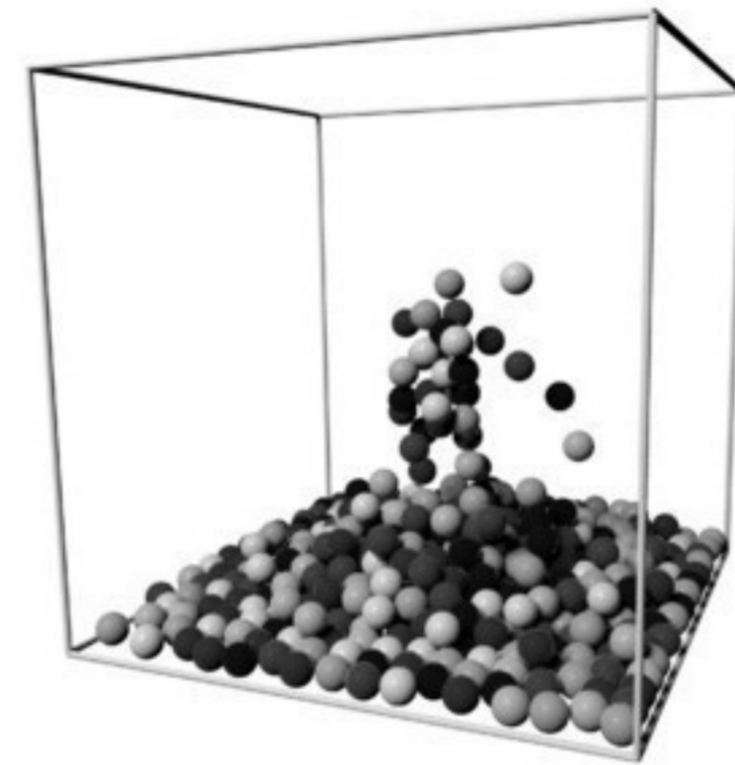
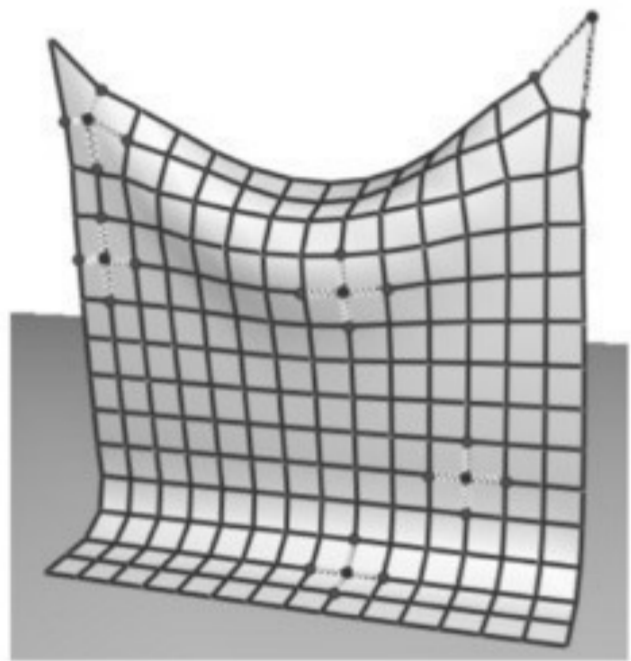


$$\frac{u^{k+1} - u^k}{\Delta t} = A u^{k+1} + b$$

Physically based animation



000

Physically based animation

When using physically based animation?

For complex deformation we cannot model "by hand"
To model physical phenomenon



[Fedkiw SIGGRAPH 06], [Grinspun SIGGRAPH 07]

001

Principle

1. Define a system S_0 at $t = 0$
positions, speed, forces
2. Model the temporal evolution of the system using ODE / PDE

$$\mathcal{F} \left(S(t), \frac{\partial^n S}{\partial t^n}, \frac{\partial^m S}{\partial x^m} \right) = 0$$

We usually considers $\frac{\partial S}{\partial t} = AS + \mathcal{H} \left(S(t), \frac{\partial^m S}{\partial x^m} \right)$

3. We numerically solve in moving forward in time by Δt

002

Modelization

Level of precisions

1. Particles systems

Everything is reduced to a point (no rotation, EDO)

+Simple
- Accuracy

2. Solid mecanics (rigid bodies)

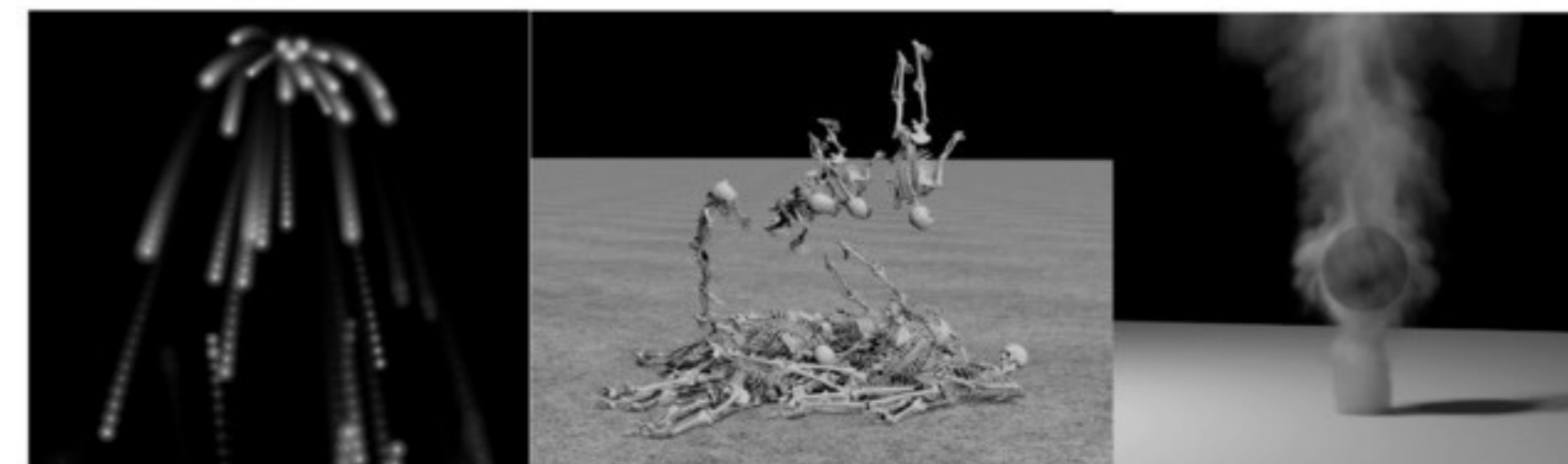
Unique set of parameters for the entire object

+Inertia
- Collision

3. Continuum mechanics

Varying parameters within the shape (PDE: FEM, FV, ...)

+ Accurate
- Heavy



003

Modelization

Level of precisions

1. Particles systems

$$ma = \sum_i f_i \Rightarrow x_i'' = F(x, x', t)$$

2. Solid mecanics (rigid bodies)

$$\begin{array}{l} x(t): \text{position} \\ R(t): \text{rotation} \\ \omega(t): \text{angular speed} \\ L(t): \text{angular momentum} \\ \tau(t): \text{torque} \end{array} \quad \frac{d}{dt} \begin{pmatrix} x(t) \\ R(t) \\ P(t) \\ L(t) \end{pmatrix} = \begin{pmatrix} v(t) \\ \omega(t)*R(t) \\ F(t) \\ \tau(t) \end{pmatrix}$$

3. Continuum mechanics

$$\begin{array}{l} \text{stress} \\ \nabla \cdot \sigma + \mathbf{F}_{\text{ext}} = \eta \frac{d^2 \mathbf{u}}{dt^2} \\ \sigma = E \epsilon_{\text{strain}} \\ \epsilon = \frac{1}{2} (\nabla \mathbf{u} + [\nabla \mathbf{u}]^T + [\nabla \mathbf{u}]^T \nabla \mathbf{u}) \end{array} \quad \begin{array}{l} \text{deformation} \end{array}$$

004

Numerical solution of ODE (Ordinary Differential Equation)

005

What is an ODE ?

Example:

$$f'(x) = af(x) + b$$

f is an unknown **function**

dérivative of f depends of f

f is 1D function
(otherwise PDE)

Can also be written as: $y' = ay + b$

006

What is an ODE ?

More examples:

Linear, constant coefficients $f'(x) = 4f(x) + 2$

Linear, variable coefficients $f'(x) = 4(x - 5)f(x) + 2x^2 - 7$

Non linear $f'(x) = 4x \sin(xf(x)) + 2/f^2(x)$

General expression

$$f'(x) = \mathcal{F}(x, f)$$

Even more general: Implicit formulation

$$\mathcal{R}(x, f, f') = 0$$

007

What is an ODE?

Order of ODE:

Second order, linear $f''(x) = 2f'(x) + 3f(x) - 4$

Third order, non linear $f^{(3)}(x) = 2x^2 \sin(f''(x) + f'(x)) - f^2(x)$

General definition:

$$f^{(n)}(x) = \mathcal{F}(x, f, f', \dots, f^{(n-1)})$$

Even more general:

$$\mathcal{R}(x, f, f', \dots, f^{n-1}, f^{(n)}) = 0$$

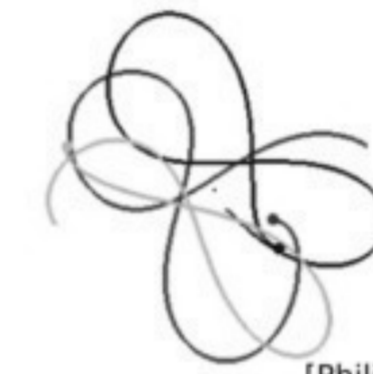
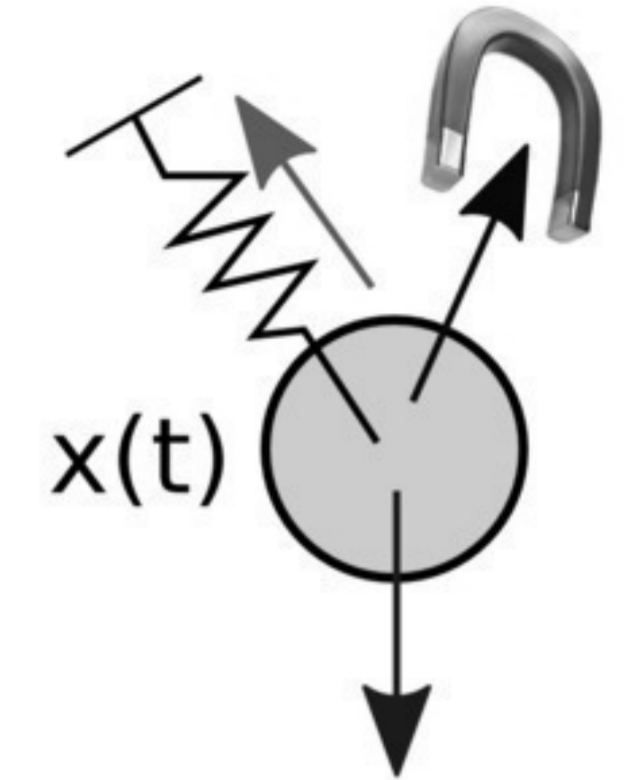
008

Why do we need ODE?

Physics:

$$m a(t) = \sum F(x(t), t)$$

$$x''(t) = \frac{1}{m} F(x(t))$$



[Philippe Roux]

009

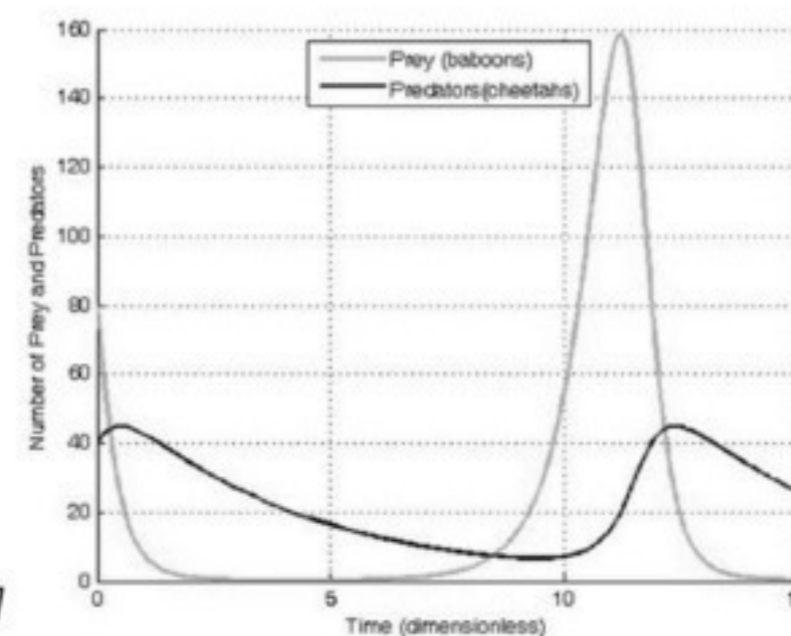
Why do we need ODE?

Biology:

Population grows

$$\begin{cases} f_1 : \text{prey} & f_1'(t) = f_1(t)(\alpha - \beta f_2(t)) \\ f_2 : \text{predator} & f_2'(t) = -f_2(t)(\gamma - \delta f_1(t)) \end{cases}$$

Lotka-Volterra equation



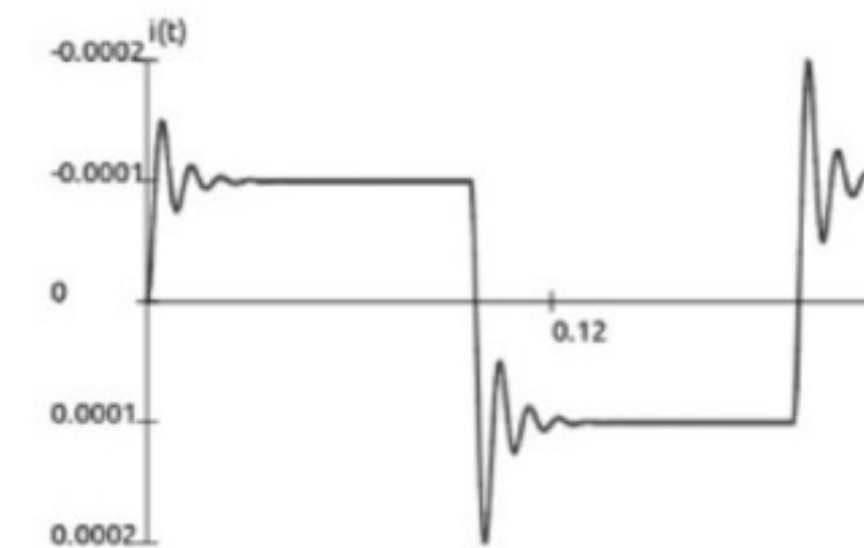
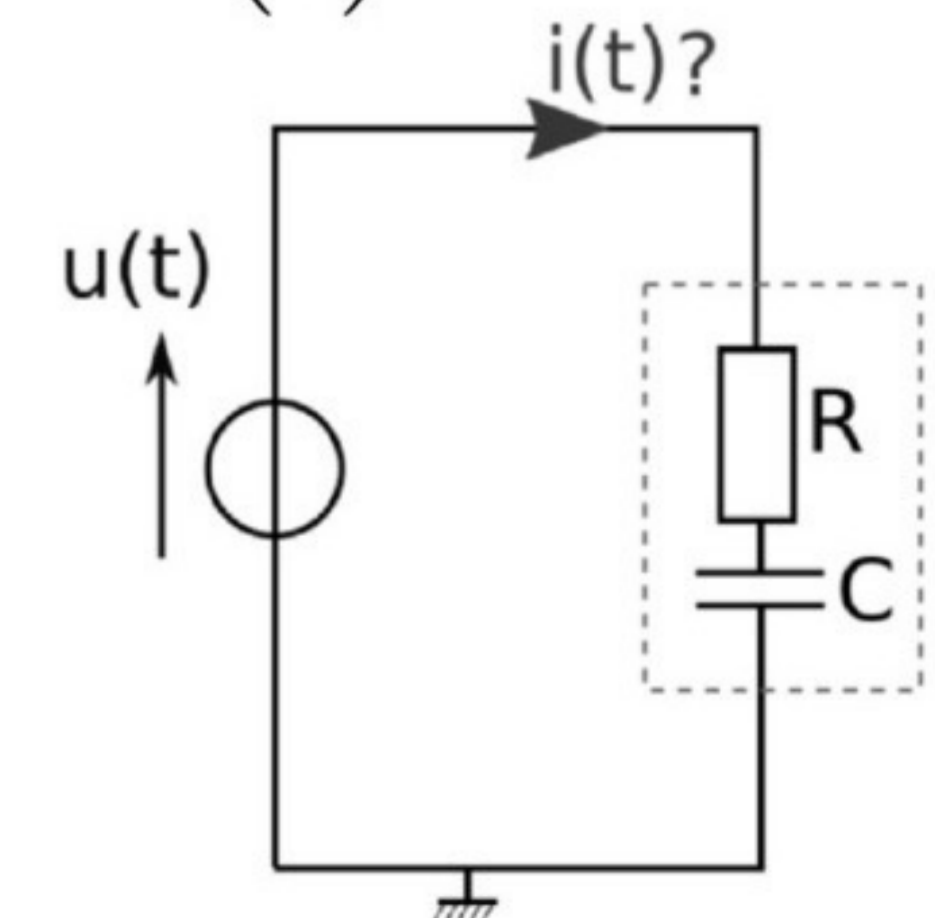
[Wikipedia]

010

Why do we need ODE?

Physics:

$$RCi'(t) + i(t) = Cu'(t)$$



011

What can we solve analytically?

Linear + constant coefficient

$$a_0 f(x) + a_1 f'(x) + \dots + a_n f^{(n)}(x) = r(x)$$

Linear + variable coefficient + low order

$$a_0(x) f(x) + a_1(x) f'(x) + a_2(x) f''(x) = r(x)$$

Non linear: Almost never
Existence and uniqueness ?

012

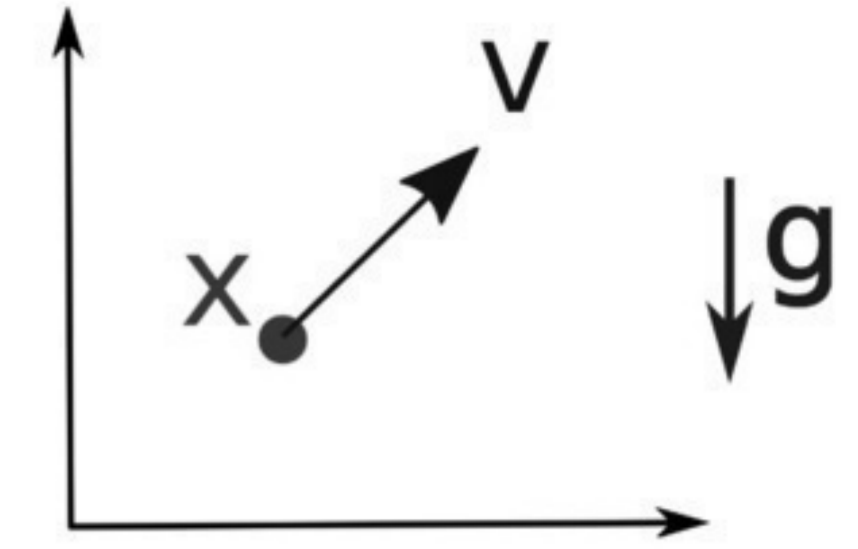
Case study: Free fall under gravity

Motion equations:

Initial conditions:

$$x(t=0) = x_0$$

$$v(t=0) = v_0$$



013

Numerical approach

Motion equations:

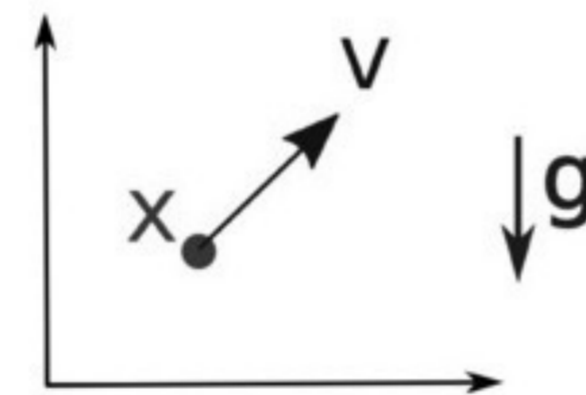
$$x'(t) = v(t)$$

$$v'(t) = g$$

Initial conditions:

$$x(t=0) = x_0$$

$$v(t=0) = v_0$$



Approximation:

$$f'(t) \simeq \frac{f(t + dt) - f(t)}{dt}$$

014

Numerical approach

Motion equations:

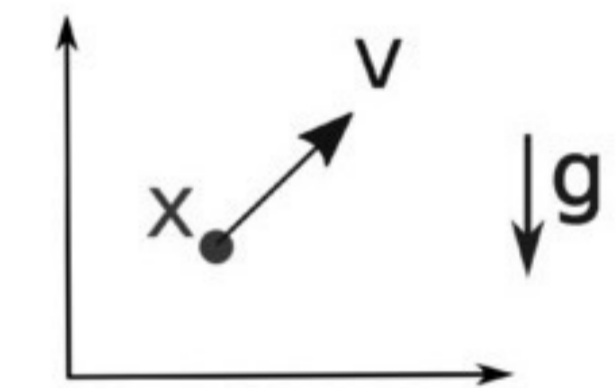
$$x'(t) = v(t)$$

$$v'(t) = g$$

Initial conditions:

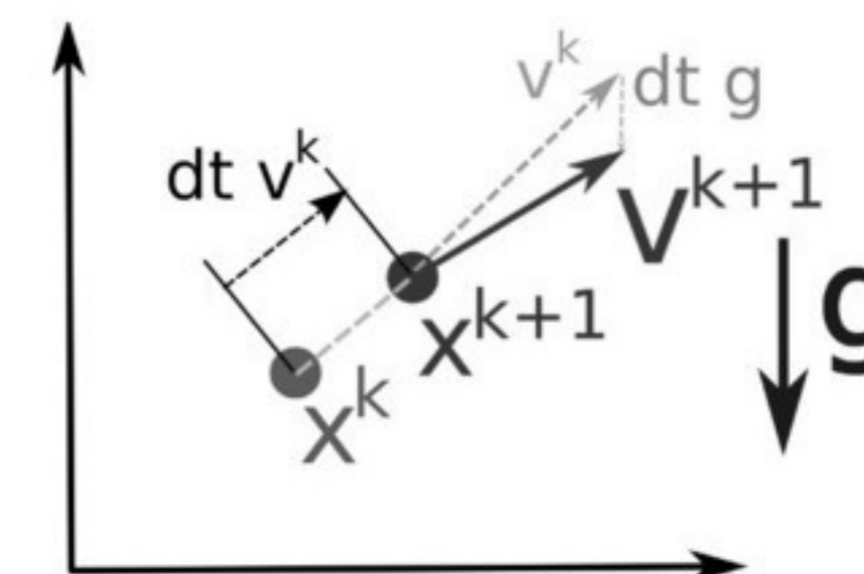
$$x(t=0) = x_0$$

$$v(t=0) = v_0$$



Solution

$$\begin{cases} v^{k+1} = v^k + (\Delta t)g \\ x^{k+1} = x^k + (\Delta t)v^k \end{cases}$$



Code;

```
x=x0;
v=v0
for (k=0; k<N; ++k)
{
    x=x+dt*v;
    v=v+dt*g;
}
```

015

Numerical approach

Motion equations:

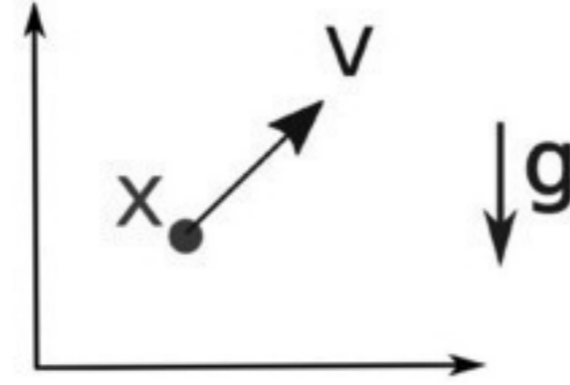
$$x'(t) = v(t)$$

$$v'(t) = g$$

Initial conditions:

$$x(t=0) = x_0$$

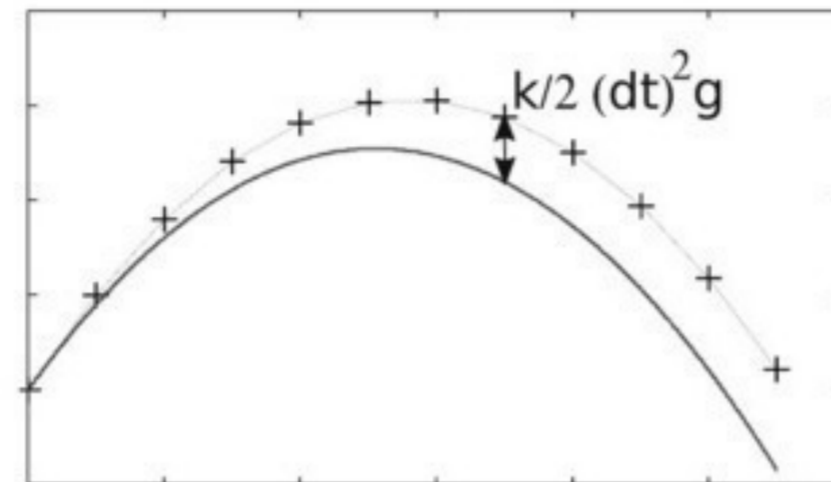
$$v(t=0) = v_0$$



Numerical solution:

$$\begin{cases} v^{k+1} = v^k + (\Delta t)g \\ x^{k+1} = x^k + (\Delta t)v^k \end{cases}$$

$$\Rightarrow \begin{cases} x^{k+2} = 2x^{k+1} - x^k + (\Delta t)^2 g \\ x^0 = x_0 \\ x^1 = x_0 + \Delta t v_0 \end{cases}$$



$$\Rightarrow x(t = k\Delta t) = x_0 + (k\Delta t)v_0 + \frac{k(k-1)}{2}(\Delta t)^2 g$$

Real solution:

$$\tilde{x}(t = k\Delta t) = x_0 + (k\Delta t)v_0 + \frac{1}{2}(k\Delta t)^2 g$$

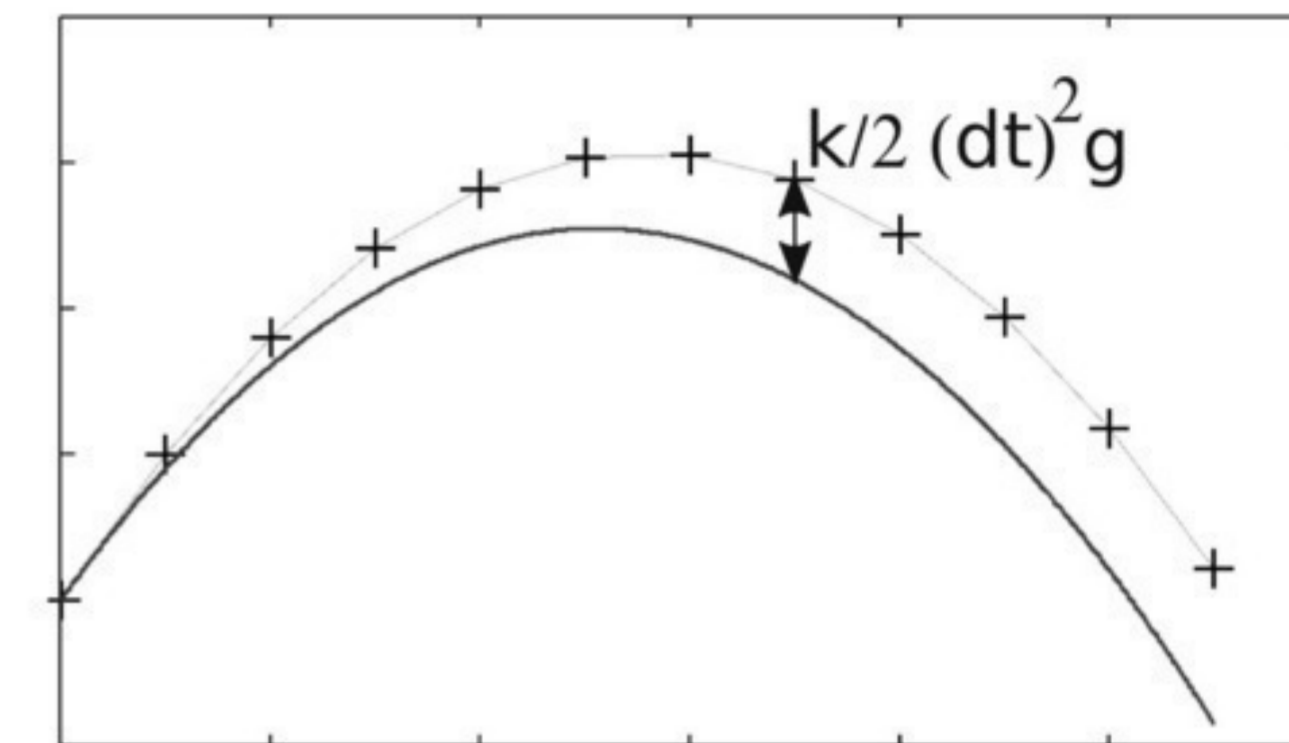
016

Accuracy

$$\text{Numerical error: } \|x(k\Delta t) - \tilde{x}(k\Delta t)\| = \frac{k}{2}(\Delta t)^2 g$$

Definition of accuracy of order h:

$$\|x(k\Delta t) - \tilde{x}(k\Delta t)\| = \mathcal{O}((\Delta t)^{h+1})$$



017

Matrix formulation

Linear ODE of order n
= system of ODE of order 1

$$u(t) = \begin{pmatrix} x(t) \\ x'(t) \end{pmatrix}$$

$$u'(t) = Au(t) + b(t)$$

$$\text{with } A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad b(t) = \begin{pmatrix} 0 \\ g \end{pmatrix} \quad u(t) = \begin{pmatrix} x(t) \\ v(t) \end{pmatrix}$$

018

Matrix formulation

$$u'(t) = Au(t) + b(t) \quad u(t) = \begin{pmatrix} x(t) \\ v(t) \end{pmatrix} \quad A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \\ b(t) = \begin{pmatrix} 0 \\ g \end{pmatrix}$$

Same approach:

$$u^{k+1} = (I + \Delta t A) u^k + \Delta t b$$

Same solution ...

019

Matrix formulation

$$u'(t) = Au(t) + b(t) \quad u(t) = \begin{pmatrix} x(t) \\ v(t) \end{pmatrix} \quad A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \\ b(t) = \begin{pmatrix} 0 \\ g \end{pmatrix}$$

Explicit Euler: $\frac{u^{k+1} - u^k}{\Delta t} = Au^k + b$

020

Matrix formulation

$$u'(t) = Au(t) + b(t) \quad u(t) = \begin{pmatrix} x(t) \\ v(t) \end{pmatrix} \quad A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \\ b(t) = \begin{pmatrix} 0 \\ g \end{pmatrix}$$

Explicit Euler: $\frac{u^{k+1} - u^k}{\Delta t} = Au^k + b$

Implicit Euler: $\frac{u^{k+1} - u^k}{\Delta t} = Au^{k+1} + b$

now unknown

021

Implicit Euler

$$u^{k+1} = (I - \Delta t A)^{-1} (u^k + \Delta t b)$$

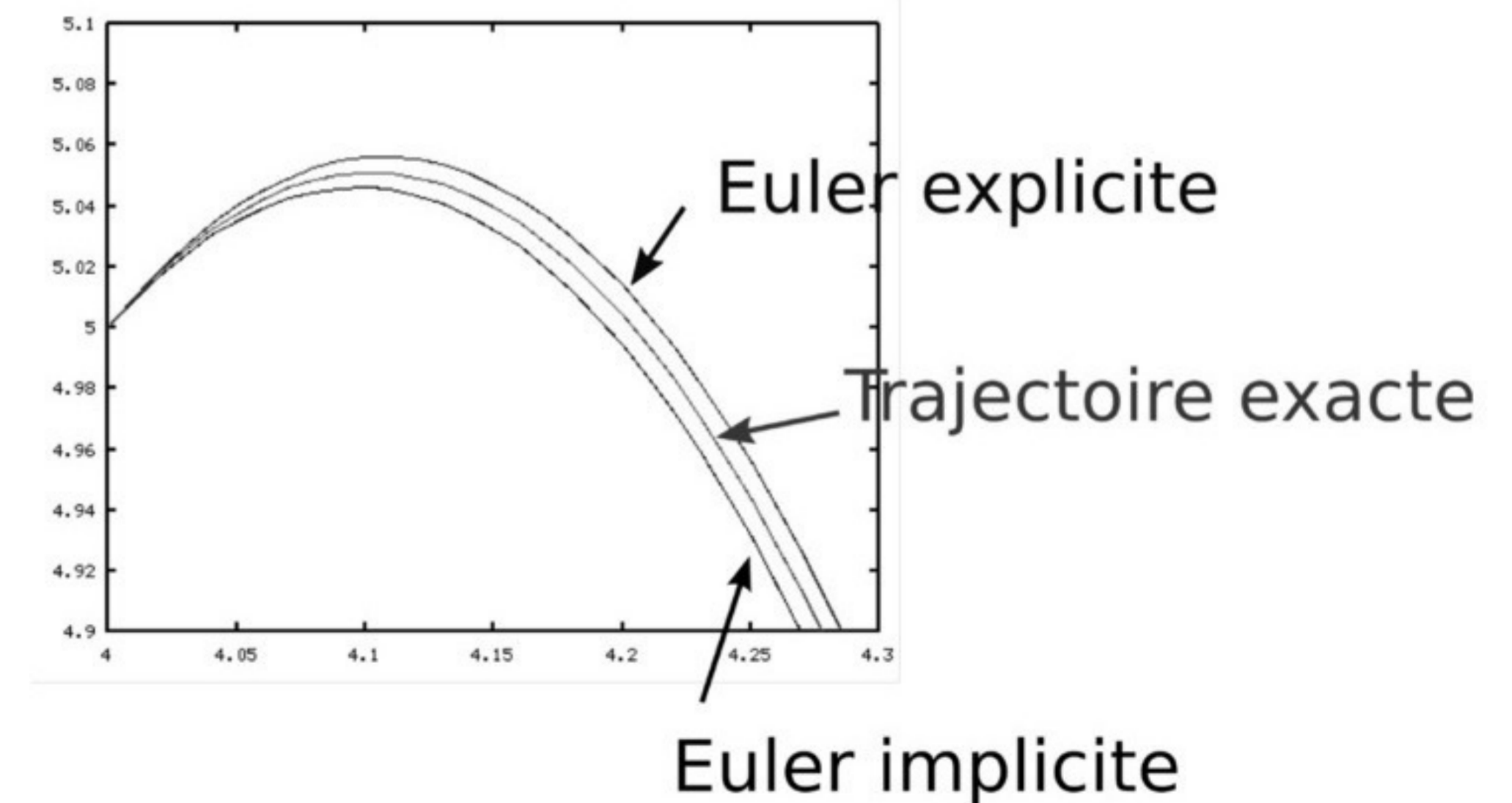
$$\begin{cases} x^{k+2} = 2x^{k+1} - x^k + (\Delta t)^2 g \\ x^0 = x_0 \\ x^1 = x_0 + \Delta t v_0 + (\Delta t)^2 g \end{cases}$$

$$x(k\Delta t) = x_0 + (k\Delta t)v_0 + \frac{k(k+1)}{2}(\Delta t)^2 g$$

Still not the true solution

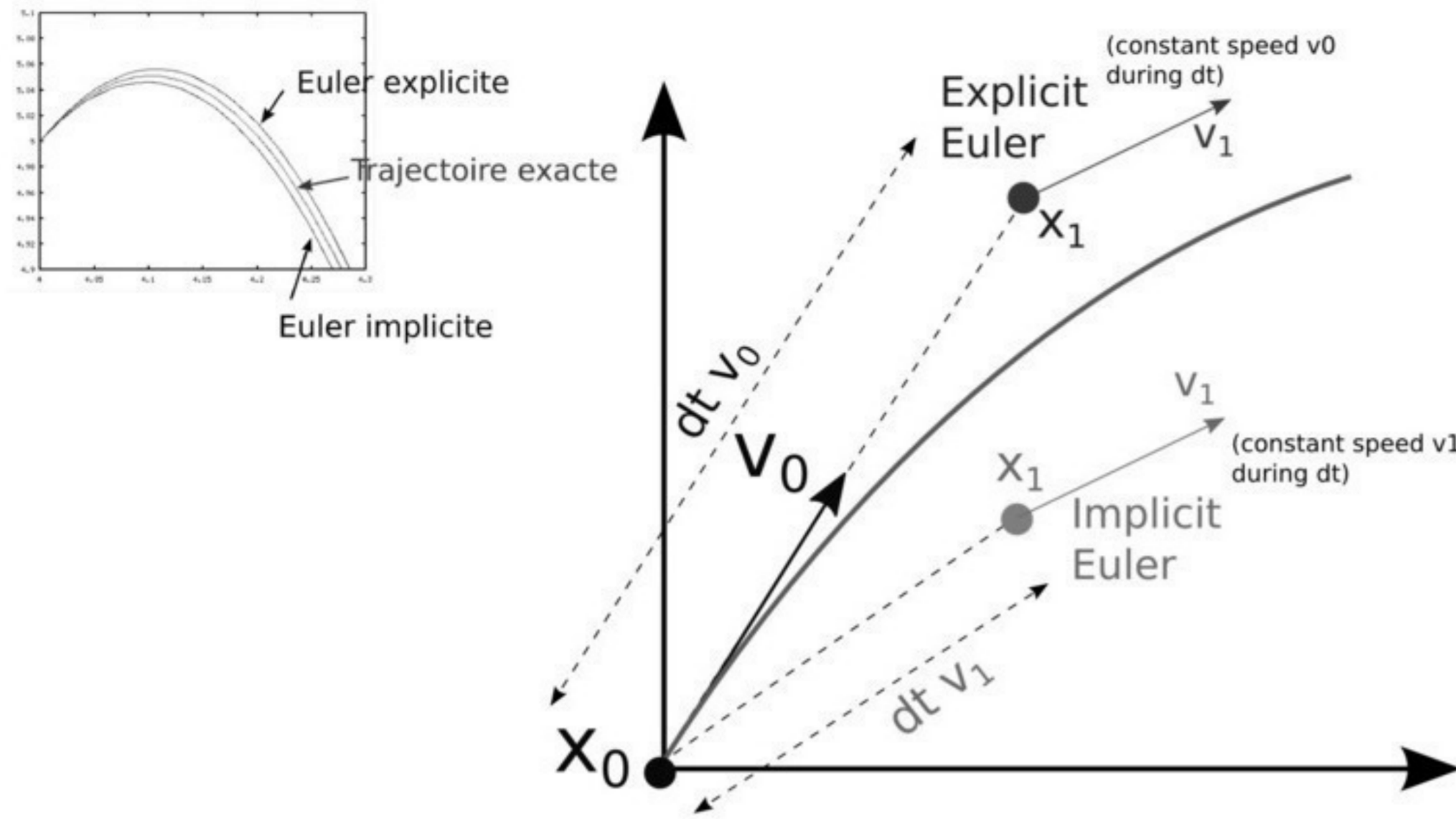
022

Implicit Euler



023

Implicit Euler



024

Summary Explicit/Implicit Euler

$$u'(t) = F(t, u)$$

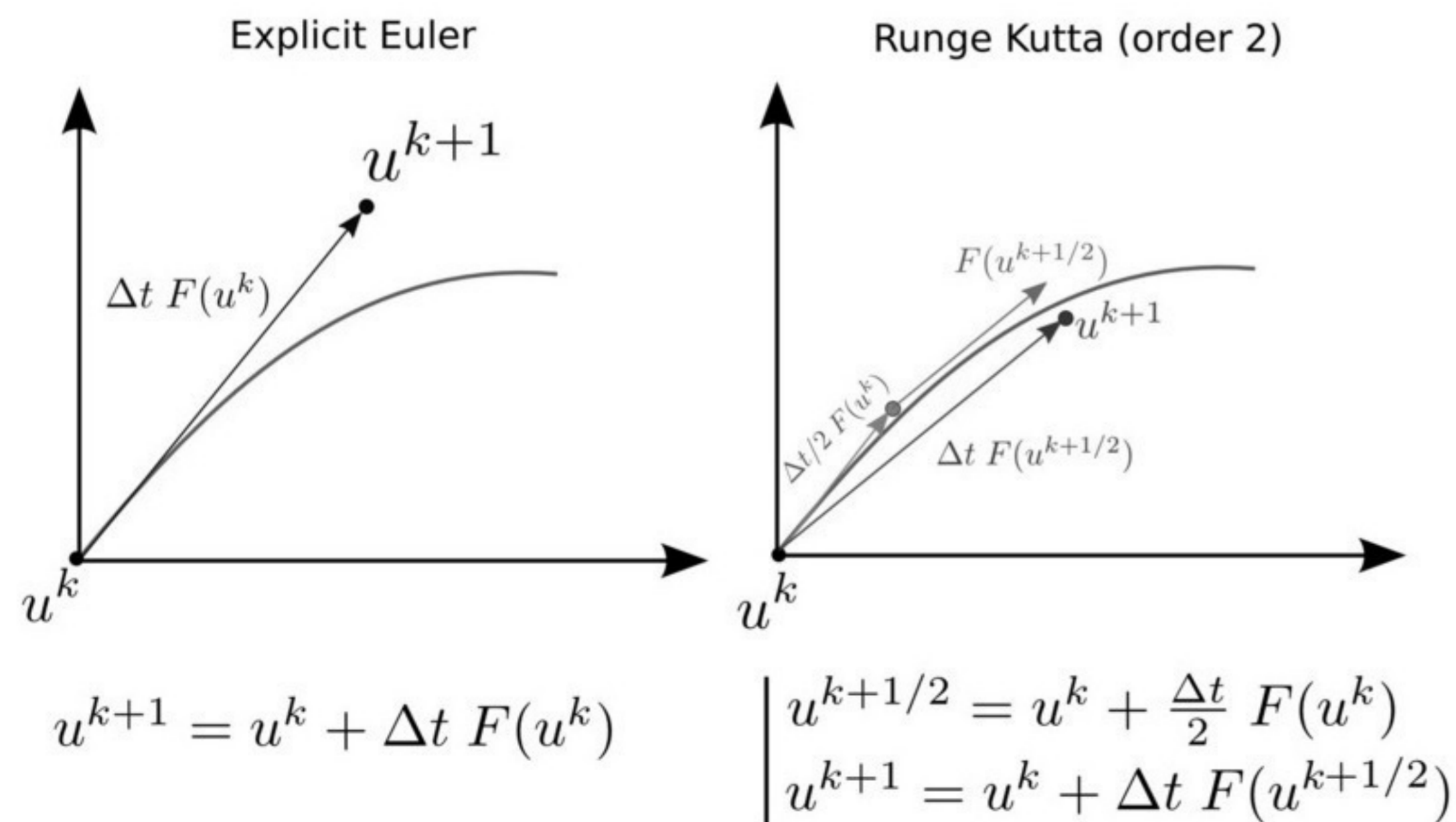
Explicit Euler:
$$\frac{u^{k+1} - u^k}{\Delta t} = F(u^k)$$

Implicit Euler:
$$\frac{u^{k+1} - u^k}{\Delta t} = F(u^{k+1})$$

(F must be inverted)

025

Runge Kutta



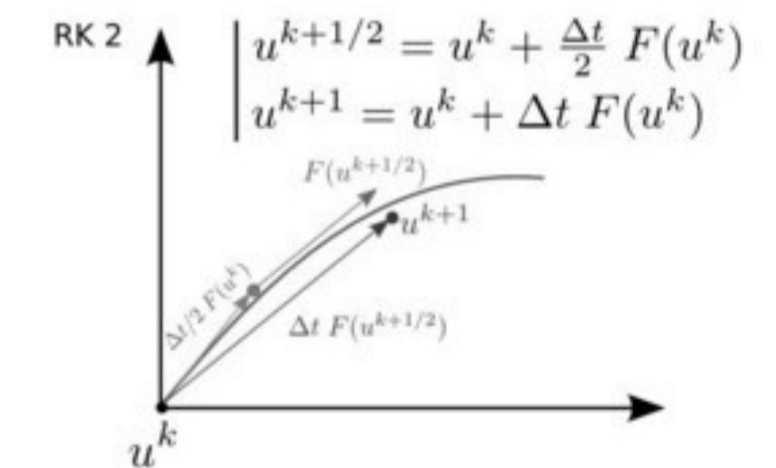
026

Runge Kutta: Free fall

$$F : u^k = (x^k, v^k) \mapsto \begin{pmatrix} v^k \\ g \end{pmatrix}$$

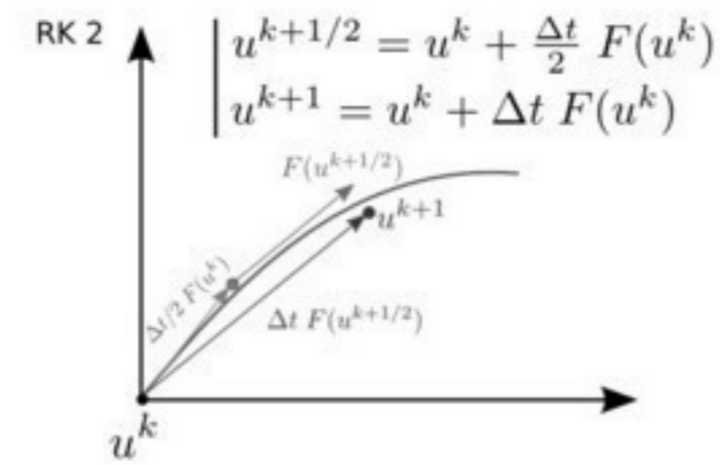
$$u^{k+1/2} = \begin{pmatrix} x^k + \Delta t/2 v^k \\ v^k + \Delta t/2 g \end{pmatrix}$$

$$F(u^{k+1/2}) = \begin{pmatrix} v^k + \frac{\Delta t}{2} g \\ g \end{pmatrix}$$



027

Runge Kutta: Free fall



$$\begin{aligned} x^{k+1} &= x^k + \Delta t v^k + \frac{(\Delta t)^2}{2} g \\ v^{k+1} &= v^k + \Delta t g \end{aligned}$$

$$\begin{cases} x^{k+2} = 2x^{k+1} - x^k + (\Delta t)^2 g \\ x^0 = x_0 \\ x^1 = x_0 + \Delta t v_0 + \frac{(\Delta t)^2}{2} g \end{cases} \Rightarrow x^k = x_0 + (k \Delta t) v_0 + \frac{(k \Delta t)^2}{2} g$$

028

Runge Kutta: ode45

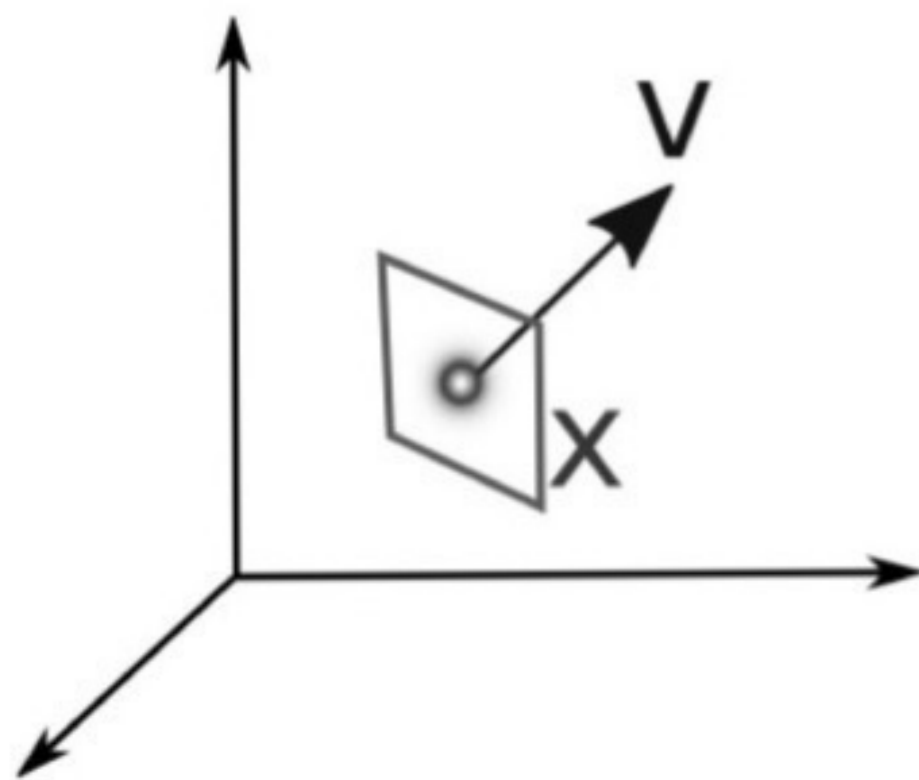
$$\begin{aligned} k_1 &= F(t_n, u_n) \\ k_2 &= F\left(t_n + \frac{1}{5} \Delta t, u_n + \frac{1}{5} \Delta t k_1\right) \\ k_3 &= F\left(t_n + \frac{3}{10} \Delta t, u_n + \left(\frac{3}{40} k_1 + \frac{9}{40} k_2\right) \Delta t\right) \\ k_4 &= F\left(t_n + \frac{3}{5} \Delta t, u_n + \left(\frac{3}{10} k_1 - \frac{9}{10} k_2 + \frac{6}{5} k_3\right) \Delta t\right) \\ k_5 &= F\left(t_n + \Delta t, u_n + \left(-\frac{11}{54} k_1 + \frac{5}{2} k_2 - \frac{70}{27} k_3 + \frac{35}{27} k_4\right) \Delta t\right) \\ k_6 &= F\left(t_n + \frac{7}{8} \Delta t, u_n + \left(\frac{1631}{55296} k_1 + \frac{175}{512} k_2 - \frac{575}{13824} k_3 + \frac{44275}{110592} k_4 + \frac{253}{4096} k_5\right) \Delta t\right) \end{aligned}$$

$$\begin{aligned} u_{n+1}^4 &= u_n + \Delta t \left(\frac{2825}{27648} k_1 + \frac{18575}{48384} k_3 + \frac{13525}{55296} k_4 + \frac{277}{14336} k_5 + \frac{1}{4} k_6 \right) \\ u_{n+1}^5 &= u_n + \Delta t \left(\frac{37}{378} k_1 + \frac{250}{621} k_3 + \frac{125}{594} k_4 + \frac{512}{1771} k_6 \right) \end{aligned}$$

029

Application to particles systems

Sprites:
 Particles falling under gravity
 Limited life time
 Fill with animated transparent texture



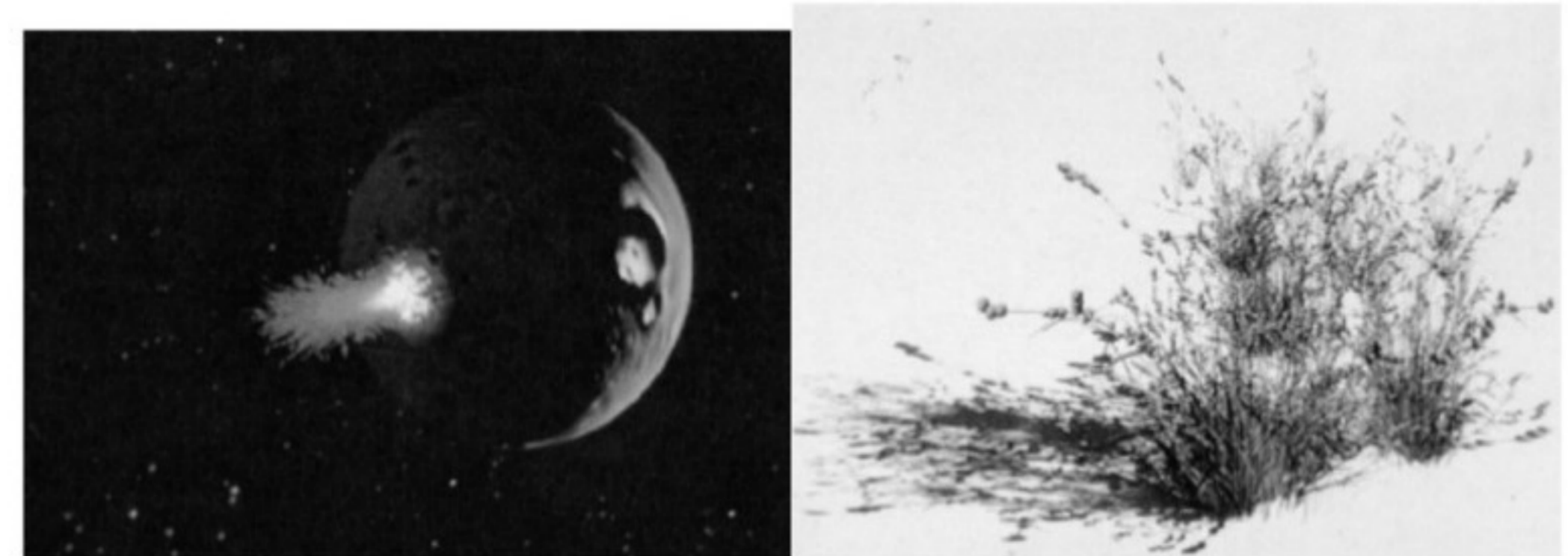
©Apple

030

Application to particles systems

Drawing trajectories

[William T. Reeves. **Particle Systems. A Technique for Modeling a Class of Fuzzy Objects.** *ACM Transaction on Graphics*, 17(3). 1983]



©Lucasfilm, Star Trek II

[Reeves, TOG 83]

031

Spring Mass System

Spring force

$$F(t) = K(L_0 - x(t))$$

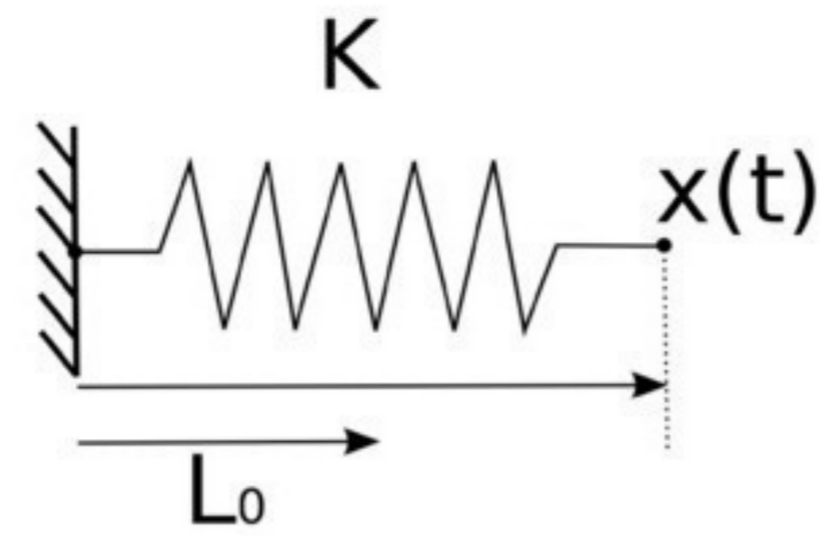
Equation of motion

$$x''(t) = K/m(L_0 - x(t))$$

ODE formulation

$$u'(t) = Au(t) + B$$

$$A = \begin{pmatrix} 0 & 1 \\ -K/m & 0 \end{pmatrix} \quad b = \begin{pmatrix} 0 \\ L_0 K/m \end{pmatrix}$$



032

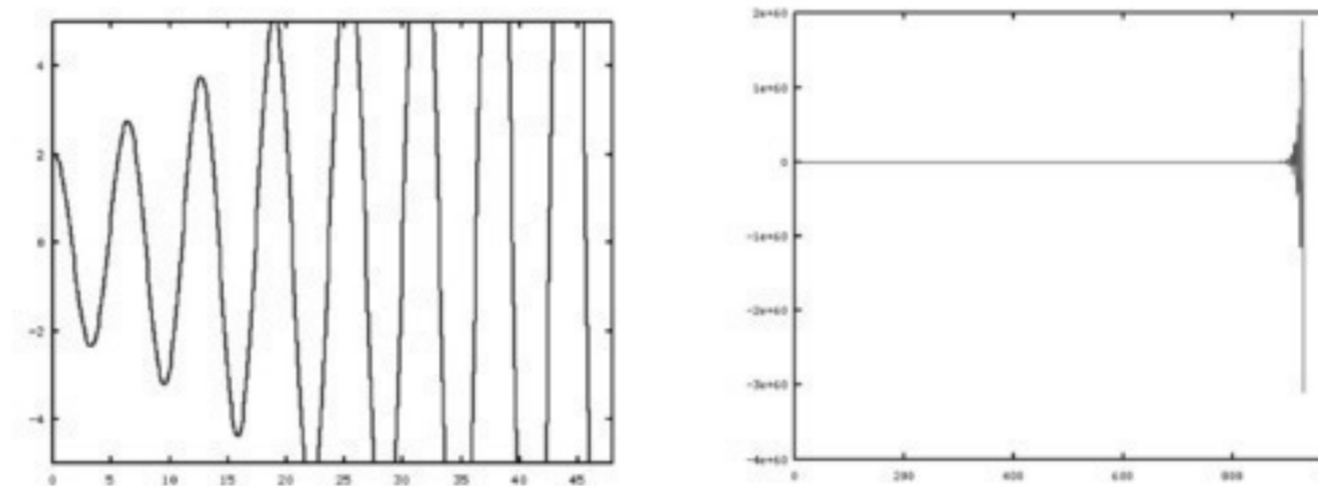
Spring Mass System

Spring force

$$F(t) = K(L_0 - x(t))$$

Explicit Euler:

$$x^{k+2} = 2x^{k+1} - \left(1 + (\Delta t)^2 \frac{K}{m}\right) x^k + (\Delta t)^2 \frac{K}{m} L_0$$



Expect:

$$x(t) = A \sin(\omega t + \varphi)$$

033

Spring Mass System

Spring force

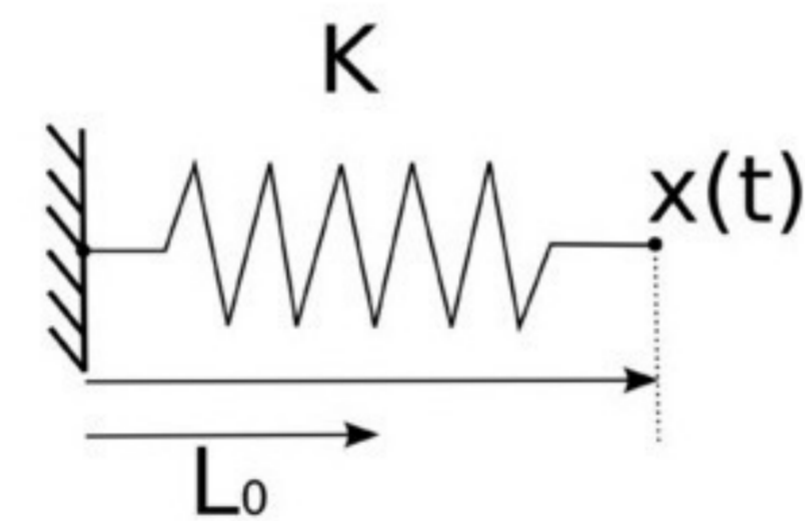
$$F(t) = K(L_0 - x(t))$$

Explicit Euler:

$$x^{k+2} = 2x^{k+1} - \left(1 + (\Delta t)^2 \frac{K}{m}\right) x^k + (\Delta t)^2 \frac{K}{m} L_0$$

Do not diverge if $1 + \sqrt{(\Delta t)^2 \frac{K}{m}} < 1$

=> Always diverge to infinity !



034

Spring Mass System

Spring force

$$F(t) = K(L_0 - x(t))$$

Add fluid damping

$$F_d(t) = -\mu v(t)$$

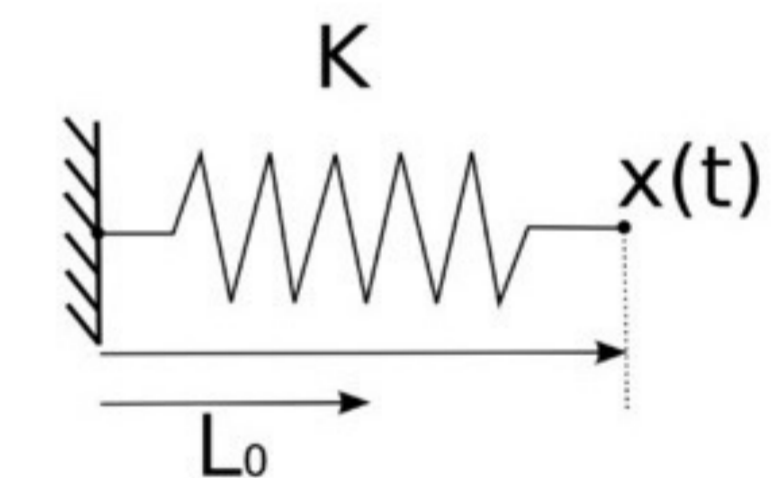
New equation for explicit Euler:

$$x^{k+2} - \left(2 - \frac{\mu}{m} \Delta t\right) x^{k+1} + \left(1 + (\Delta t)^2 \frac{K}{m} - \frac{\mu}{m} \Delta t\right) x^k = (\Delta t)^2 \frac{K}{m} L_0$$

Conditionnaly stable

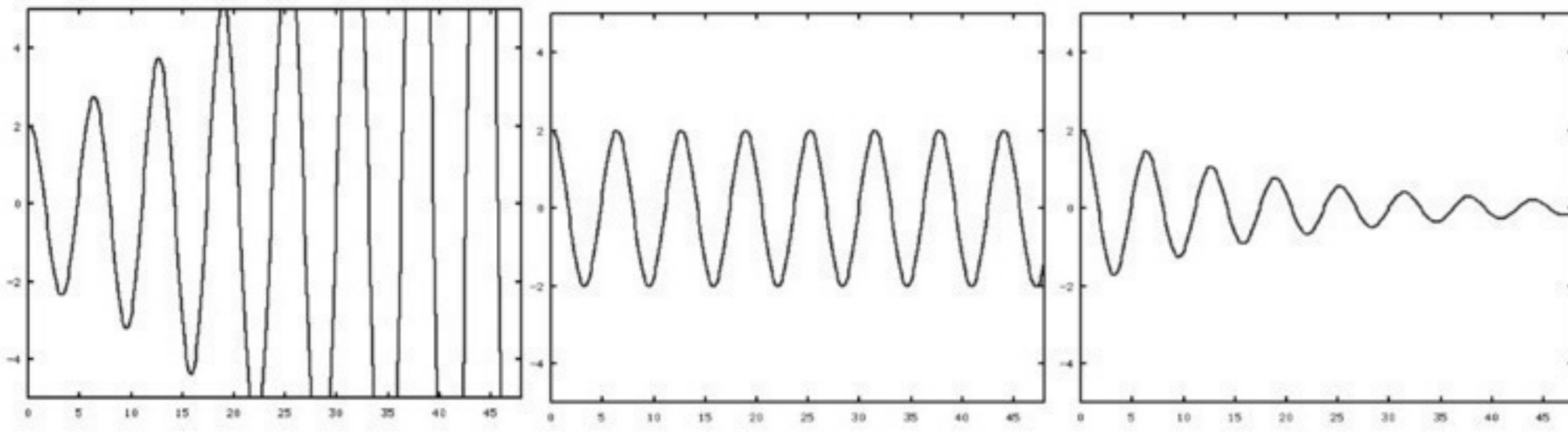
Large K => Stiff springs

Stiff ODE



035

Accuracy != Stability



036

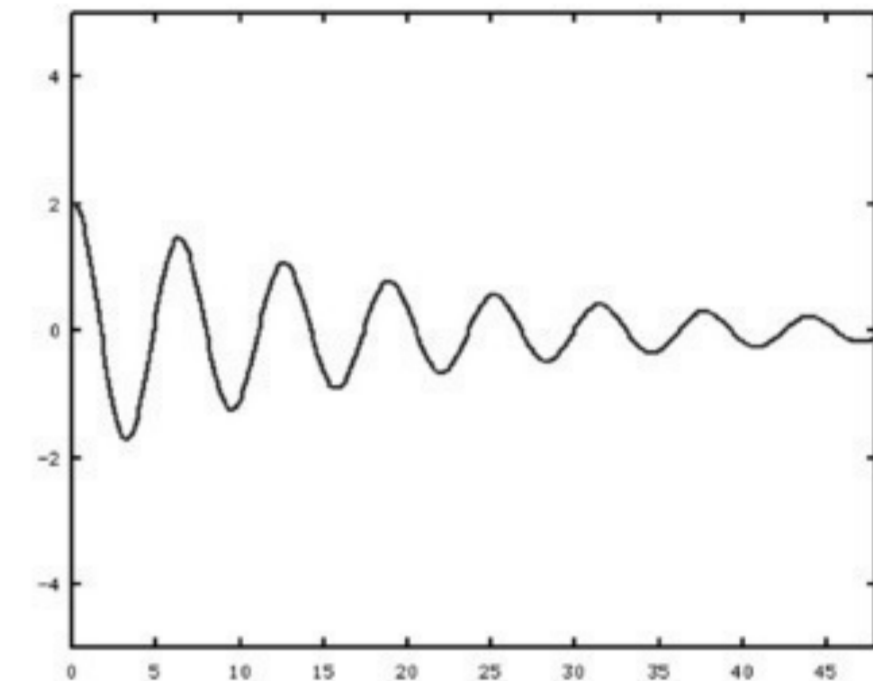
Implicit Euler

$$\begin{pmatrix} 1 & -\Delta t \\ -\Delta t \frac{K}{m} & 1 \end{pmatrix} u^{k+1} = u^k + \Delta t \begin{pmatrix} 0 \\ K \frac{L_0}{m} \end{pmatrix}$$

M

Eigenvalues of M^{-1} $1 - \Delta t \sqrt{\frac{K}{m}} < 1$

Unconditionally stable

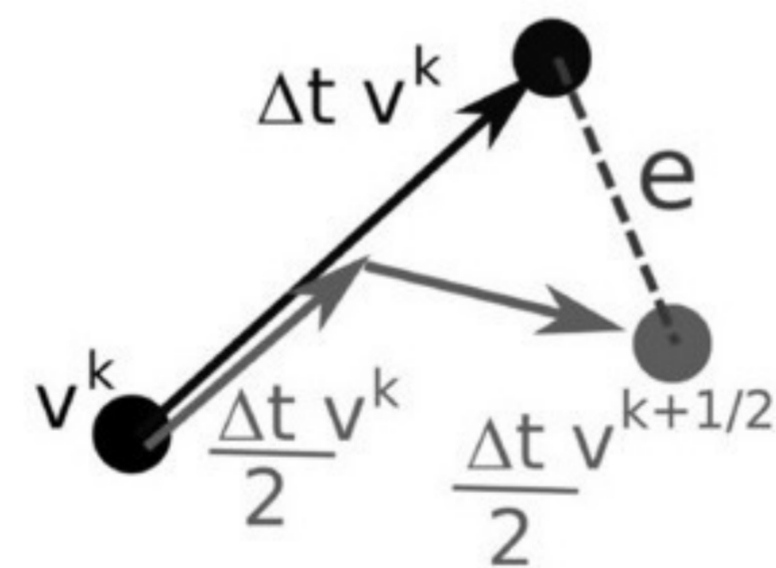


037

Automatic step-size

Compute:

- $u_1^{k+1} = u^k + \Delta t F(u^k)$
- $\begin{cases} u_2^{k+1/2} = u^k + \Delta t/2 F(u^k) \\ u_2^{k+1} = u_2^{k+1/2} + \Delta t/2 F(u_2^{k+1/2}) \end{cases}$

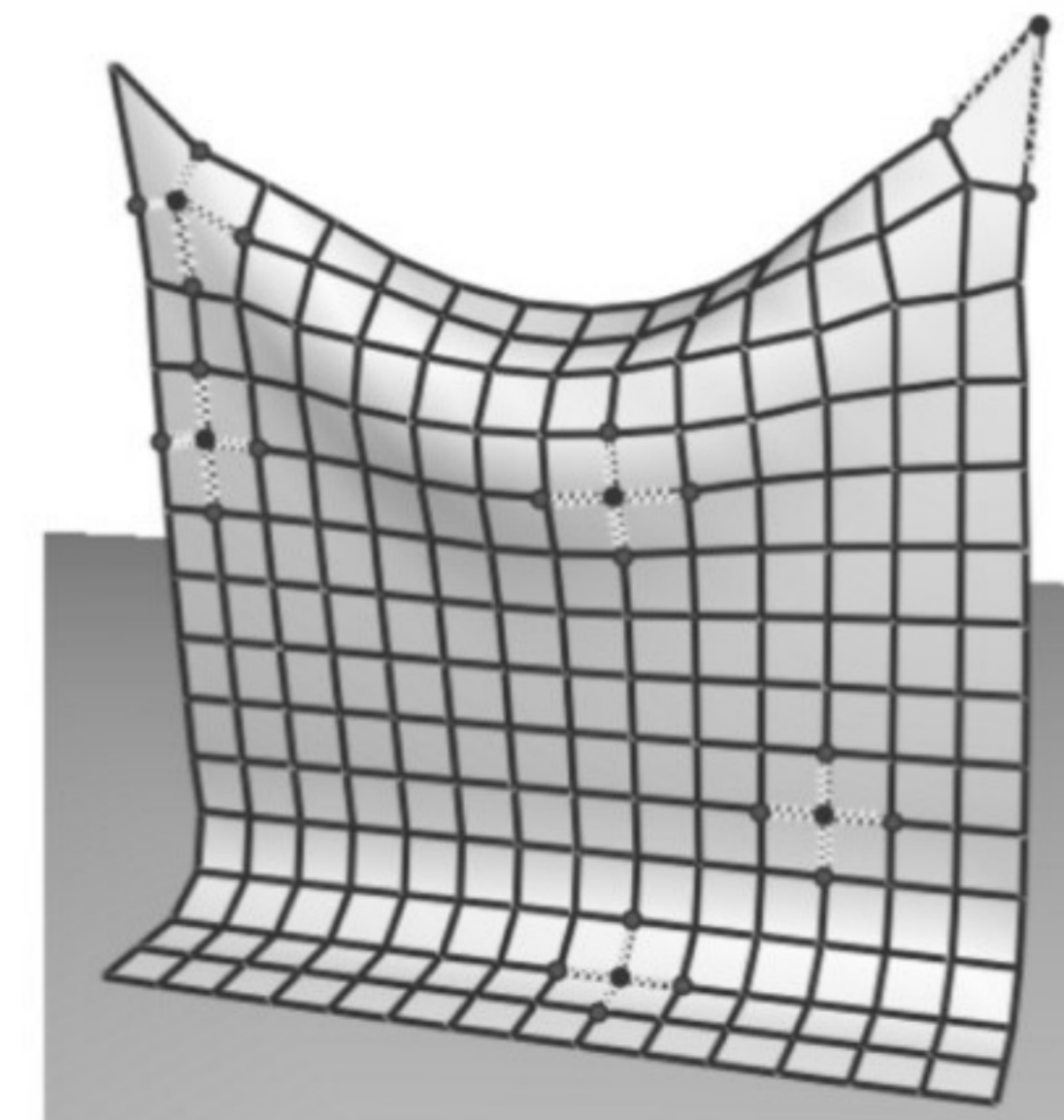


- $e = \|u_1^{k+1} - u_2^{k+1}\|$

$$\begin{cases} e < K_{\max} \Rightarrow (\Delta t)_{\text{new}} = \Delta t/2 \\ e < K_{\min} \Rightarrow (\Delta t)_{\text{new}} = 2\Delta t \end{cases}$$

038

Cloth Simulation

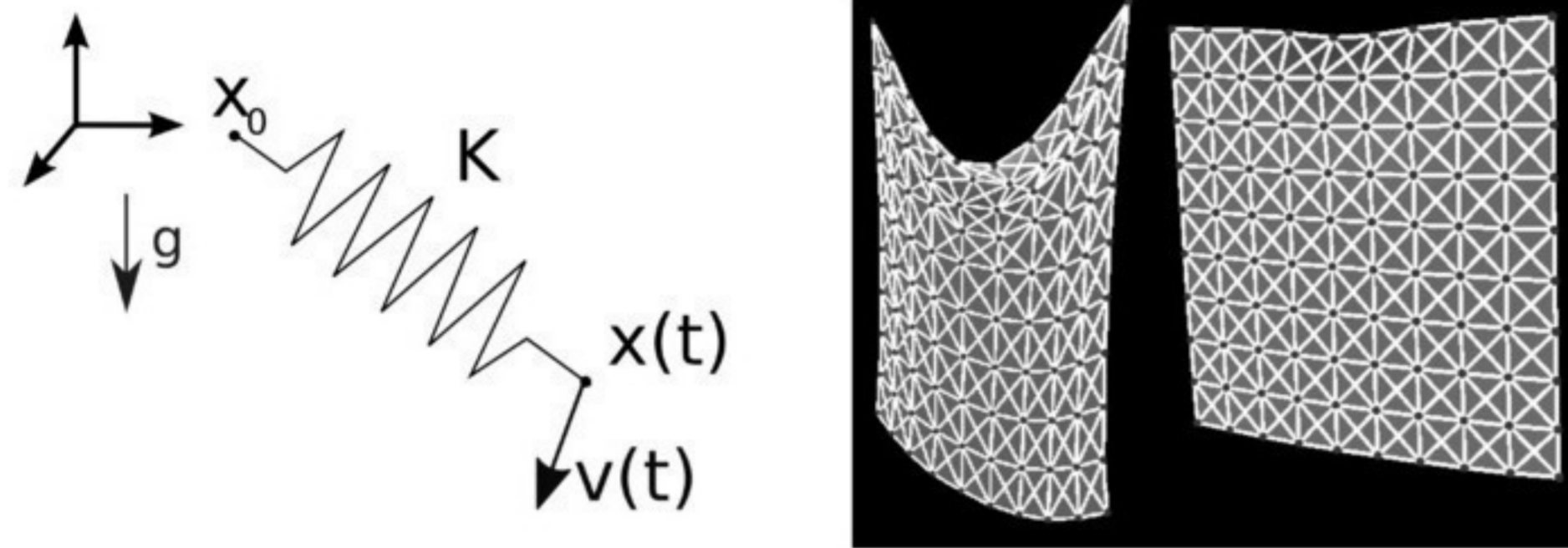


039

Cloth Simulation

In 3D:

$$F(t) = K (L_0 - \|p - p_0\|) \frac{p - p_0}{\|p - p_0\|}$$



040

Cloth Simulation: mass springs

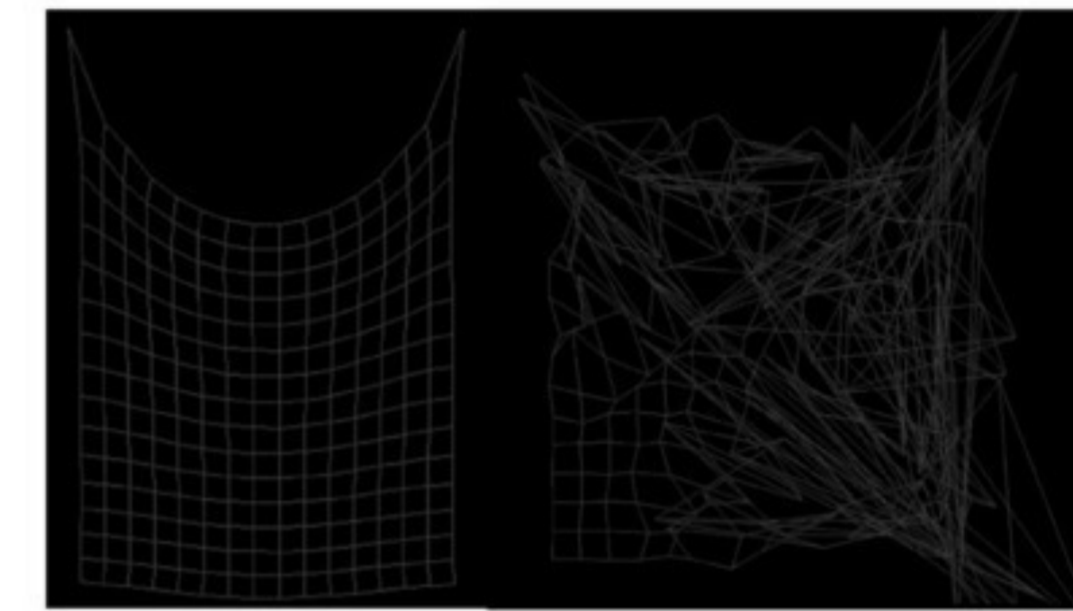
Model cloth using coupled springs

Force on a vertex i with neighbors \mathcal{V}_i

$$F(x_i, t) = \sum_{j \in \mathcal{V}_i} K^{ij} (L_0^{ij} - \|x_i - x_j\|) \frac{x_i - x_j}{\|x_i - x_j\|} + g$$

$$\forall i, \begin{cases} x_i'(t) = v_i(t) \\ v_i'(t) = \frac{1}{m_i} \sum_j K^{ij} (L_0^{ij} - \|x_i - x_j\|) \frac{x_i - x_j}{\|x_i - x_j\|} + g \end{cases}$$

Use you best interpolation scheme



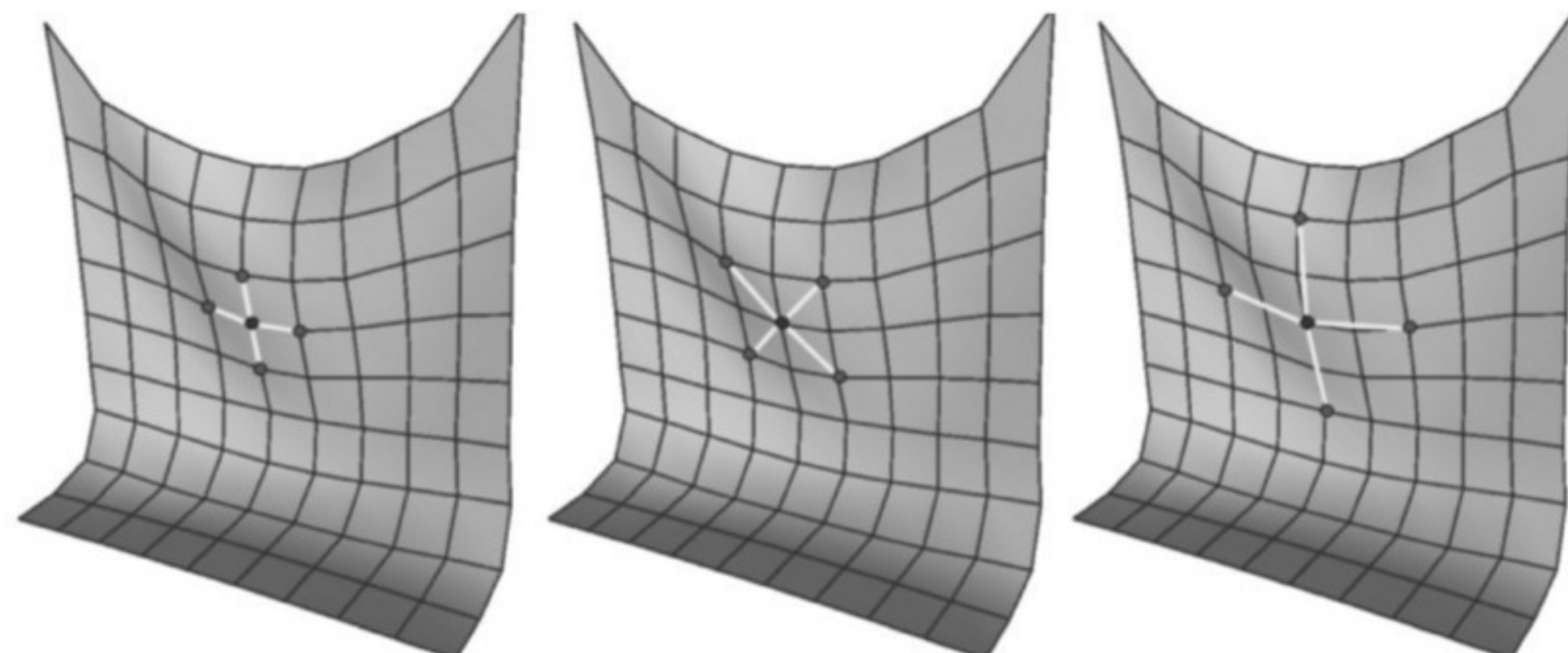
041

Cloth Simulation: spring types

Structural
springs

Shearing
springs

Bending
springs



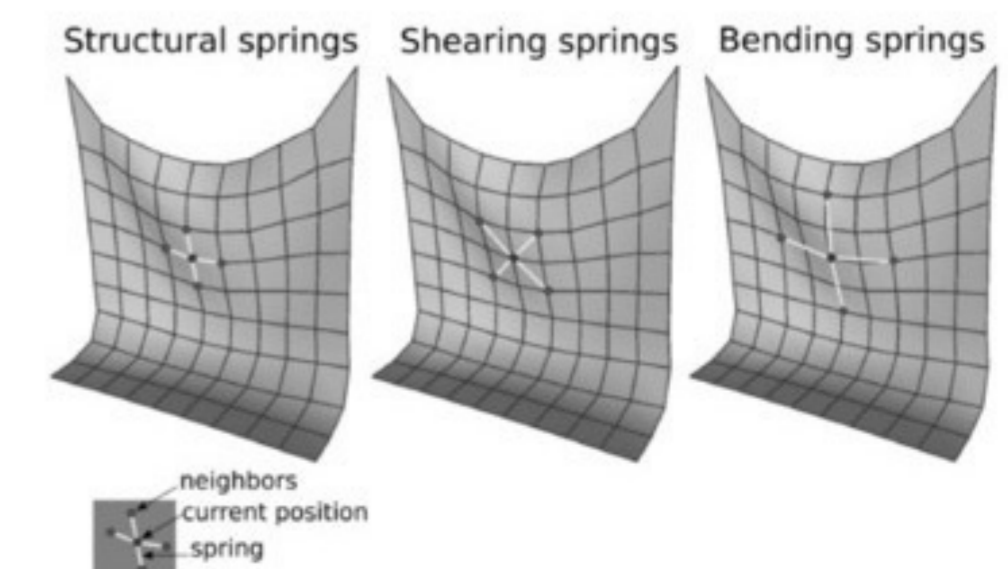
042

Cloth Simulation: Resolution

Explicit Euler

```
//Compute forces
For all i
  For j: 4 direct neighbors (structural): K=K1
         4 diagonal neighbors (shear)   : K=K2
         8 neighbors (bend)             : K=K3
  u=p[i]-p[j]
  F[i] += K (L0-norm(u)) *u/norm(u)
```

```
For all i
  v[i] += dt*F[i]
  p[i] += dt*v[i]
```



043

Complex cloth simulation

Full simulation = Cloth + complex collisions



[Grinspun, SIGGRAPH 09]

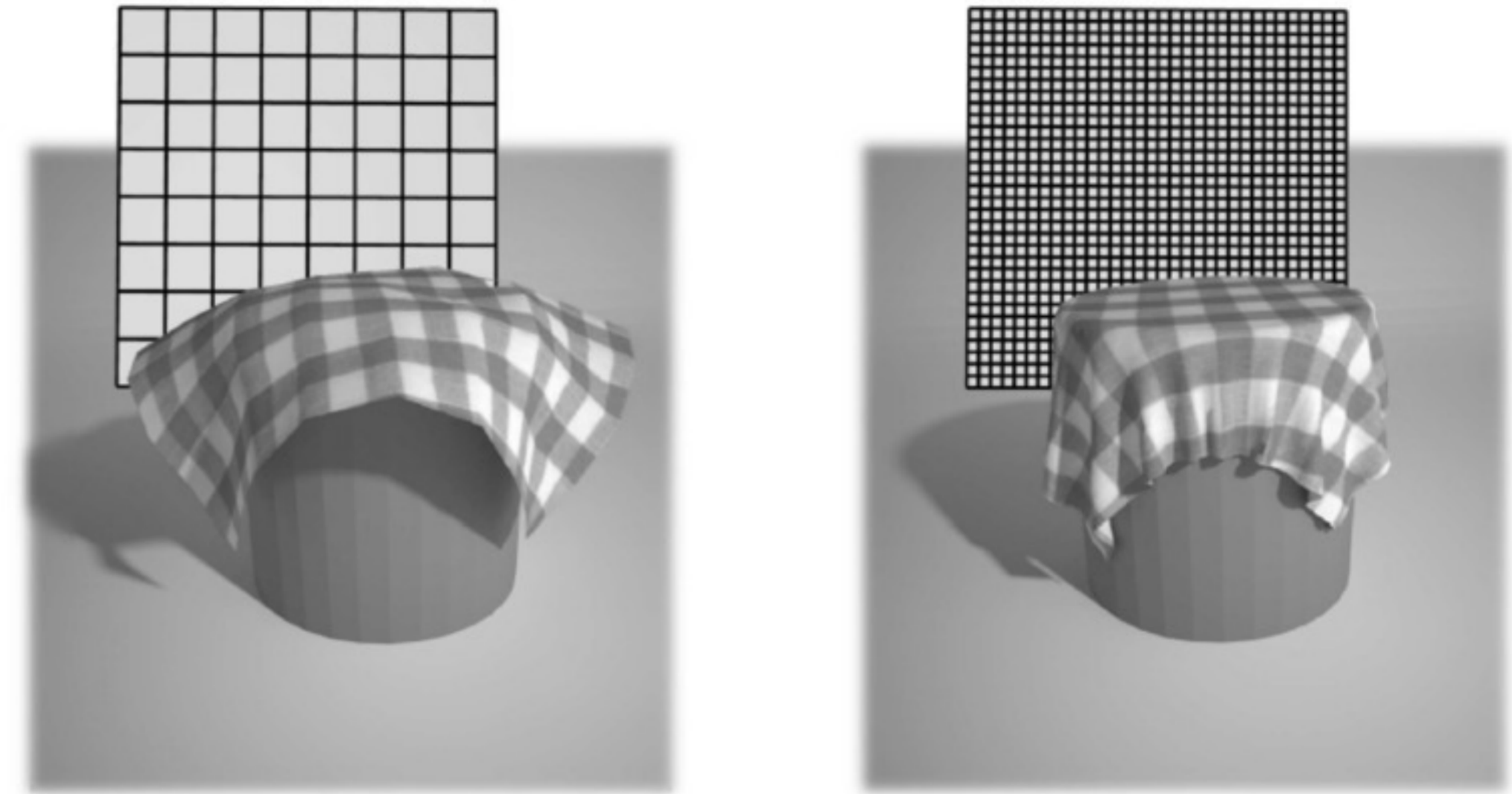


[DAZ3D, Dynamic Clothing]

044

Cloth simulation: Limitations

Mesh influence



045

Implicit scheme

Write the system in a vectorial form

$$u(t) = (p_0(t), p_1(t), \dots, p_{N-1}(t), v_0(t), \dots, v_{N-1}(t))$$

$$u'(t) = \mathcal{F}(u(t))$$

Non linear system with N unknown: impossible to invert

Linearize the system in $p(t) - p_0 = \Delta L v(t) + \mathcal{O}((\Delta t)^2)$

Get a linear system.

Loss of the unconditional stability:

In practice, very stable

046

Implicit scheme

Linearization:

$$\mathbf{f}(\mathbf{p}_n + \Delta p, \mathbf{v}_n + \Delta v) = \mathbf{f}_n + \frac{\partial \mathbf{f}}{\partial \mathbf{p}} \Delta p + \frac{\partial \mathbf{f}}{\partial \mathbf{v}} \Delta v$$

Solve a linear system at each time step

$$\mathbf{A} \Delta v = \mathbf{b}$$

$$\mathbf{A} = \mathbf{I} - \Delta t \mathbf{M}^{-1} \frac{\partial \mathbf{f}}{\partial \mathbf{v}} - \Delta t^2 \mathbf{M}^{-1} \frac{\partial \mathbf{f}}{\partial \mathbf{p}}$$

$$\mathbf{b} = \Delta t \mathbf{M}^{-1} \left(\mathbf{f}_n + \Delta t \frac{\partial \mathbf{f}}{\partial \mathbf{p}} \mathbf{v}_n \right)$$

047

Collisions

048

Particles collisions

Particles can enter in collision with a plane:

$$\mathcal{P} : \langle \mathbf{x} - \mathbf{p}_0, \mathbf{n} \rangle = 0$$

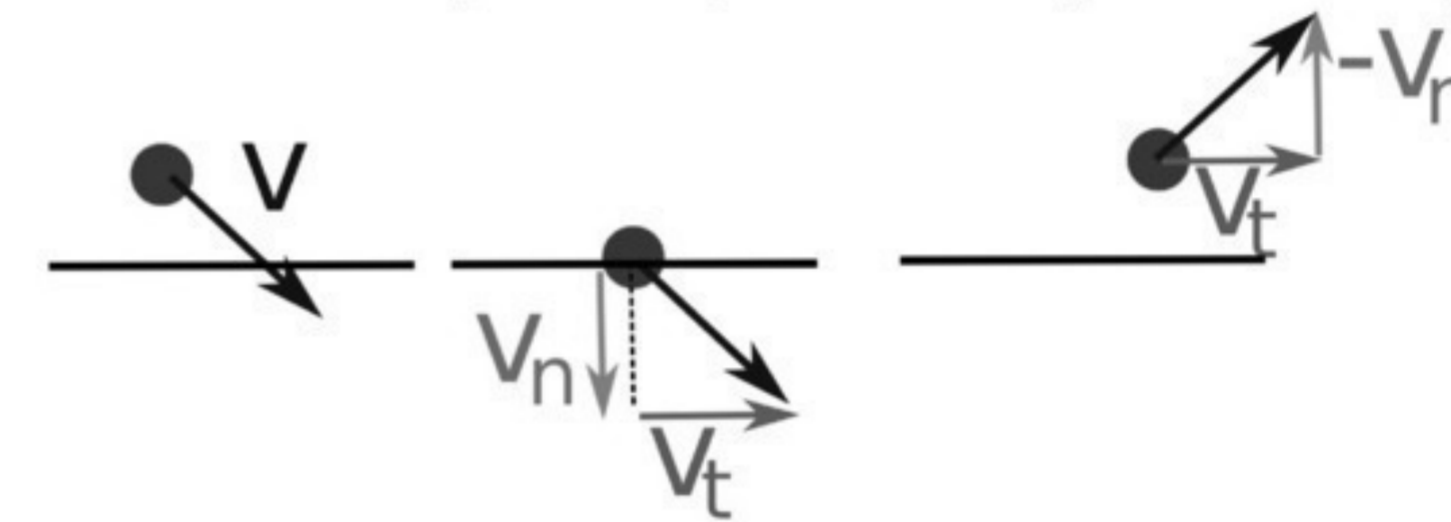
Detection $\langle \mathbf{x} - \mathbf{p}_0, \mathbf{n} \rangle < 0$

Separate tangential speed v_t and normal speed v_n

$$\begin{cases} v_n = \langle \mathbf{v}, \mathbf{n} \rangle \\ v_t = \mathbf{v} - \langle \mathbf{v}, \mathbf{n} \rangle \mathbf{n} \end{cases}$$

After collision, loss of energy: dumping

$$\mathbf{v}^{k+1} = -\mu \langle \mathbf{v}^k, \mathbf{n} \rangle \mathbf{n} + (\mathbf{v}^k - \langle \mathbf{v}^k, \mathbf{n} \rangle \mathbf{n})$$



049

Particles collisions

Need to take care of the temporal discretization

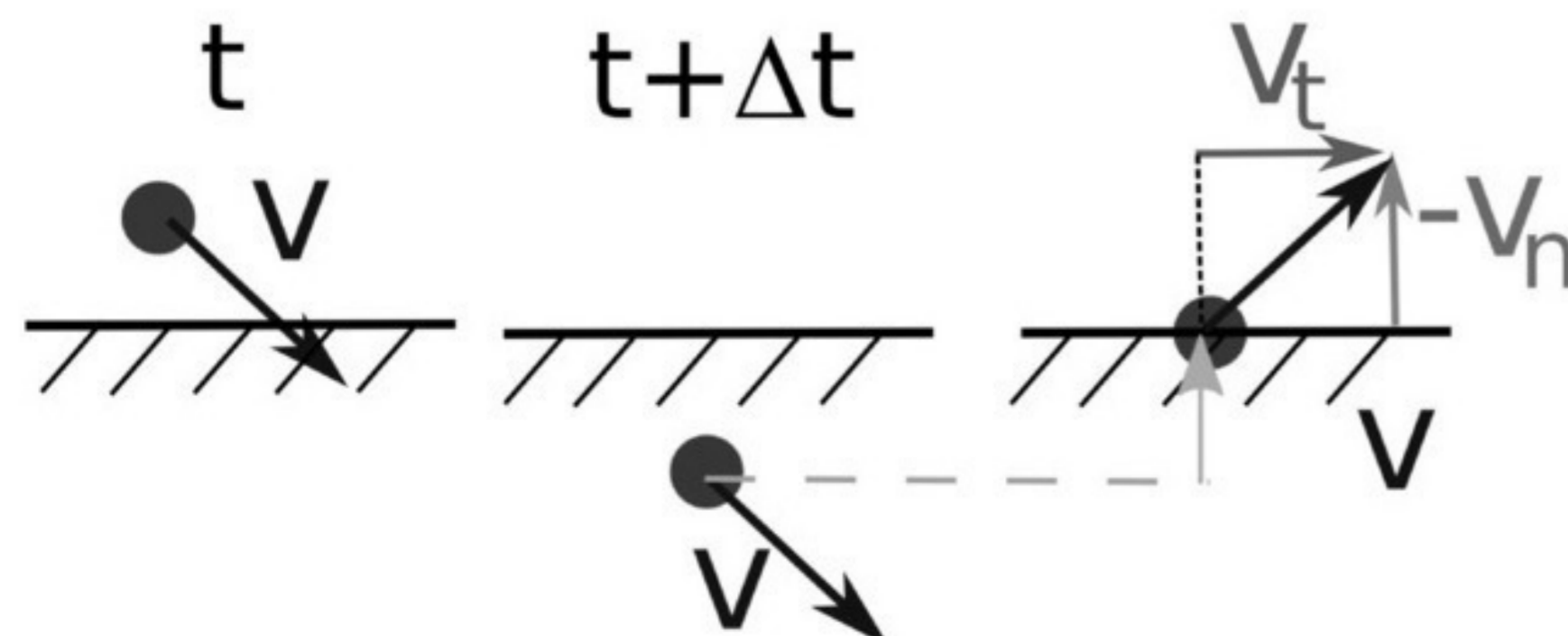
1. Projection of the particle

Easy to compute, physically biased (instabilities)

$$\mathbf{x}^{k+1} = \mathbf{x}^k - \langle \mathbf{x}^k - \mathbf{p}_0, \mathbf{n} \rangle \mathbf{n}$$

2. Backward search

Less easy, less wrong



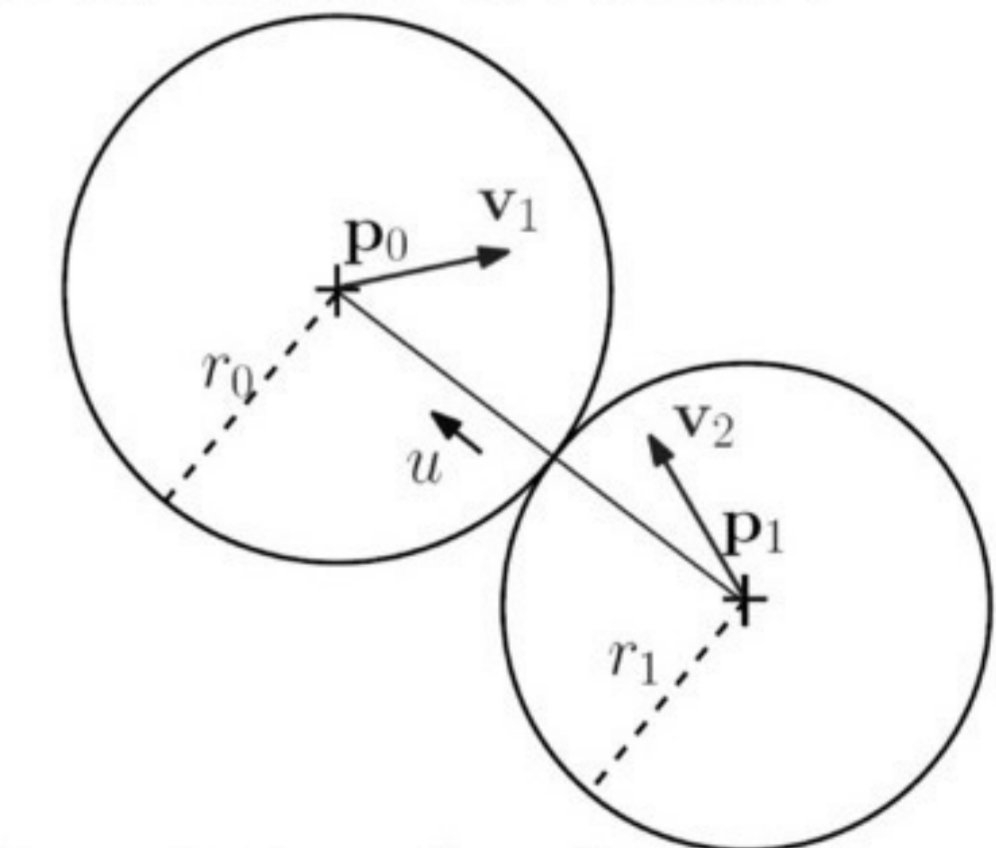
050

Model of hard spheres

Particles => Sphere of mass m, center x, radius r

Collision if

$$\| \mathbf{x}_1 - \mathbf{x}_2 \| < r_1 + r_2$$



New speed after collision

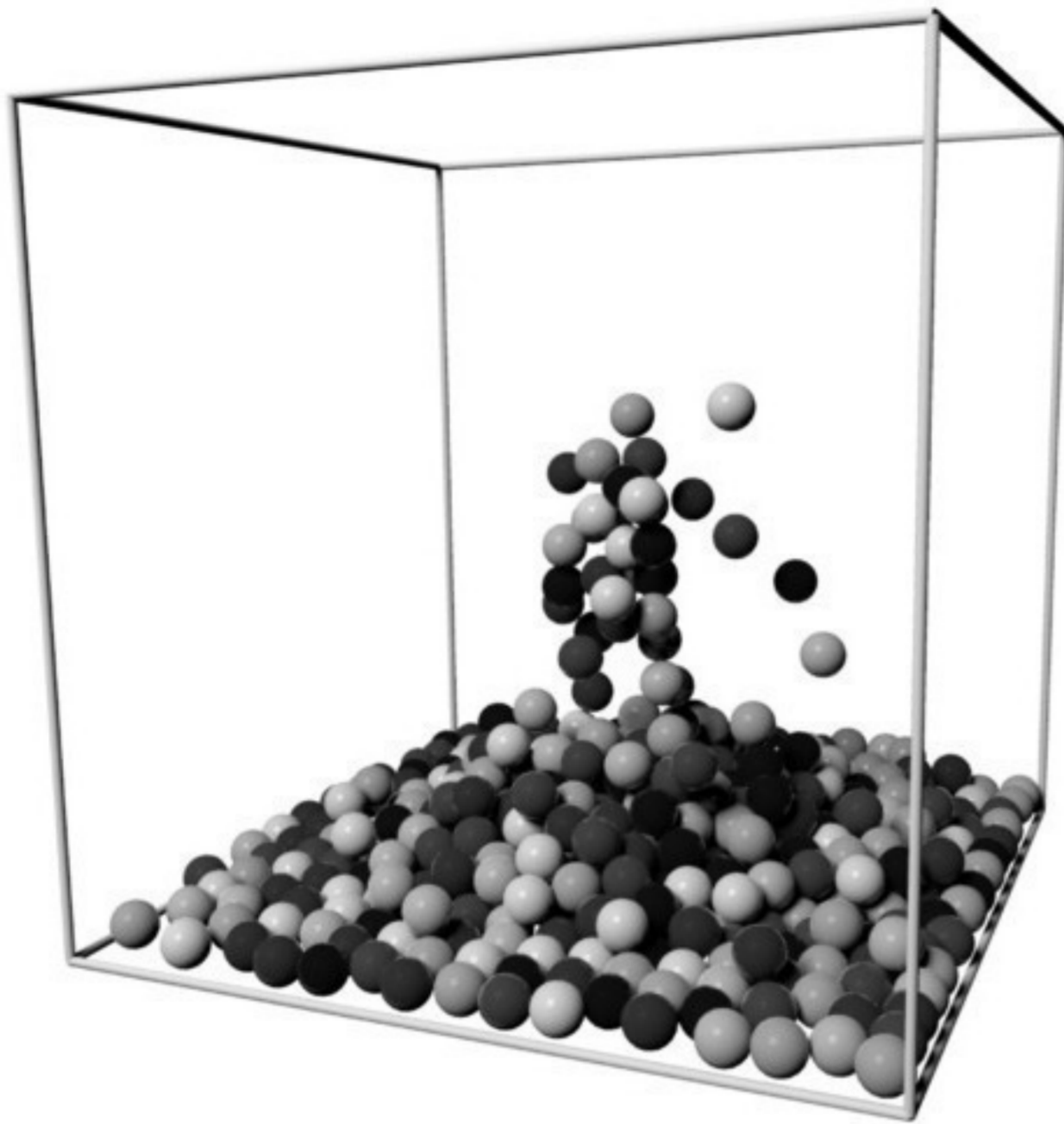
$$\begin{cases} \mathbf{v}_1^{k+1} = \mathbf{v}_1^k + \frac{1}{m_1+m_2} [m_2 \langle \mathbf{v}_2^k, \mathbf{u} \rangle - \frac{1}{2}(m_1+3m_2) \langle \mathbf{v}_1^k, \mathbf{u} \rangle] \mathbf{u} \\ \mathbf{v}_2^{k+1} = \mathbf{v}_2^k + \frac{1}{m_1+m_2} [m_1 \langle \mathbf{v}_1^k, \mathbf{u} \rangle - \frac{1}{2}(m_2+3m_1) \langle \mathbf{v}_2^k, \mathbf{u} \rangle] \mathbf{u} \\ \mathbf{u} = \mathbf{x}_1 - \mathbf{x}_0 \end{cases}$$

Don't forget to project back to the collision surface

051

Model of hard spheres

Generate a lot of spheres



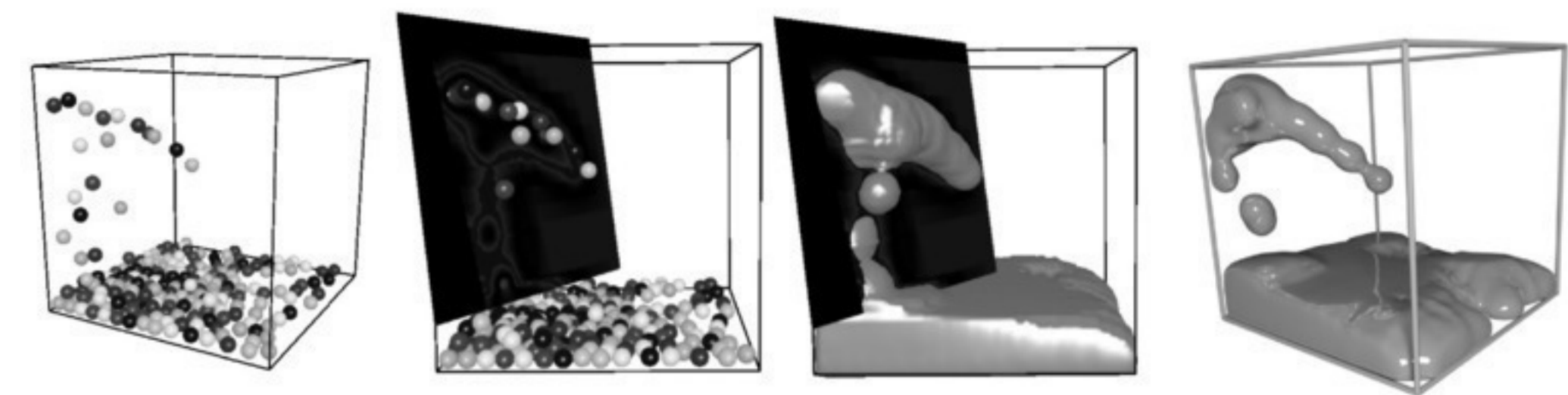
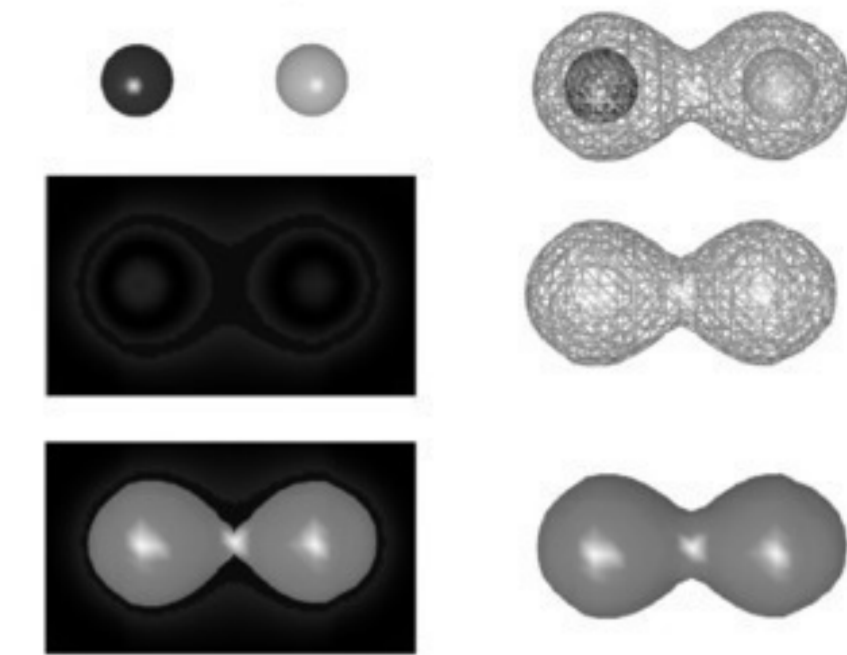
052

Sphere: implicit functions

Set a field function to each particle (ex. blobs)

$$\psi_i(\mathbf{p}) = e^{-\frac{\|\mathbf{p}-\mathbf{p}_i\|^2}{\sigma^2}}$$

=> Fluid simulation



053

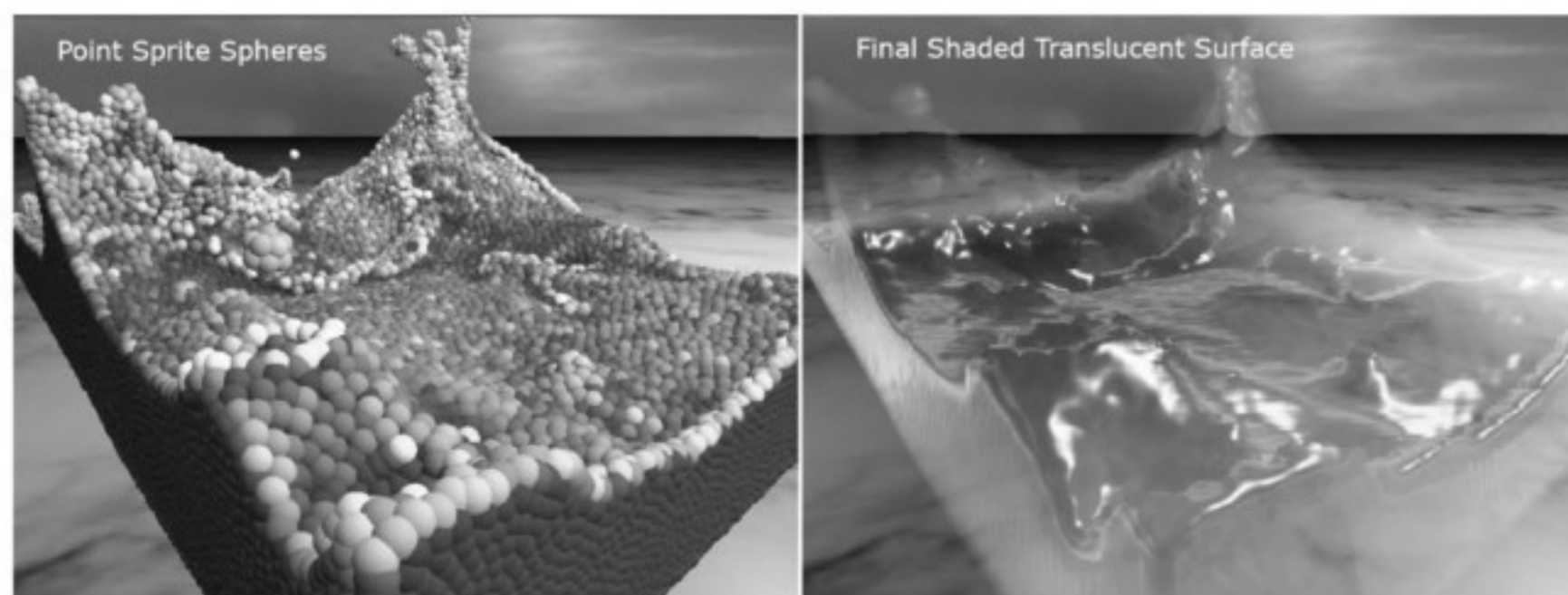
Efficient collision detection

Brute force algorithm

```
for (i=0;i<N;++i)
  for (j=i+1;j<N;++j)
    if (norm(xi-xj)<r1+r2)
      CollisionResponse(i,j)
```

Complexity in $O(N^2)$

Impossible to simulation 10^{3-6} particules in real time



[NVIDIA, Green SIGGRAPH 10]

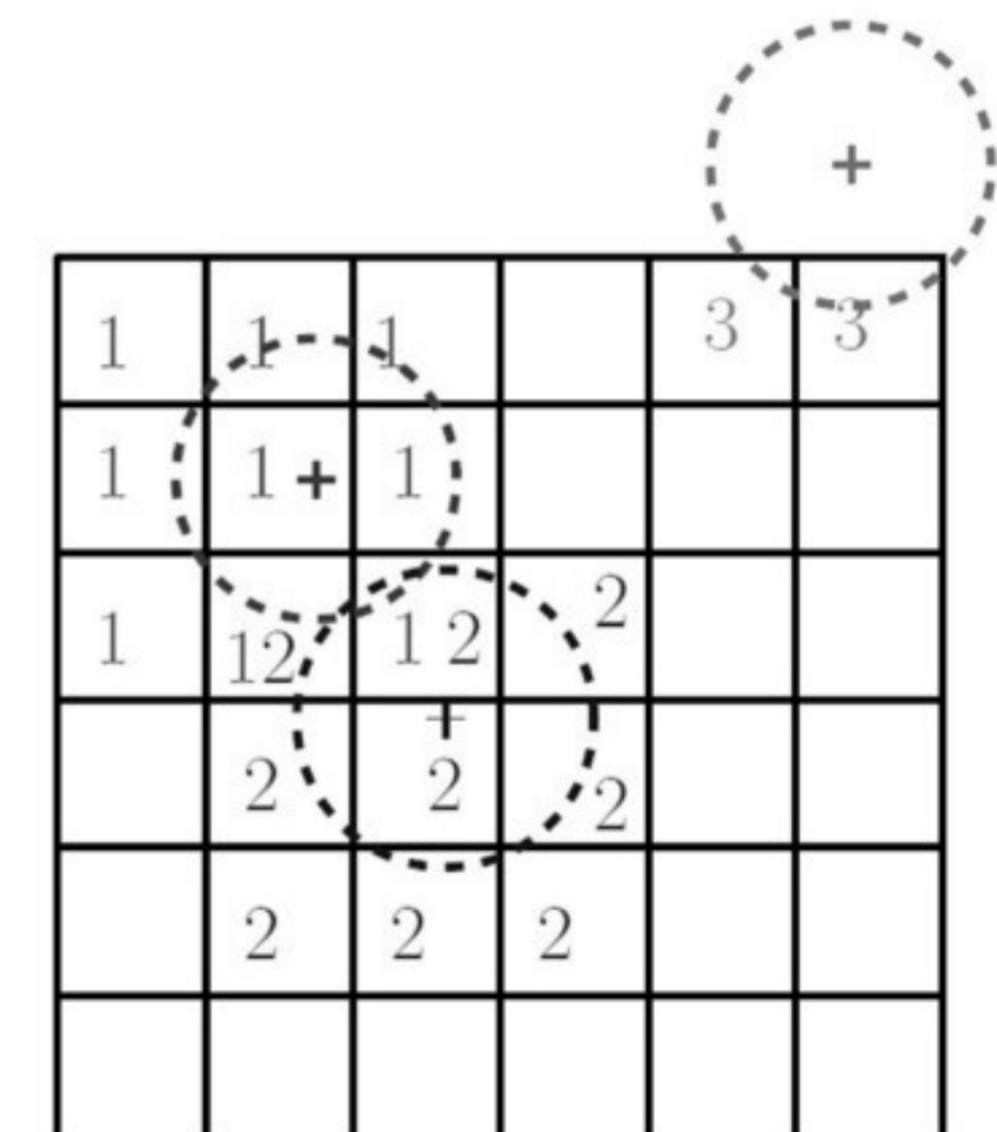
054

Acceleration structure

Regular grid
Research in $O(1)$

- + Simple
- + Efficient research
- + Good for uniform samples

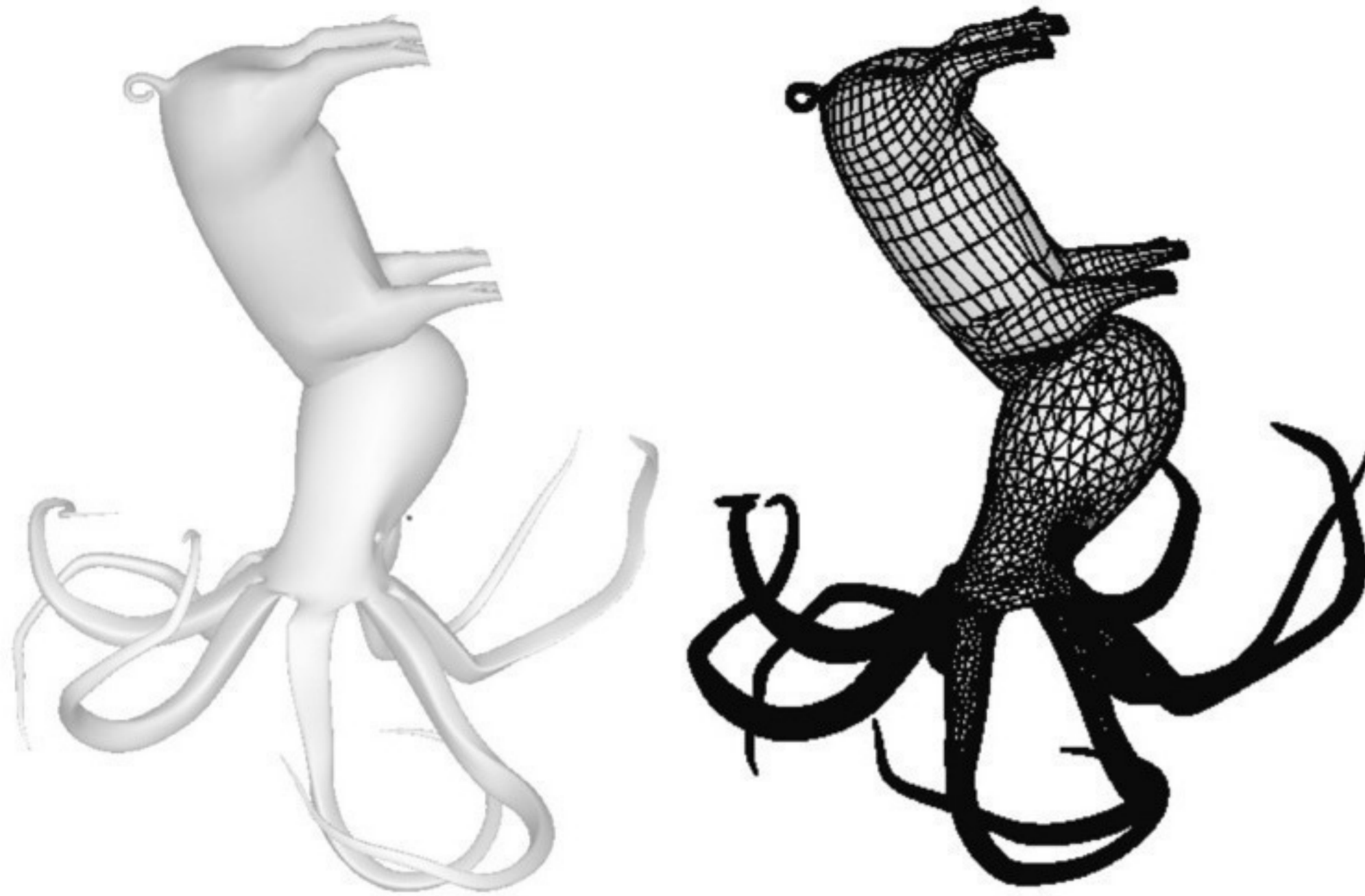
- Memory consumption for empty areas



055

Collision detection between objects

Collision bw triangles/triangles in $O(N_{t1} N_{t2})$



056

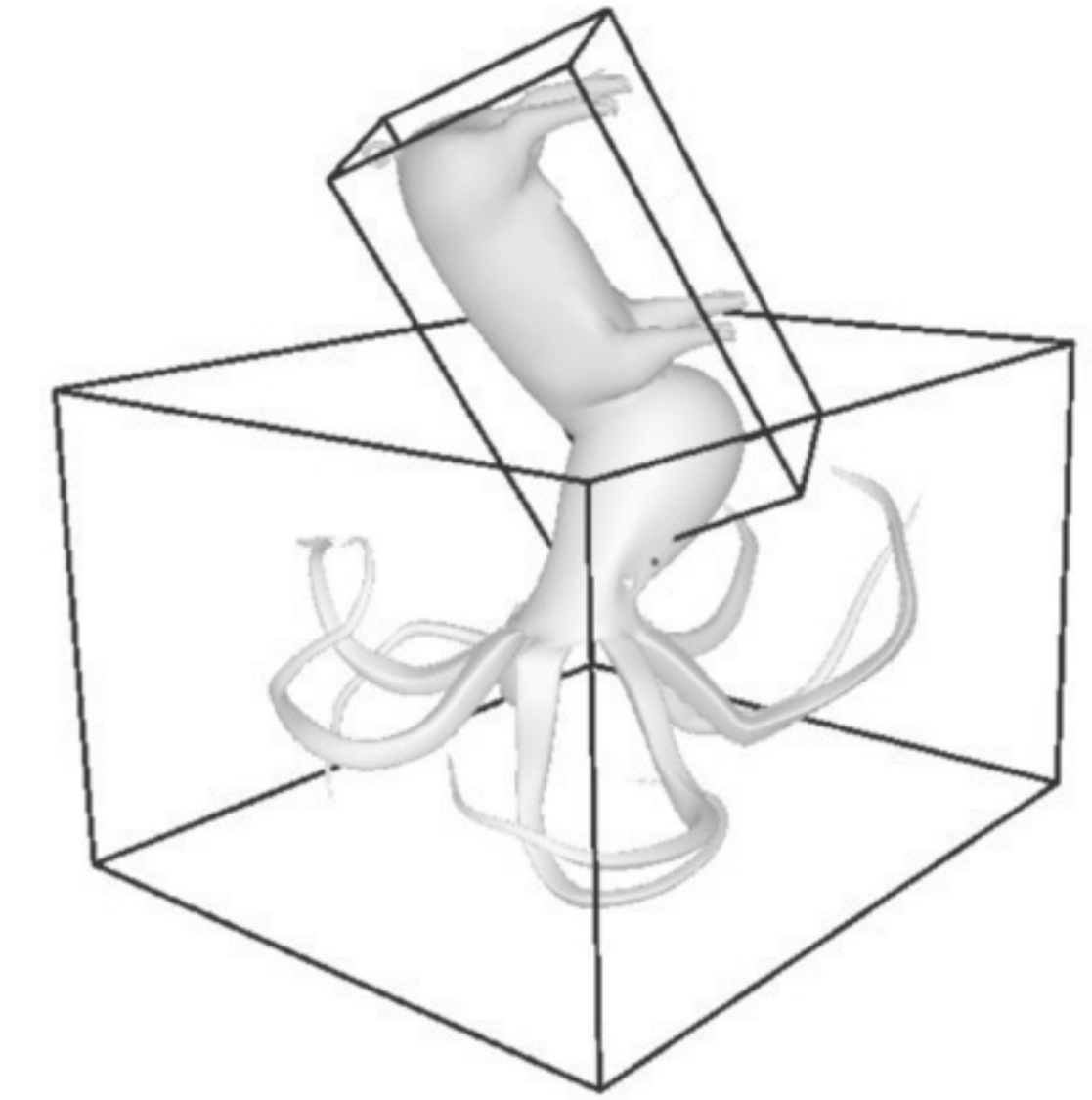
Bounding boxes

Bounding Box (BB)

The simplest: **AABB**
Axis **A**ligned **B**ounding **B**ox

Bounding Spheres

+ Detection of non-collision in $O(N^2_{obj})$

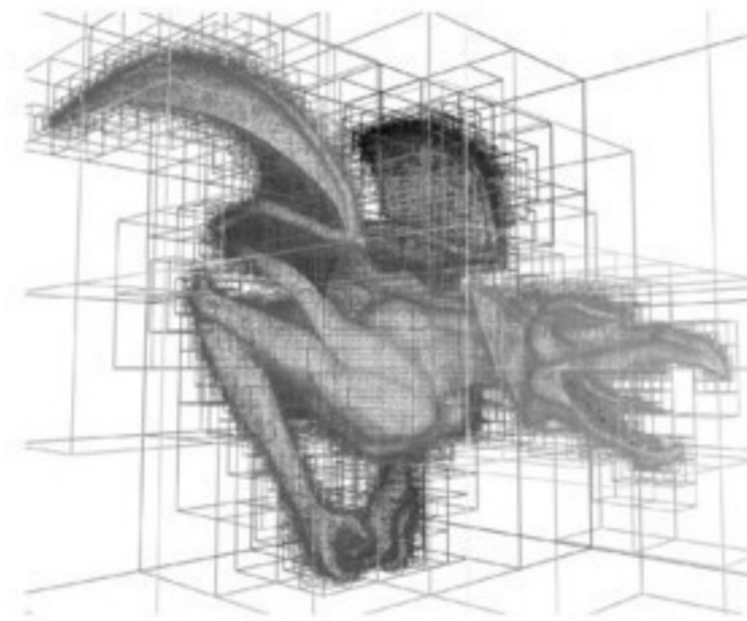


057

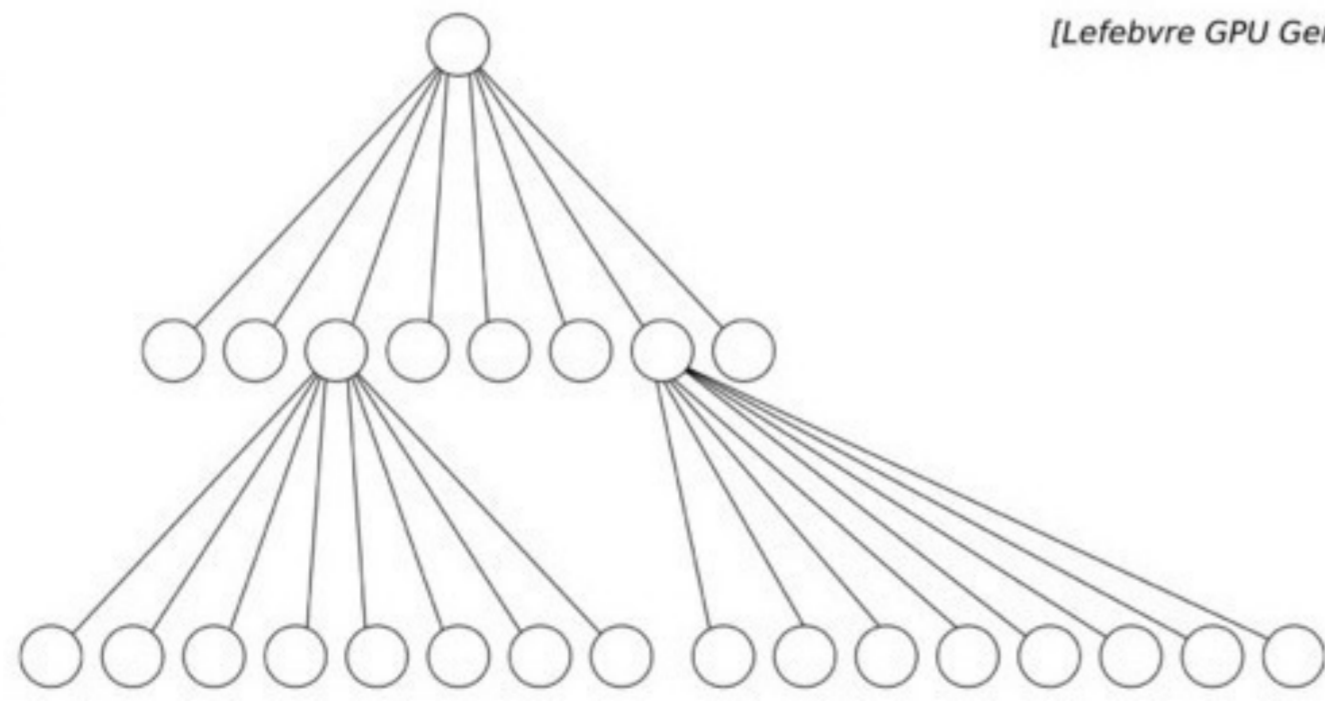
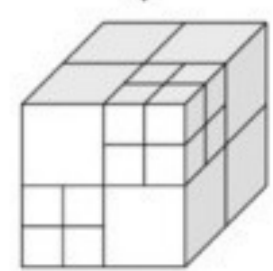
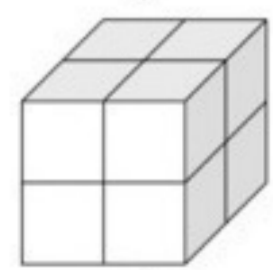
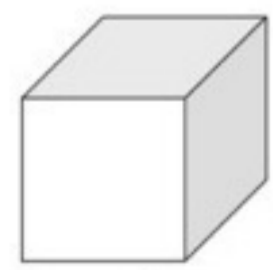
Octree

Self-adaptable grid structure

- + Can adapt to complex geometry
- + Research in $O(\log(M))$, M =tree depth



[Lefebvre GPU Gems 2, 2004]



[Wikipedia]

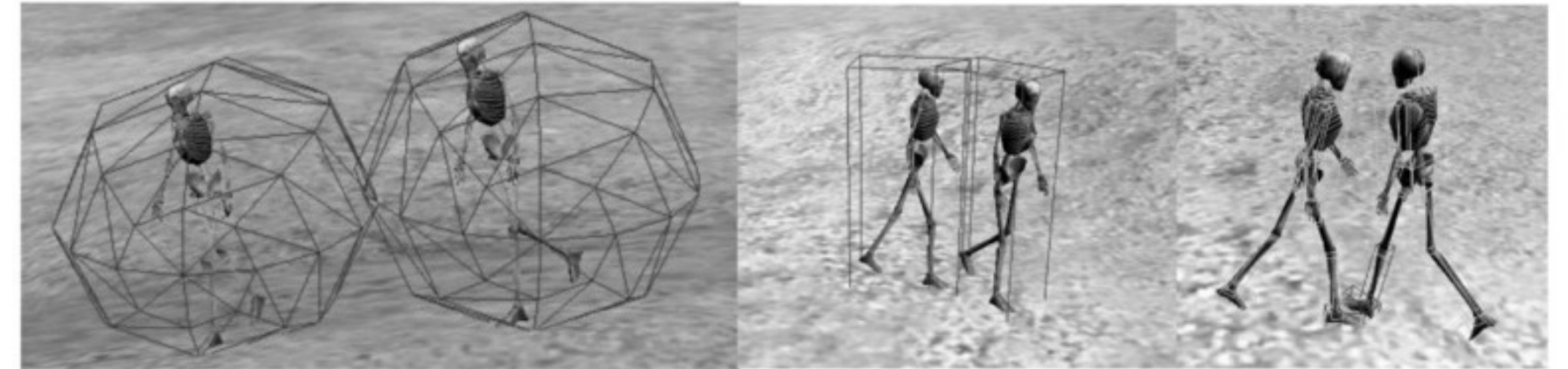
058

Collisions

In practice: Several levels of details

ex.

- Spheres within BB within Octree
- OBB within AABB within Spheres



[Ditchburn]

Rough test

Less rough test

...

Fine test

...

Eventually: Compute the real intersection (rare)

=> Non collision tests much more efficient than collision

059