

alpha

COLLAPSE

Günter Rote

Freie Universität Berlin, Institut für Informatik

joint work with

Uri Zwick

Tel Aviv University, Department of Computer Science

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A Computational Geometer Tries to Learn Basic Mechanics

Günter Rote

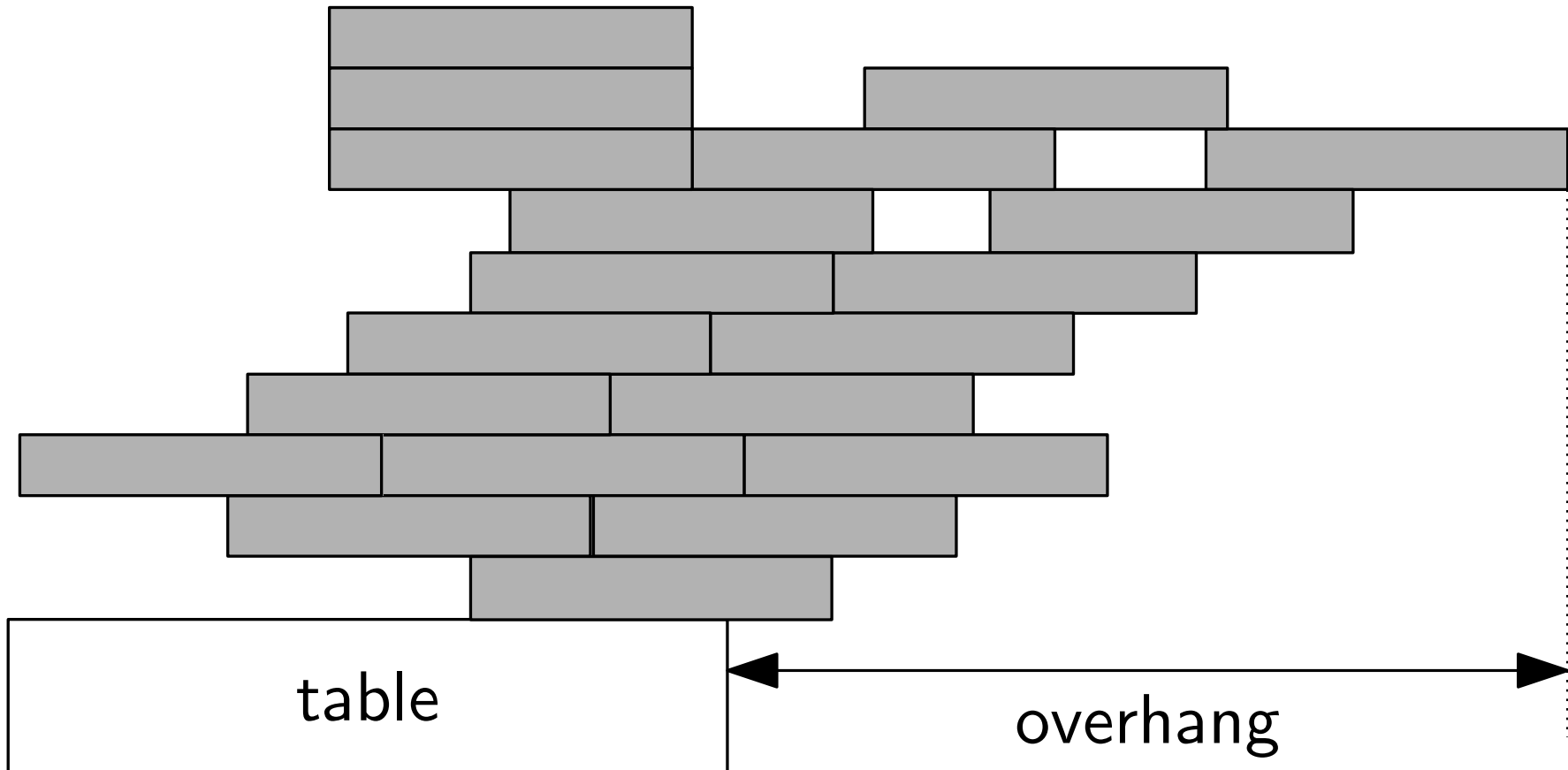
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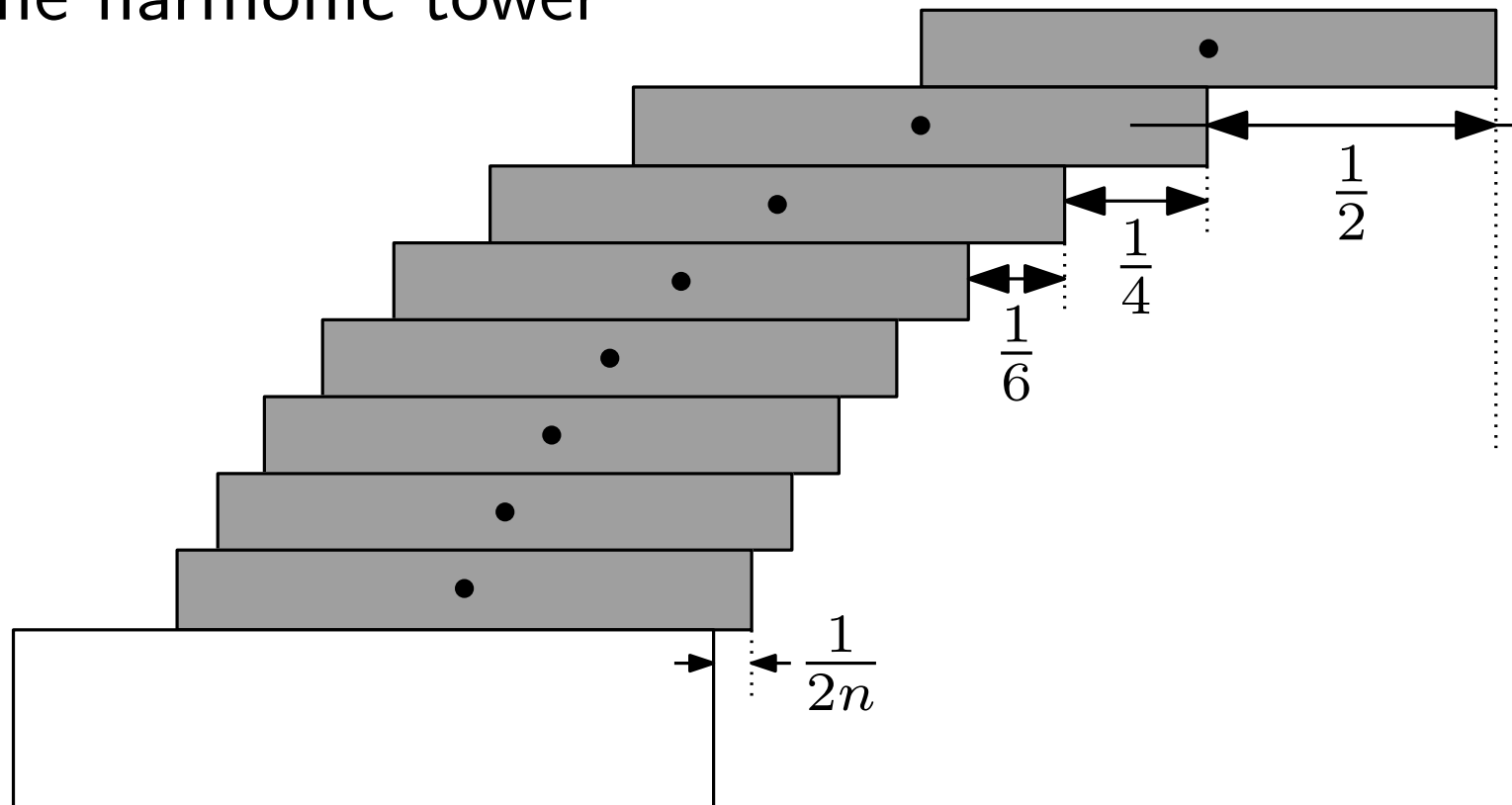
1. Introduction: OVERHANG



What is the largest overhang that can be achieved with n identical bricks?

The “standard” solution

the harmonic tower



$$\text{overhang} = \frac{1}{2} + \frac{1}{4} + \frac{1}{6} + \dots + \frac{1}{2n} = \frac{1}{2} \cdot H_n = \Theta(\log n)$$

The maximum overhang achievable with n bricks is

$$\Theta(\sqrt[3]{n}).$$

Lower bound: Mike Paterson and Uri Zwick 2006
to appear in *American Mathematical Monthly*

Upper bound:
Paterson, Y. Peres, M. Thorup, P. Winkler and Zwick 2007

Is it stable?



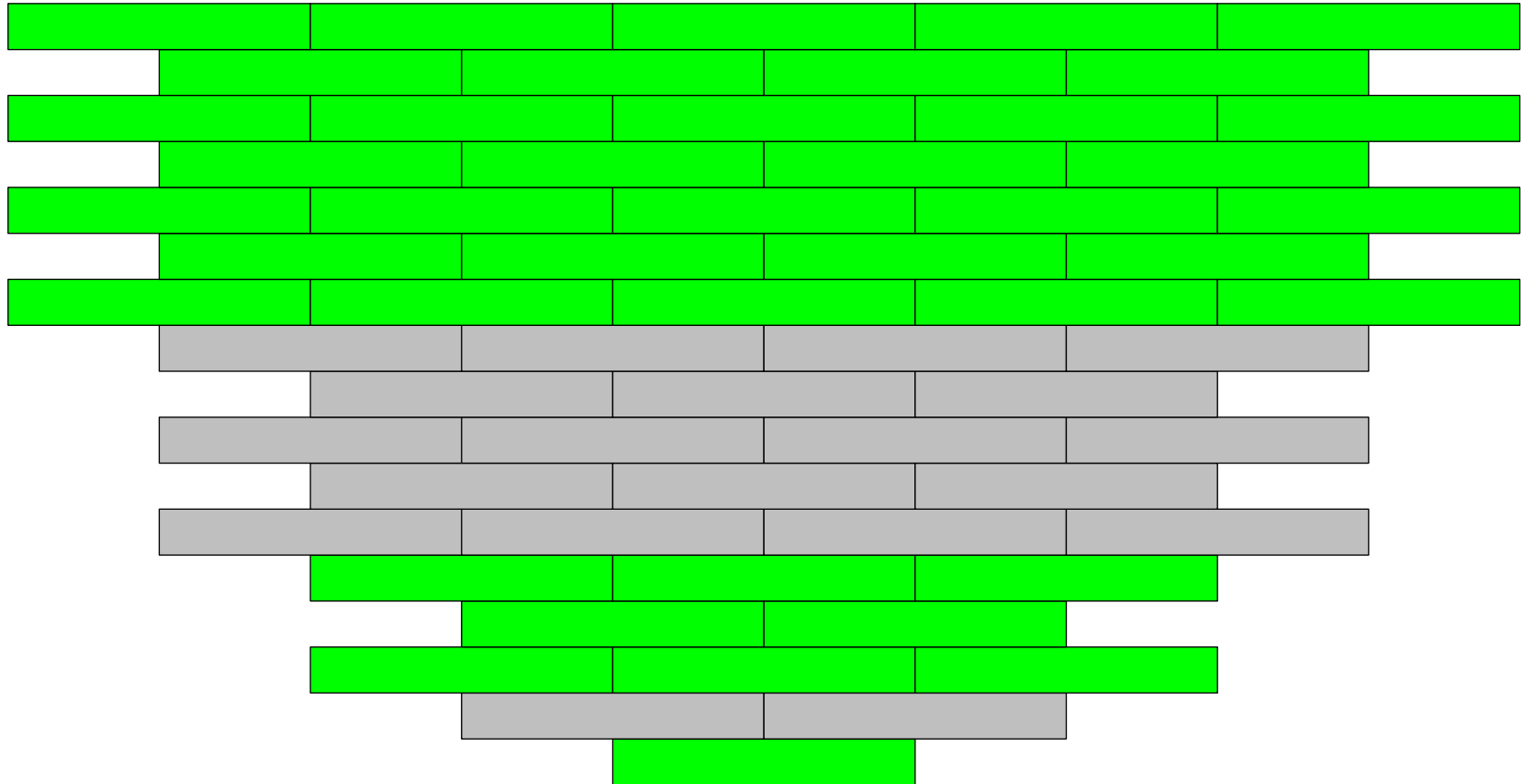
[photograph by Uri Zwick]

Is it stable?



[photograph by Uri Zwick]

The 5-stack

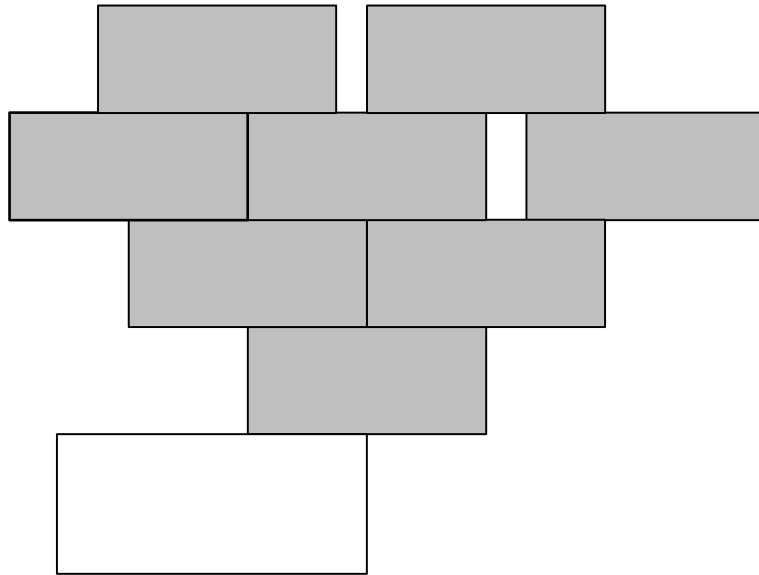


Paterson and Zwick 2006

$$n \approx 1^2 + 2^2 + 3^2 + \dots + k^2 = \Theta(k^3)$$

1. Introduction: Overhang
2. Stability and instability
3. Global motion
4. Collisions
5. Implementation issues
6. Friction

2. Stability and instability



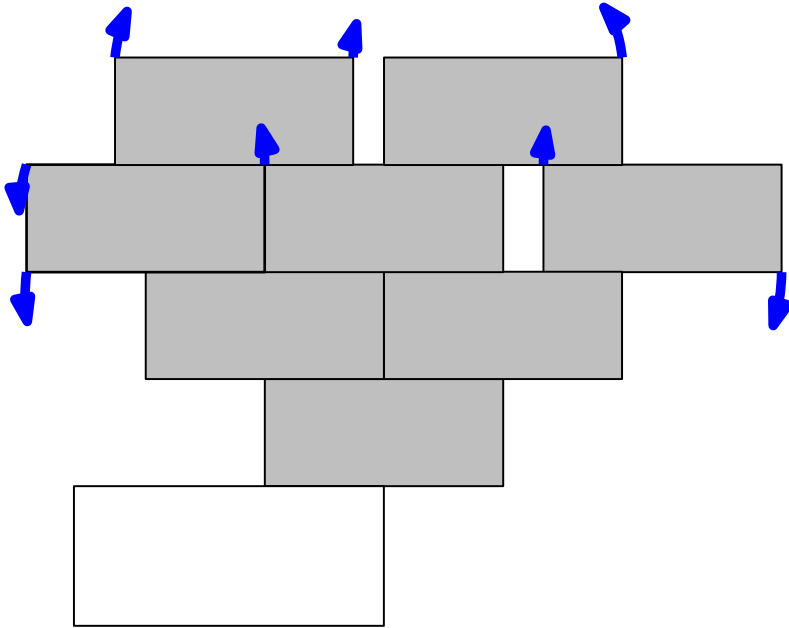
- Is it stable?

Compute a system of forces in equilibrium

→ a system of linear inequalities (linear optimization)

[KNOWN]

2. Stability and instability



- Is it stable?

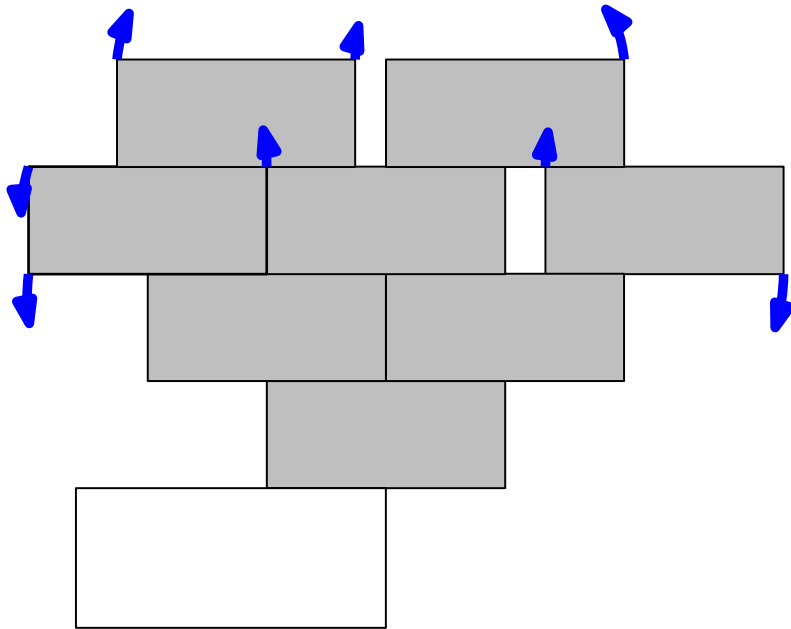
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→ a system of linear inequalities
(linear optimization)

[KNOWN]

- If it is unstable, how will it fall?

2. Stability and instability



- Is it stable?

Compute a system of forces in equilibrium

→ a system of linear inequalities
(linear optimization)

[KNOWN]

- If it is unstable, how will it fall?

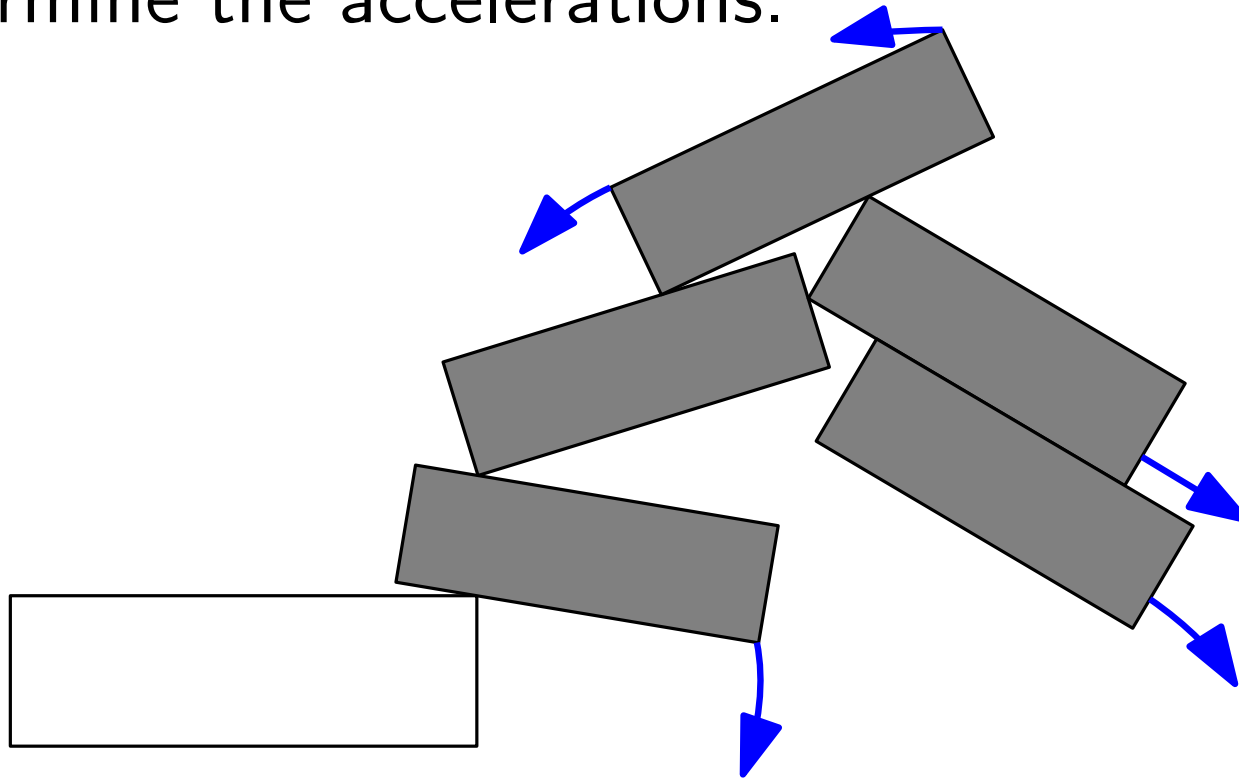
→ a convex quadratic optimization problem
(quadratic objective function, linear constraints)

[THIS TALK]

Instability

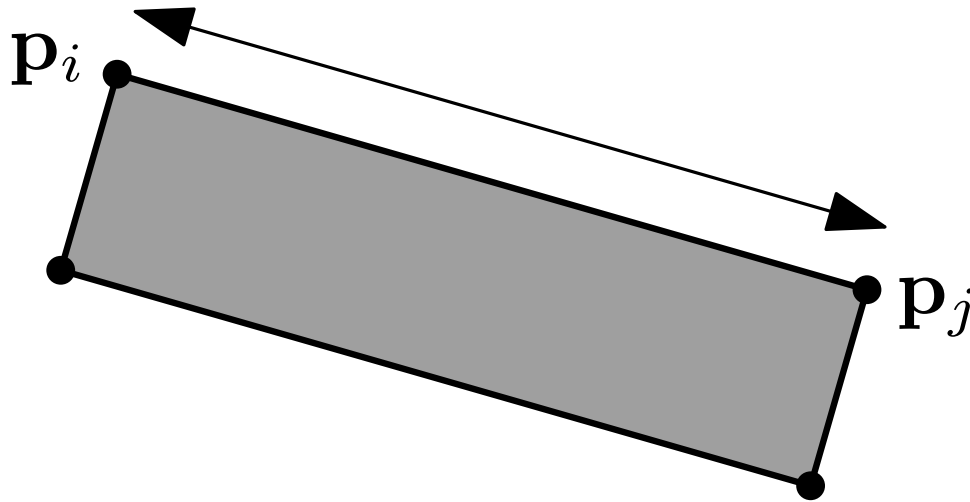
More generally:

Given all locations and velocities at a given instant, determine the accelerations.



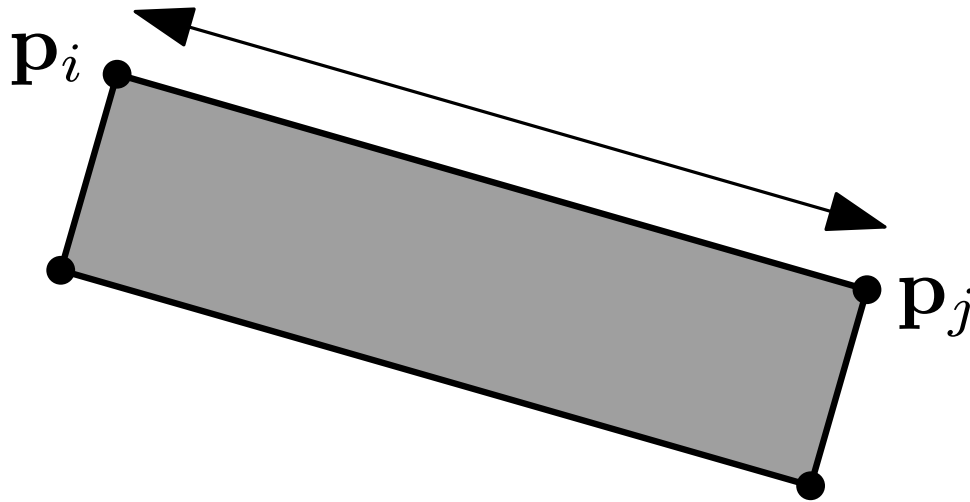
Assumption: NO FRICTION

Conditions I: Lengths

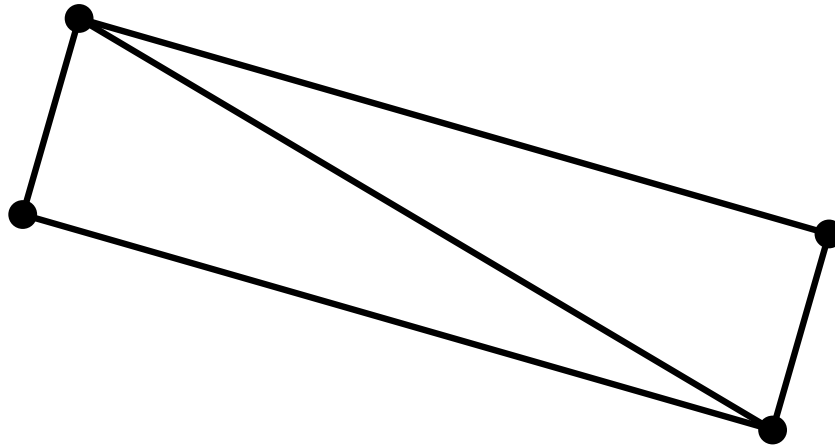


The length $\|\mathbf{p}_i - \mathbf{p}_j\|$ of the bar (i, j) remains constant.

Conditions I: Lengths



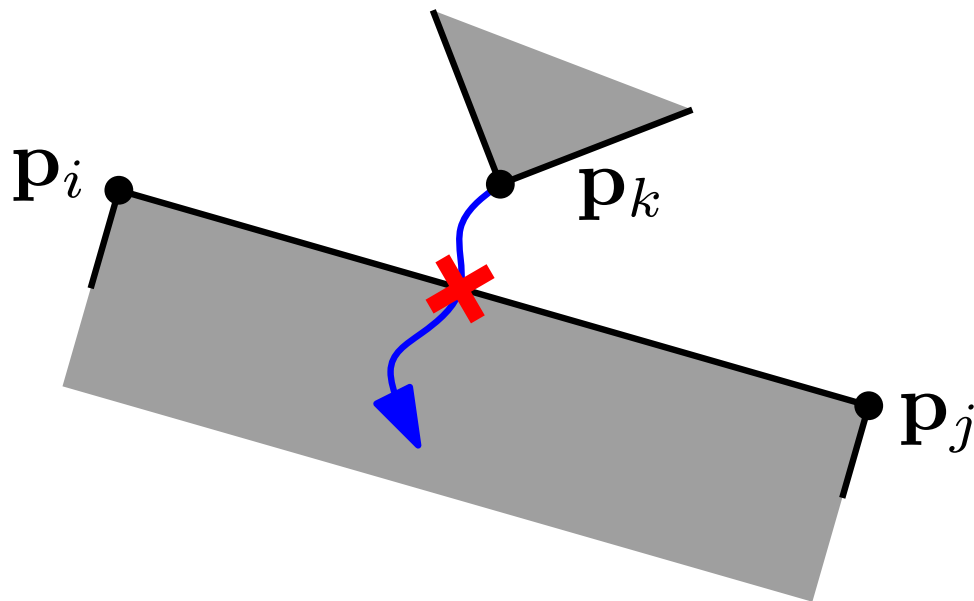
The length $\|\mathbf{p}_i - \mathbf{p}_j\|$ of the bar (i, j) remains constant.



A rigid block can be simulated by a framework of fixed-length bars.

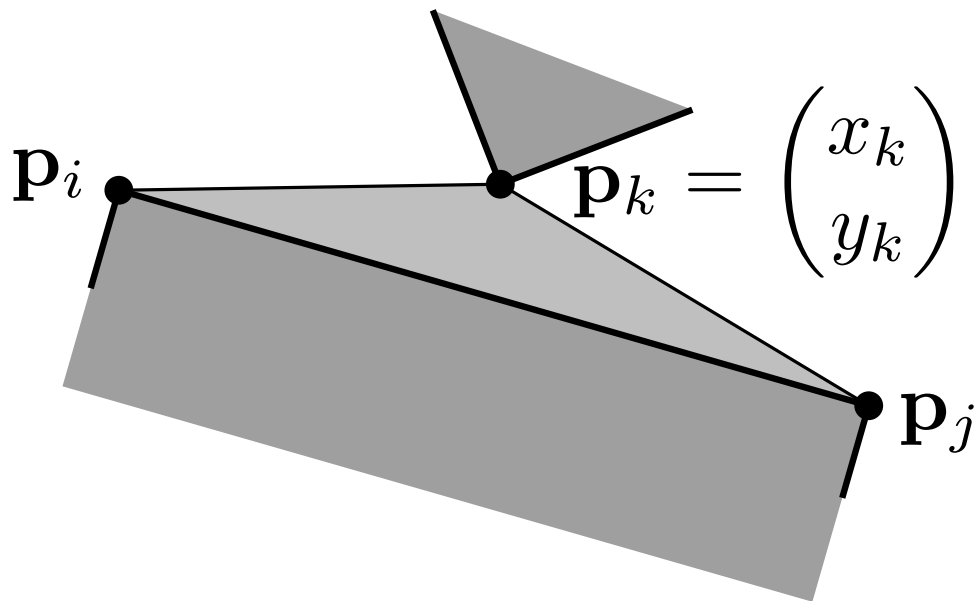
Conditions II: Sidedness

Collisions must be prevented.



Conditions II: Sidedness

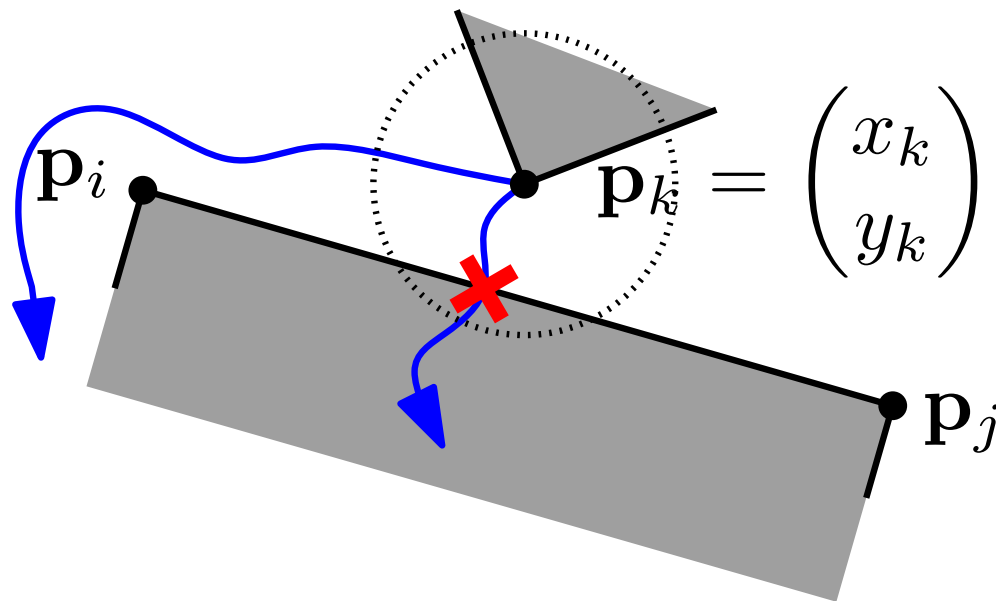
Collisions must be prevented.



$$\text{Area } A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$$

$$\begin{vmatrix} 1 & 1 & 1 \\ x_i & x_j & x_k \\ y_i & y_j & y_k \end{vmatrix} \geq 0$$

Collisions must be prevented.



$$\text{Area } A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$$

$$\begin{vmatrix} 1 & 1 & 1 \\ x_i & x_j & x_k \\ y_i & y_j & y_k \end{vmatrix} \geq 0$$

This condition holds only *locally*, in the vicinity of the current configuration.

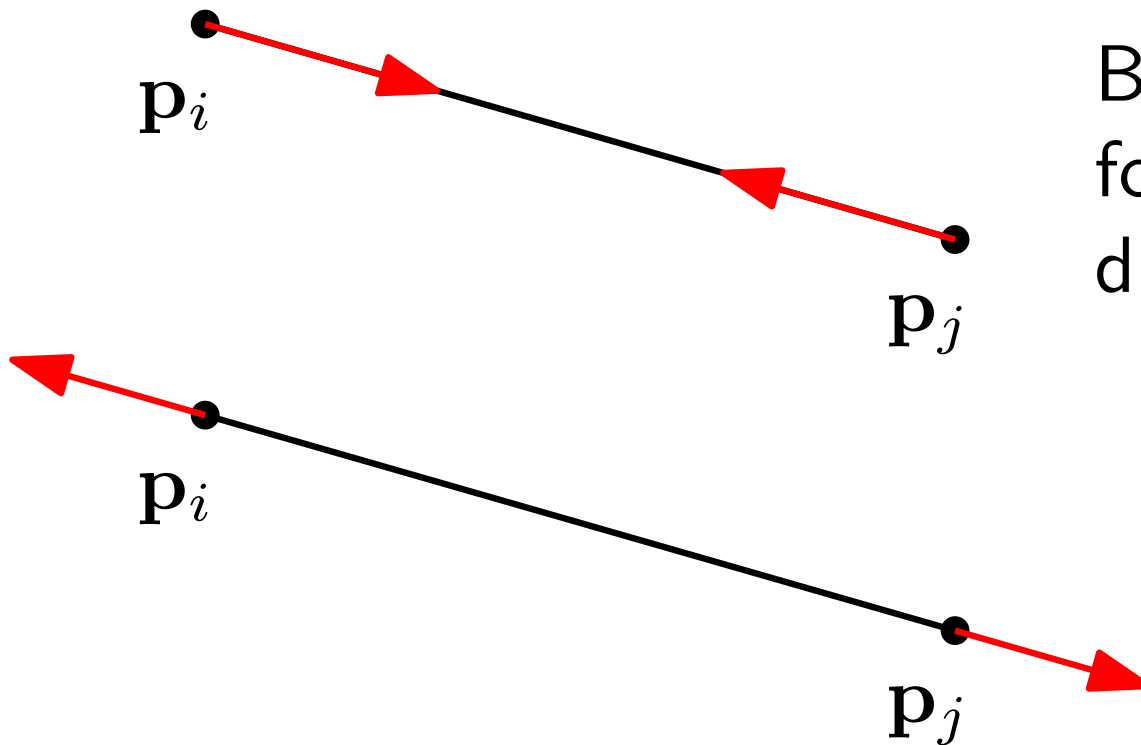
Equilibrium of forces (static)

At every mass point \mathbf{p}_i with mass m_i ,

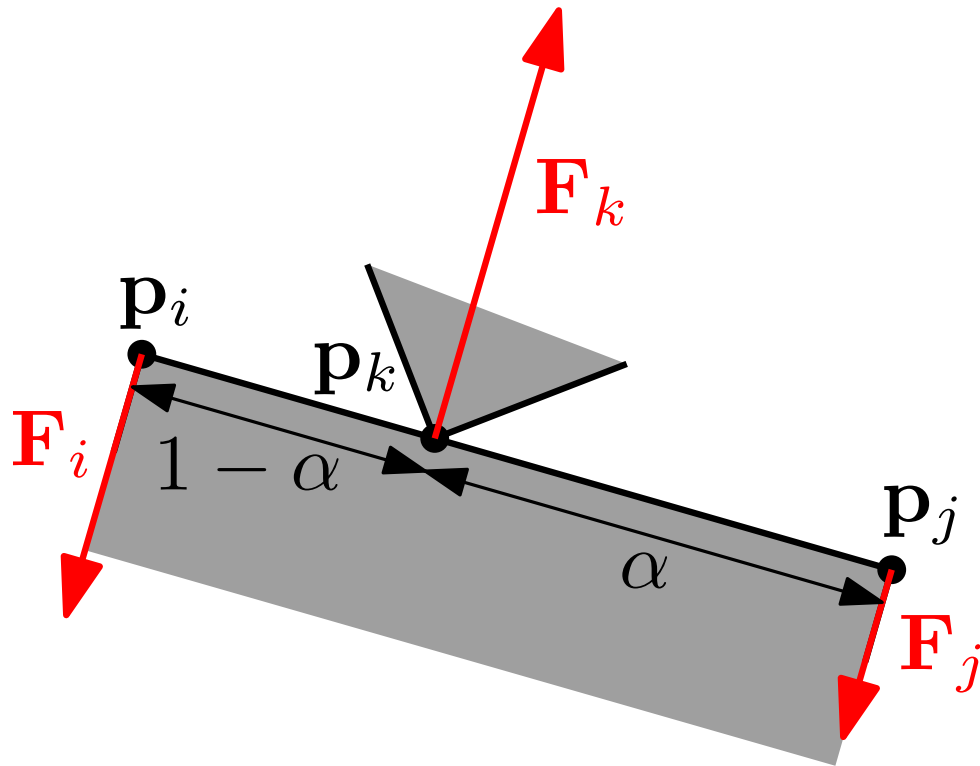
$$\underbrace{\sum \text{internal forces}}_{\substack{\text{forces} \\ \text{transmitted} \\ \text{through the} \\ \text{mechanism} \\ \textit{unknown}}} + \underbrace{\sum \text{external forces}}_{\substack{m_i \cdot \mathbf{g} \\ \text{(gravity)} \\ \textit{given}}} = \mathbf{0}$$

Forces I: Lengths

The length $\|\mathbf{p}_i - \mathbf{p}_j\|$ remains constant.



Bars may transmit forces parallel to the bar directions.



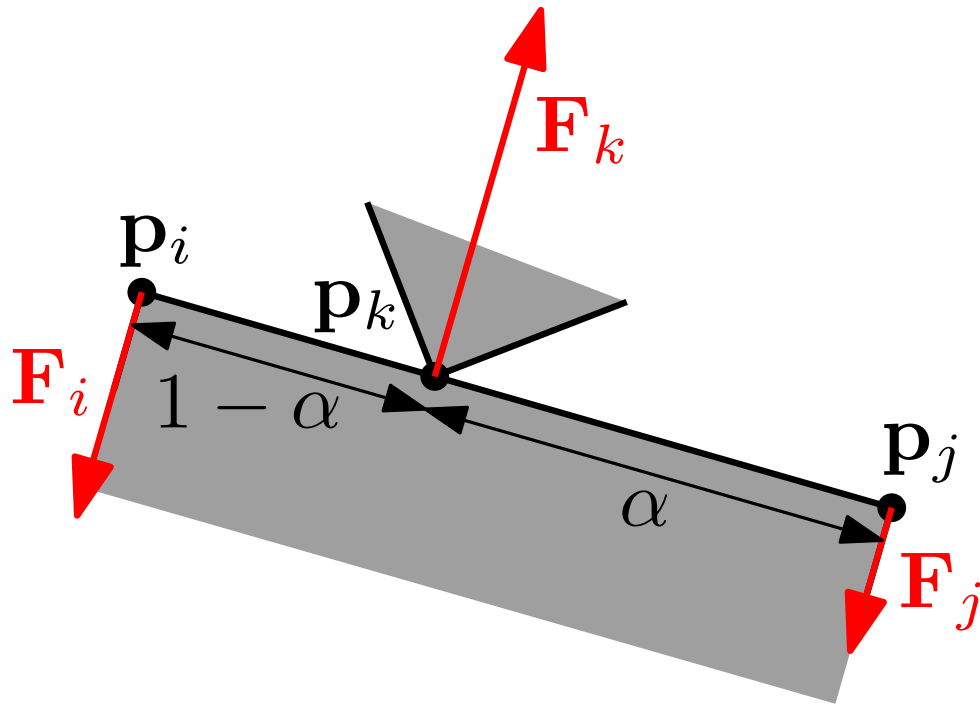
Collisions must be prevented.

When \mathbf{p}_k touches the bar $\mathbf{p}_i\mathbf{p}_j$, forces perpendicular to the bar direction may be transmitted, but *in one direction only*.

→ linear inequalities

The force at $\mathbf{p}_k = \alpha\mathbf{p}_i + (1 - \alpha)\mathbf{p}_j$ is distributed proportionally to \mathbf{p}_i and \mathbf{p}_j :

$$\mathbf{F}_i = \alpha\mathbf{F}_k \text{ and } \mathbf{F}_j = (1 - \alpha)\mathbf{F}_k$$



Collisions must be prevented.

When \mathbf{p}_k touches the bar $\mathbf{p}_i\mathbf{p}_j$, forces perpendicular to the bar direction may be transmitted, but *in one direction* only.

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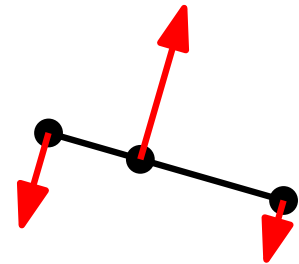
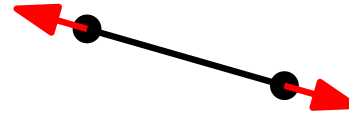
The force at $\mathbf{p}_k = \alpha\mathbf{p}_i + (1 - \alpha)\mathbf{p}_j$ is distributed proportionally to \mathbf{p}_i and \mathbf{p}_j :

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Internal forces

internal forces =

\sum linear combinations of
+ \sum nonnegative linear combinations of



Static equilibrium of forces:

At every mass point \mathbf{p}_i with mass m_i ,

$$\underbrace{\sum \text{internal forces}}_{\text{unknown}} + \underbrace{\sum \text{external forces}}_{\substack{m_i \cdot \mathbf{g} \\ \text{given}}} = \mathbf{0}$$

Find a system of internal forces (subject to linear equations and inequalities) that balance the given external forces.

→ linear programming

Equilibrium of forces (dynamic)

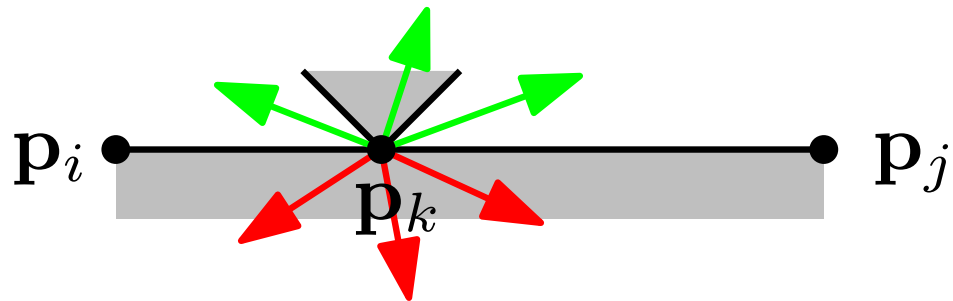
Newton's Laws: Forces must be in equilibrium

At every point \mathbf{p}_i with mass m_i and acceleration \mathbf{a}_i ,

$$\underbrace{\sum \text{internal forces}}_{\text{unknown}} + \underbrace{\text{external force}}_{\substack{m_i \cdot \mathbf{g} \\ \text{(gravity)} \\ \text{given}}} + \underbrace{\text{inertial force}}_{-m_i \cdot \mathbf{a}_i} = \mathbf{0}$$

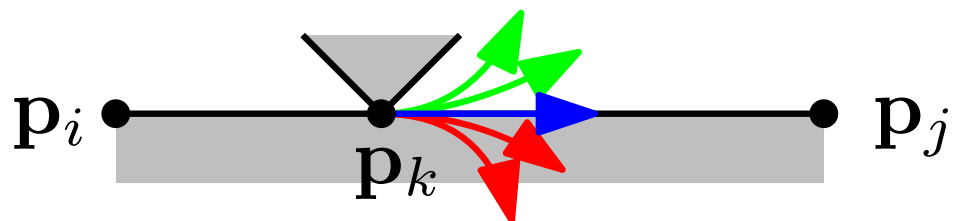
unknown *given* *unknown*

Determining the constraints (1)



Sidedness constraint:
 $A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$

If $A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) = 0$, then $\frac{d}{dt} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$



If $A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) = 0$ and $\frac{d}{dt} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) = 0$, then

$$\frac{d^2}{dt^2} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$$

Determining the constraints (2)



Length constraint:
 $\|\mathbf{p}_i - \mathbf{p}_j\| = \text{const}$

$$\frac{d}{dt} \|\mathbf{p}_i - \mathbf{p}_j\| = 0 \quad \text{and} \quad \frac{d^2}{dt^2} \|\mathbf{p}_i - \mathbf{p}_j\| = 0$$

location $\mathbf{p}_i = \mathbf{p}_i(t)$, time parameter $t \geq 0$
velocity $\mathbf{v}_i = \dot{\mathbf{p}}_i$
acceleration $\mathbf{a}_i = \ddot{\mathbf{p}}_i$

Sidedness constraints:

$$(1) \quad \frac{d^2}{dt^2} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0, \text{ for certain triples } (i, j, k).$$

→ linear inequalities in \mathbf{a} , for given \mathbf{p} and \mathbf{v} .

Length constraints:

$$(2) \quad \frac{d^2}{dt^2} \|\mathbf{p}_i - \mathbf{p}_j\|^2 = 0, \text{ for all bars } (i, j).$$

→ linear equations in \mathbf{a} , for given \mathbf{p} and \mathbf{v} .

Equilibrium of forces (continued)

At every point \mathbf{p}_i with mass m_i and acceleration \mathbf{a}_i ,

$$\sum \text{internal forces} + \underbrace{\text{external force}}_{\substack{m_i \cdot \mathbf{g} \\ \text{(gravity)}}} + \underbrace{\text{inertial force}}_{-m_i \cdot \mathbf{a}_i} = \mathbf{0}$$

$$\underbrace{\sum \text{internal forces}}_{\text{unknown}} = m_i \cdot (\mathbf{a}_i - \mathbf{g})$$

unknown, subject to linear equations and inequalities (1) and (2)

Theorem

Let \mathbf{p}_i and \mathbf{v}_i be given for all points $i = 1, \dots, n$.
The solution $\mathbf{a} = (\mathbf{a}_1, \dots, \mathbf{a}_n)$ of

$$\sum \text{internal forces} = m_i \cdot (\mathbf{a}_i - \mathbf{g}), \quad \text{for all } i$$

subject to constraints (1) and (2), is given by the quadratic optimization problem

$$(*) \quad \text{minimize} \quad \sum_{i=1}^n m_i \cdot \|\mathbf{a}_i - \mathbf{g}\|^2$$

subject to (1) and (2).

Theorem

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$$(*) \quad \text{minimize} \quad \sum_{i=1}^n m_i \cdot \|\mathbf{a}_i - \mathbf{g}\|^2$$

subject to (1) and (2).

assume $m_i \equiv 1$

$$\text{minimize } \sum_{i=1}^n \|\mathbf{a}_i - \mathbf{g}\|^2$$

Acceleration \mathbf{a}_i tries to follow the gravity force \mathbf{g} as closely as possible.

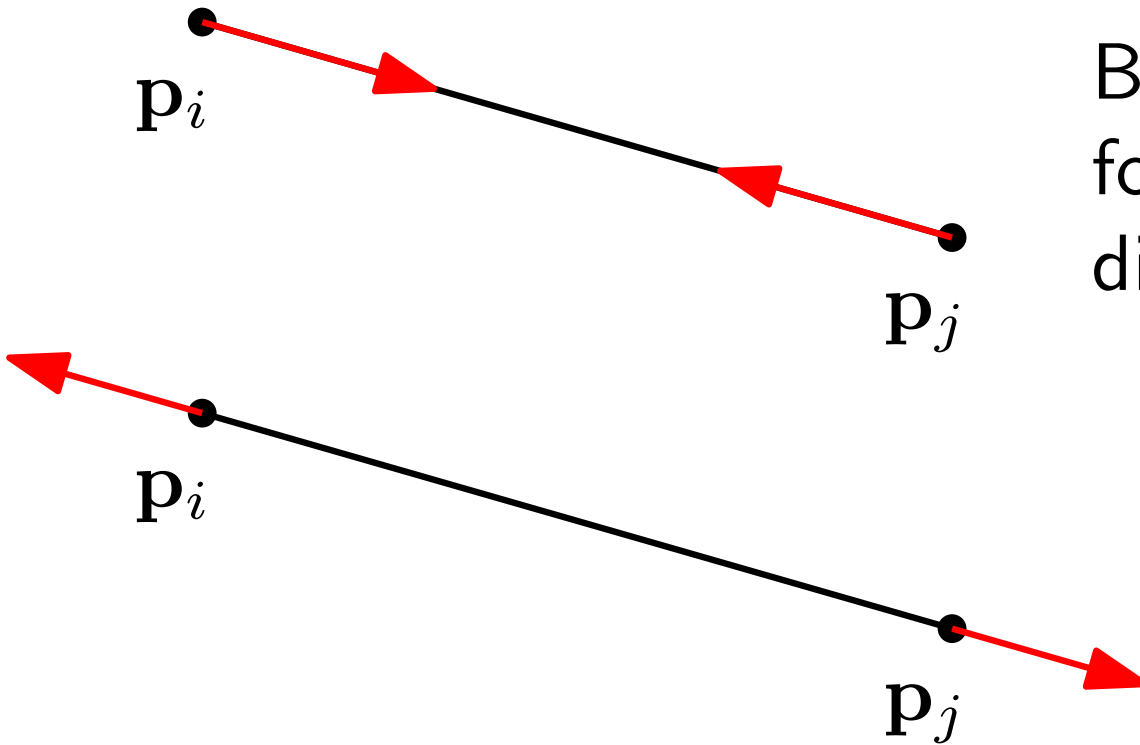
Any discrepancy $\mathbf{a}_i - \mathbf{g}$ must be *resolved* by internal forces:

$$\mathbf{a}_i - \mathbf{g} = \sum \text{internal forces at point } i$$

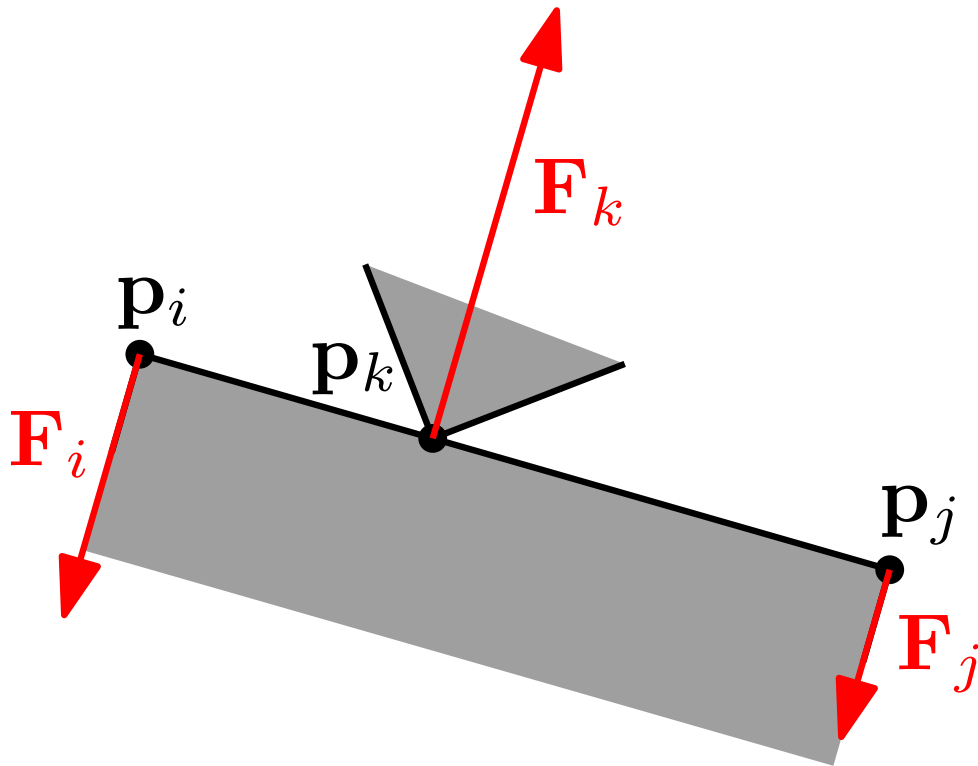
The internal forces are just the *dual variables* (Lagrange multipliers) corresponding to the constraints (1) and (2).

Forces as dual variables: Lengths

The length $\|\mathbf{p}_i - \mathbf{p}_j\|$ remains constant.



Bars may transmit forces parallel to the bar directions.



Collisions must be prevented.

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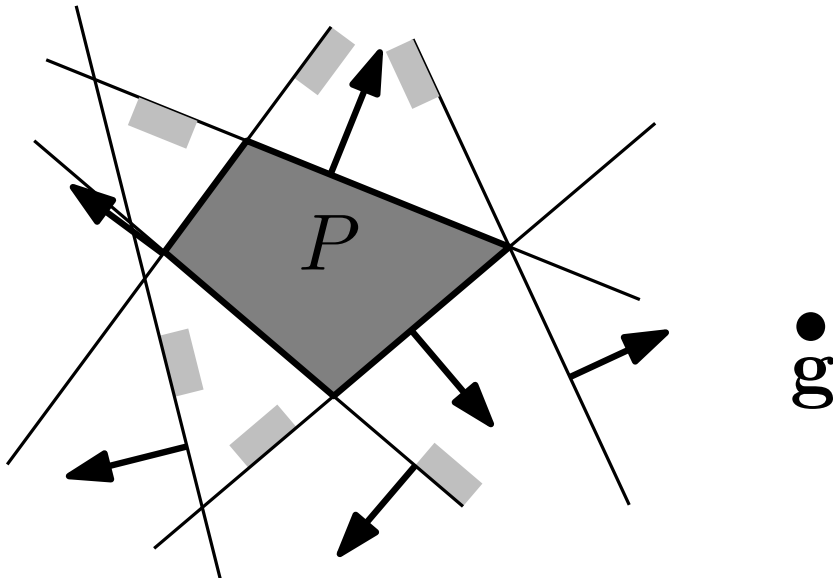
→ linear inequalities

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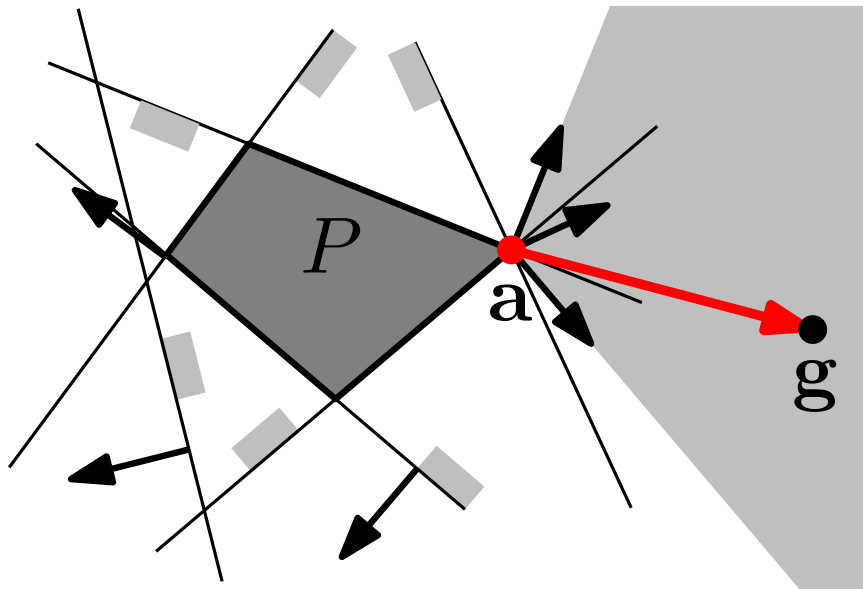
Geometric intuition (polytopes)

For a polytope $P \subseteq \mathbb{R}^{2n}$ given by linear inequalities and a *target point* g . Find a point $a \in P$ such that



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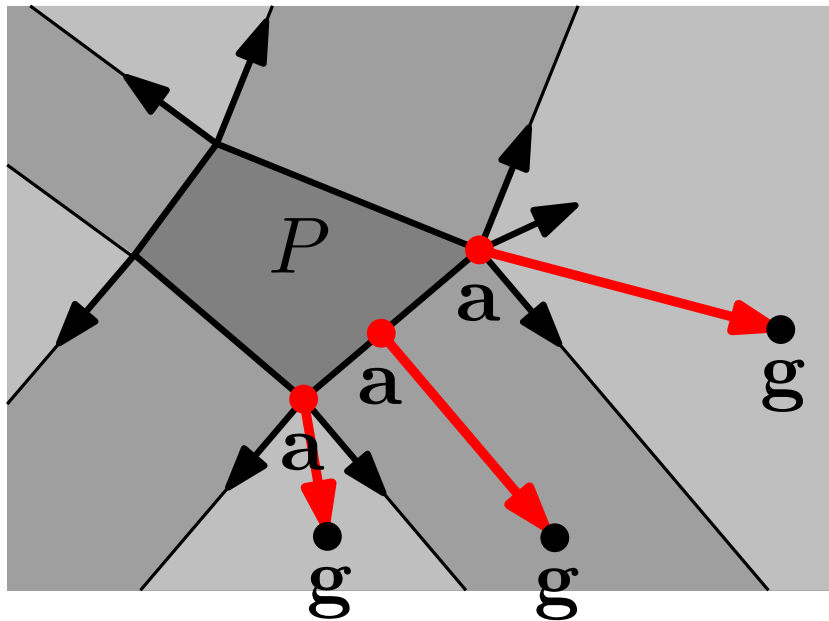


the difference vector $g - a$ lies in the cone spanned by the normal vectors of the tight inequalities at a :

$$g - a = \sum \text{internal forces}$$

Geometric intuition (polytopes)

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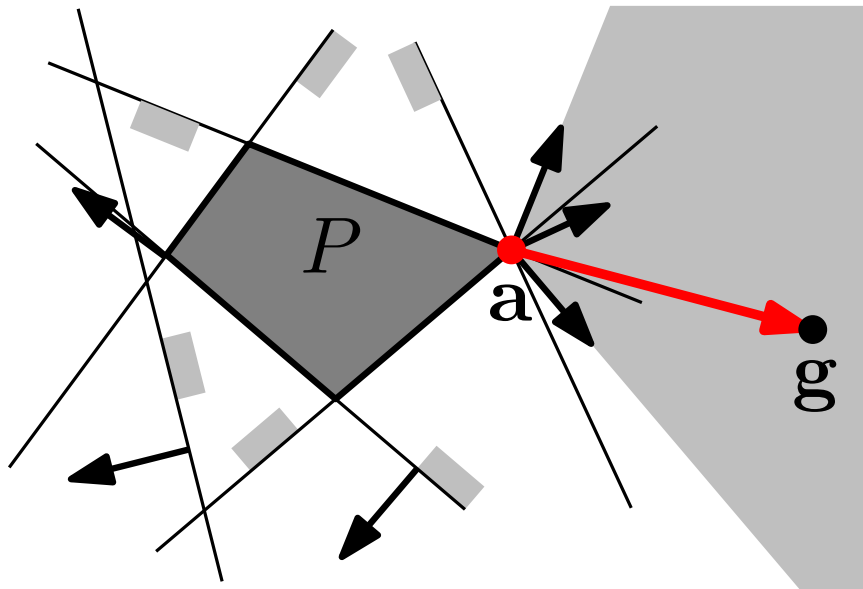
the difference vector $g - a$ lies in the cone spanned by the normal vectors of the tight inequalities at a :

$$g - a = \sum \text{internal forces}$$

The point $a \in P$ is uniquely determined by g , since the *normal fan* of the polytope P partitions space. a is the point in P closest to g .

Geometric intuition (polytopes)

For a polytope $P \subseteq \mathbb{R}^{2n}$ given by linear inequalities and a *target point* g . Find a point $a \in P$ such that



the difference vector $g - a$ lies in the cone spanned by the normal vectors of the tight inequalities at a :

$$g - a = \sum \text{internal forces}$$

The *internal forces* (the linear combination of normal vectors that produce $g - a$) are in general *not unique*.



Über ein neues allgemeines Grundgesetz der Mechanik.

(Vom Herrn Hofrath und Prof. Dr. *Gauß* zu Göttingen.)

(On a new general principle of mechanics.)

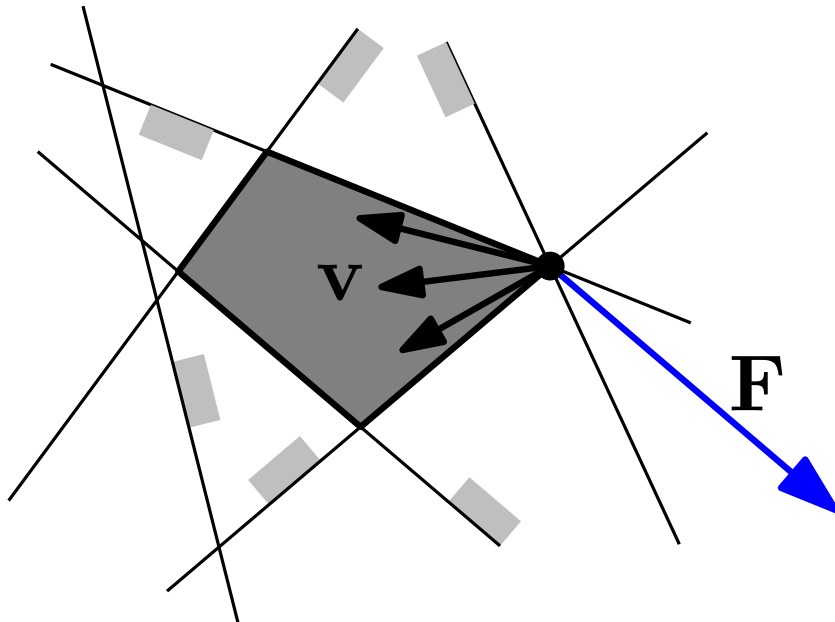
J. reine angew. Math. **4** (1829), 232–235

Prinzip des *kleinsten Zwanges* (principle of least restraint)

derivation from d'Alembert's *method of virtual velocities*
(virtual displacements)

Every *feasible direction* \mathbf{v} (virtual velocity, virtual displacement) must make a negative inner product with the external and inertial forces \mathbf{F} :

$$\langle \mathbf{v}, \mathbf{F} \rangle = \sum_i \langle \mathbf{v}_i, \mathbf{F}_i \rangle \leq 0$$



D'Alembert's Principle

The *internal forces* are eliminated.



Es ist sehr merkwürdig, daß die freien Bewegungen, wenn sie mit nothwendigen Bedingungen nicht bestehen können, von der Natur gerade auf dieselbe Art modificirt werden, wie der rechnende Mathematiker, nach der Methode der kleinsten Quadrate, Erfahrungen ausgleicht, die sich auf unter einander durch nothwendige Abhängigkeit verknüpfte Größen beziehen. Diese Analogie liesse sich noch weiter verfolgen, was jedoch gegenwärtig nicht zu meiner Absicht gehört.

It is very remarkable that the free motions, if they are not consistent with constraints, are modified by nature in just the same way, as the calculating mathematician, according to the *method of least squares*, adjusts measurements of quantities that are related to each other by a dependency.

This analogy could be pursued further, which is, however, currently not my intention.

C. F. Gauß, Über ein neues allgemeines Grundgesetz der Mechanik, 1829

A. Prékopa: On the development of optimization theory
Amer. Math. Monthly **87** (1980), 527–542

Method of *Lagrange multipliers* for finding extrema of
functions subject to equality constraints

(Lagrange, *Mécanique Analytique*, 1788)

Purpose:

Find the stable equilibrium state of a mechanical system.

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Method of *Lagrange multipliers* for finding extrema of
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Purpose:

Find the stable equilibrium state of a mechanical system.

Extension to mechanical systems with *inequalities*:

J. Fourier (1798): formulated *Fourier's Principle*

A.-A. Cournot (1827)

M. V. Ostrogradsky (1834)

Gy. Farkas (1894, 1898): *linear inequalities*

A. Prékopa: On the development of optimization theory
Amer. Math. Monthly **87** (1980), 527–542

Method of *Lagrange multipliers* for finding extrema of
functions subject to equality constraints
(Lagrange, *Mécanique Analytique*, 1788)

Nonlinear optimization (*nonlinear* inequalities):

W. Karush (1939, Master's thesis, Univ. Chicago)

F. John (1948)

H. W. Kuhn, A. W. Tucker (1951)

many papers on *rigid-body simulations*:

Proc. IEEE Conf. Robotics and Automation (ICRA)

Proc. ACM SIGGRAPH

3. Global motion

$$\mathbf{p}(t) = (\mathbf{p}_1(t), \dots, \mathbf{p}_n(t)),$$
$$\mathbf{v}(t) = (\mathbf{v}_1(t), \dots, \mathbf{v}_n(t)) = \dot{\mathbf{p}}(t),$$
$$\mathbf{a}(t) = (\mathbf{a}_1(t), \dots, \mathbf{a}_n(t)) = \ddot{\mathbf{p}}(t)$$

$$\mathbf{a}(t) = f(\mathbf{p}(t), \mathbf{v}(t))$$

$$\ddot{\mathbf{p}}(t) = f(\mathbf{p}(t), \dot{\mathbf{p}}(t))$$

$f(\mathbf{p}, \mathbf{v})$ is given as the solution of the quadratic optimization problem.

→ second-order system of differential equations

Rough prototype implementation in a student project, using Euler integration

Simplex-type quadratic optimization algorithm implemented in CGAL (Computational geometry algorithms library).

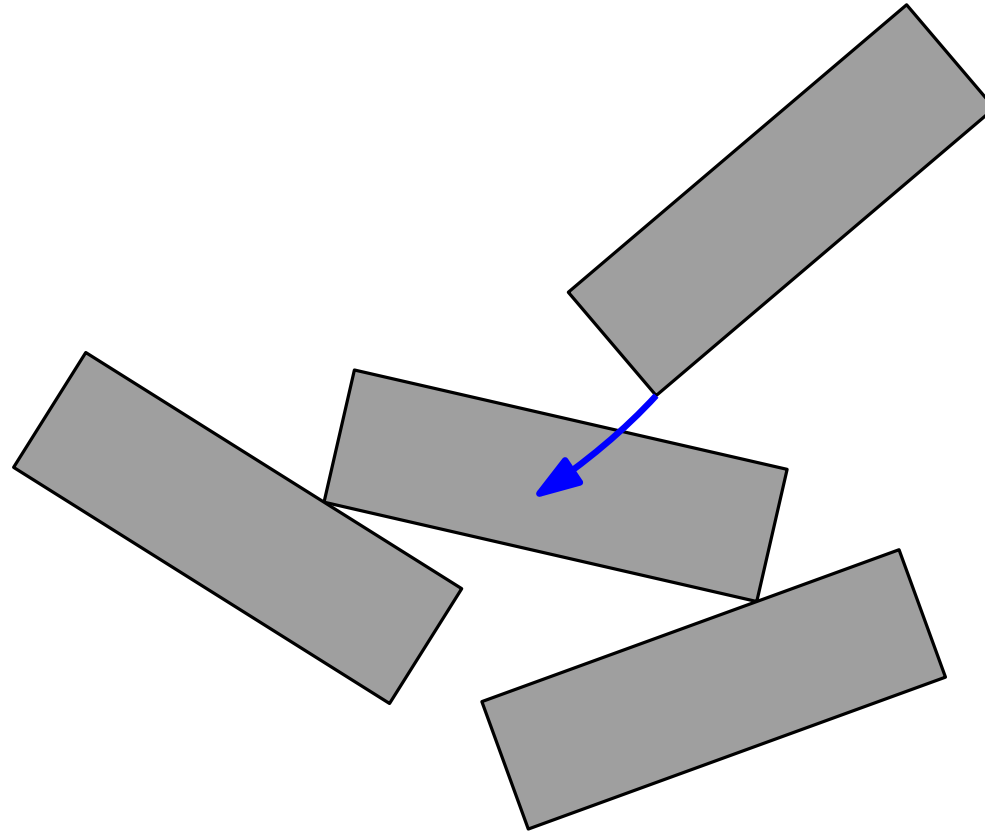
CGAL focuses on exact algorithms, problems with few variables (no refined linear algebra procedures).

→ very slow

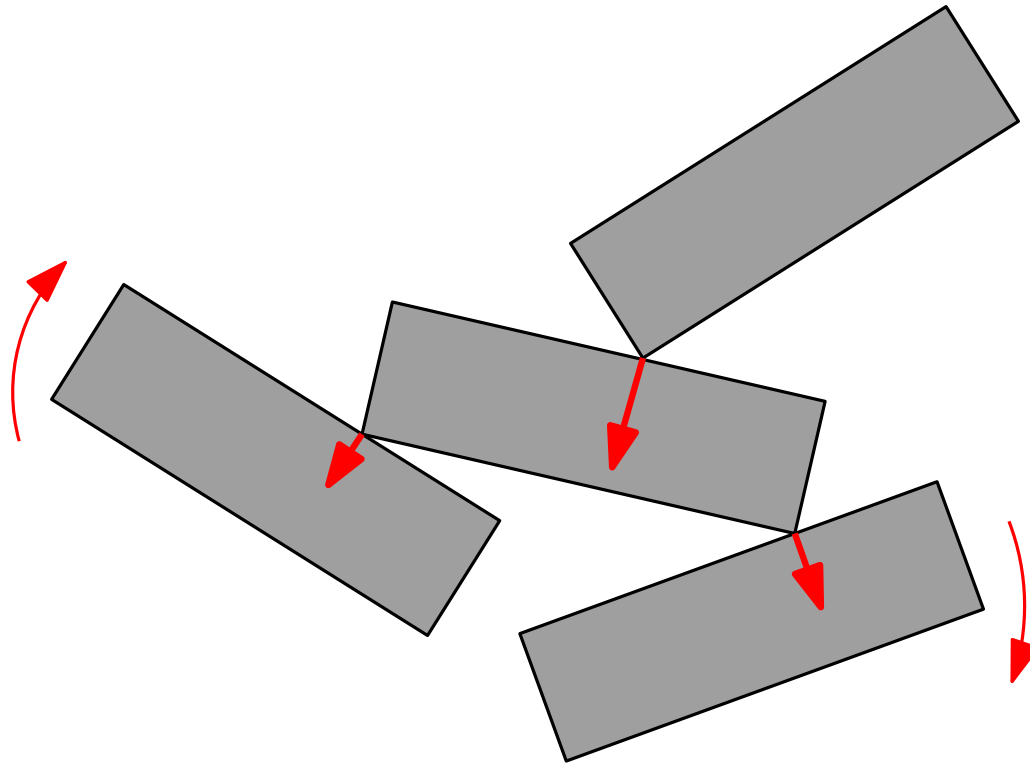
Desired:

- visualization of forces

4. Collision



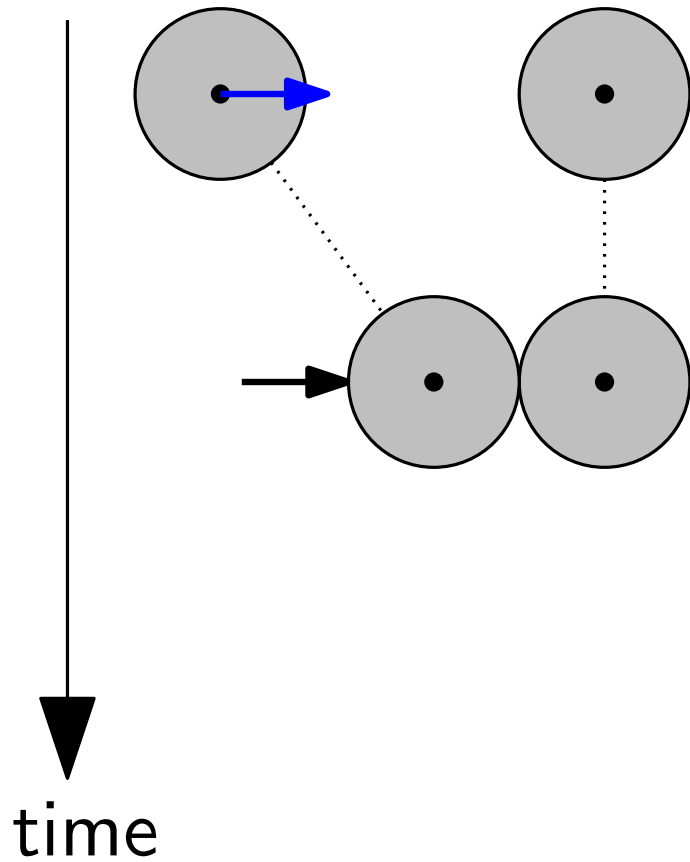
4. Collision



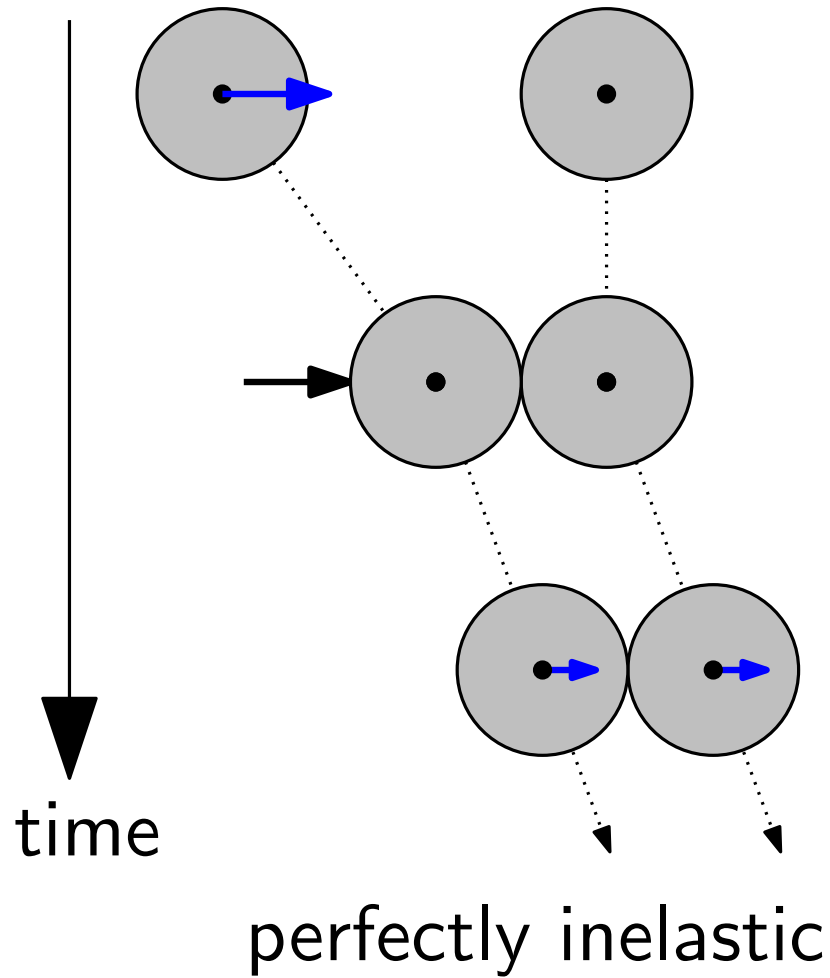
Velocities v_i change discontinuously.

“the ill-posed nature of simultaneous multiple collisions”
A. Chatterjee, A. Ruina, *J. Appl. Mech.* (1998)

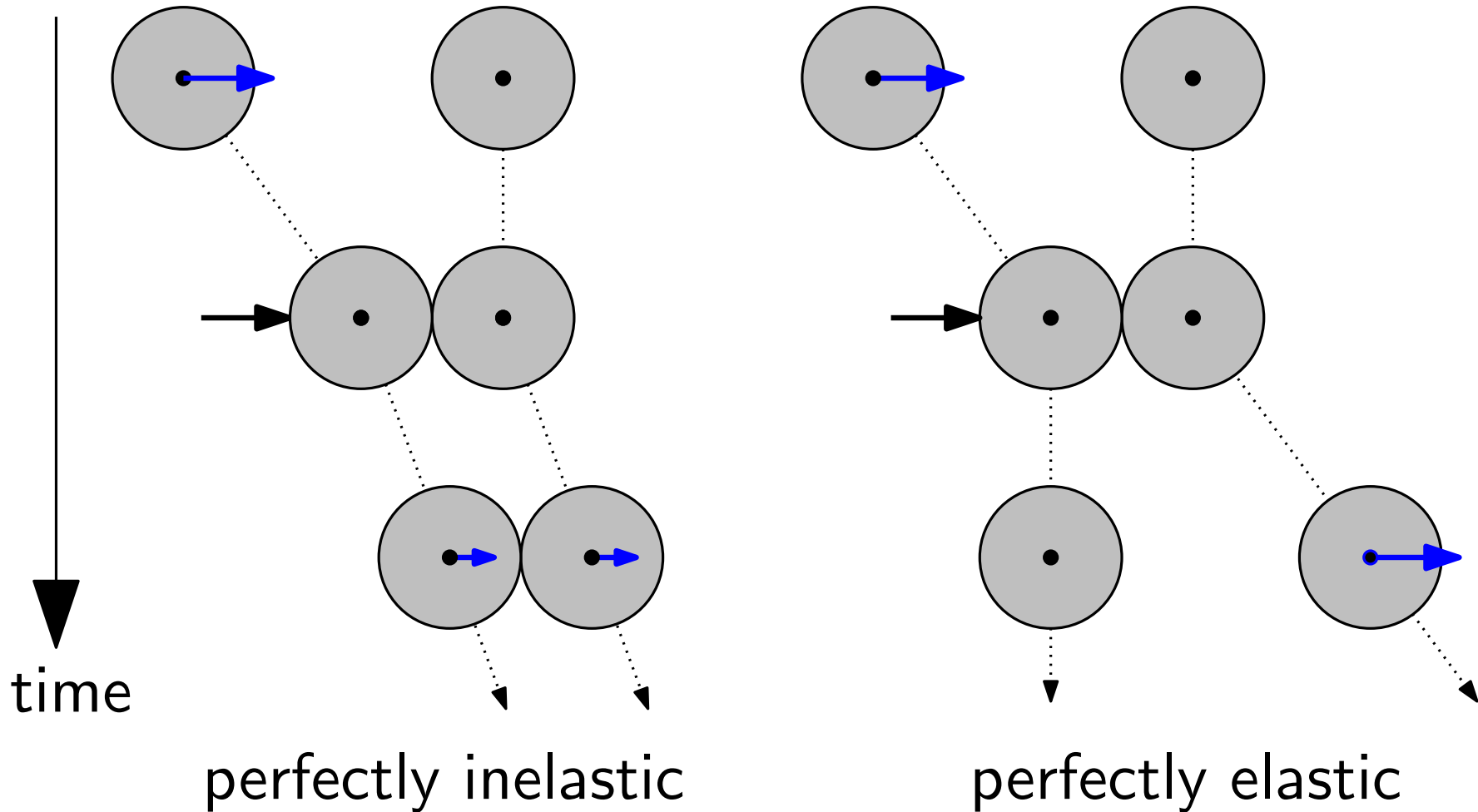
Elastic and inelastic collision



Elastic and inelastic collision



Elastic and inelastic collision



Total momentum is always preserved.

Perfectly inelastic collision

$$\text{minimize } \sum_{i=1}^n m_i \cdot \|\mathbf{v}_i^{\text{new}} - \mathbf{v}_i^{\text{old}}\|^2$$

subject to length and sidedness constraints on $\mathbf{v}_i^{\text{new}}$.

Perfectly inelastic collision

$$\text{minimize } \sum_{i=1}^n m_i \cdot \|\mathbf{v}_i^{\text{new}} - \mathbf{v}_i^{\text{old}}\|^2$$

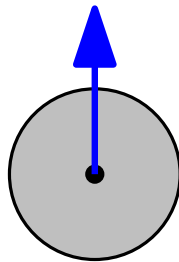
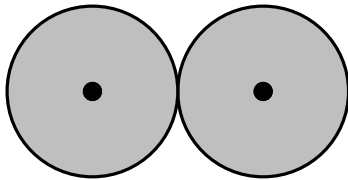
subject to length and sidedness constraints on $\mathbf{v}_i^{\text{new}}$.

The case of two colliding disks is represented correctly.

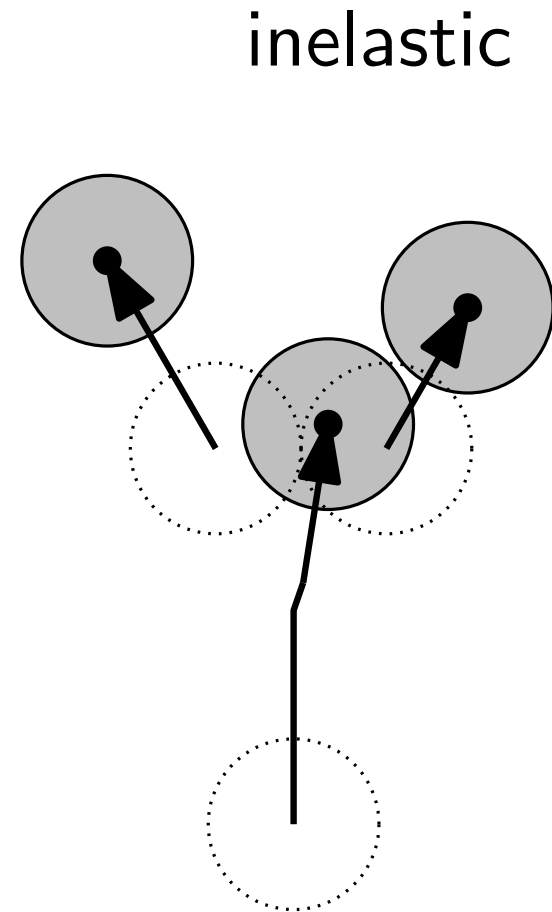
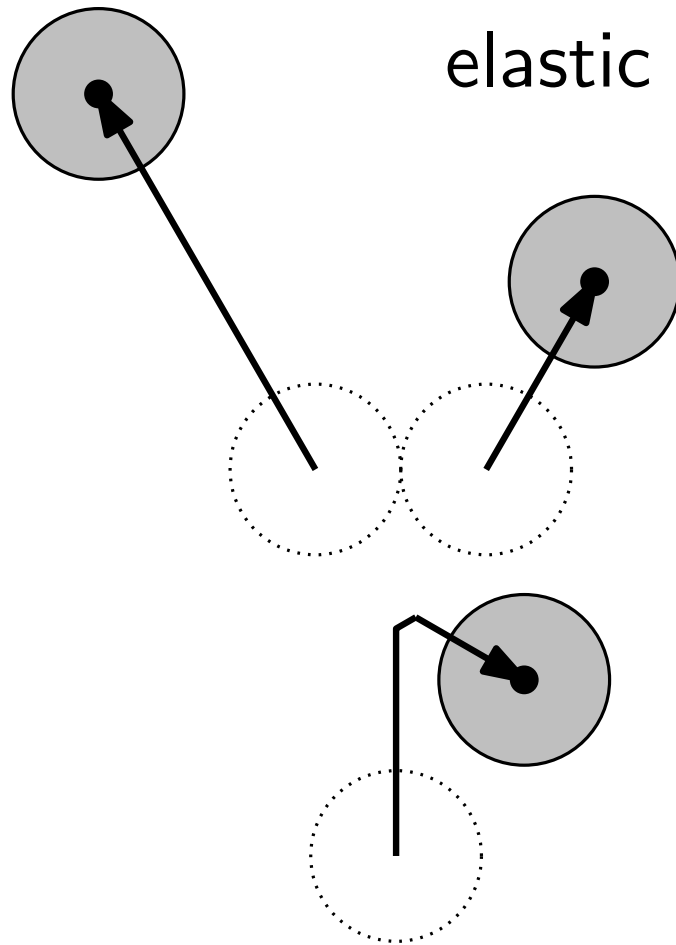
“Proof” as above:

Exchange of momentum (impulse) can only happen if two bodies remain in contact afterwards (to first order).

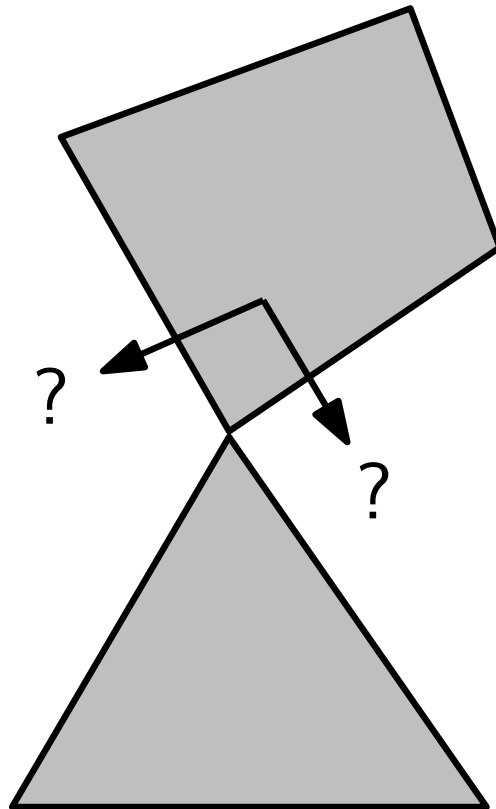
Nondeterministic Billiards



Nondeterministic Billiards



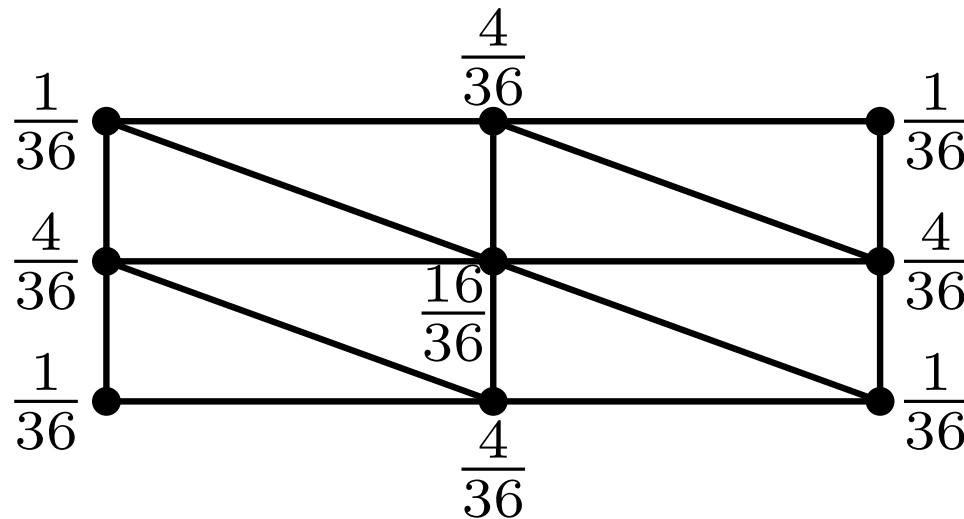
Nondeterministic Billiards



A homogeneous rectangle

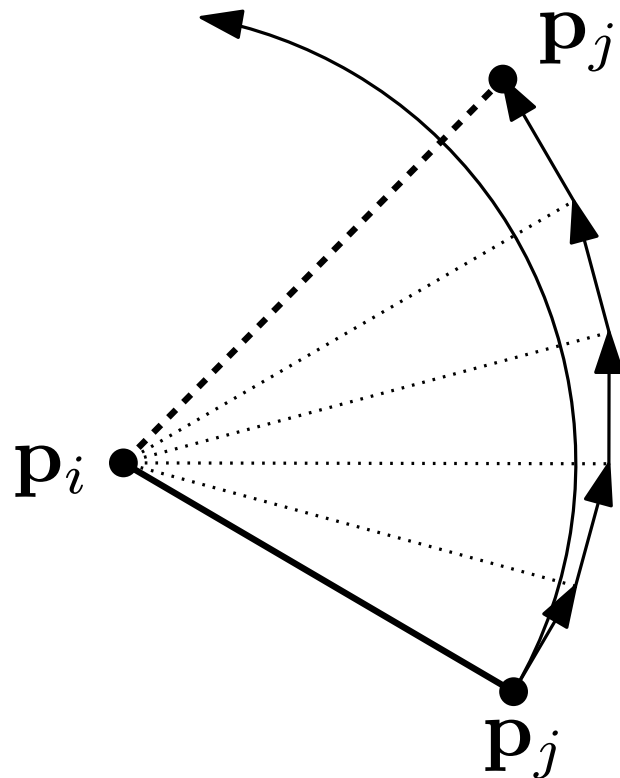


can be replaced by a rigid framework of 9 discrete points:



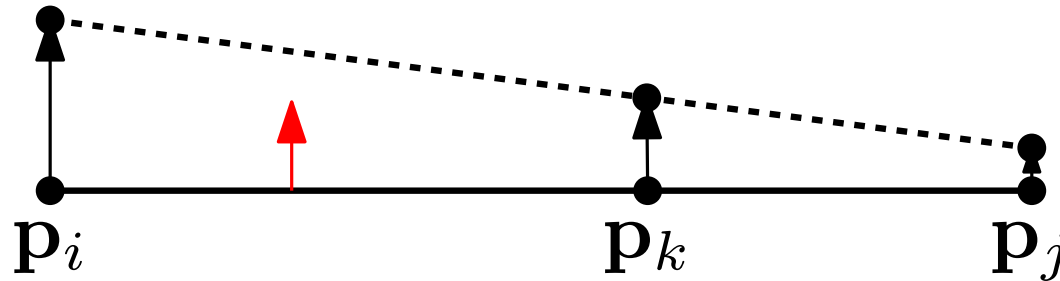
5. Implementation Problems

(A) Systematic growth of lengths (discretization error)

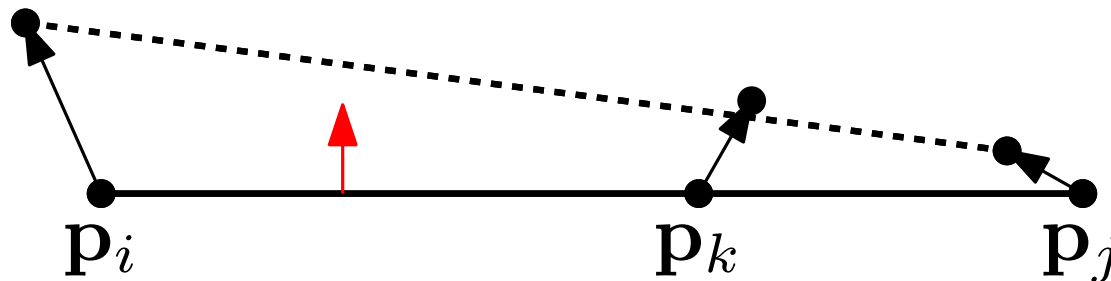


5. Implementation Problems

(B) Point may creep across an edge (discretization error)

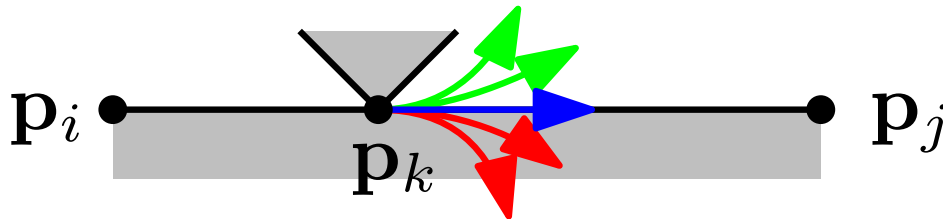


(First-order) non-penetration condition looks only at the projection onto the normal vector.



5. Implementation Problems

(C) Non-penetration condition requires testing for zero.



If $A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) = 0$ and $\frac{d}{dt} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) = 0$, then

$$\frac{d^2}{dt^2} A(\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k) \geq 0$$

→ linear inequalities in $\mathbf{a}_i, \mathbf{a}_j, \mathbf{a}_k$, for given $\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k$ and $\mathbf{v}_i, \mathbf{v}_j, \mathbf{v}_k$.

5. Implementation

Eliminate velocities \mathbf{v}_i and accelerations \mathbf{a}_i !

1. Linear extrapolation:

$$\bar{\mathbf{p}}_i := \mathbf{p}_i^{(k-1)} + [\mathbf{p}_i^{(k-1)} - \mathbf{p}_i^{(k-2)}]$$

2. Apply external forces: $\tilde{\mathbf{p}}_i := \bar{\mathbf{p}}_i + \mathbf{g} \cdot (\Delta t)^2$

3. Apply constraints:

$$(**) \quad \text{minimize} \quad \sum_{i=1}^n m_i \cdot \|\mathbf{p}_i - \tilde{\mathbf{p}}_i\|^2$$

subject to linearized constraints (1) and (2) on (\mathbf{p}_i) .

4. Use the solution \mathbf{p}_i as $\mathbf{p}_i^{(k)}$. \rightarrow Gauß

5. Implementation

Eliminating velocities \mathbf{v}_i and accelerations \mathbf{a}_i :

Objective function:

$$\mathbf{p}_i^{\text{new}} \approx \mathbf{p}_i^{\text{old}} + \mathbf{v}_i \cdot \Delta t + \mathbf{a}_i \cdot (\Delta t)^2$$

$$\tilde{\mathbf{p}}_i \approx \mathbf{p}_i^{\text{old}} + \mathbf{v}_i \cdot \Delta t + \mathbf{g} \cdot (\Delta t)^2$$

\implies

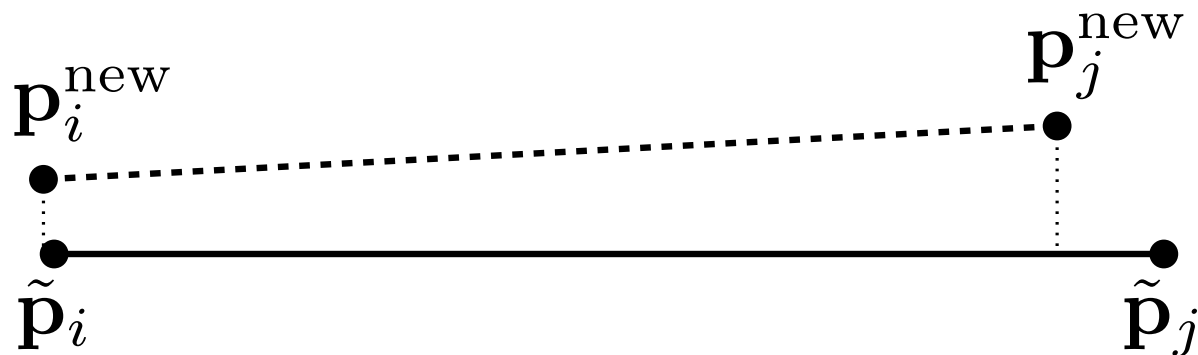
$$\mathbf{p}_i^{\text{new}} - \tilde{\mathbf{p}}_i \approx (\mathbf{a}_i - \mathbf{g}) \cdot (\Delta t)^2$$

Therefore,

$$\text{minimize } \sum_i \|\mathbf{p}_i^{\text{new}} - \tilde{\mathbf{p}}_i\|^2 \equiv \text{minimize } \sum_i \|\mathbf{a}_i - \mathbf{g}\|^2$$

5. Implementation

Linearized length constraint (1):



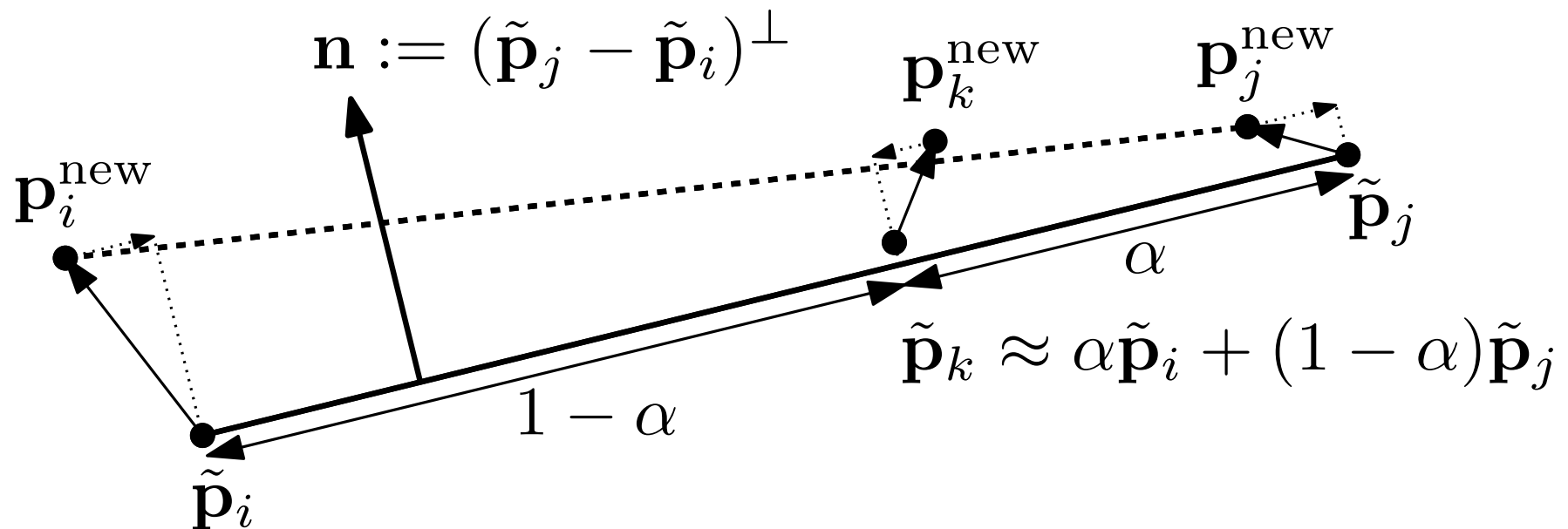
$$\langle \mathbf{p}_i^{\text{new}} - \mathbf{p}_j^{\text{new}}, \tilde{\mathbf{p}}_i - \tilde{\mathbf{p}}_j \rangle = \|\tilde{\mathbf{p}}_i - \tilde{\mathbf{p}}_j\| \cdot \ell_{ij}$$

ℓ_{ij} = the desired (correct) length of edge ij .

(No redundant bars!)

5. Implementation

Linearized non-penetration constraint (2):



$$\langle \mathbf{p}_k^{\text{new}}, \mathbf{n} \rangle \geq \alpha \langle \mathbf{p}_i^{\text{new}}, \mathbf{n} \rangle + (1 - \alpha) \langle \mathbf{p}_j^{\text{new}}, \mathbf{n} \rangle$$

5. Implementation

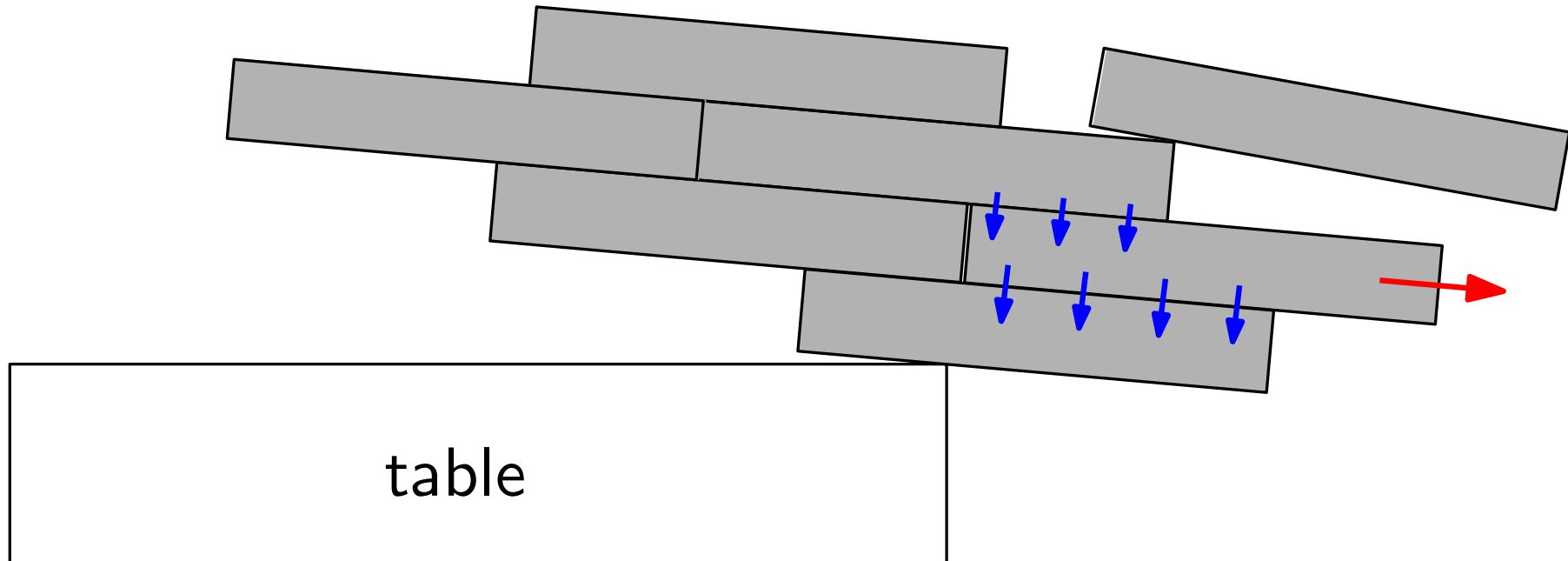
- Length and penetration is corrected at every step
- The same model solves (non-elastic) collisions
- No distinction between (slight) penetration and (sudden) collision

5. Implementation

- Length and penetration is corrected at every step
- The same model solves (non-elastic) collisions
- No distinction between (slight) penetration and (sudden) collision
- Quadratic optimization problems solved by CPLEX (commercial solver, uses interior-point method)
- Surrounding framework written in PYTHON
- Simulation written to a file; visualization by student project (JAVA)

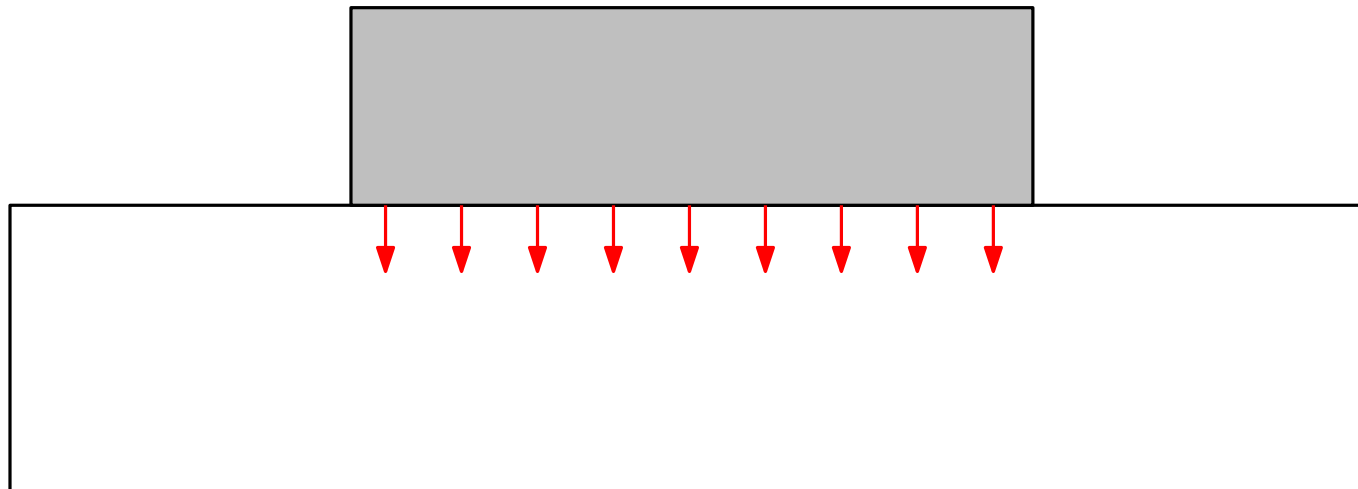
6. Friction

Friction is proportional to the force (pressure).

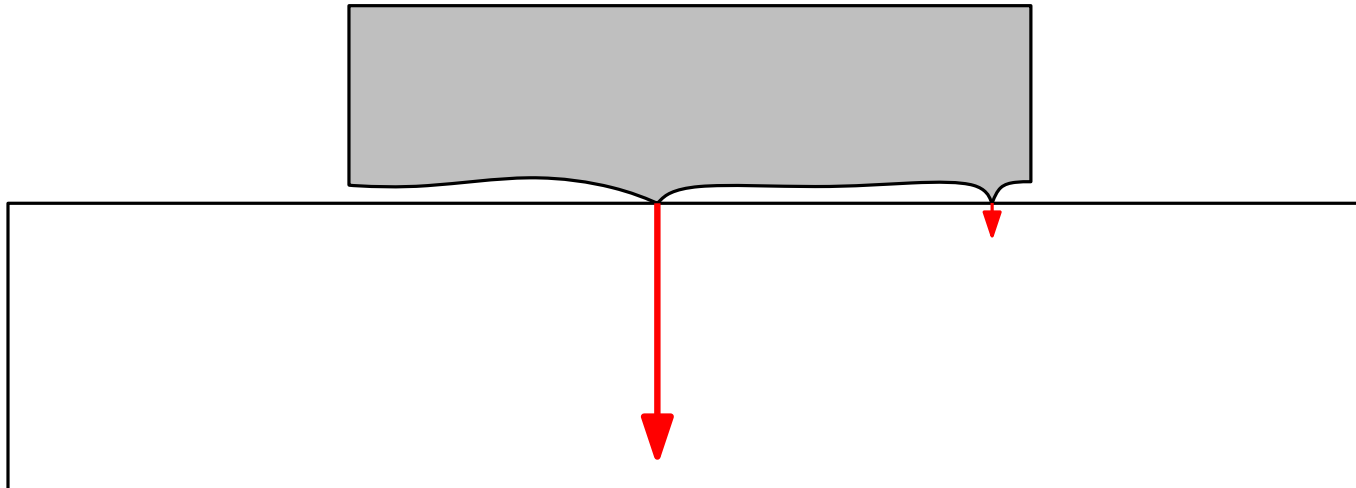


PROBLEM: Forces are not unique.

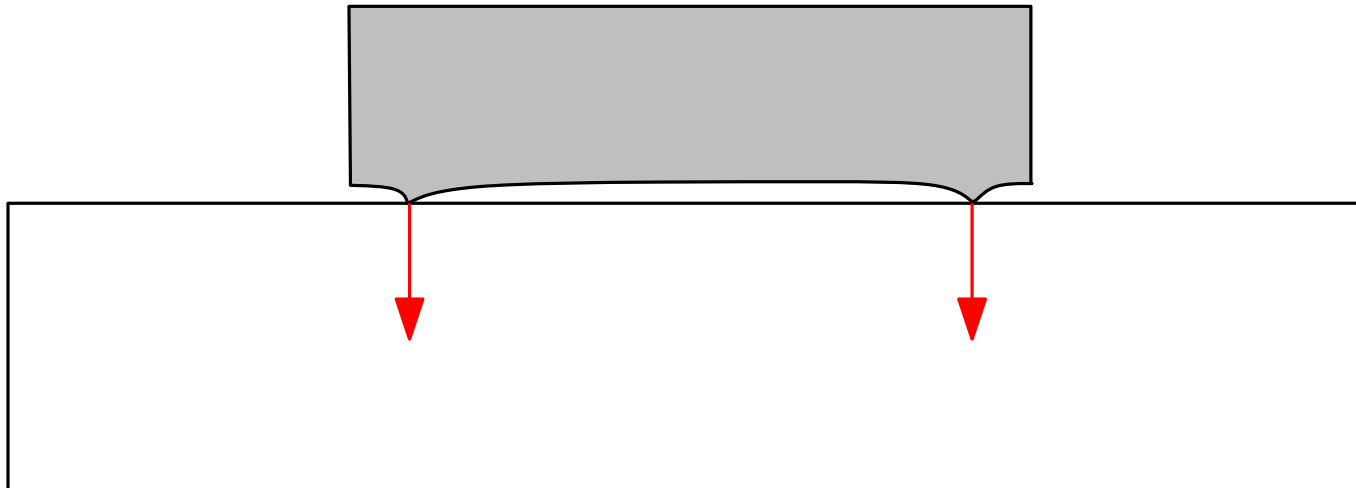
Forces are not unique



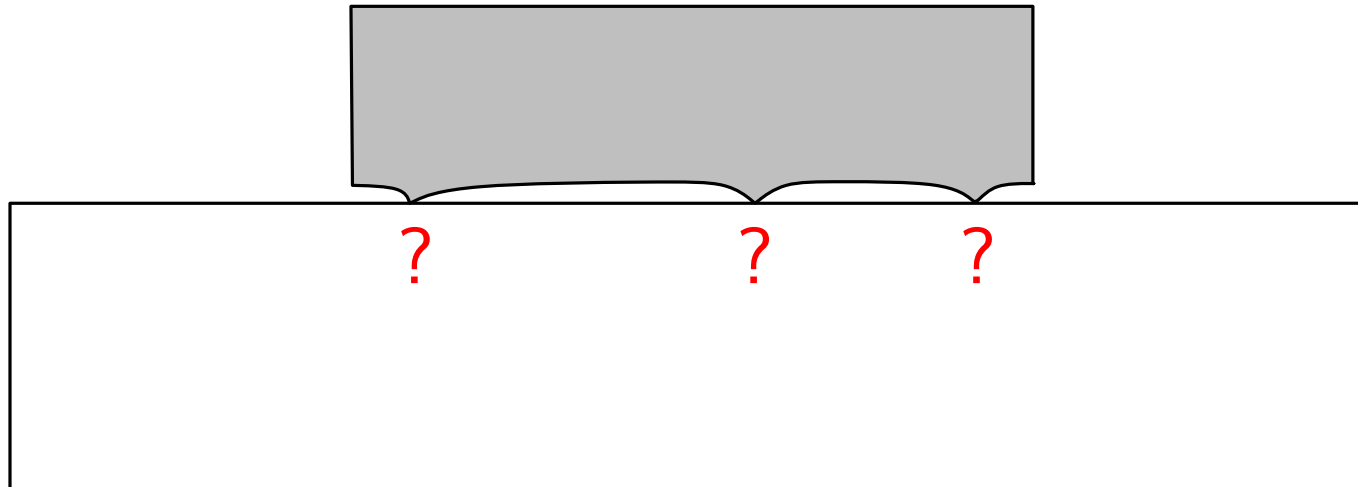
Forces are not unique



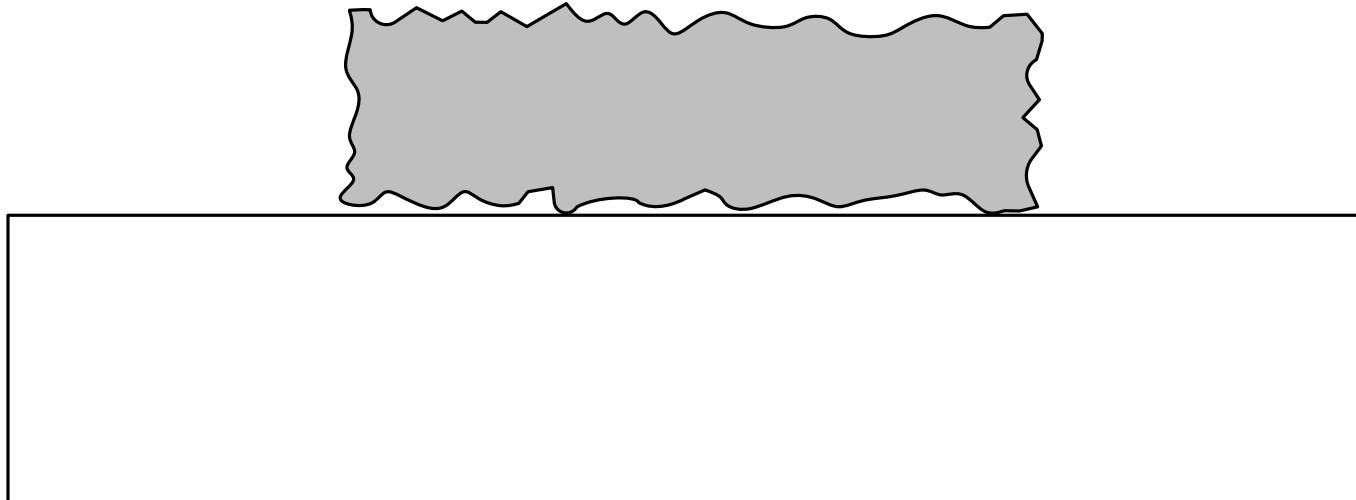
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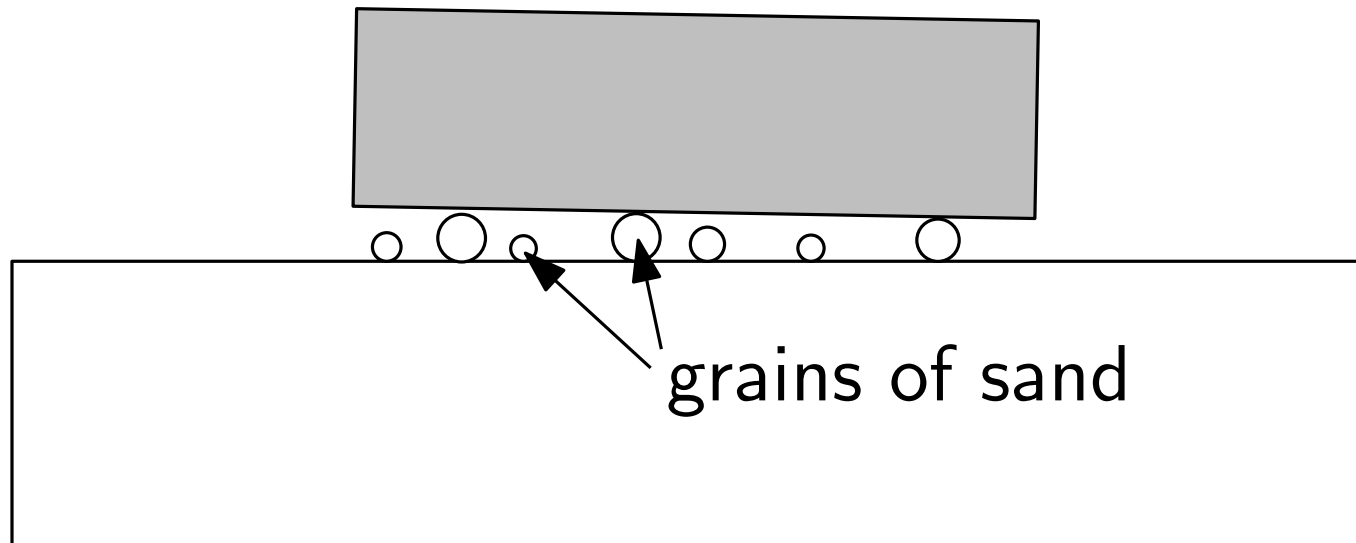
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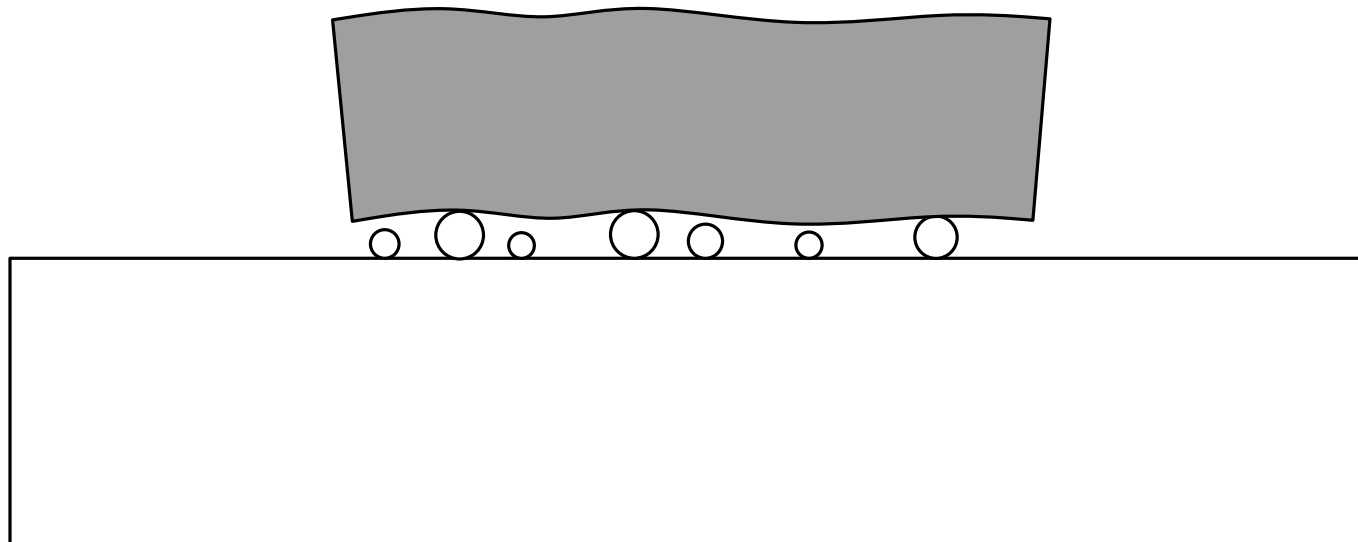
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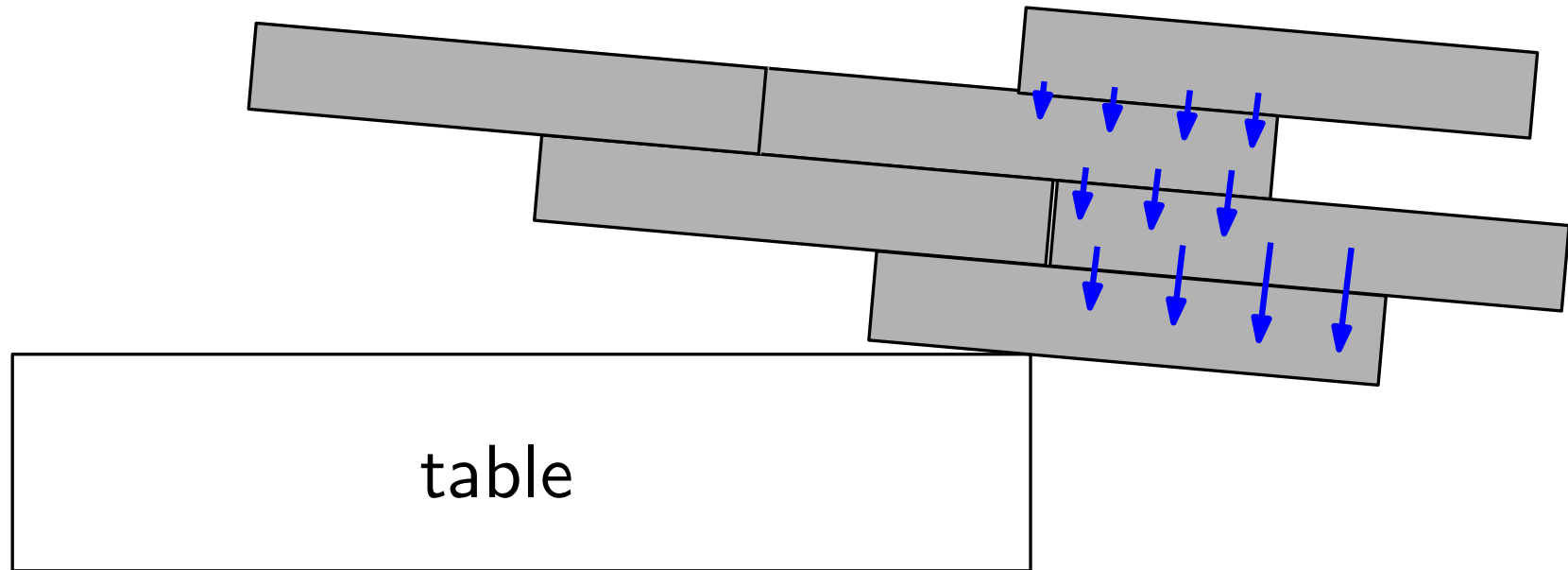
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Forces are not unique



Unique forces ?



Calculating the distribution of forces requires looking into stiffness/elasticity, shock waves, etc.