

COMPUTATIONAL METHODS IN APPLIED INVERSE PROBLEMS

Uri Ascher

Department of Computer Science
UNIVERSITY OF BRITISH COLUMBIA
October 2017

FOUR LECTURES

- Calibration and simulation of deformable objects
- Data manipulation and completion
- Estimating the trace of a large implicit matrix and applications
- Numerical analysis in visual computing: not too little, not too much

VISUAL COMPUTING



Visual computing: where the “eyeball-norm” rules

- Case studies
 - Two examples to start
 - Calibration and large-step time integration in elastodynamics
 - Image and surface processing
- Conclusions

OUTLINE

- Case studies
 - Two examples to start
 - Calibration and large-step time integration in elastodynamics
 - Image and surface processing
- Conclusions



Visual computing: where the “eyeball-norm” rules

NUMERICAL LINEAR ALGEBRA IN CLOTH SIMULATION

- **Cloth simulation:**

- 1 Use a **mass-spring** system

- 2 Assemble large ODE system $M\ddot{\mathbf{q}}(t) = \mathbf{f}_{\text{els}}(\mathbf{q}) + \mathbf{f}_{\text{dmp}}(\mathbf{q}, \mathbf{v}) + \mathbf{f}_{\text{ext}}$

- 3 Elastic forces include **stretching**, **bending** and **shearing**. Stretching can be stiff.

- [Barraf & Witkin, '98]

- 1 Simulate using large time steps, not reproducing rapid solution oscillations.

- 2 Apply semi-implicit backward Euler (SI). To implement this, need to solve at each time step a linear algebraic system $A\mathbf{x} = \mathbf{b}$.

- 3 Here $\mathbf{x} = \mathbf{v}_{n+1}$ are the particle velocities, some obeying the discretized ODE, others constrained.

- 4 Devise modified preconditioned conjugate gradient (MPCG) method.

- [A.& Boxerman, '03]

- 1 Explain and improve this MPCG method.

- 2 *So here, math analysis has proved useful! Not only we understand B&W better and have a convergence proof, also the algorithm efficiency has been improved in the process.*

NUMERICAL LINEAR ALGEBRA IN CLOTH SIMULATION

- **Cloth simulation:**
 - ① Use a **mass-spring** system
 - ② Assemble large ODE system $M\ddot{\mathbf{q}}(t) = \mathbf{f}_{\text{els}}(\mathbf{q}) + \mathbf{f}_{\text{dmp}}(\mathbf{q}, \mathbf{v}) + \mathbf{f}_{\text{ext}}$
 - ③ Elastic forces include **stretching**, **bending** and **shearing**. Stretching can be stiff.
- **[Barraf & Witkin, '98]**
 - ① Simulate using large time steps, not reproducing rapid solution oscillations.
 - ② Apply semi-implicit backward Euler (SI). To implement this, need to solve at each time step a linear algebraic system $A\mathbf{x} = \mathbf{b}$.
 - ③ Here $\mathbf{x} = \mathbf{v}_{n+1}$ are the particle velocities, some obeying the discretized ODE, others constrained.
 - ④ Devise modified preconditioned conjugate gradient (MPCG) method.
- **[A.& Boxerman, '03]**
 - ① Explain and improve this MPCG method.
 - ② *So here, math analysis has proved useful! Not only we understand B&W better and have a convergence proof, also the algorithm efficiency has been improved in the process.*

NUMERICAL LINEAR ALGEBRA IN CLOTH SIMULATION

- **Cloth simulation:**

- 1 Use a **mass-spring** system
- 2 Assemble large ODE system $M\ddot{\mathbf{q}}(t) = \mathbf{f}_{\text{els}}(\mathbf{q}) + \mathbf{f}_{\text{dmp}}(\mathbf{q}, \mathbf{v}) + \mathbf{f}_{\text{ext}}$
- 3 Elastic forces include **stretching**, **bending** and **shearing**. Stretching can be stiff.

- [Barraf & Witkin, '98]

- 1 Simulate using large time steps, not reproducing rapid solution oscillations.
- 2 Apply semi-implicit backward Euler (SI). To implement this, need to solve at each time step a linear algebraic system $\mathbf{Ax} = \mathbf{b}$.
- 3 Here $\mathbf{x} = \mathbf{v}_{n+1}$ are the particle velocities, some obeying the discretized ODE, others constrained.
- 4 Devise modified preconditioned conjugate gradient (MPCG) method.

- [A.& Boxerman, '03]

- 1 Explain and improve this MPCG method.
- 2 *So here, math analysis has proved useful! Not only we understand B&W better and have a convergence proof, also the algorithm efficiency has been improved in the process.*

MPCG

- B & W defined 3×3 matrix “filters” S_i to eliminate components $\mathbf{v}_i^{(n+1)}$ in constrained directions. Set $S = \text{diag}\{S_1, S_2, \dots, S_N\}$ and solve $S\mathbf{A}\mathbf{x} = S\mathbf{b}$ using a modified CG.

- A & B noticed that S is an orthogonal projection: can write

$$\mathbf{u} = S\mathbf{x}, \quad \mathbf{w} = (I - S)\mathbf{x}, \quad \mathbf{x} = \mathbf{u} + \mathbf{w}, \quad \mathbf{u}^T \mathbf{w} = 0.$$

- So, equations of motion hold in $\text{range}(S)$, while solution is prescribed in $\text{range}(I - S)$:

$$S\mathbf{A}\mathbf{x} = S\mathbf{b}, \quad (I - S)\mathbf{x} = (I - S)\mathbf{z}.$$

- To enable convergence theorem, had to assume initial MPCG starting point $\mathbf{x}_0 = S\mathbf{v}_n + (I - S)\mathbf{z}$.

Compared to original guess $\mathbf{x}_0 = \mathbf{z}$ this improved convergence speed by 25-50%.

PRESSURE-POISSON EQUATION (PPE)

- [Gundelman, Selle, Locasso & Fedkiw, '05] :
“Coupling Water and Smoke to Thin Deformable and Rigid Shells”
- They devise a multi-splitting method, adding various aspects and contributions in sequence.
- Concentrate on fluid simulation: in a time step from t_n to t_{n+1} ,
 - 1 advect velocity \mathbf{u}^n and add gravity to get \mathbf{u}^* ,
 - 2 project \mathbf{u}^* obtaining \mathbf{u}^{n+1} by computing pressure to enforce incompressibility.
- What's behind this cryptic description?
- This step in itself can be considered as a splitting method.

PRESSURE-POISSON EQUATION (PPE)

- [Gundelman, Selle, Locasso & Fedkiw, '05] :
“Coupling Water and Smoke to Thin Deformable and Rigid Shells”
- They devise a multi-splitting method, adding various aspects and contributions in sequence.
- Concentrate on fluid simulation: in a time step from t_n to t_{n+1} ,
 - 1 advect velocity \mathbf{u}^n and add gravity to get \mathbf{u}^* ,
 - 2 project \mathbf{u}^* obtaining \mathbf{u}^{n+1} by computing pressure to enforce incompressibility.
- What's behind this cryptic description?
- This step in itself can be considered as a splitting method.

INCOMPRESSIBLE NAVIER-STOKES (INS)

- For simplicity, write (simplified) equations in two space dimensions:
 $\mathbf{u} = (u, v)$ –velocity, p –pressure, ν –viscosity constant.

$$u_t + uu_x + vv_y + p_x = \nu \Delta u,$$

$$v_t + uv_x + vv_y + p_y = \nu \Delta v,$$

$$u_x + v_y = 0.$$

- We know how to handle advection equations, so separate them from the rest by splitting.
- However, coupling in this PDE system is too strong: want 3rd eqn to be “for the pressure”.
- Differentiate 1st eqn by x , 2nd by y , and add, using 3rd. Obtain **pressure-Poisson** equation (PPE)

$$\Delta p \equiv p_{xx} + p_{yy} = - \left((u_x)^2 + 2u_y v_x + (v_y)^2 \right).$$

[Gresho & Sani '87; Sidilkover & A. '95]

SPLITTING INS

Assume $\nu = 0$ (good for crisp animations).

$$u_t + uu_x + vu_y + p_x = 0,$$

$$v_t + uv_x + vv_y + p_y = 0,$$

$$p_{xx} + p_{yy} = -((u_x)^2 + 2u_y v_x + (v_y)^2).$$

At time level n :

- 1 Solve for velocities

$$u_t + u^n u_x + v^n u_y + p_x^n = 0,$$

$$v_t + u^n v_x + v^n v_y + p_y^n = 0.$$

Call result $u^{n+1} = u$, $v^{n+1} = v$.

- 2 Solve for pressure

$$p_{xx} + p_{yy} = -((u_x^{n+1})^2 + 2u_y^{n+1} v_x^{n+1} + (v_y^{n+1})^2).$$

Call result $p^{n+1} = p$.

SPLITTING INS

- The order of the split (fractional) steps matters.
- The first fractional step can be carried out using a **semi-Lagrangian** method, avoiding stability restriction on time step.
- The second fractional step involves solving **Poisson's equation** (PPE). The latter is the expensive item. Can in some situations be solved on a coarser spatial mesh.
- *Some mathematicians frown upon this method because the space in which solution resides changes and boundary condition issues arise.*
- *Nonetheless this is a favourite method in some computer graphics applications. Indeed, what may bother mathematicians is of no great concern in this physics-based setting.*

SPLITTING INS

- The order of the split (fractional) steps matters.
- The first fractional step can be carried out using a **semi-Lagrangian** method, avoiding stability restriction on time step.
- The second fractional step involves solving **Poisson's equation** (PPE). The latter is the expensive item. Can in some situations be solved on a coarser spatial mesh.
- *Some mathematicians frown upon this method because the space in which solution resides changes and boundary condition issues arise.*
- *Nonetheless this is a favourite method in some computer graphics applications. Indeed, what may bother mathematicians is of no great concern in this physics-based setting.*

SPLITTING INS

- The order of the split (fractional) steps matters.
- The first fractional step can be carried out using a **semi-Lagrangian** method, avoiding stability restriction on time step.
- The second fractional step involves solving **Poisson's equation** (PPE). The latter is the expensive item. Can in some situations be solved on a coarser spatial mesh.
- *Some mathematicians frown upon this method because the space in which solution resides changes and boundary condition issues arise.*
- *Nonetheless this is a favourite method in some computer graphics applications. Indeed, what may bother mathematicians is of no great concern in this physics-based setting.*

OUTLINE

- Case studies
 - Two examples to start
 - Calibration and large-step time integration in elastodynamics
 - Image and surface processing
- Conclusions



Visual computing: where the “eyeball-norm” rules

SOFT OBJECT SIMULATION, CALIBRATION, CONTROL AND FABRICATION

[Edwin Chen, Dinesh Pai; Danny Kaufman, Dave Levin;
Bin Wang, Hui Huang]

- Ubiquitous in current computer graphics and robotics research.
- High quality simulations can be very expensive.
- The model typically requires [calibration](#), e.g., specifying Young's modulus and damping properties.
- These are expressed as (distributed) parameters in the elastodynamics differential equations governing the motion.
- For control and fabrication may require more accurate simulations than before.

SOFT OBJECT CALIBRATION AND SIMULATION

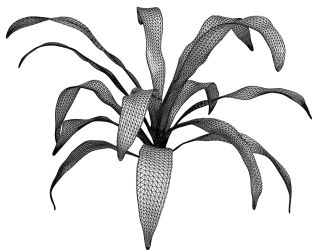
- 1 For a given calibration, semi-discretize **elastodynamics equations** in variational form using (co-rotated) FEM on a coarse **moving tetrahedral mesh**.
- 2 To obtain parameters (i.e., calibrate model), acquire position data in controlled environment and solve **inverse problem**.
- 3 Use **physics-based** simulation: in many applications, require result to look good, rather than be accurate to within **tol**. In particular:
 - It's the motion simulation results, rather than accuracy of parameters, that is eventually observed.
 - Can often use semi-implicit methods with large time steps to dampen invisible high oscillations.

SOFT OBJECT CALIBRATION AND SIMULATION

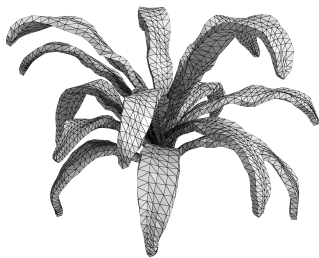
- 1 For a given calibration, semi-discretize **elastodynamics equations** in variational form using (co-rotated) FEM on a coarse **moving tetrahedral mesh**.
- 2 To obtain parameters (i.e., calibrate model), acquire position data in controlled environment and solve **inverse problem**.
- 3 Use **physics-based** simulation: in many applications, require result to look good, rather than be accurate to within **tol**. In particular:
 - It's the motion simulation results, rather than accuracy of parameters, that is eventually observed.
 - Can often use semi-implicit methods with large time steps to dampen invisible high oscillations.

SOFT OBJECT CALIBRATION AND SIMULATION

- 1 For a given calibration, semi-discretize **elastodynamics equations** in variational form using (co-rotated) FEM on a coarse **moving tetrahedral mesh**.
- 2 To obtain parameters (i.e., calibrate model), acquire position data in controlled environment and solve **inverse problem**.
- 3 Use **physics-based** simulation: in many applications, require result to look good, rather than be accurate to within **tol**. In particular:
 - It's the motion simulation results, rather than accuracy of parameters, that is eventually observed.
 - Can often use semi-implicit methods with large time steps to dampen invisible high oscillations.



Fine surface mesh

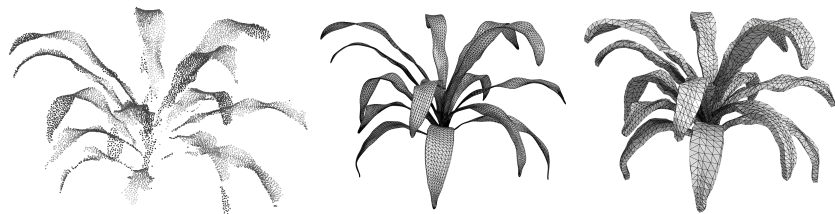


Coarser volumetric mesh

[Wang, Wu, Yin, A., Liu & Huang '15]



Capture data



Motion tracking

EQUATIONS OF MOTION

- Masses times accelerations equal forces ($\mathbf{v} = \dot{\mathbf{q}}$)

$$M\ddot{\mathbf{q}}(t) = \mathbf{f}_{\text{els}}(\mathbf{q}) + \mathbf{f}_{\text{dmp}}(\mathbf{q}, \mathbf{v}) + \mathbf{f}_{\text{ext}},$$

with the elastic and damping forces

$$\mathbf{f}_{\text{els}}(\mathbf{q}) = -\frac{\partial}{\partial \mathbf{q}} W(\mathbf{q}(t)), \quad \mathbf{f}_{\text{dmp}}(\mathbf{q}, \mathbf{v}) = -D\mathbf{v}(t),$$

where $W(\mathbf{q}(t))$ is the elastic potential of the corresponding model.

- In a linear elasticity model, this elastic potential is quadratic.

A 1ST ORDER ODE SYSTEM

- Rewrite at some time $t = t_n$ as $\dot{\mathbf{u}}(t) = \mathbf{b}(\mathbf{u}(t))$:

$$\begin{aligned} \dot{\mathbf{u}}(t) &\equiv \begin{pmatrix} \dot{\mathbf{q}}(t) \\ \dot{\mathbf{v}}(t) \end{pmatrix} = \begin{pmatrix} \mathbf{v} \\ M^{-1} \mathbf{f}_{\text{tot}}(\mathbf{q}, \mathbf{v}) \end{pmatrix} \\ &= \begin{pmatrix} 0 & I \\ -M^{-1}K & -M^{-1}D \end{pmatrix} \begin{pmatrix} \mathbf{q}(t) \\ \mathbf{v}(t) \end{pmatrix} + \begin{pmatrix} \mathbf{0} \\ \mathbf{g}(\mathbf{u}(t)) \end{pmatrix}, \end{aligned}$$

where $K = -\frac{\partial}{\partial \mathbf{q}} \mathbf{f}_{\text{els}}(\mathbf{q})$ is the tangent **stiffness matrix** at $\mathbf{q} = \mathbf{q}(t)$.

- Often there is highly oscillatory stiffness, even though the observed motion is damped and does not vibrate rapidly. This happens when
 - the scale of the simulation is large, and/or
 - the material stiffens under large deformation.
- Another example is **cloth** simulation.

LARGE STEPS METHODS

- Want to use a time step size τ commensurate with the damped motion.
- Can't use explicit Runge-Kutta (RK) discretization.
- Moreover, implicit RK requires solution of nonlinear system at each step: can be nasty if the step size τ is large.
- Can use a **semi-implicit** (SI) method, i.e., **backward Euler** (BE) with only one Newton iteration at each time step starting from \mathbf{u}_n .
[Baraff & Witkin '98; A. '08].
This is by far the most popular method in use to date.
- However, heavy step-size dependent damping is introduced: not easy for an artist to work with; and affects different materials differently.
- Why does it work at all?

LARGE STEPS METHODS

- Want to use a time step size τ commensurate with the damped motion.
- Can't use explicit Runge-Kutta (RK) discretization.
- Moreover, implicit RK requires solution of nonlinear system at each step: can be nasty if the step size τ is large.
- Can use a **semi-implicit** (SI) method, i.e., **backward Euler** (BE) with only one Newton iteration at each time step starting from \mathbf{u}_n .
[Baraff & Witkin '98; A. '08].
This is by far the most popular method in use to date.
- However, heavy step-size dependent damping is introduced: not easy for an artist to work with; and affects different materials differently.
- Why does it work at all?

LARGE STEPS METHODS

- Want to use a time step size τ commensurate with the damped motion.
- Can't use explicit Runge-Kutta (RK) discretization.
- Moreover, implicit RK requires solution of nonlinear system at each step: can be nasty if the step size τ is large.
- Can use a **semi-implicit** (SI) method, i.e., **backward Euler** (BE) with only one Newton iteration at each time step starting from \mathbf{u}_n .
[Baraff & Witkin '98; A. '08].
This is by far the most popular method in use to date.
- However, heavy step-size dependent damping is introduced: not easy for an artist to work with; and affects different materials differently.
- Why does it work at all?

TIME INTEGRATION OF ELASTODYNAMICS EQUATIONS

- Backward Euler (BE), semi-implicit (SI) and stabilized SI.
- Symplectic: explicit leap-frog, implicit midpoint (IM)
- Energy and/or momentum conserving
- Mixing: θ methods
- Newmark and Generalized α
- Exponential time differencing (like SI, no need to solve nonlinear equations)
- Decoupling of fast and slow scales.

TIME INTEGRATION OF ELASTODYNAMICS EQUATIONS

- Backward Euler (BE), semi-implicit (SI) and stabilized SI.
- Symplectic: explicit leap-frog, implicit midpoint (IM)
- Energy and/or momentum conserving
- Mixing: θ methods
- Newmark and Generalized α
- Exponential time differencing (like SI, no need to solve nonlinear equations)
- Decoupling of fast and slow scales.

TIME INTEGRATION OF ELASTODYNAMICS EQUATIONS

- Backward Euler (BE), semi-implicit (SI) and stabilized SI.
- Symplectic: explicit leap-frog, implicit midpoint (IM)
- Energy and/or momentum conserving
- Mixing: θ methods
- Newmark and Generalized α
- Exponential time differencing (like SI, no need to solve nonlinear equations)
- Decoupling of fast and slow scales.

TIME INTEGRATION OF ELASTODYNAMICS EQUATIONS

- Backward Euler (BE), semi-implicit (SI) and stabilized SI.
- Symplectic: explicit leap-frog, implicit midpoint (IM)
- Energy and/or momentum conserving
- Mixing: θ methods
- Newmark and Generalized α
- Exponential time differencing (like SI, no need to solve nonlinear equations)
- Decoupling of fast and slow scales.

STANDARD INTEGRATION METHODS

$$\begin{aligned}\dot{\mathbf{u}} &= \mathbf{b}(\mathbf{u}) \\ &= \mathbf{J}\mathbf{u} + \mathbf{c}(\mathbf{u}), \text{ where } \mathbf{J} = \frac{\partial \mathbf{b}}{\partial \mathbf{u}}.\end{aligned}$$

Step from $t = t_n$ to $t = t_{n+1} = t_n + \tau$.

- Backward Euler (BE)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}(\mathbf{u}_{n+1})$$

- Implicit midpoint (IM)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}((\mathbf{u}_{n+1} + \mathbf{u}_n)/2)$$

- Semi-implicit backward Euler (SI):

Apply to BE just one *Newton iteration* starting at \mathbf{u}_n towards solving for \mathbf{u}_{n+1} .

STANDARD INTEGRATION METHODS

$$\begin{aligned}\dot{\mathbf{u}} &= \mathbf{b}(\mathbf{u}) \\ &= \mathbf{J}\mathbf{u} + \mathbf{c}(\mathbf{u}), \text{ where } \mathbf{J} = \frac{\partial \mathbf{b}}{\partial \mathbf{u}}.\end{aligned}$$

Step from $t = t_n$ to $t = t_{n+1} = t_n + \tau$.

- Backward Euler (BE)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}(\mathbf{u}_{n+1})$$

- Implicit midpoint (IM)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}((\mathbf{u}_{n+1} + \mathbf{u}_n)/2)$$

- Semi-implicit backward Euler (SI):

Apply to BE just one *Newton iteration* starting at \mathbf{u}_n towards solving for \mathbf{u}_{n+1} .

STANDARD INTEGRATION METHODS

$$\begin{aligned}\dot{\mathbf{u}} &= \mathbf{b}(\mathbf{u}) \\ &= \mathbf{J}\mathbf{u} + \mathbf{c}(\mathbf{u}), \text{ where } \mathbf{J} = \frac{\partial \mathbf{b}}{\partial \mathbf{u}}.\end{aligned}$$

Step from $t = t_n$ to $t = t_{n+1} = t_n + \tau$.

- Backward Euler (BE)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}(\mathbf{u}_{n+1})$$

- Implicit midpoint (IM)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}((\mathbf{u}_{n+1} + \mathbf{u}_n)/2)$$

- Semi-implicit backward Euler (SI):

Apply to BE just one *Newton iteration* starting at \mathbf{u}_n towards solving for \mathbf{u}_{n+1} .

STANDARD INTEGRATION METHODS

$$\begin{aligned}\dot{\mathbf{u}} &= \mathbf{b}(\mathbf{u}) \\ &= \mathbf{J}\mathbf{u} + \mathbf{c}(\mathbf{u}), \text{ where } \mathbf{J} = \frac{\partial \mathbf{b}}{\partial \mathbf{u}}.\end{aligned}$$

Step from $t = t_n$ to $t = t_{n+1} = t_n + \tau$.

- Backward Euler (BE)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}(\mathbf{u}_{n+1})$$

- Implicit midpoint (IM)

$$\mathbf{u}_{n+1} - \mathbf{u}_n = \tau \mathbf{b}((\mathbf{u}_{n+1} + \mathbf{u}_n)/2)$$

- Semi-implicit backward Euler (SI):

Apply to BE just one *Newton iteration* starting at \mathbf{u}_n towards solving for \mathbf{u}_{n+1} .

EXPONENTIAL ROSENBRÖCK EULER (ERE)

[Chen, A. & Pai, '17]

Approximate

$$\mathbf{u}(t_{n+1}) = \exp(\tau J)\mathbf{u}_n + \int_{t_n}^{t_{n+1}} \exp((t_{n+1} - s)J)\mathbf{c}(\mathbf{u}(s))ds$$

to obtain

$$\begin{aligned}\mathbf{u}_{n+1} &= \exp(\tau J_n)\mathbf{u}_n + \tau\phi_1(\tau J_n)\mathbf{c}_n(\mathbf{u}_n) \\ &= \mathbf{u}_n + \tau\phi_1(\tau J_n)\mathbf{b}(\mathbf{u}_n)\end{aligned}$$

with $\phi_1(z) = z^{-1}(\exp(z) - 1)$.

- This basic form does not require the elastic energy to be convex.
- Can carry out step through evaluating

$$\begin{aligned}\mathbf{u}_{n+1} &= [I_N \quad 0_{N \times 1}] \exp(\tau A_n) \tilde{\mathbf{u}}_n, \quad \text{where} \\ A_n &= \begin{bmatrix} J_n & \mathbf{c}_n(\mathbf{u}_n) \\ 0_{1 \times N} & 0 \end{bmatrix}, \quad \tilde{\mathbf{u}}_n = \begin{bmatrix} \mathbf{u}_n \\ 1 \end{bmatrix},\end{aligned}$$

EXPONENTIAL ROSENBRCK Euler (ERE)

[Chen, A. & Pai, '17]

Approximate

$$\mathbf{u}(t_{n+1}) = \exp(\tau J)\mathbf{u}_n + \int_{t_n}^{t_{n+1}} \exp((t_{n+1} - s)J)\mathbf{c}(\mathbf{u}(s))ds$$

to obtain

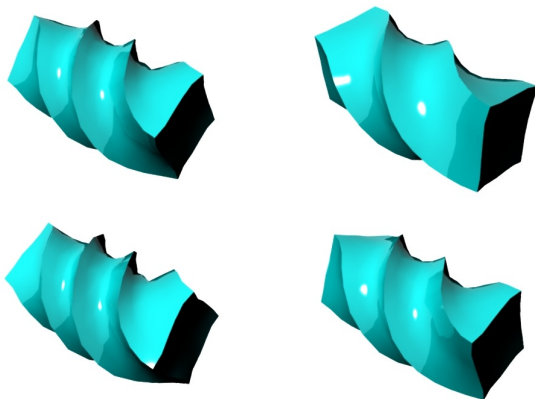
$$\begin{aligned}\mathbf{u}_{n+1} &= \exp(\tau J_n)\mathbf{u}_n + \tau\phi_1(\tau J_n)\mathbf{c}_n(\mathbf{u}_n) \\ &= \mathbf{u}_n + \tau\phi_1(\tau J_n)\mathbf{b}(\mathbf{u}_n)\end{aligned}$$

with $\phi_1(z) = z^{-1}(\exp(z) - 1)$.

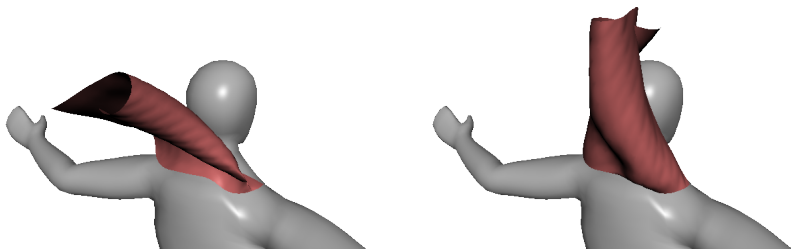
- This basic form does not require the elastic energy to be convex.
- Can carry out step through evaluating

$$\begin{aligned}\mathbf{u}_{n+1} &= [I_N \quad 0_{N \times 1}] \exp(\tau A_n) \tilde{\mathbf{u}}_n, \quad \text{where} \\ A_n &= \begin{bmatrix} J_n & \mathbf{c}_n(\mathbf{u}_n) \\ 0_{1 \times N} & 0 \end{bmatrix}, \quad \tilde{\mathbf{u}}_n = \begin{bmatrix} \mathbf{u}_n \\ 1 \end{bmatrix},\end{aligned}$$

TWISTED BAR: NEO-HOOKEAN MATERIAL

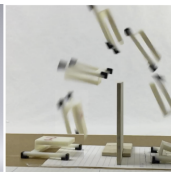
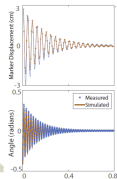
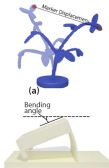
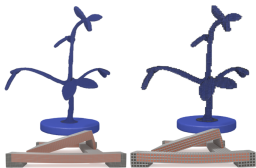


DANCER CAPE



CONTROLLING SOFT OBJECTS

[Chen, Levin, Matusik & Kaufman, '17]



ANALYSIS FOR THE SIMPLEST CASE

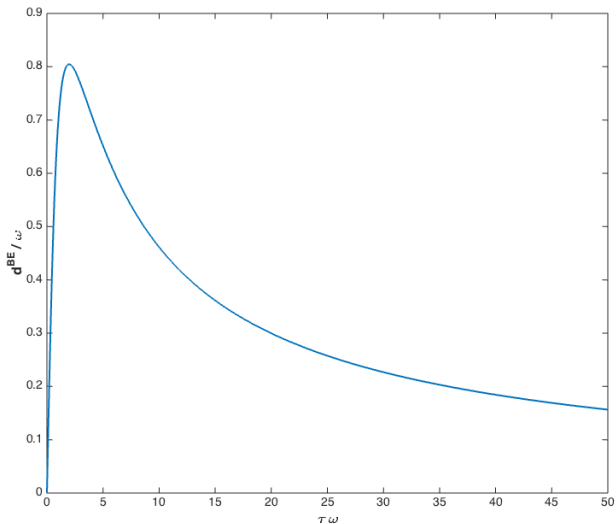
- Consider the scalar constant-coefficient ODE

$$\ddot{q} + d\dot{q} + \omega^2 q = 0,$$

where $d \geq 0$ is a damping parameter, and $\omega > d/2$ is a real-valued frequency.

- Setting $d = 0$ apply numerical discretization.
- Associate resulting decay with artificial damping factor d^{method} .

BE ARTIFICIAL DAMPING CURVE



ENERGY AND MOMENTUM CONSERVING VARIANTS

- Implicit midpoint and all other conservative methods do not have artificial damping for the simplest case: $d^{\text{method}} \equiv 0$ when $d = 0$.
- Can sacrifice symplecticity but gain **energy conservation** in time. e.g., **average vector field (AVF)** methods.
- Can have an implicit **Newmark** midpoint-trapezoidal variant [Kane, Marsden, Ortiz & West '00] that is symplectic and conserves momentum when $D = 0$:

$$\begin{aligned}
 \mathbf{v}_{n-1/2} &= \mathbf{v}_{n-1} - \frac{\tau}{4}(K_n \mathbf{q}_n + K_{n-1} \mathbf{q}_{n-1} + D_n \mathbf{v}_n + D_{n-1} \mathbf{v}_{n-1}) \\
 &\quad + \frac{\tau}{2} \mathbf{g}_{n-1/2}, \\
 \mathbf{v}_n &= 2\mathbf{v}_{n-1/2} - \mathbf{v}_{n-1}, \\
 \mathbf{q}_n &= \mathbf{q}_{n-1} + \tau \mathbf{v}_{n-1/2}.
 \end{aligned}$$

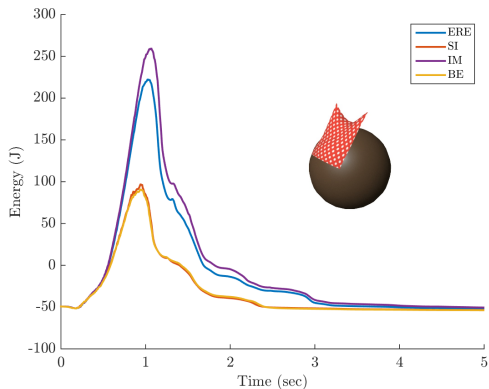
- These methods can be extended for problems with damping $D > 0$.

CLOTH AFTER COLLIDING WITH A SPHERE



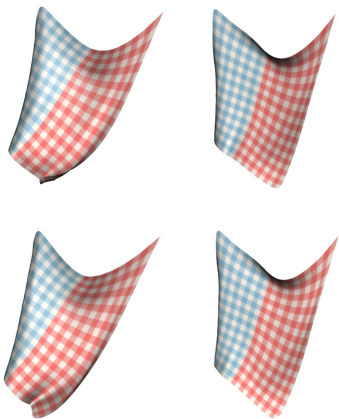
Top – left: ERE, right: SI
Bottom – left: IM, right: BE

EXAMPLE CONT.



Energy profile of each method in the simulation with cloth collision.

CLOTH WITH MIXED STIFFNESS AFTER COLLIDING WITH A SPHERE



Top – left: ERE, right: SI
Bottom – left: IM, right: BE

NEED THEM ALL

- Why not just discard SI and BE, concentrating on the good stuff?
- Because conservative methods quietly require the step size to be “large but not larger” ($\tau = \mathcal{O}(1/\omega)$ but not $\tau^2 = \mathcal{O}(1/\omega)$)
[A. & Reich, 1999]
- Exponential method also loses charm when stiffness is too high
- So what can we do?
- Reduce artificial damping by mixing methods
- Decouple fast and slow scales
- Pray

NEED THEM ALL

- Why not just discard SI and BE, concentrating on the good stuff?
- Because conservative methods quietly require the step size to be “large but not larger” ($\tau = \mathcal{O}(1/\omega)$ but not $\tau^2 = \mathcal{O}(1/\omega)$)
[A. & Reich, 1999]
- Exponential method also loses charm when stiffness is too high
- So what can we do?
- Reduce artificial damping by mixing methods
- Decouple fast and slow scales
- Pray

NEED THEM ALL

- Why not just discard SI and BE, concentrating on the good stuff?
- Because conservative methods quietly require the step size to be “large but not larger” ($\tau = \mathcal{O}(1/\omega)$ but not $\tau^2 = \mathcal{O}(1/\omega)$)
[A. & Reich, 1999]
- Exponential method also loses charm when stiffness is too high
- So what can we do?
 - Reduce artificial damping by mixing methods
 - Decouple fast and slow scales
 - Pray

NEED THEM ALL

- Why not just discard SI and BE, concentrating on the good stuff?
- Because conservative methods quietly require the step size to be “large but not larger” ($\tau = \mathcal{O}(1/\omega)$ but not $\tau^2 = \mathcal{O}(1/\omega)$)
[A. & Reich, 1999]
- Exponential method also loses charm when stiffness is too high
- So what can we do?
- Reduce artificial damping by mixing methods
- Decouple fast and slow scales
- Pray

A SECOND ORDER θ METHOD

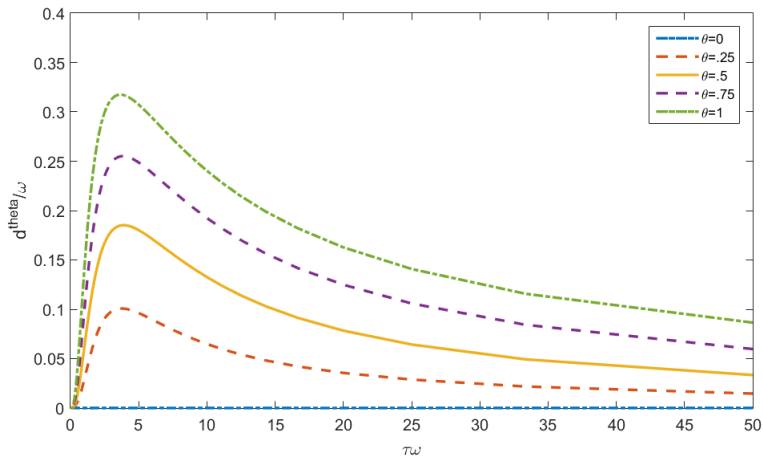
BDF2 has similar characteristics to BE (although less damping), and mixing it with IM retains 2nd order accuracy:

$$\begin{pmatrix} \mathbf{q}_n \\ \mathbf{v}_n \end{pmatrix} = \begin{pmatrix} \mathbf{q}_{n-1} \\ \mathbf{v}_{n-1} \end{pmatrix} + \tau[\theta * (\text{BDF2}) + (1 - \theta) * (\text{IM})],$$

Moreover, the use of a two-step method can often be accommodated in computer graphics applications.

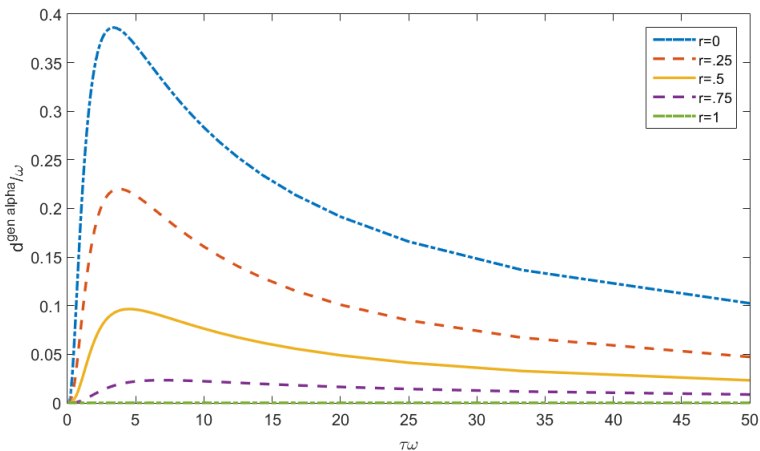
Damping plots for $\theta = 0 : .25 : 1$ (the larger θ , the more damping):

ARTIFICIAL DAMPING WHEN MIXING IMPLICIT MIDPOINT AND BDF2



GENERALIZED α METHOD

- Mechanical engineers often use the **generalized α method** [Chung & Hullbert, '93, Kobis & Arnold, '16] rather than backward Euler.
- It is a one-step Newmark-type method (discretize $\dot{\mathbf{v}} = \mathbf{a}$, $M\mathbf{a} = \mathbf{f}(\mathbf{q}, \mathbf{v})$, rather than $\dot{\mathbf{v}} = M^{-1}\mathbf{f}(\mathbf{q}, \mathbf{v})$).
- It has a parameter $r = 1 - \theta$ that can be tuned to select anywhere between BE-like strong damping of high frequencies and no damping at all.
- For any choice of $0 \leq r \leq 1$ the method is second order accurate.
- The size of nonlinear system to solve at each step is minimal.

GENERALIZED α ARTIFICIAL DAMPING CURVE

Generalized α (GA) curves d^{GA}/ω as a function of $\tau\omega$, for $r = 0 : .25 : 1$

So...

We have just seen a case study where the need to move from qualitative to quantitative has caused the computer graphics community to get closer to the works of numerical analysts and applied mathematicians, e.g., in geometric integration.

OUTLINE

- Case studies
 - Two examples to start
 - Calibration and large-step time integration in elastodynamics
 - Image and surface processing
- Conclusions



Visual computing: where the “eyeball-norm” rules

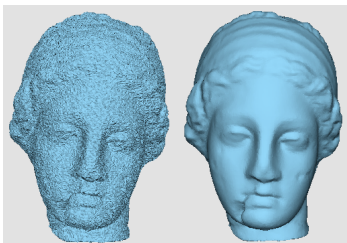
IMAGE AND SURFACE PROCESSING

denoising, deblurring, inpainting, completion, salient features...

- Simplest example: **denoising an image**



- Next simplest: **denoising a surface triangle mesh**



USING PDE-BASED PENALTIES

- Many researchers have considered regularization using **diffusion** or **anisotropic diffusion**: Given image b , find image u that solves

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

- diffusion: $\rho(s) = s^2$ (ℓ_2 on gradient)
- anisotropic diffusion: $\rho(s) = s$ (ℓ_1 on gradient, i.e., total variation)
- combination of these two (e.g., Huber [A., Haber & Huang '06])
- A huge amount of literature follows this line, e.g., [Perona & Malik '90, Rudin, Osher & Fatemi '91, Weickert '98... Chan et al., ... A., Huang et al. ...; Desbrun et al.'99,'00, Hildebrandt & Polthier '04]

USING PDE-BASED PENALTIES

- Many researchers have considered regularization using **diffusion** or **anisotropic diffusion**: Given image b , find image u that solves

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

- diffusion: $\rho(s) = s^2$ (ℓ_2 on gradient)
- anisotropic diffusion: $\rho(s) = s$ (ℓ_1 on gradient, i.e., total variation)
- combination of these two (e.g., Huber [A., Haber & Huang '06])
- A huge amount of literature follows this line, e.g., [Perona & Malik '90, Rudin, Osher & Fatemi '91, Weickert '98... Chan et al., ... A., Huang et al. ...; Desbrun et al.'99,'00, Hildebrandt & Polthier '04]

BUT IS THIS ALWAYS THE BEST APPROACH?

- **Indirect**: start with discrete image b , \uparrow move to function spaces, \rightarrow manipulate there, \downarrow obtain discrete image u .
- Uses a **global**, not **local** prior.

Paradigm:

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$
$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

$\rho(s) = s^2$ or $\rho(s) = s$ or $\rho(s)$ is a combination of the two.

BUT IS THIS ALWAYS THE BEST APPROACH?

- **Advantage:** can often obtain a more solid theoretical backing to algorithms.
- **Disadvantage:** may be outperformed by more brute force techniques, especially if forward operator f is simple and data b is of high quality.

Paradigm:

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$
$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

$\rho(s) = s^2$ or $\rho(s) = s$ or $\rho(s)$ is a combination of the two.

EXAMPLES WHERE THIS PARADIGM IS WORTHWHILE

Basically, whenever the advantages outweighs the disadvantages...

- If the forward operator $f(u)$ itself contains differential terms.
But let's concentrate on cases where the differential operator in the penalty dominates other differential terms.
- If the model approximation in $f(u)$ or the data b (or both) are not of high quality; e.g., blind deconvolution, time-of-flight data [Heide ... Heidrich '16].
- Where the paradigm is used to generate primitives for graphics use. e.g., "kelvinlets" [de Goes & James, '17].

Paradigm:

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

EXAMPLES WHERE THIS PARADIGM IS WORTHWHILE

Basically, whenever the advantages outweighs the disadvantages...

- If the forward operator $f(u)$ itself contains differential terms.
But let's concentrate on cases where the differential operator in the penalty dominates other differential terms.
- If the model approximation in $f(u)$ or the data b (or both) are not of high quality; e.g., blind deconvolution, time-of-flight data [Heide ... Heidrich '16].
- Where the paradigm is used to generate primitives for graphics use. e.g., "kelvinlets" [de Goes & James, '17].

Paradigm:

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

EXAMPLES WHERE THIS PARADIGM IS WORTHWHILE

Basically, whenever the advantages outweighs the disadvantages...

- If the forward operator $f(u)$ itself contains differential terms.
But let's concentrate on cases where the differential operator in the penalty dominates other differential terms.
- If the model approximation in $f(u)$ or the data b (or both) are not of high quality; e.g., blind deconvolution, time-of-flight data [Heide ... Heidrich '16].
- Where the paradigm is used to generate primitives for graphics use. e.g., "kelvinlets" [de Goes & James, '17].

Paradigm:

$$\min_u \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

EXAMPLES WHERE THIS PARADIGM IS WORTHWHILE

Basically, whenever the advantages outweighs the disadvantages...

- If the forward operator $f(u)$ itself contains differential terms.
But let's concentrate on cases where the differential operator in the penalty dominates other differential terms.
- If the model approximation in $f(u)$ or the data b (or both) are not of high quality; e.g., blind deconvolution, time-of-flight data [Heide ... Heidrich '16].
- Where the paradigm is used to generate primitives for graphics use. e.g., "kelvinlets" [de Goes & James, '17].

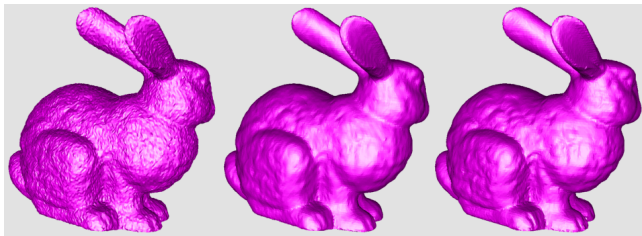
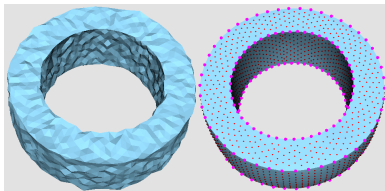
Paradigm:

$$\min_u \quad \frac{1}{2} \|f(u) - b\|^2 + \beta R(u),$$

$$R(u) = \int_{\Omega} \rho(|\nabla u|), \quad \beta > 0,$$

WHERE OTHER APPROACHES ARE BETTER: TRIANGLE MESH DENOISING

[Huang & A. '08]



SURFACE MESH DENOISING VS IMAGE DENOISING

- Relevant literature sample in image processing
 - Anisotropic diffusion [Perona & Malik '90; Catte et al. '92; Black et al. '98; Weickert '98]
 - Bilateral filtering [Tomasi & Manduchi '98; Sapiro '01; Barash '02]
 - *Multi-scale iterative refinement* [Tadmor et al. '04; Osher et al. '05]
- Differences from Image Processing
 - No separation between mesh locations and intensity heights; vertex drift
 - Mesh sampling irregularity
 - Volume shrinkage
 - *Our proposed algorithms do not have direct parallels in image processing*

SURFACE MESH DENOISING VS IMAGE DENOISING

- Relevant literature sample in image processing
 - Anisotropic diffusion [Perona & Malik '90; Catto et al. '92; Black et al. '98; Weickert '98]
 - Bilateral filtering [Tomasi & Manduchi '98; Sapiro '01; Barash '02]
 - *Multi-scale iterative refinement* [Tadmor et al. '04; Osher et al. '05]
- Differences from Image Processing
 - No separation between mesh locations and intensity heights; vertex drift
 - Mesh sampling irregularity
 - Volume shrinkage
 - *Our proposed algorithms do not have direct parallels in image processing*

DISCRETE MODEL

- Discrete triangle mesh: vertex set V , edge set E . For each $\mathbf{q}_i \in V$ define the one-ring neighborhood $\mathcal{N}(i) \equiv \{j \mid \mathbf{e}_{i,j} = \mathbf{q}_j - \mathbf{q}_i \in E\}$.
- Vertex normal \mathbf{n}_i : the average of neighbouring face normals.
- A denoising iteration is derived as updating each vertex \mathbf{q}_i by

$$\mathbf{q}_i \longleftarrow \mathbf{q}_i + \tau \Delta \mathbf{q}_i + \lambda_i (\hat{\mathbf{q}}_i - \mathbf{q}_i),$$

where $\{\hat{\mathbf{q}}_i; i = 1, \dots, N\}$ is the given noisy data.

- Choose

$$\Delta \mathbf{q}_i = \sum_{j \in \mathcal{N}(i)} W_{i,j} \mathbf{e}_{i,j}$$

$$W_{i,j} = w_{i,j} \mathbf{n}_i \mathbf{n}_i^T.$$

This way, all sum contributions are proportional to the normal \mathbf{n}_i

DISCRETE ANISOTROPIC LAPLACIAN

Compute $\mathbf{h}_i = \{h_{i,j} = \mathbf{e}_{i,j}^T \mathbf{n}_i \mid j \in \mathcal{N}(i)\}$ and define AL operator

$$\Delta \mathbf{q}_i = \frac{1}{C_i} \left(\sum_{j \in \mathcal{N}(i)} g(h_{i,j}) h_{i,j} \right) \mathbf{n}_i$$

- Edge stopping function: $g(h_{i,j}) = \exp(-\frac{h_{i,j}^2}{2\sigma_i^2})$;
- Robust local scaling factor: $\sigma_i = 2 \cdot \text{mean}(\text{abs}(\mathbf{h}_i - \text{mean}(\mathbf{h}_i)))$;
- Normalization factor $C_i = \sum_{j \in \mathcal{N}(i)} g(h_{i,j})$ yields the step size $\tau = 1$.
- Set $\lambda_i = 0, \forall i$. Method can be seen as a simplification of bilateral filtering with Gaussian splitting.
- Very fast ($\mathcal{O}(N)$ ops) and effective so long as there are no excessive texture or sharp edges.

MSAL: HANDLING INTRINSIC TEXTURE

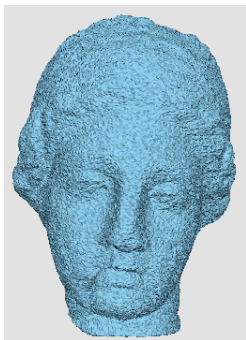
Recapture true higher frequency data components by gradually increasing data fidelity:

for $k = 0, 1, 2 \dots$

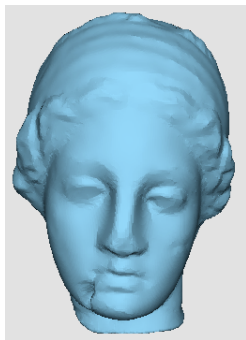
$$\mathbf{q}_i \leftarrow \mathbf{q}_i + \xi^k \Delta \mathbf{q}_i + \lambda_i (\hat{\mathbf{q}}_i - \mathbf{q}_i), \quad i = 1, 2 \dots N$$

- $\tau = \xi^k, 0 < \xi < 1 \Leftarrow$ reduce effect of smoothing gradually.
- $0 < \lambda_i \leq 1 \Leftarrow$ accumulate smoothing contributions monotonically;
- $\lambda_i = \sigma_i / \bar{\sigma}, \quad \bar{\sigma} = \max\{\sigma_j; j = 1, \dots, N\} \Leftarrow$ want more data fidelity where there is more fine scale action;
- As $k \rightarrow \infty$ the process converges at steady state to the given data $\hat{\mathbf{q}}$.

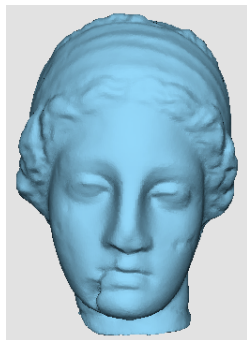
COMPARING WITH ANISOTROPIC DIFFUSION



(a)



(b)



(c)

Figure: (a) Fine Igea model (135K verts) with intrinsic texture corrupted by noise; (b) smoothed by anisotropic diffusion [Hildebrandt & Polthier, 2004], 25 itns, 33 secs; (c) smoothed by MSAL, $\xi = 1/2$, 4 itns, 13 secs.

WHERE OTHER APPROACHES ARE BETTER: SALIENT FEATURES AND TELE-REGISTRATION

[Huang, Yin, Gong, Lischinski, Cohen-Or, A., Chen '13]

Example: mending a dish



ESSENTIAL ALGORITHM STEPS

- 1 Detect salient curves inside each image piece
- 2 Attempt to find for each curve a matching curve from an adjacent piece, across the gap
- 3 Use this to construct an *ambient vector field* surrounding all the pieces
- 4 Transform (translation, rotation and scaling) each piece so salient curves line up
- 5 Construct smooth *bridging curves* that connect such pairs across gaps
- 6 Fill the gaps using structure-driven synthesis, while any remaining inside/outside holes are completed using standard inpainting tools
[Barnes et al. '09, Darabi et al. '12].

WHERE OTHER APPROACHES ARE BETTER: SALIENT FEATURES AND TELE-REGISTRATION

Example: removing obstruction



WHERE OTHER APPROACHES ARE BETTER: SALIENT FEATURES AND TELE-REGISTRATION

Example: visual archaeology (Banteay Chhmar, Cambodia)



CONCLUSIONS

- Incorporating more mathematically sound techniques into methods and algorithms for computer graphics and image processing.
- Significant practical advantages gained in visual computing using physics-based simulation, data-driven model calibration, etc.
- May occasionally be able to use math to obtain solid justification of algorithms: both on when they work and on when they won't.
- Can even bridge the gap between qualitative and quantitative (which is our secret wet dream).

CONCLUSIONS CONT.

- Do not get swayed by sheer mathematical prowess.
- Watch out for situations where the gap between physics and physics-based is too wide (e.g., in finding fluid viscosity or damping of soft body).
- Insisting on solving differential equations or satisfying mathematical topology theorems might lead to inferior algorithms for visual tasks.

“There is always a well-known solution to every human problem – neat, plausible, and wrong.” [H.L. Mencken, The Economist Espresso 12/9/17]