



Virtual Reality & Physically-Based Simulation Mass-Spring-Systems



G. Zachmann University of Bremen, Germany cgvr.cs.uni-bremen.de





Definition:

A mass-spring system is a system consisting of:

- 1. A set of point masses m_i with positions \mathbf{x}_i and velocities \mathbf{v}_i , i = 1...n;
- 2. A set of springs $s_{ij} = (i, j, k_s, k_d)$, where s_{ij} connects masses *i* and *j*, with rest length l_0 , spring constant k_s (= stiffness) and the damping coefficient k_d
- Advantages:
 - Very easy to program
 - Ideally suited to study different kinds of solving methods
 - Ubiquitous in games (cloths, capes, sometimes also for deformable objects)
- Disadvantages:
 - Some parameters (in particular the spring constants) are not obvious, i.e., difficult to derive
 - No built-in volumetric effects (e.g., preservation of volume)



Example Mass-Spring System: Cloth







A Single Spring (Plus Damper)

CG VR

• Given: masses m_i and m_j with positions \mathbf{x}_i , \mathbf{x}_j

• Let
$$\mathbf{r}_{ij} = \frac{\mathbf{x}_j - \mathbf{x}_i}{\|\mathbf{x}_j - \mathbf{x}_i\|}$$

- The force between particles *i* and *j* :
 - 1. Force exerted by spring (Hooke's law):

$$\mathbf{f}_{s}^{ij} = k_{s}\mathbf{r}_{ij}(\|\mathbf{x}_{j} - \mathbf{x}_{i}\| - l_{0})$$

acts on particle *i* in the direction of *j*



- 2. Force exerted on *i* by damper: $\mathbf{f}_d^{ij} = -k_d((\mathbf{v}_i \mathbf{v}_j) \cdot \mathbf{r}_{ij})\mathbf{r}_{ij}$
- 3. Total force on i: $\mathbf{f}^{ij} = \mathbf{f}^{ij}_s + \mathbf{f}^{ij}_d$
- **4.** Force on m_j : $\mathbf{f}^{ji} = -\mathbf{f}^{ij}$



- A spring-damper element in reality:
- Alternative spring force:
 - $\mathbf{f}_{s}^{ij} = k_{s}\mathbf{r}_{ij}\frac{\|\mathbf{x}_{j} \mathbf{x}_{i}\| l_{0}}{l_{0}}$
- Notice: from (4) it follows that the total momentum is conserved
 - Momentum $\mathbf{p} = \mathbf{v} \cdot m$
 - Fundamental physical law (follows from Newton's laws)
- Note on terminology:
 - English "momentum" = German "Impuls" = velocity × mass
 - English "Impulse" = German "Kraftstoß" = force × time









- From Newton's law, we have: $\ddot{\mathbf{x}} = \frac{1}{m}\mathbf{f}$
- Convert differential equation (ODE) of order 2 into ODE of order 1:

$$\dot{\mathbf{x}}(t) = \mathbf{v}(t)$$

 $\dot{\mathbf{v}}(t) = \frac{1}{m}\mathbf{f}(t)$

- Initial values (boundary values): $\mathbf{v}(t_0) = \mathbf{v}_0$, $\mathbf{x}(t_0) = \mathbf{x}_0$
- "Simulation" = "Integration of ODE's over time"
- By Taylor expansion we get:

$$\mathbf{x}(t + \Delta t) = \mathbf{x}(t) + \Delta t \, \dot{\mathbf{x}}(t) + O(\Delta t^2)$$

• Analogously: $\mathbf{v}(t + \Delta t) = \mathbf{v}(t) + \Delta t \, \dot{\mathbf{v}}(t)$

→ This integration scheme is called **explicit Euler integration**



The Algorithm for a Mass-Spring System



 \mathbf{f}^{g} = gravitational force

f ^{coll} = penalty force exerted by collision (e.g., from obstacles)





Advantages:

- Can be implemented very easily
- Fast execution per time step
- Is "trivial" to parallelize on the GPU (\rightarrow "Massively Parallel Algorithms")
- Disadvantages:
 - Stable only for very small time steps
 - Typically $\Delta t \approx 10^{-4} \dots 10^{-3}$ sec!
 - With large time steps, additional energy is generated "out of thin air", until the system explodes [©]
 - Example: overshooting when simulating a single spring
 - Errors accumulate quickly





Consider the differential equation

$$\dot{x}(t) = -kx(t)$$

The exact solution:

$$x(t) = x_0 e^{-kt}$$

Euler integration does this:

$$x^{t+1} = x^t + \Delta t(-kx^t)$$
Case $\Delta t > \frac{1}{k}$:
 $x^{t+1} = x^t \underbrace{(1 - k\Delta t)}_{<0}$

 \Rightarrow x^t oscillates about 0, but approaches 0 (hopefully)

• Case
$$\Delta t > \frac{2}{k}$$
 : $\Rightarrow x^t \Rightarrow \infty$!





Visualization:



• Terminology: if k is large \rightarrow the ODE is called "stiff"

• The stiffer the ODE, the smaller Δt has to be





Consider this ODE:

$$\dot{\mathbf{x}}(t) = \begin{pmatrix} -x_2 \\ x_1 \end{pmatrix}$$

Exact solution:

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

- The solution by Euler integration moves in spirals outward, no matter how small Δt!
- Conclusion: Euler integration accumulates errors, no matter how small Δt!





Visualization of Differential Equations



• The general form of an ODE (ordinary differential equation):

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

Visualization of **f** as a vector field:



- Notice: this vector field can vary over time!
- Solution of a boundary value problem = path through this field



Other Integrators



- Runge-Kutta of order 2:
 - Idea: approximate f(x(t), t) by using the derivative at positions x(t) and $x(t + \frac{1}{2}\Delta t)$
 - The integrator (w/o proof):

$$\begin{aligned} \mathbf{a}_1 &= \mathbf{v}^t & \mathbf{a}_2 &= \frac{1}{m} \mathbf{f}(\mathbf{x}^t, \mathbf{v}^t) \\ \mathbf{b}_1 &= \mathbf{v}^t + \frac{1}{2} \Delta t \mathbf{a}_2 & \mathbf{b}_2 &= \frac{1}{m} \mathbf{f}\left(\mathbf{x}^t + \frac{1}{2} \Delta t \mathbf{a}_1, \mathbf{v}^t + \frac{1}{2} \Delta t \mathbf{a}_2\right) \\ \mathbf{x}^{t+1} &= \mathbf{x}^t + \Delta t \mathbf{b}_1 & \mathbf{v}^{t+1} &= \mathbf{v}^t + \Delta t \mathbf{b}_2 \end{aligned}$$

- Runge-Kutta of order 4:
 - The standard integrator among the explicit integration schemata
 - Needs 4 function evaluations (i.e., force computations) per time step
 - Order of convergence is: $e(\Delta t) = O(\Delta t^4)$





Runge-Kutta of order 2:





Runge-Kutta of order 4:





Verlet Integration



- A general, alternative idea to increase the order of convergence: utilize values from the past
- Verlet integration = utilize $\mathbf{x}(t \Delta t)$
- Derivation:
 - Develop the Taylor series in both time directions:

$$\mathbf{x}(t + \Delta t) = \mathbf{x}(t) + \Delta t \dot{\mathbf{x}}(t) + \frac{1}{2} \Delta t^2 \ddot{\mathbf{x}}(t) + \frac{1}{6} \Delta t^3 \ddot{\mathbf{x}}(t) + O(\Delta t^4)$$
$$\mathbf{x}(t - \Delta t) = \mathbf{x}(t) - \Delta t \dot{\mathbf{x}}(t) + \frac{1}{2} \Delta t^2 \ddot{\mathbf{x}}(t) - \frac{1}{6} \Delta t^3 \ddot{\mathbf{x}}(t) + O(\Delta t^4)$$





- Add both: $\mathbf{x} (t + \Delta t) + \mathbf{x} (t - \Delta t) = 2\mathbf{x} (t) + \Delta t^2 \ddot{\mathbf{x}} (t) + O(\Delta t^4)$ $\mathbf{x} (t + \Delta t) = 2\mathbf{x} (t) - \mathbf{x} (t - \Delta t) + \Delta t^2 \ddot{\mathbf{x}} (t) + O(\Delta t^4)$
- Initialization:

$$\mathbf{x}(\Delta t) = \mathbf{x}(0) + \Delta t \mathbf{v}(0) + \frac{1}{2} \Delta t^2 \left(\frac{1}{m} \mathbf{f}(\mathbf{x}(0), \mathbf{v}(0))\right)$$

 Remark: the velocity does not occur any more! (at least, not explicitly)





- Big advantage of Verlet over Euler & Runge-Kutta: it is very easy to handle constraints
- Definition: constraint = some condition on the position of one or more mass points
- Examples:
 - 1. A point must not penetrate an obstacle
 - 2. The distance between two points must be constant, or distance must be \leq some maximal distance





• Example: consider the constraint

$$\|\mathbf{x}_1 - \mathbf{x}_2\| \stackrel{!}{=} l_0$$

- 1. Perform one Verlet integration step $\rightarrow \tilde{\mathbf{x}}^{t+1}$
- 2. Enforce the constraint:

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Problem: if several constraints are to constrain the same mass point, we need to employ constraint satisfaction algorithms

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Time-Corrected Verlet Integration



- Big assumption in basic Verlet: time-delta's are *constant*!
- Solution for non-constant Δt 's:
 - Time steps are: $t_i = t_{i-1} + \Delta t_{i-1}$ and $t_{i+1} = t_i + \Delta t_i$
 - Expand Taylor series in both directions:

$$\mathbf{x}(t_i + \Delta t_i)$$
 and $\mathbf{x}(t_i - \Delta t_{i-1})$

- Divide the expansions by Δt_i and Δt_{i-1} , respectively, then add both, like in the derivation of the basic Verlet
- Rearranging and omitting higher-order terms yields:

$$\mathbf{x}(t_i + \Delta t_i) = \mathbf{x}(t_i) + \frac{\Delta t_i}{\Delta t_{i-1}} (\mathbf{x}(t_i) - \mathbf{x}(t_i - \Delta t_{i-1})) + \ddot{\mathbf{x}}(t_i) \frac{\Delta t_i + \Delta t_{i-1}}{2} \cdot \Delta t_i$$

Note: basic Verlet is a special case of time-corrected Verlet

Implicit Integration (a.k.a. Backwards Euler)

- All explicit integration schemes are only conditionally stable
 - I.e.: they are only stable for a specific range for Δt
 - This range depends on the stiffness of the springs
- Goal: unconditionally stability

Bremen

 One option: implicit Euler integration explicit implicit

$$\mathbf{x}_{i}^{t+1} = \mathbf{x}_{i}^{t} + \Delta t \mathbf{v}_{i}^{t} \qquad \mathbf{x}_{i}^{t+1} = \mathbf{x}_{i}^{t} + \Delta t \mathbf{v}_{i}^{t+1}$$
$$\mathbf{v}_{i}^{t+1} = \mathbf{v}_{i}^{t} + \Delta t \frac{1}{m_{i}} \mathbf{f}(\mathbf{x}^{t}) \qquad \mathbf{v}_{i}^{t+1} = \mathbf{v}_{i}^{t} + \Delta t \frac{1}{m_{i}} \mathbf{f}(\mathbf{x}^{t+1})$$

Now we've got a system of non-linear, algebraic equations, with \mathbf{x}^{t+1} and \mathbf{v}^{t+1} as unknowns on both sides \rightarrow implicit integration





Write the whole spring-mass system with vectors (n = #mass points):

$$\mathbf{x} = \begin{pmatrix} \mathbf{x}_{0} \\ \mathbf{x}_{1} \\ \vdots \\ \mathbf{x}_{n-1} \end{pmatrix} = \begin{pmatrix} x_{0} \\ x_{1} \\ x_{2} \\ x_{3} \\ \vdots \\ x_{3n-1} \end{pmatrix}, \quad \mathbf{v} = \begin{pmatrix} \mathbf{v}_{0} \\ \mathbf{v}_{1} \\ \vdots \\ \mathbf{v}_{n-1} \end{pmatrix} = \begin{pmatrix} v_{0} \\ v_{1} \\ v_{2} \\ v_{3} \\ \vdots \\ v_{3n-1} \end{pmatrix}, \quad \mathbf{f}(\mathbf{x}) = \begin{pmatrix} \mathbf{f}_{0}(\mathbf{x}) \\ \vdots \\ \mathbf{f}_{n-1}(\mathbf{x}) \end{pmatrix}$$
$$\mathbf{f}_{i} = \begin{pmatrix} f_{3i+0}(\mathbf{x}) \\ f_{3i+1}(\mathbf{x}) \\ f_{3i+2}(\mathbf{x}) \end{pmatrix}, \quad M_{3n \times 3n} = \begin{pmatrix} m_{0} \\ m_{0} \\ m_{1} \\ \cdots \\ m_{n-1} \end{pmatrix}$$

 m_{n-1}





• Write all the implicit equations as one big system of equations :

$$M\mathbf{v}^{t+1} = M\mathbf{v}^t + \Delta t \mathbf{f}(\mathbf{x}^{t+1})$$
 (1)

$$\mathbf{x}^{t+1} = \mathbf{x}^t + \Delta t \, \mathbf{v}^{t+1} \tag{2}$$

Plug (2) into (1) :

$$M\mathbf{v}^{t+1} = M\mathbf{v}^t + \Delta t \,\mathbf{f}(\,\mathbf{x}^t + \Delta t \mathbf{v}^{t+1}\,) \tag{3}$$

• Expand **f** as Taylor series:

$$\mathbf{f}(\mathbf{x}^{t} + \Delta t \ \mathbf{v}^{t+1}) = \mathbf{f}(\mathbf{x}^{t}) + \frac{\partial}{\partial \mathbf{x}} \mathbf{f}(\mathbf{x}^{t}) \cdot (\Delta t \ \mathbf{v}^{t+1}) + O((\Delta t \ \mathbf{v}^{t+1})^{2})$$
(4)





$$M\mathbf{v}^{t+1} = M\mathbf{v}^{t} + \Delta t \Big(\mathbf{f}(\mathbf{x}^{t}) + \underbrace{\frac{\partial}{\partial \mathbf{x}} \mathbf{f}(\mathbf{x}^{t})}_{K} \cdot (\Delta t \mathbf{v}^{t+1}) \Big)$$
$$= M\mathbf{v}^{t} + \Delta t \mathbf{f}(\mathbf{x}^{t}) + \Delta t^{2} K \mathbf{v}^{t+1}$$

• *K* is the Jacobi-Matrix, i.e., the derivative of **f** wrt. **x**:

$$K = \begin{pmatrix} \frac{\partial}{\partial x_0} f_0 & \frac{\partial}{\partial x_1} f_0 & \dots & \frac{\partial}{\partial x_{3n-1}} f_0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial}{\partial x_0} f_{3n-1} & \dots & \dots & \frac{\partial}{\partial x_{3n-1}} f_{3n-1} \end{pmatrix}$$

- *K* is called the tangent stiffness matrix
 - (The normal stiffness matrix is evaluated at the equilibrium of the system: here, the matrix is evaluated at an arbitrary "position" of the system in phase space, hence the name "*tangent* ...")





• Reorder terms :

$$(M - \Delta t^{2} K) \mathbf{v}^{t+1} = M \mathbf{v}^{t} + \Delta t \mathbf{f}(\mathbf{x}^{t})$$

• Now, this has the form:

$$A \mathbf{v}^{t+1} = \mathbf{b}$$

mit
$$A \in \mathbb{R}^{3n \times 3n}$$
, $b \in \mathbb{R}^{3n}$

- Solve this system of linear equations with any of the standard iterative solvers
- Don't use a non-iterative solver, because
 - A changes with every simulation step
 - We can "warm start" the iterative solver with the solution as of last frame
 - Incremental computation



Computation of the Stiffness Matrix



- First, understand the anatomy of matrix *K* :
 - A spring (*i*, *j*) adds the following four 3x3 block matrices to K:



• Matrix K_{ij} arises from the derivation of $\mathbf{f}_i = (f_{3i}, f_{3i+1}, f_{3i+2})$ wrt. $\mathbf{x}_j = (x_{3j}, x_{3j+1}, x_{3j+2})$:

$$K_{ij} = \begin{pmatrix} \frac{\partial}{\partial x_{3j}} f_{3i} & \frac{\partial}{\partial x_{3j+1}} f_{3i} & \frac{\partial}{\partial x_{3j+2}} f_{3i} \\ \vdots & \vdots \\ \frac{\partial}{\partial x_{3j}} f_{3i+2} & \cdots & \frac{\partial}{\partial x_{3j+2}} f_{3i+2} \end{pmatrix}$$

• In the following, consider only f^{s} (spring force)

• First of all, compute *K*_{ii}:

$$K_{ii} = rac{\partial}{\partial \mathbf{x}_i} f_i(\mathbf{x}_i, \mathbf{x}_j)$$

$$=k_s\frac{\partial}{\partial \mathbf{x}_i}\Big((\mathbf{x}_j-\mathbf{x}_i)-l_0\frac{\mathbf{x}_j-\mathbf{x}_i}{\|\mathbf{x}_j-\mathbf{x}_i\|}\Big)$$

$$=k_{s}\left(-I-l_{0}\frac{-I\cdot\|\mathbf{x}_{j}-\mathbf{x}_{i}\|-(\mathbf{x}_{j}-\mathbf{x}_{i})\cdot\frac{(\mathbf{x}_{j}-\mathbf{x}_{i})^{\top}}{\|\mathbf{x}_{j}-\mathbf{x}_{i}\|^{2}}}{\|\mathbf{x}_{j}-\mathbf{x}_{i}\|^{2}}\right)$$

$$=k_{s}\left(-I+l_{0}\frac{1}{\|\mathbf{x}_{j}-\mathbf{x}_{i}\|}I+\frac{l_{0}}{\|\mathbf{x}_{j}-\mathbf{x}_{i}\|^{3}}(\mathbf{x}_{j}-\mathbf{x}_{i})(\mathbf{x}_{j}-\mathbf{x}_{i})^{\mathsf{T}}\right)$$

• Reminder:

•
$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$$

•
$$\frac{\partial}{\partial \mathbf{x}} \|\mathbf{x}\| = \frac{\partial}{\partial \mathbf{x}} \left(\sqrt{x_1^2 + x_2^2 + x_3^2} \right) = \frac{\mathbf{x}^{\mathsf{T}}}{\|\mathbf{x}\|}$$

• From some symmetries, we can analogously derive:

•
$$K_{ij} = \frac{\partial}{\partial \mathbf{x}_j} f_i(\mathbf{x}_i, \mathbf{x}_j) = -K_{ii}$$

• $K_{jj} = \frac{\partial}{\partial x_j} f_j(\mathbf{x}_i, \mathbf{x}_j) = \frac{\partial}{\partial \mathbf{x}_j} (-\mathbf{f}_i(\mathbf{x}_i, \mathbf{x}_j)) = K_{ii}$

•
$$K_{ji} = K_{ij}$$

- Initialize K = 0
- For each spring (*i*, *j*) compute K_{ii}, K_{ij}, K_{jj}, K_{jj} and accumulate it to K at the right places
- Compute $\mathbf{b} = M\mathbf{v}^t + \Delta t \mathbf{f}(\mathbf{x}^t)$
- Solve the linear equation system $A\mathbf{v}^{t+1} = \mathbf{b} \rightarrow \mathbf{v}^{t+1}$

• Compute
$$\mathbf{x}^{t+1} = \mathbf{x}^t + \Delta t \, \mathbf{v}^{t+1}$$

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Advantages and Disadvantages

Explicit integration:

- + Very easy to implement
- Small step sizes needed
- Stiff springs don't work very well
- Forces are propagated only by one spring per time step
- Implicit Integration:
 - + Unconditionally stable
 - + Stiff springs work better
 - + Global solver \rightarrow forces are being propagated throughout the whole spring-mass system within one time step
 - Large stime steps are needed, because one step is much more expensive (if real-time is needed)
 - The integration scheme introduces damping by itself (might be unwanted)

- Informal Description:
 - Explicit jumps forward blindly, based on current information
 - Implicit tries to find a future position and a backwards jump such that the backwards jump arrives exactly at the current point (in phase space)

http://www.dhteumeuleu.com/dhtml/v-grid.html

C C G

- How to create a mass-spring system for a volumetric model?
 - Challenge: volume preservation!
- Approach 1: introduce additional, volume-preserving constraints
 - Springs to preserve distances between mass points
 - Springs to prevent shearing
 - Springs to prevent bending
- No change in model & solver required
- You could also introduce
 "angle-preserving springs" that exert a torque on an edge

- Approach 2 (and still simple): model the inside volume explicitly
 - Create a tetrahedron mesh out of the geometry (somehow)
 - Each vertex (node) of the tetrahedron mesh becomes a mass point, each edge a spring
 - Distribute the masses of the tetrahedra (= density × volume) equally among the mass points

- Generation of the tetrahedron mesh (simple method):
 - Distribute a number of points uniformly (perhaps randomly) in the interior of the geometry (so called "Steiner points")
 - Dito for a sheet/band above the surface
 - Connect the points by Delaunay triangulation (see my course "Computational Geometry for CG")

- Anchor the surface mesh within the tetrahedron mesh:
 - Represent each vertex of the surface mesh by the *barycentric* combination of its surrounding tetrahedron vertices

- Approach 3: kind of an "in-between" between approaches 1 & 2
 - Create a virtual shell around the two-manifold mesh
 - Connect the shell with the "real" mesh by diagonal springs

- Video:
 - 1. no virtual shells,
 - 2. one virtual shell,
 - 3. several virtual shells

- Put all tetrahedra in a 3D grid (use a hash table!)
- In case of a collision in the hash table:
 - Compute exact intersection between the 2 involved tetrahedra

- Given: objects P and Q (= tetrahedral meshes) that collide
- Task: compute a penalty force
- Naïve approach:
 - For each mass point of P that has penetrated, compute its closest distance from the surface of Q → force = amount + direction
- Problem:
 - Implausible forces
 - "Tunneling" (s. a. the chapter on force-feedback)

• Examples:

Consistent Penalty Forces

1. Phase: identify all points of P that penetrate Q

- 2. Phase: determine all edges of P that intersect the surface of Q
 - For each such edge, compute the exact intersection point x_i
 - For each intersection point, compute a normal n_i
 - E.g., by barycentric interpolation of the vertex normals of Q

3. Phase: compute the approximate force for border points

- Border point = a point p that penetrates Q and is incident to an intersecting edge
- Observation: a border point can be incident to several intersecting edges
- Set the penetration depth for point p
 to

$$d(\mathbf{p}) = \frac{\sum_{i=1}^{k} \omega(\mathbf{x}_i, \mathbf{p}) (\mathbf{x}_i - \mathbf{p}) \cdot \mathbf{n}_i}{\sum_{i=1}^{k} \omega(\mathbf{x}_i, \mathbf{p})}$$

where $d(\mathbf{p}) = approx$. penetration depth of mass point \mathbf{p} , $\mathbf{x}_i = point$ of the intersection of an edge incident to \mathbf{p} with surface \mathbf{Q} , $\mathbf{n}_i = normal$ to surface of \mathbf{Q} at point \mathbf{x}_i ,

and
$$\omega(\mathbf{x}_i, \mathbf{p}) = \frac{1}{\|\mathbf{x}_i - \mathbf{p}\|}$$

WS

D

Q

Direction of the penalty force on border points:

$$\mathbf{r}(\mathbf{p}) = \frac{\sum_{i=1}^{k} \omega(\mathbf{x}_i, \mathbf{p}) \mathbf{n}_i}{\sum_{i=1}^{k} \omega(\mathbf{x}_i, \mathbf{p})}$$

4. Phase: propagate forces by way of breadth-first traversal through the tetrahedron mesh

$$d(\mathbf{p}) = \frac{\sum_{i=1}^{k} \omega(\mathbf{p}_i, \mathbf{p}) ((\mathbf{p}_i - \mathbf{p}) \cdot \mathbf{r}_i + d(\mathbf{p}_i))}{\sum_{i=1}^{k} \omega(\mathbf{x}_i, \mathbf{p})}$$

where \mathbf{p}_i = points of P that have been visited already, \mathbf{p} = point not yet visited, \mathbf{r}_i = direction of the estimated penalty force in point \mathbf{p}_i .

http://cg.informatik.uni-freiburg.de

G. Zachmann Virtual Reality & Simulation WS January 2018