

A Nonsmooth Newton Solver for Capturing Exact Coulomb Friction in Fiber Assemblies



Florence Bertails-Descoubes, Florent Cadoux,
Gilles Daviet, Vincent Acary

Inria, Grenoble, France



SIGGRAPH2011



- **Fibers assemblies** are common in the real world
- **But** not much studied in the past
- **Contact** and **dry friction** play a major role w.r.t. **shape** and **motion**
(volume, stable stacking, nonsmooth patterns, nonsmooth dynamics)



Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics

Three families of models



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- 1 **Continuum-based** [Hadap and Magnenat-Thalmann 2001]
→ Hair medium governed by fluid-like equations



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- 1 **Continuum-based** [Hadap and Magnenat-Thalmann 2001]
 - Hair medium governed by fluid-like equations
 - 😊 Macroscopic, intrinsic interaction model



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- 1 **Continuum-based** [Hadap and Magnenat-Thalmann 2001]
 - Hair medium governed by fluid-like equations
 - 😊 Macroscopic, intrinsic interaction model
 - 😞 No discontinuities



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- ② **Wisp-based** (or **fiber-based**) [Plante et al. 2001]

→ A set of strands primitives combined with a simple interaction model



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

② **Wisp-based** (or **fiber-based**) [Plante et al. 2001]

→ A set of strands primitives combined with a simple interaction model

😊 Allows for fine-grain simulations [Selle et al. 2008]



SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

② Wisp-based (or fiber-based) [Plante et al. 2001]

→ A set of strands primitives combined with a simple interaction model

😊 Allows for fine-grain simulations [Selle et al. 2008]

😞 Lack of stability if penalties used

😞 Many contacts omitted → lack of volume

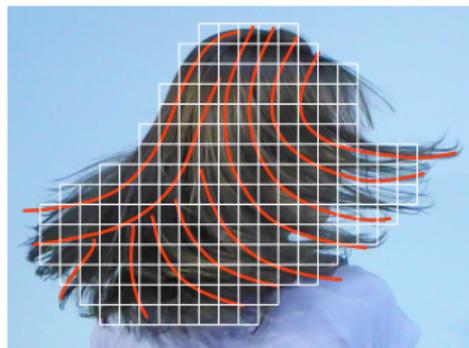
😞 No dry friction (viscous model)



Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- ③ Mixed of the two others [Mc Adams et al. 2009]
→ A mixed Eulerian-Lagrangian contact formulation

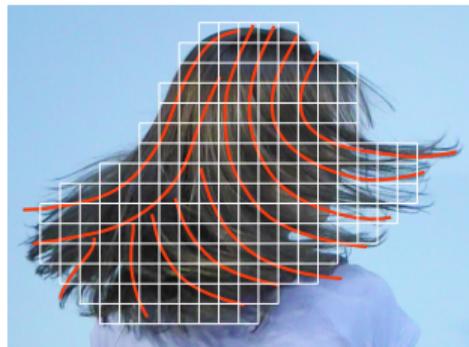


SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

- ③ Mixed of the two others [Mc Adams et al. 2009]
 - A mixed Eulerian-Lagrangian contact formulation
 - 😊 Global volume preservation together with detailed features

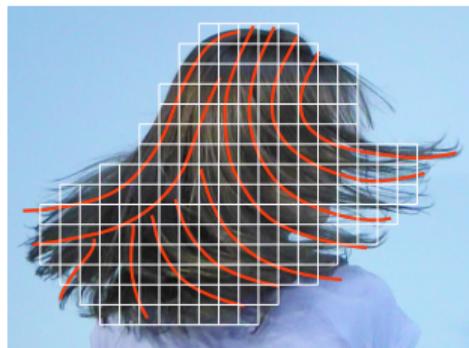


SIGGRAPH2011

Fibers assemblies: Previous work

Main motivation

Hair simulation in Computer Graphics



Three families of models

③ Mixed of the two others [Mc Adams et al. 2009]

→ A mixed Eulerian-Lagrangian contact formulation

😊 Global volume preservation together with detailed features

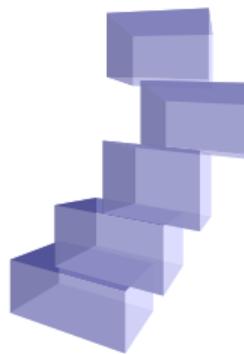
😞 Still no dry friction



SIGGRAPH2011

Frictional contact in Computer Graphics

In contrast, **dry friction** has been considered for a long time in Computer Graphics for the simulation of **rigid bodies**

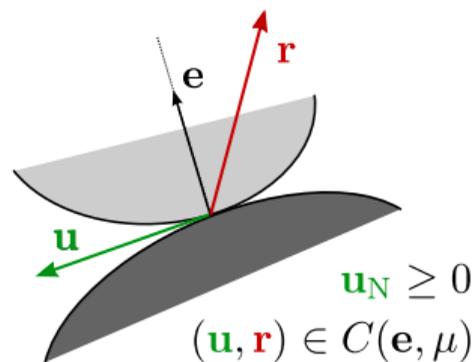


SIGGRAPH2011

Frictional contact: Previous work

Ideal model for frictional contact

Non-penetration + Coulomb friction

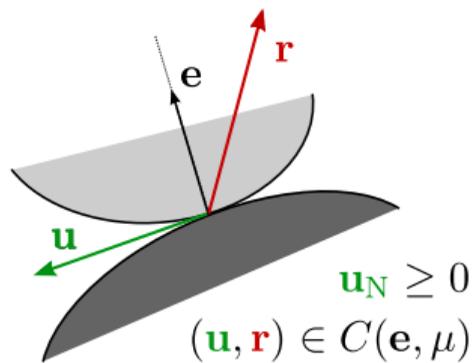


SIGGRAPH2011

Frictional contact: Previous work

Ideal model for frictional contact

Non-penetration + Coulomb friction



Most robust approach

Implicit constrained-based [Baraff 1994, Erleben 2007, Kaufman et al. 2008, Otaduy et al. 2009]

→ Global formulation where velocities and contact forces are **unknown**



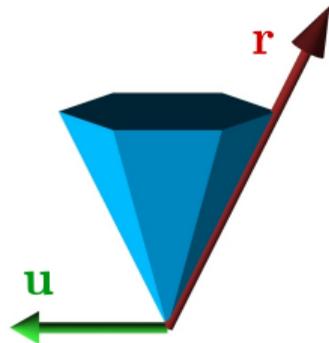
SIGGRAPH2011

Implicit constrained-based methods, in practice

Common approximation in Computer Graphics

Linearization of the Coulomb friction cone

→ Formulation of a Linear Complementarity Problem (LCP)



SIGGRAPH2011

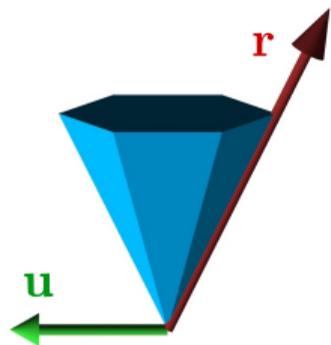
Implicit constrained-based methods, in practice

Common approximation in Computer Graphics

Linearization of the Coulomb friction cone

→ Formulation of a Linear Complementarity Problem (LCP)

😊 A bunch of solvers available



SIGGRAPH2011

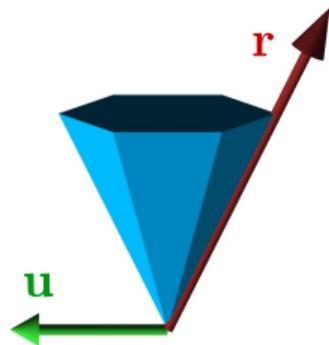
Implicit constrained-based methods, in practice

Common approximation in Computer Graphics

Linearization of the Coulomb friction cone

→ Formulation of a Linear Complementarity Problem (LCP)

- 😊 A bunch of solvers available
- 😞 Important drift when using too few facets
- 😞 Increasing the number of facets results in an explosion of variables



Implicit constrained-based methods, in practice

In contrast...

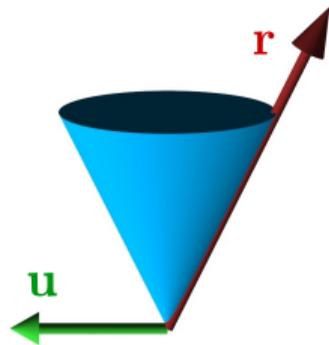


SIGGRAPH2011

Implicit constrained-based methods, in practice

In Computational Mechanics

Exact Coulomb law numerically tackled for decades



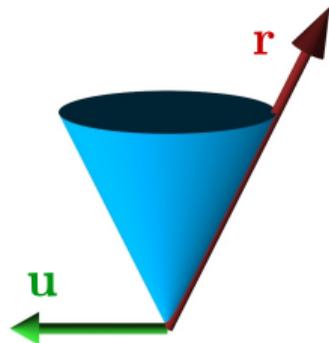
SIGGRAPH2011

Implicit constrained-based methods, in practice

In Computational Mechanics

Exact Coulomb law numerically tackled for decades

- Main application: simulation of **granulars** [Moreau 1994, Jean 1999]
- A well-known, exact approach: the [Alart and Curnier 1991] **functional formulation**

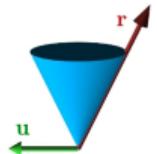


- Design a **generic** Newton algorithm for **exact Coulomb friction** in fiber assemblies, relying on the Alart and Curnier functional formulation
- Identify a simple criterion for **convergence**: no over-constraining





Formulating Contact in Fiber Assemblies



A Newton Algorithm for Exact Coulomb Friction



Results and Convergence Analysis

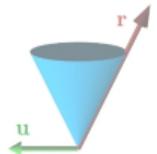


Discussion and Future Work

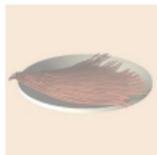




Formulating Contact in Fiber Assemblies



A Newton Algorithm for Exact Coulomb Friction



Results and Convergence Analysis



Discussion and Future Work



Kirchhoff model for thin elastic rods

- Inextensible
- Elastic bending and twist



Kirchhoff model for thin elastic rods

- Inextensible
- Elastic bending and twist

In practice, **three rod models** used

- Implicit mass-spring system [Baraff et al. 1998]
- CORDE model [Spillmann et al. 2007]
- Super-helices [Bertails et al. 2006]



Kirchhoff model for thin elastic rods

- Inextensible
- Elastic bending and twist

In practice, three rod models used

- Implicit mass-spring system [Baraff et al. 1998]
- CORDE model [Spillmann et al. 2007]
- Super-helices [Bertails et al. 2006]

→ We define a generic discrete rod model:

$$Mv + f = 0 \quad \text{and} \quad u = Hv + w$$



Fiber assembly: One-step problem

- Global system (with frictional contact):

$$\begin{cases} \mathbf{M}\mathbf{v} + \mathbf{f} &= \mathbf{H}^T \mathbf{r} \\ \mathbf{u} &= \mathbf{H}\mathbf{v} + \mathbf{w} \\ (\mathbf{u}, \mathbf{r}) &\text{satisfies the Coulomb's law} \end{cases} \quad (1)$$



Fiber assembly: One-step problem

- Global system (with frictional contact):

$$\begin{cases} \mathbf{M}\mathbf{v} + \mathbf{f} = \mathbf{H}^T \mathbf{r} \\ \mathbf{u} = \mathbf{H}\mathbf{v} + \mathbf{w} \\ (\mathbf{u}, \mathbf{r}) \text{ satisfies the Coulomb's law} \end{cases} \quad (1)$$

- Compact formulation in (\mathbf{u}, \mathbf{r}) :

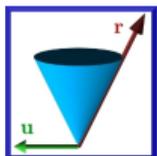
$$\begin{cases} \mathbf{u} = \mathbf{W}\mathbf{r} + \mathbf{q} \\ (\mathbf{u}, \mathbf{r}) \text{ satisfies the Coulomb's law} \end{cases} \quad (2)$$

where $\mathbf{W} = \mathbf{H}\mathbf{M}^{-1}\mathbf{H}^T$ is the Delassus operator

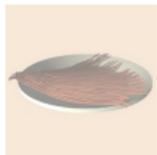




Formulating Contact in Fiber Assemblies



A Newton Algorithm for Exact Coulomb Friction



Results and Convergence Analysis



Discussion and Future Work

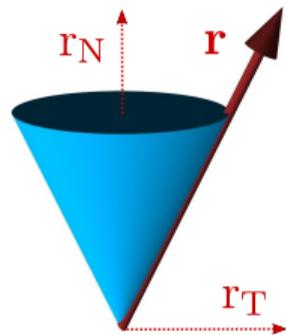


Coulomb's law: disjunctive formulation

Let $\mu \geq 0$ be the friction coefficient.

We define the second-order cone K_μ ,

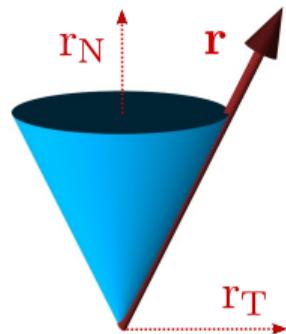
$$K_\mu = \{ \|r_T\| \leq \mu r_N \} \subset \mathbb{R}^3$$



Coulomb's law: disjunctive formulation

Let $\mu \geq 0$ be the friction coefficient.
We define the second-order cone K_μ ,

$$K_\mu = \{ \|r_T\| \leq \mu r_N \} \subset \mathbb{R}^3$$



Frictional contact with Coulomb's law (≈ 1780)

$$(\mathbf{u}, \mathbf{r}) \in C(\mathbf{e}, \mu) \iff$$

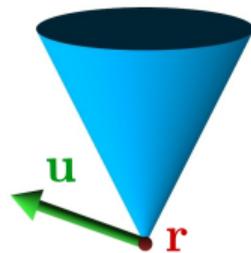


Coulomb's law: disjunctive formulation

Let $\mu \geq 0$ be the friction coefficient.

We define the second-order cone K_μ ,

$$K_\mu = \{\|r_T\| \leq \mu r_N\} \subset \mathbb{R}^3$$



Frictional contact with Coulomb's law (≈ 1780)

$$(\mathbf{u}, \mathbf{r}) \in C(\mathbf{e}, \mu) \iff \left\{ \begin{array}{l} \text{either take off } r = 0 \text{ and } u_N > 0 \end{array} \right.$$



Coulomb's law: disjunctive formulation

Let $\mu \geq 0$ be the friction coefficient.
We define the second-order cone K_μ ,

$$K_\mu = \{\|r_T\| \leq \mu r_N\} \subset \mathbb{R}^3$$



Frictional contact with Coulomb's law (\approx 1780)

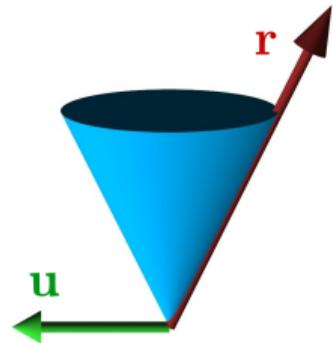
$$(\mathbf{u}, \mathbf{r}) \in C(\mathbf{e}, \mu) \iff \begin{cases} \text{either take off} & r = 0 \text{ and } u_N > 0 \\ \text{or stick} & r \in K_\mu \text{ and } u = 0 \end{cases}$$



Coulomb's law: disjunctive formulation

Let $\mu \geq 0$ be the friction coefficient.
We define the second-order cone K_μ ,

$$K_\mu = \{\|r_T\| \leq \mu r_N\} \subset \mathbb{R}^3$$



Frictional contact with Coulomb's law (\approx 1780)

$$(\mathbf{u}, \mathbf{r}) \in C(\mathbf{e}, \mu) \iff \begin{cases} \text{either take off} & \mathbf{r} = 0 \text{ and } u_N > 0 \\ \text{or stick} & \mathbf{r} \in K_\mu \text{ and } u = 0 \\ \text{or slide} & \mathbf{r} \in \partial K_\mu \setminus 0, u_N = 0 \\ & \text{and } \exists \alpha \geq 0, u_T = -\alpha r_T \end{cases}$$

Coulomb's law: functional formulation

Idea

Express Coulomb's law as $f(u, r) = 0$ with f a nonsmooth function



Coulomb's law: functional formulation

Idea

Express Coulomb's law as $f(u, r) = 0$ with f a nonsmooth function

Alart and Curnier formulation (1991)

$$\mathbf{f}^{AC}(\mathbf{u}, \mathbf{r}) = \begin{bmatrix} f_N^{AC}(\mathbf{u}, \mathbf{r}) \\ \mathbf{f}_T^{AC}(\mathbf{u}, \mathbf{r}) \end{bmatrix} = \begin{bmatrix} P_{\mathbb{R}^+}(r_N - \rho_N u_N) & - & r_N \\ P_{\mathbf{B}(\mathbf{0}, \mu r_N)}(\mathbf{r}_T - \rho_T \mathbf{u}_T) & - & \mathbf{r}_T \end{bmatrix}$$

where $\rho_N, \rho_T \in \mathbb{R}_+^*$ and P_K is the projection onto the convex K .

$$\boxed{(\mathbf{u}, \mathbf{r}) \in C(\mathbf{e}, \mu) \iff \mathbf{f}^{AC}(\mathbf{u}, \mathbf{r}) = \mathbf{0}}$$



Nonsmooth Newton on the Alart-Curnier function

Formulation of the one-step problem

$$\begin{cases} \mathbf{u} & = \mathbf{W}\mathbf{r} + \mathbf{q} \\ \mathbf{f}^{AC}(\mathbf{u}, \mathbf{r}) & = \mathbf{0} \end{cases}$$



Nonsmooth Newton on the Alart-Curnier function

Formulation of the one-step problem

$$\begin{cases} \mathbf{u} & = \mathbf{W}\mathbf{r} + \mathbf{q} \\ \mathbf{f}^{AC}(\mathbf{u}, \mathbf{r}) & = \mathbf{0} \end{cases}$$

$$\Leftrightarrow \mathbf{f}^{AC}(\mathbf{W}\mathbf{r} + \mathbf{q}, \mathbf{r}) = \Phi(\mathbf{r}) = \mathbf{0}$$



Nonsmooth Newton on the Alart-Curnier function

Formulation of the one-step problem

$$\begin{cases} \mathbf{u} & = \mathbf{W}\mathbf{r} + \mathbf{q} \\ \mathbf{f}^{AC}(\mathbf{u}, \mathbf{r}) & = \mathbf{0} \end{cases}$$

$$\Leftrightarrow \mathbf{f}^{AC}(\mathbf{W}\mathbf{r} + \mathbf{q}, \mathbf{r}) = \Phi(\mathbf{r}) = \mathbf{0}$$

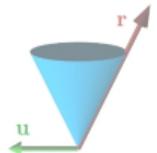
Solving method: (damped) Newton algorithm

- We minimize $\|\Phi(\mathbf{r})\|^2$
- Requires the computation of $\nabla\Phi$ (subgradients)
- Natural stopping criterion: $\frac{1}{2} \|\Phi(\mathbf{r})\|^2 < \epsilon$





Formulating Contact in Fiber Assemblies



A Newton Algorithm for Exact Coulomb Friction

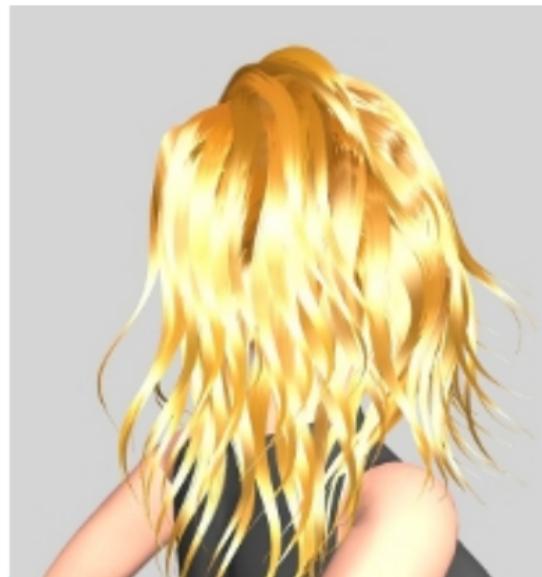


Results and Convergence Analysis



Discussion and Future Work





In theory...

- No proof of existence of a solution to the one-step problem
- No proof of convergence (**nonsmooth** function)



In theory...

- No proof of existence of a solution to the one-step problem
- No proof of convergence (**nonsmooth** function)

In practice

- Our fiber problems are likely to possess a solution [Cadoux 2009]
- We found an empiric criterion for convergence



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (over-constrained system), \mathbf{W} is singular



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (over-constrained system), \mathbf{W} is singular
- In practice, reasonable convergence properties when $\nu \leq 1$



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (**over-constrained** system), **W** is **singular**
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases

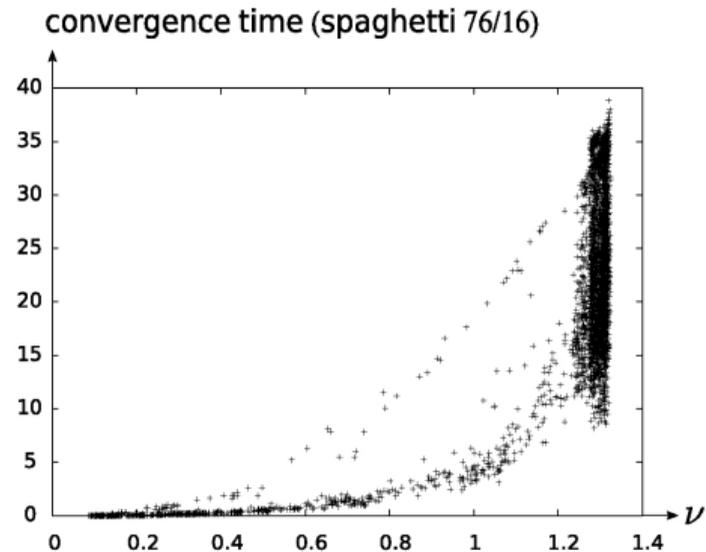
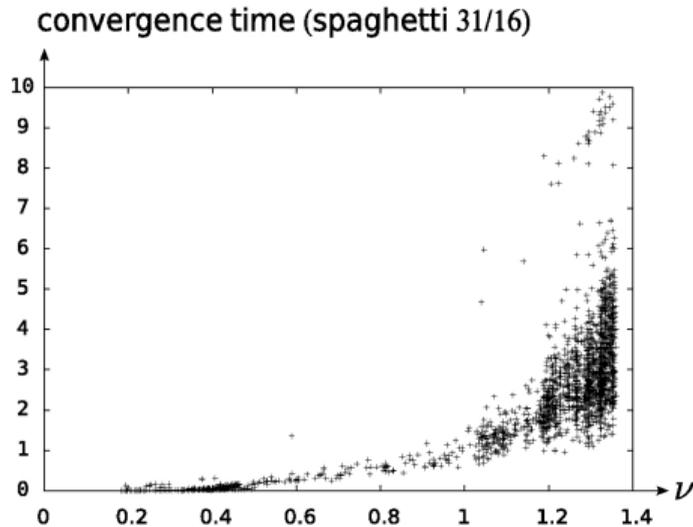


Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (over-constrained system), \mathbf{W} is singular
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases
- Slow (or no) convergence when $\nu > 1$ (over-constrained systems)



Convergence illustration



Convergence time (in seconds) function of ν



SIGGRAPH2011

Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (over-constrained system), \mathbf{W} is singular
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases
- Slow (or no) convergence when $\nu > 1$ (over-constrained systems)



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (**over-constrained** system), **W** is **singular**
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases
- Slow (or no) convergence when $\nu > 1$ (over-constrained systems)

→ ν plays the role of a **conditioning number** for our problem



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (**over-constrained** system), **W** is **singular**
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases
- Slow (or no) convergence when $\nu > 1$ (over-constrained systems)

→ ν plays the role of a **conditioning number** for our problem

→ better suited for assemblies of **compliant** models than rigid bodies



Convergence analysis

- Let us define $\nu = \frac{3 n_{\text{contacts}}}{n_{\text{dofs}}}$
- Note that if $\nu > 1$ (over-constrained system), \mathbf{W} is singular
- In practice, reasonable convergence properties when $\nu \leq 1$
- Even quadratic convergence in favorable cases
- Slow (or no) convergence when $\nu > 1$ (over-constrained systems)

→ ν plays the role of a conditioning number for our problem

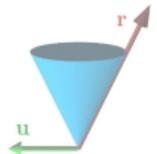
→ better suited for assemblies of compliant models than rigid bodies

→ for over-constrained systems, a splitting strategy seems more appropriate

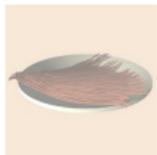




Formulating Contact in Fiber Assemblies



A Newton Algorithm for Exact Coulomb Friction



Results and Convergence Analysis



Discussion and Future Work



Contributions

- A generic Newton solver for capturing **exact Coulomb friction** in fibers
Relying on the **Alart and Curnier** functional formulation
- A simple criterion for **convergence**
Based on the degree of **constraining** of the system



Contributions

- A generic Newton solver for capturing **exact Coulomb friction** in fibers
Relying on the **Alart and Curnier** functional formulation
- A simple criterion for **convergence**
Based on the degree of **constraining** of the system

Source code

The source code for our solver is freely available on

<http://www.inrialpes.fr/bipop/people/bertails/Papiers/nonsmoothNewtonSolverTOG2011.html>



Limitations

- Slow (or no) convergence for **over-constrained** systems
- Does not **scale up** well (tens to hundreds fibers vs. thousands fibers)



Limitations and Future work

Limitations

- Slow (or no) convergence for **over-constrained** systems
- Does not **scale up** well (tens to hundreds fibers vs. thousands fibers)

Future work

- Design a **robust** solver for thousands densely packed rods
- Carefully **validate** the (hair) collective behavior against real experiments
- Build a macroscopic model for **fibrous media** (nonsmooth laws)



Follow-up

- An improved functional formulation for exact Coulomb friction
- A splitting algorithm dedicated to [large hair problems](#)
 - In practice, this modified solver works very well for complex scenarios



Acknowledgments

We are grateful to the anonymous reviewers for their helpful comments.



Acknowledgments

We are grateful to the anonymous reviewers for their helpful comments.

Thank You for your attention !

