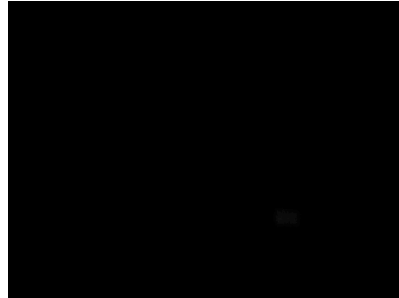


Particle Systems

- Single particles are very simple
- Large groups can produce interesting effects
- Supplement basic ballistic rules
 - Collisions
 - Interactions
 - Force fields
 - Springs
 - Others...



Feldman, Klingner, O'Brien, SIGGRAPH 2005

Basic Particles

- Basic governing equation
$$\ddot{\mathbf{x}} = \frac{1}{m}\mathbf{f}$$
- \mathbf{f} is a sum of a number of things
 - Gravity: constant downward force proportional to mass
 - Simple drag: force proportional to negative velocity
 - Particle interactions: particles mutually attract and/or repel
 - Beware $O(n^2)$ complexity!
 - Force fields
 - Wind forces
 - User interaction

Basic Particles

- Properties other than position
 - Color
 - Temp
 - Age
- Differential equations also needed to govern these properties
- Collisions and other constrains directly modify position and/or velocity

Particle Rules



Integration

- Euler's Method
 - Simple
 - Commonly used
 - Very inaccurate
 - Most often goes unstable

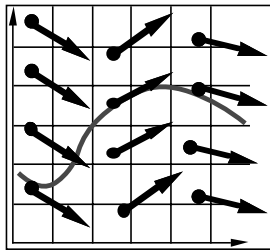
$$\mathbf{x}^{t+\Delta t} = \mathbf{x}^t + \Delta t$$

$$\dot{\mathbf{x}}^{t+\Delta t} = \dot{\mathbf{x}}^t + \Delta t$$

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Integration

- For now let's pretend $\mathbf{f} = m\mathbf{v}$
 - *Velocity* (rather than acceleration) is a function of force



Witkin and Baraff

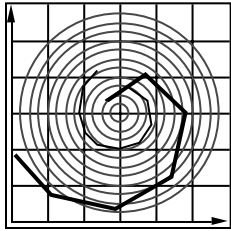
$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, t)$$

Note: Second order ODEs can be turned into first order ODEs using extra variables.

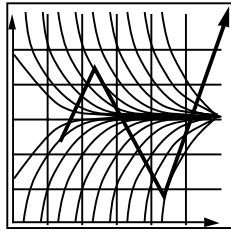
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Integration

- Stability issues can also arise
 - Occurs when errors lead to larger errors
 - Often more serious than error issues



$$\dot{\mathbf{x}} = [-\sin(\omega t) , -\cos(\omega t)]$$



Witkin and Baraff

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Integration

- Modified Euler

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

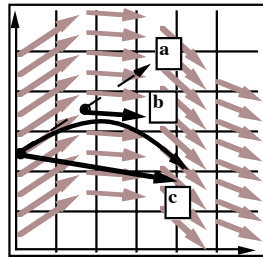
$$\dot{\mathbf{x}}^{t+\Delta t} = \dot{\mathbf{x}}^t + \Delta t \ddot{\mathbf{x}}^t$$

$$\mathbf{x}^{t+\Delta t} = \mathbf{x}^t + \Delta t \dot{\mathbf{x}}^t + \frac{(\Delta t)^2}{2} \ddot{\mathbf{x}}^t$$

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Integration

- Midpoint method
 - a. Compute half Euler step
 - b. Eval. derivative at halfway
 - c. Retake step
- Other methods
 - Verlet
 - Runge-Kutta
 - And *many* others...



Witkin and Baraff

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Integration

- Implicit methods
 - Informally (incorrectly) called backward methods
 - Use derivatives in the future for the current step

$$\mathbf{x}^{t+\Delta t} = \mathbf{x}^t + \Delta t \dot{\mathbf{x}}^{t+\Delta t}$$

$$\dot{\mathbf{x}}^{t+\Delta t} = \dot{\mathbf{x}}^t + \Delta t \ddot{\mathbf{x}}^{t+\Delta t}$$

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

$$\ddot{\mathbf{x}}^{t+\Delta t} = \mathbf{A}(\mathbf{x}^{t+\Delta t}, \dot{\mathbf{x}}^{t+\Delta t}, t + \Delta t)$$

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Integration

- Implicit methods

- Informally (incorrectly) called backward methods
- Use derivatives in the future for the current step

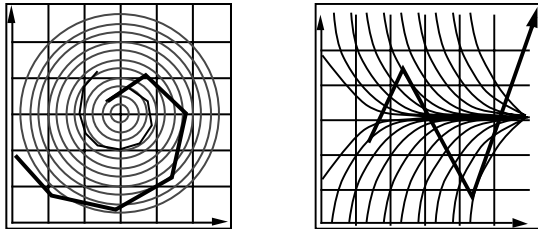
$$\dot{\mathbf{x}}^{t+\Delta t} = \dot{\mathbf{x}}^t + \Delta t \mathbf{V}(\mathbf{x}^{t+\Delta t}, \dot{\mathbf{x}}^{t+\Delta t}, t + \Delta t)$$

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

- Solve nonlinear problem for $\mathbf{x}^{t+\Delta t}$ and $\dot{\mathbf{x}}^{t+\Delta t}$
- This is fully implicit backward Euler
- Many other implicit methods exist...
- Modified Euler is *partially* implicit as is Verlet

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Temp Slide



Need to draw reverse diagrams....

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Integration

- Semi-Implicit
 - Approximate with linearized equations

$$V(\mathbf{x}^{t+\Delta t}, \dot{\mathbf{x}}^{t+\Delta t}) \approx V(\mathbf{x}^t, \dot{\mathbf{x}}^t) + \mathbf{A} \cdot (\Delta \mathbf{x}) + \mathbf{B} \cdot (\Delta \dot{\mathbf{x}})$$

$$A(\mathbf{x}^{t+\Delta t}, \dot{\mathbf{x}}^{t+\Delta t}) \approx A(\mathbf{x}^t, \dot{\mathbf{x}}^t) + \mathbf{C} \cdot (\Delta \mathbf{x}) + \mathbf{D} \cdot (\Delta \dot{\mathbf{x}})$$

$$\begin{bmatrix} \mathbf{x}^{t+\Delta t} \\ \dot{\mathbf{x}}^{t+\Delta t} \end{bmatrix} = \begin{bmatrix} \mathbf{x}^t \\ \dot{\mathbf{x}}^t \end{bmatrix} + \Delta t \left(\begin{bmatrix} \dot{\mathbf{x}}^t \\ \ddot{\mathbf{x}}^t \end{bmatrix} + \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{bmatrix} \begin{bmatrix} \Delta \mathbf{x} \\ \Delta \dot{\mathbf{x}} \end{bmatrix} \right)$$

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Integration

- Explicit methods can be conditionally stable
 - Depends on time-step and **stiffness** of system
- Fully implicit can be **un**conditionally stable
 - May still have large errors
- Semi-implicit can be conditionally stable
 - Nonlinearities can cause instability
 - Generally more stable than explicit
 - Comparable errors as explicit
 - Often show up as excessive damping

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