

263-5805-00L

Modeling Elastic Objects
(Finite Element Method)

Moritz Bächer

Agenda

- Motivation
- Energy, forces, static vs. dynamic analysis
- Numerical time integration (explicit vs. implicit schemes)
- Continuum Mechanics: strain, stress, material models
- Linear vs. nonlinear FEM (Finite Element Method)
- Discretization and assembly

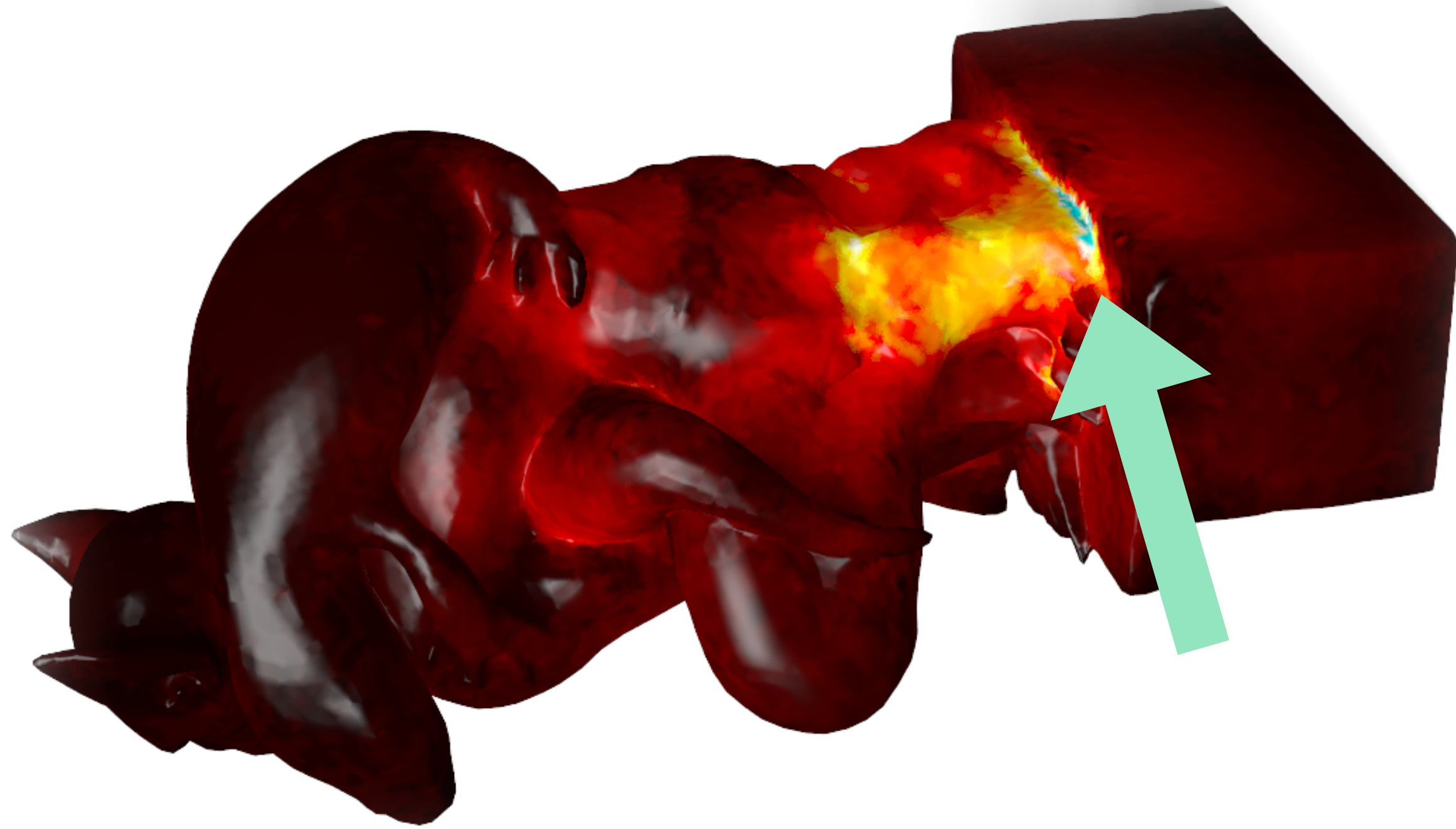
Motivation



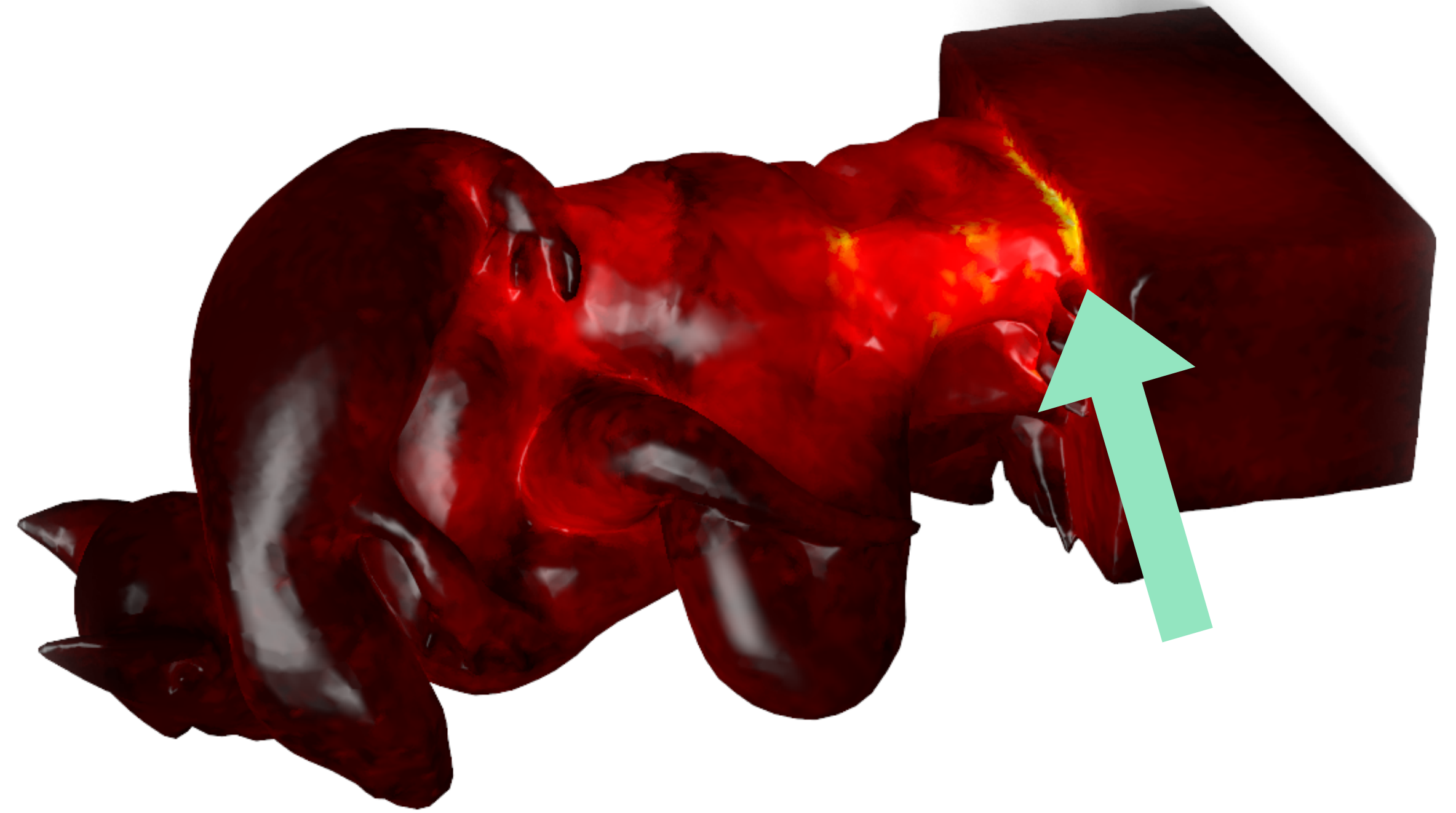
[Zehnder et al. 2017]

Motivation

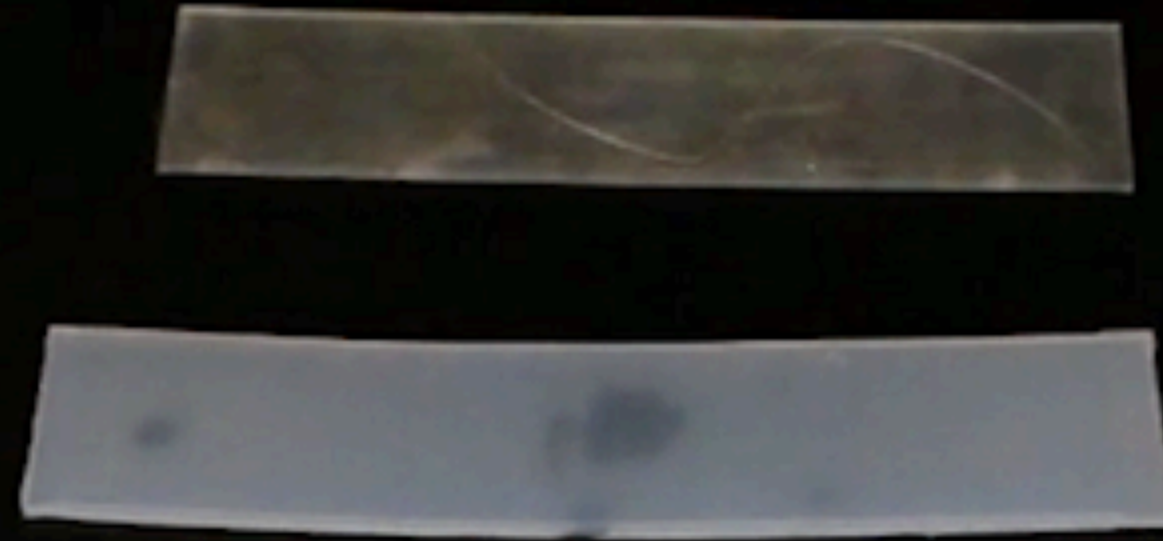
unoptimized



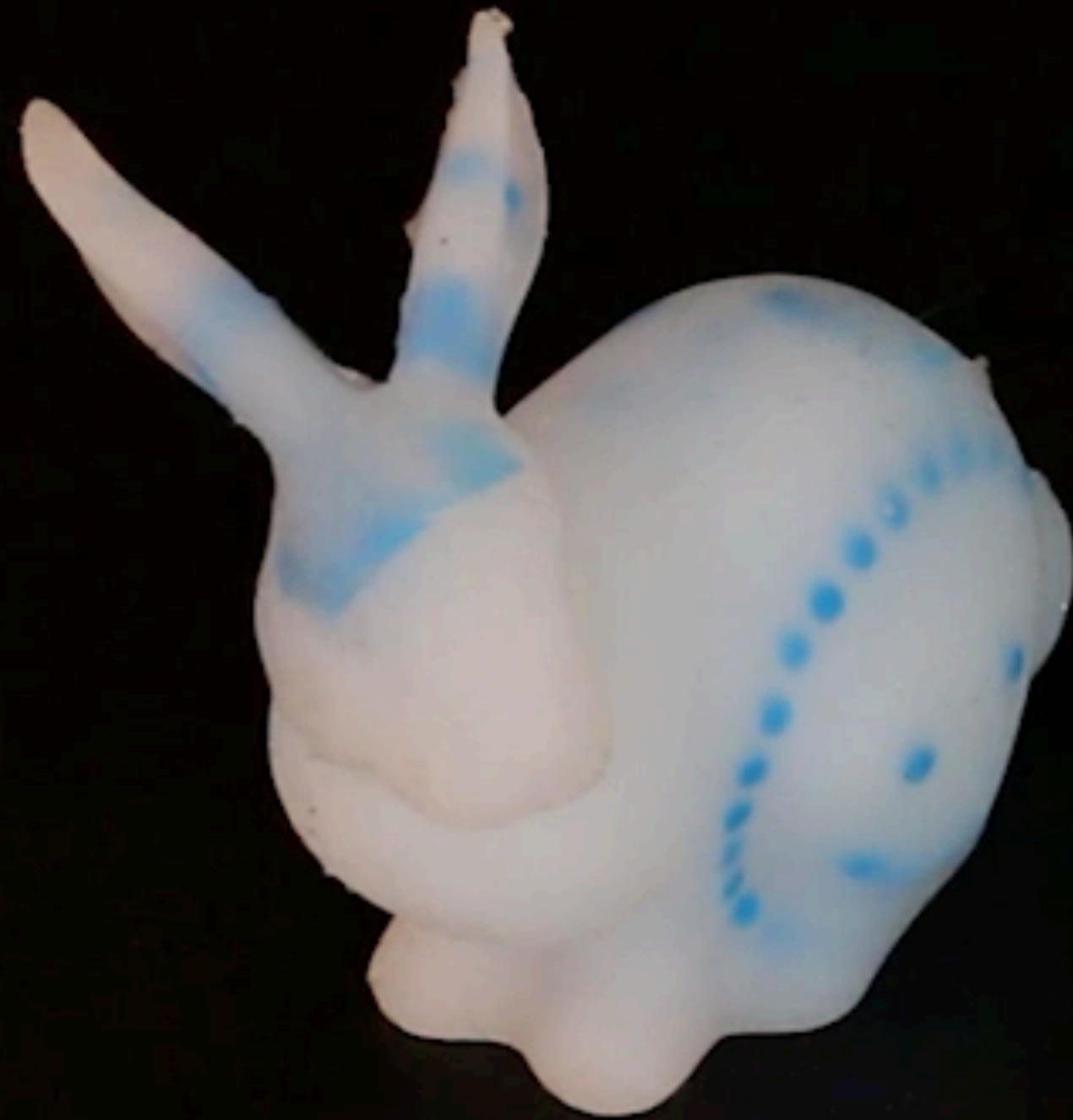
optimized



Motivation



Motivation



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Mass-Spring Systems

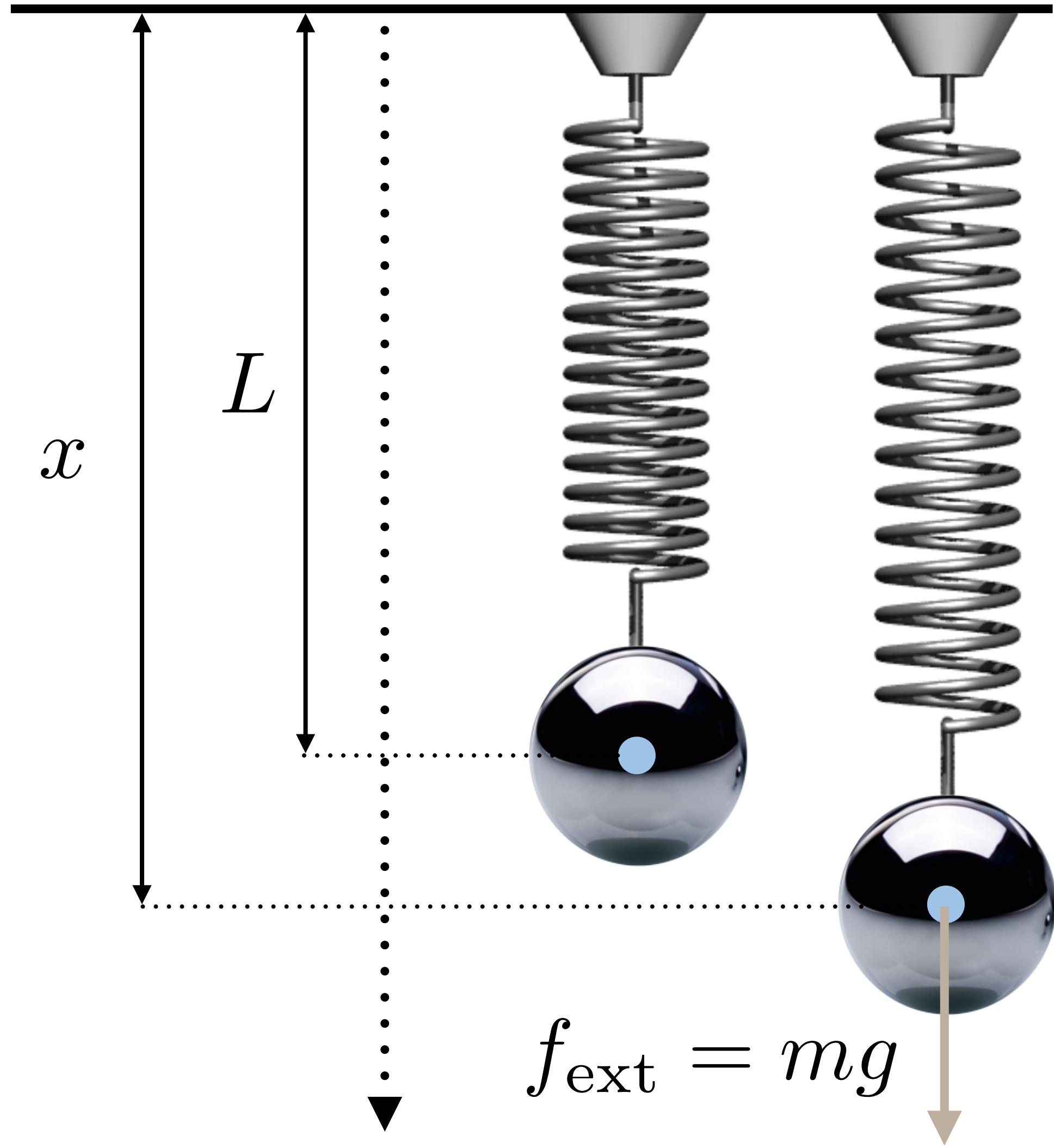


- Point masses
- Mass m
- Location \mathbf{x}

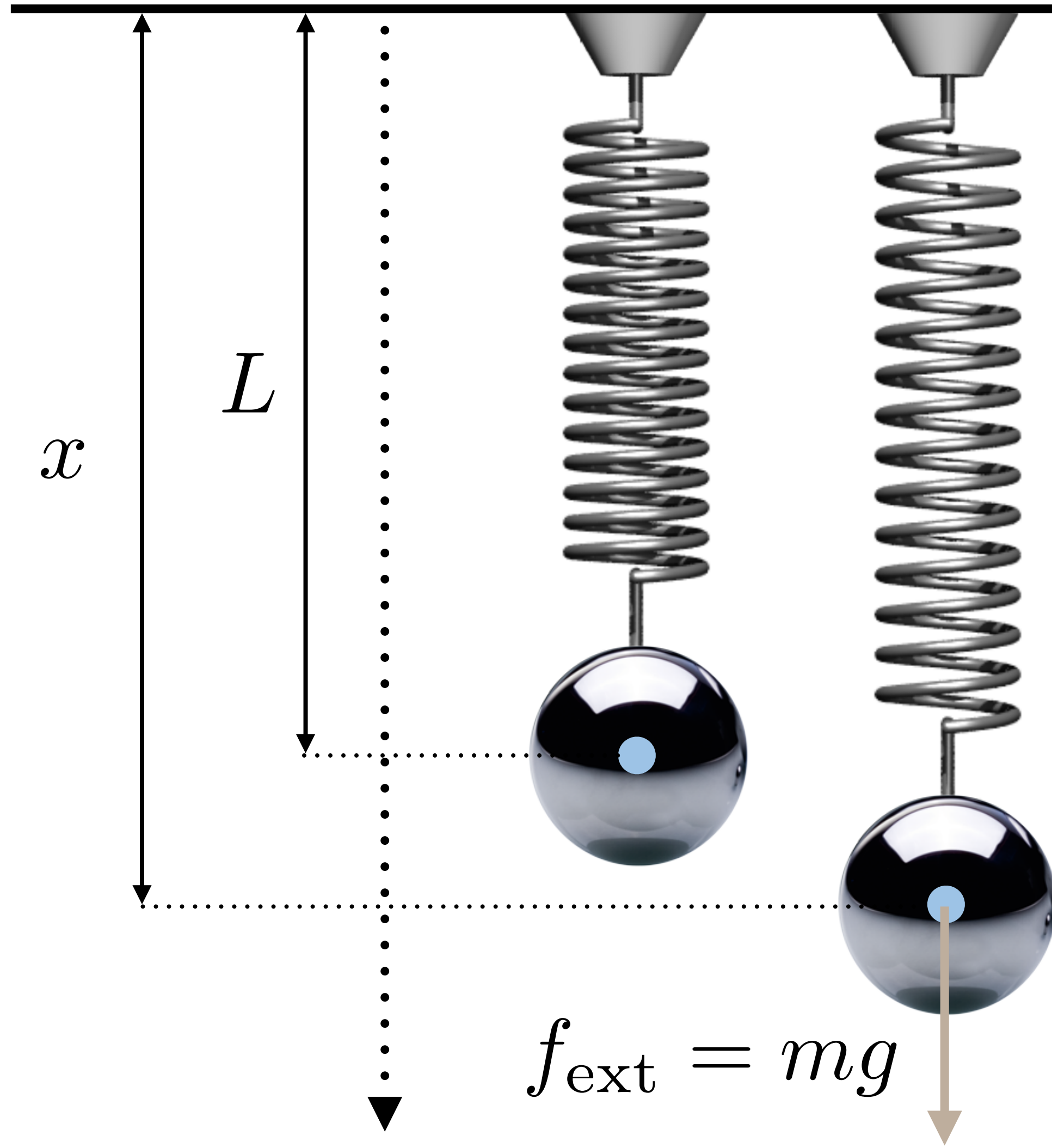


- Massless springs
- Stiffness k
- Rest length L

Energy



Energy

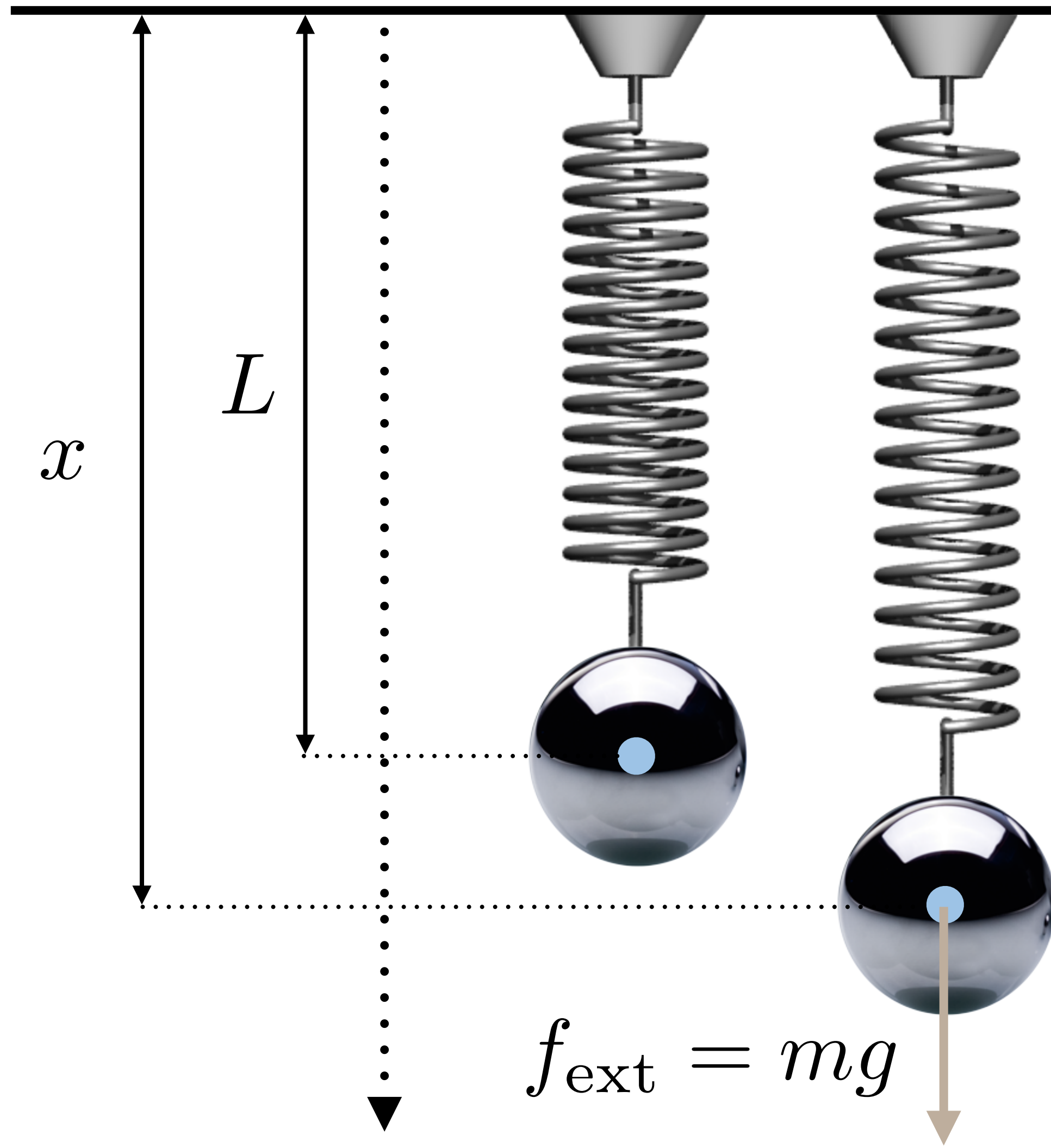


$$E(x) = E_{\text{int}}(x) - E_{\text{ext}}(x)$$
$$= \frac{1}{2}k(x - L)^2 - f_{\text{ext}}(x - L)$$

Potential energy

Work = force x displacement

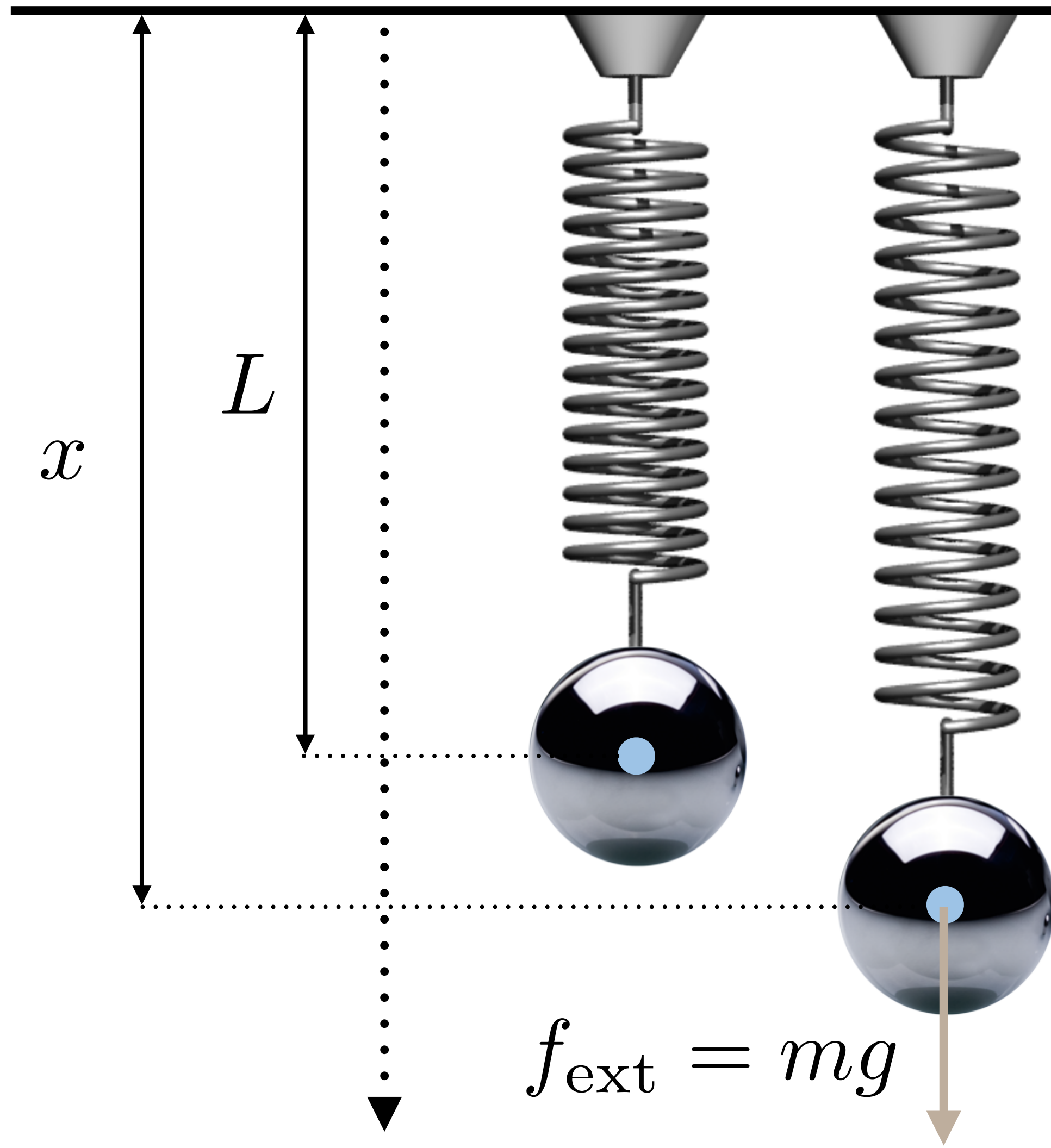
Forces



$$\begin{aligned}\frac{dE(x)}{dx} &= \frac{dE_{\text{int}}(x)}{dx} - \frac{dE_{\text{ext}}(x)}{dx} \\ &= f_{\text{int}}(x) - f_{\text{ext}} \\ &= k(x - L) - f_{\text{ext}}\end{aligned}$$

↑
Hooke's law

Static Analysis



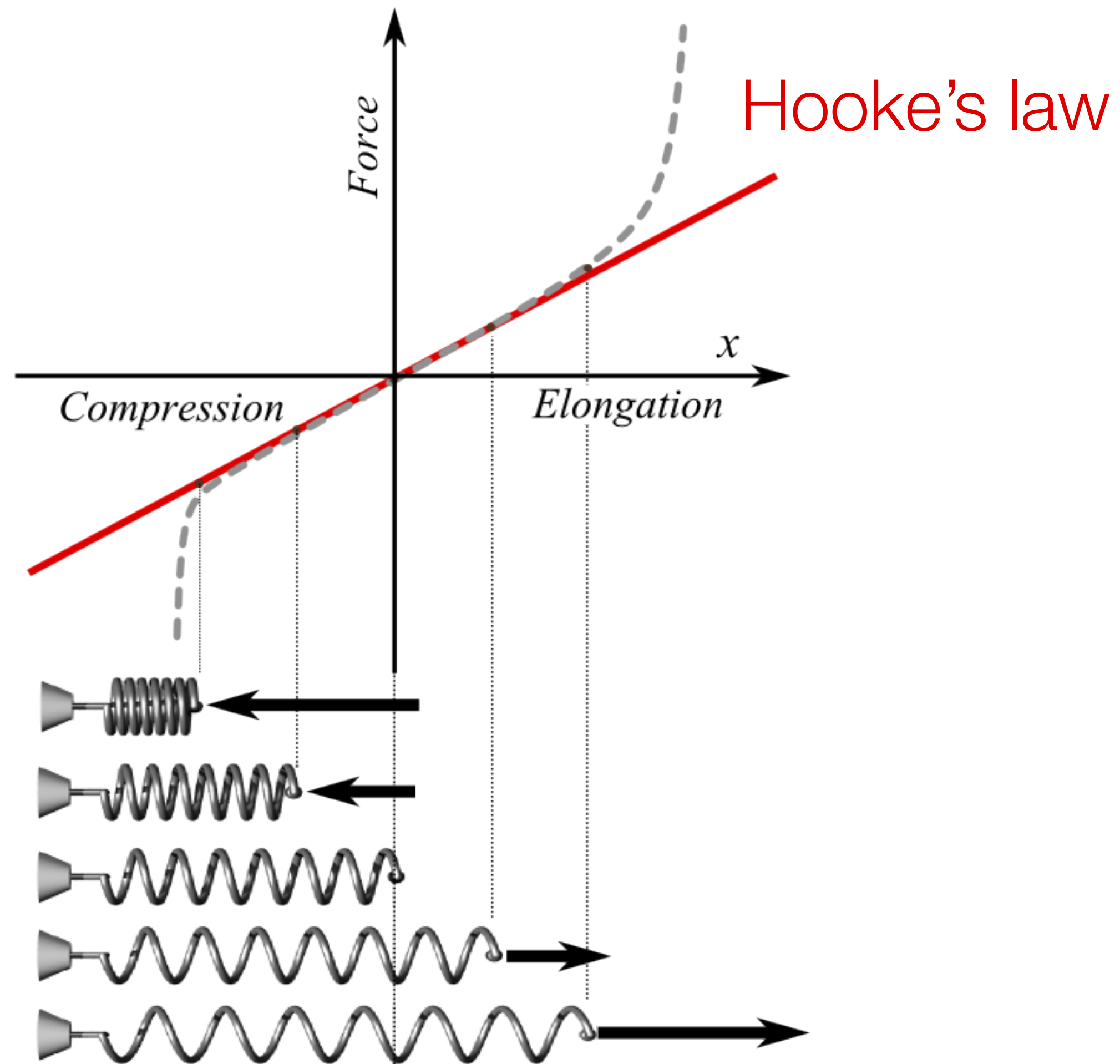
$$\begin{aligned}\frac{dE(x)}{dx} &= \frac{dE_{\text{int}}(x)}{dx} - \frac{dE_{\text{ext}}(x)}{dx} \\ &= f_{\text{int}}(x) - f_{\text{ext}} \stackrel{!}{=} 0\end{aligned}$$

↑
Static equilibrium:
internal forces = external forces

$$k(x - L) = f_{\text{ext}} \longrightarrow x = \frac{f_{\text{ext}}}{k} + L$$

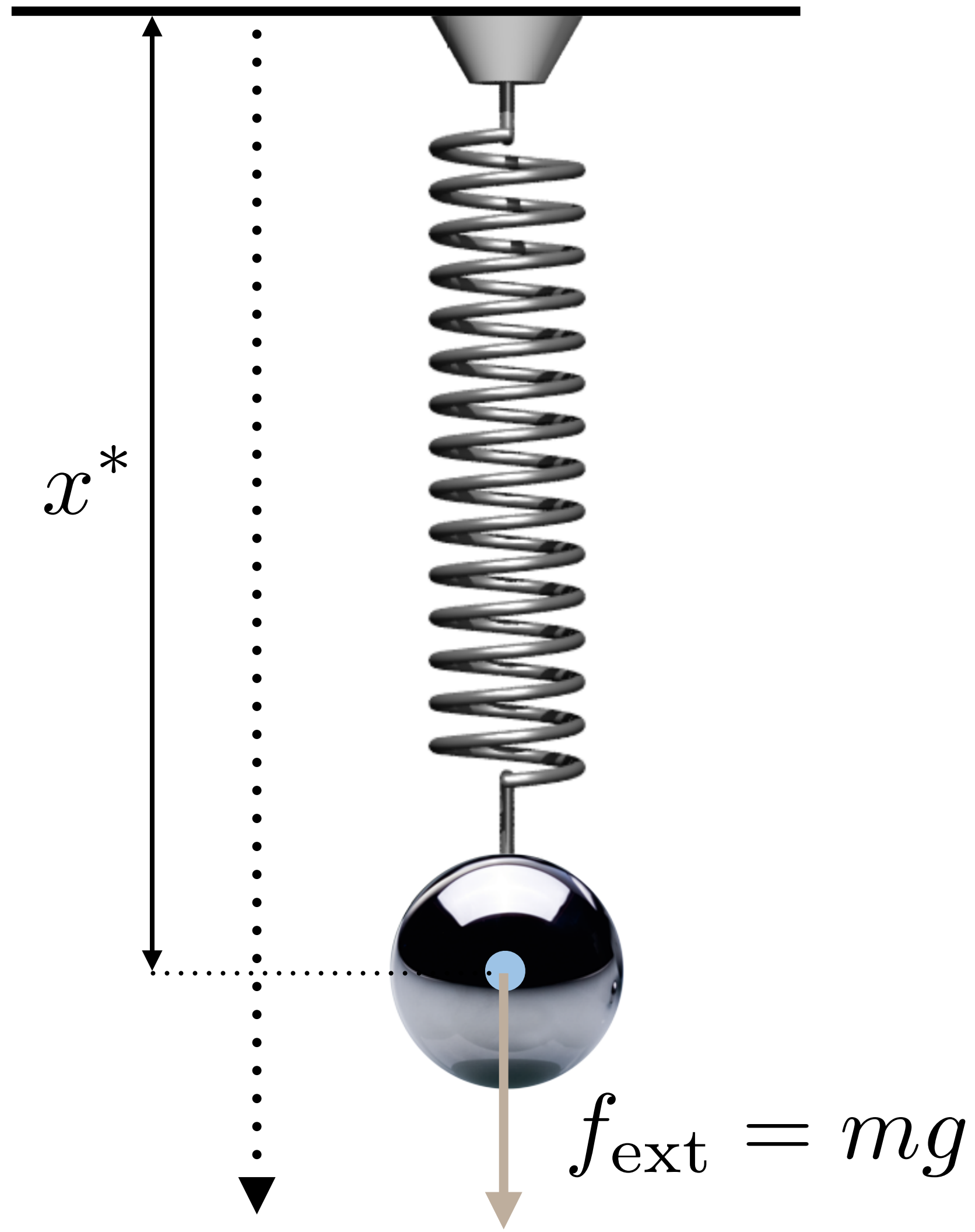
↑
Static solution

Static Analysis



- Elastic springs
- Linear springs
 - small displacement
 - Hooke's law
- General: non-linear behavior
 - large displacements

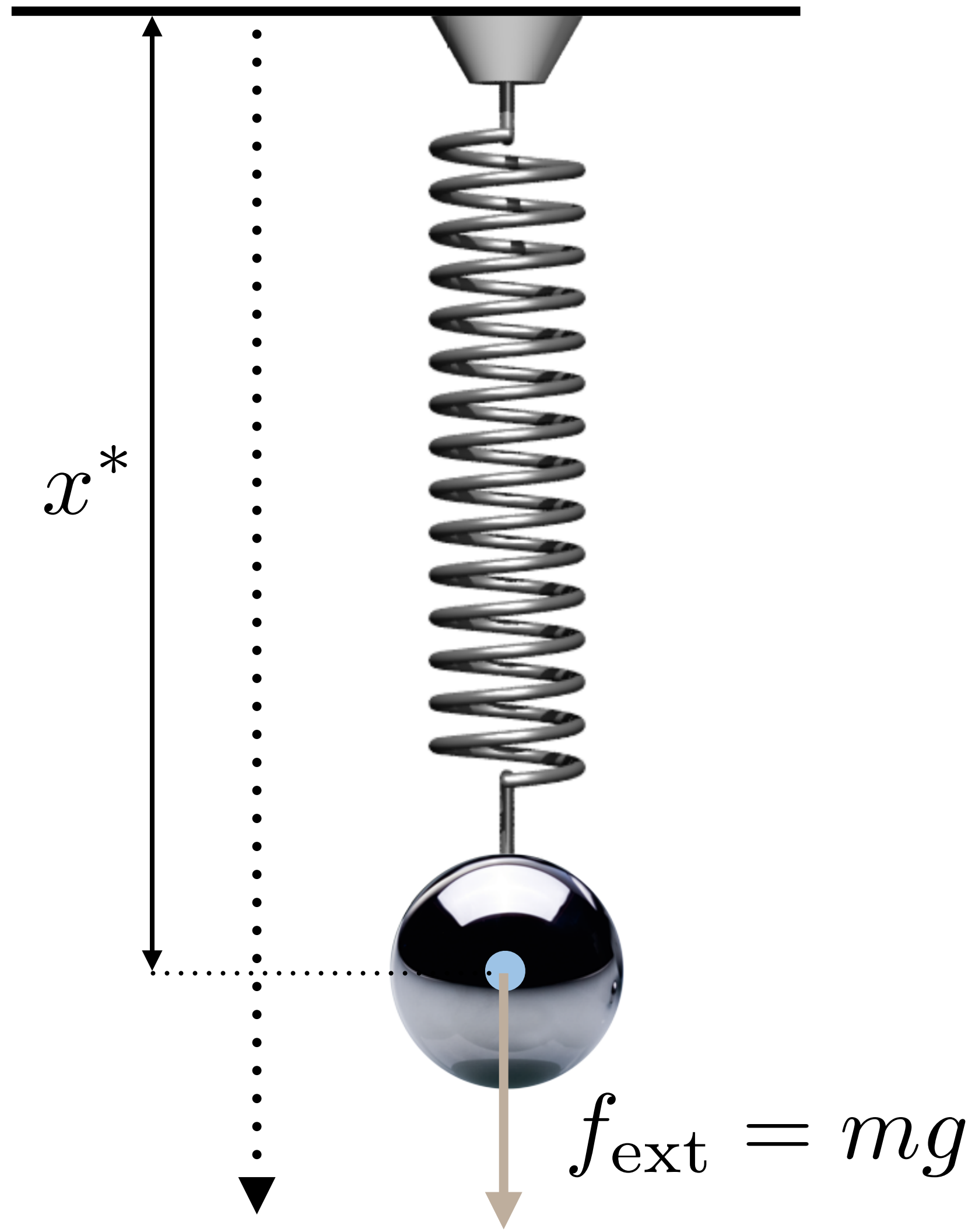
Static Analysis



- Minimize energy

$$\begin{aligned} \min_x f_{\text{static}}(x) \quad f_{\text{static}}(x) &= E(x) \\ &= E_{\text{int}}(x) - E_{\text{ext}}(x) \end{aligned}$$

Static Analysis



- Minimize energy

$$\min_x f_{\text{static}}(x) \quad f_{\text{static}}(x) = E(x) \\ = E_{\text{int}}(x) - E_{\text{ext}}(x)$$

- Minimum x^*

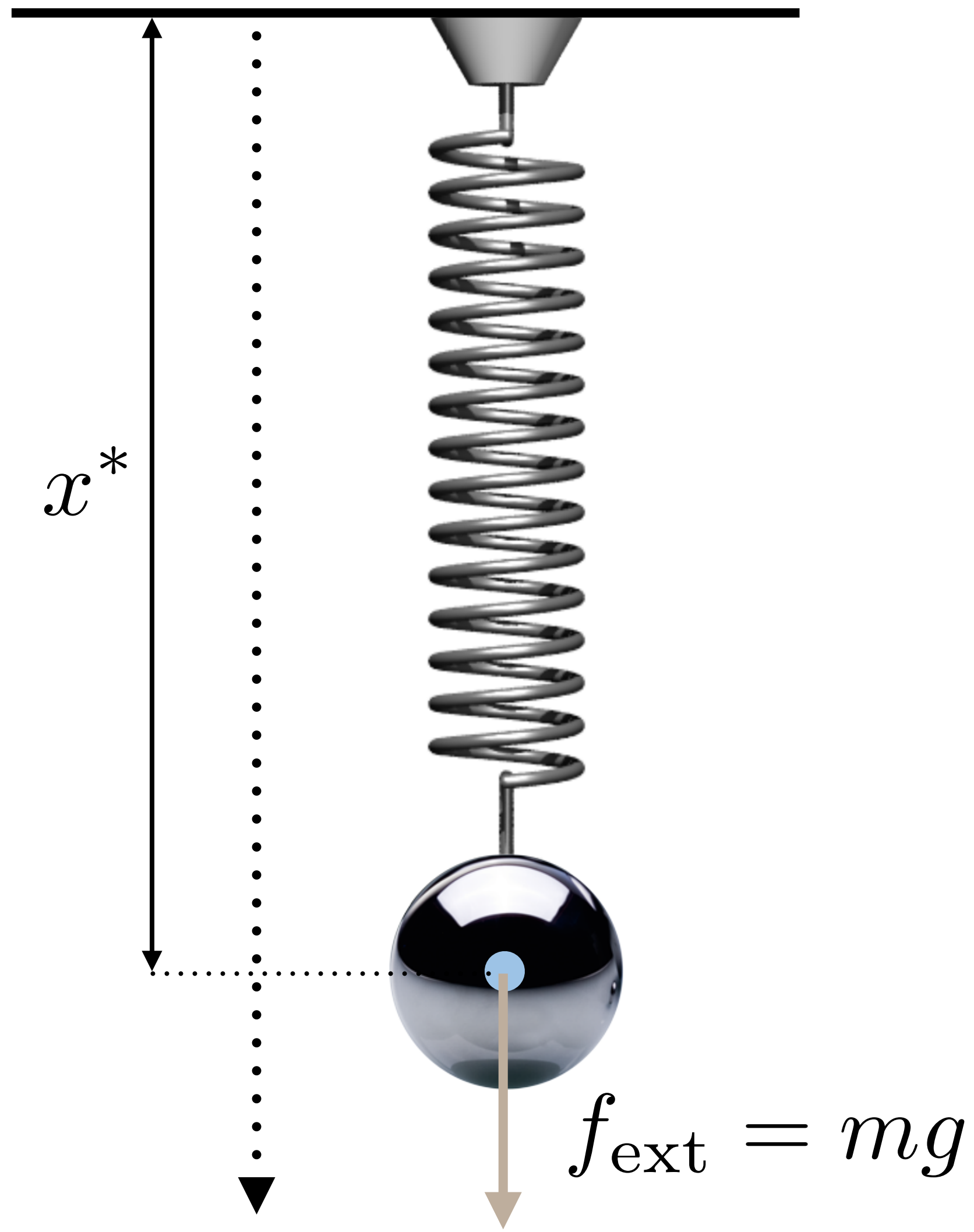
- first derivative: zero

$$E_x(x^*) \stackrel{!}{=} 0$$

- second derivative: positive

$$E_{xx}(x^*) > 0$$

Static Analysis



- Minimize energy

$$\begin{aligned} \min_x f_{\text{static}}(x) \quad f_{\text{static}}(x) &= E(x) \\ &= E_{\text{int}}(x) - E_{\text{ext}}(x) \end{aligned}$$

- Minimum x^*

- first derivative: zero

$$E_x(x^*) \stackrel{!}{=} 0$$

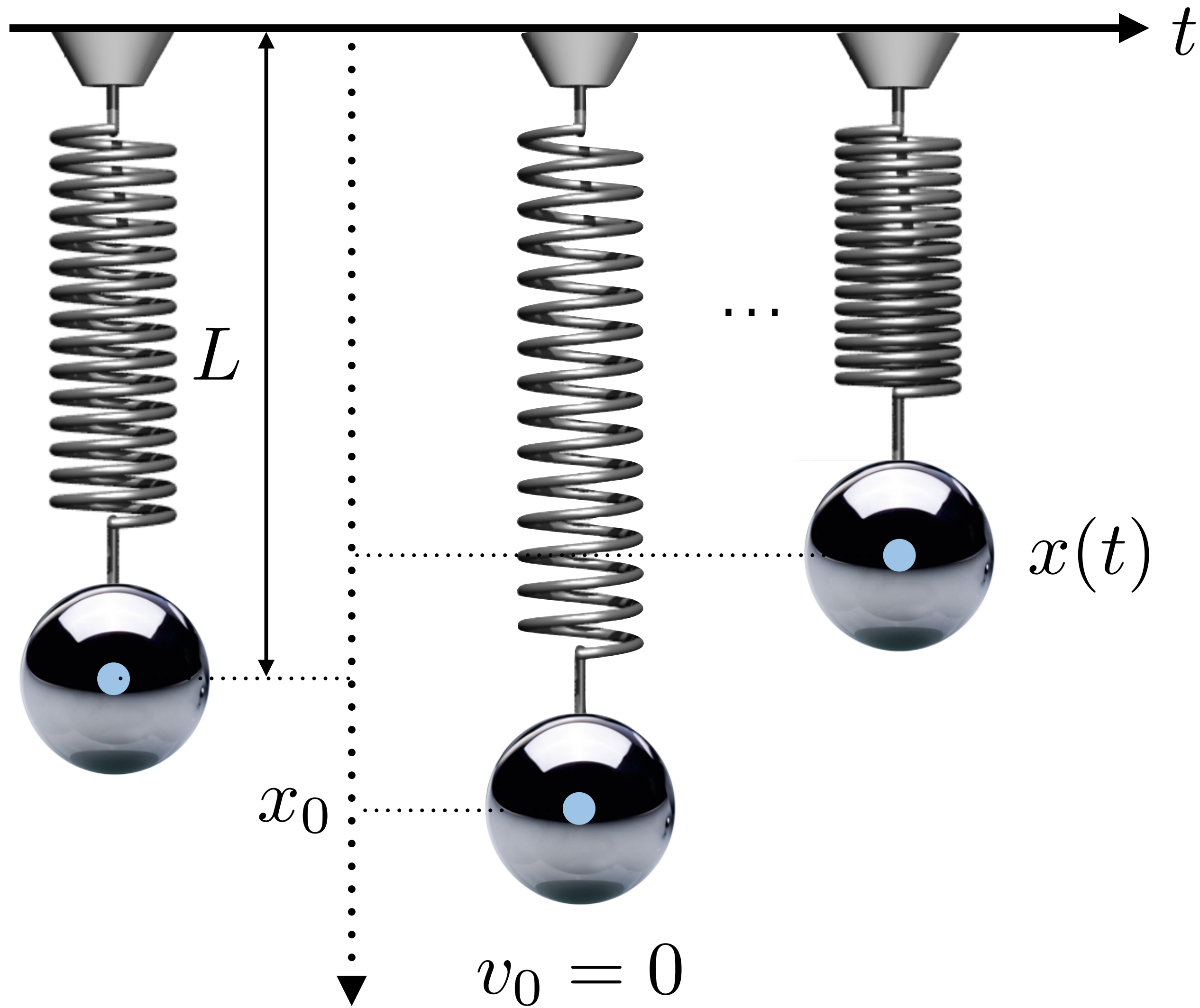
- second derivative: positive

$$E_{xx}(x^*) > 0$$

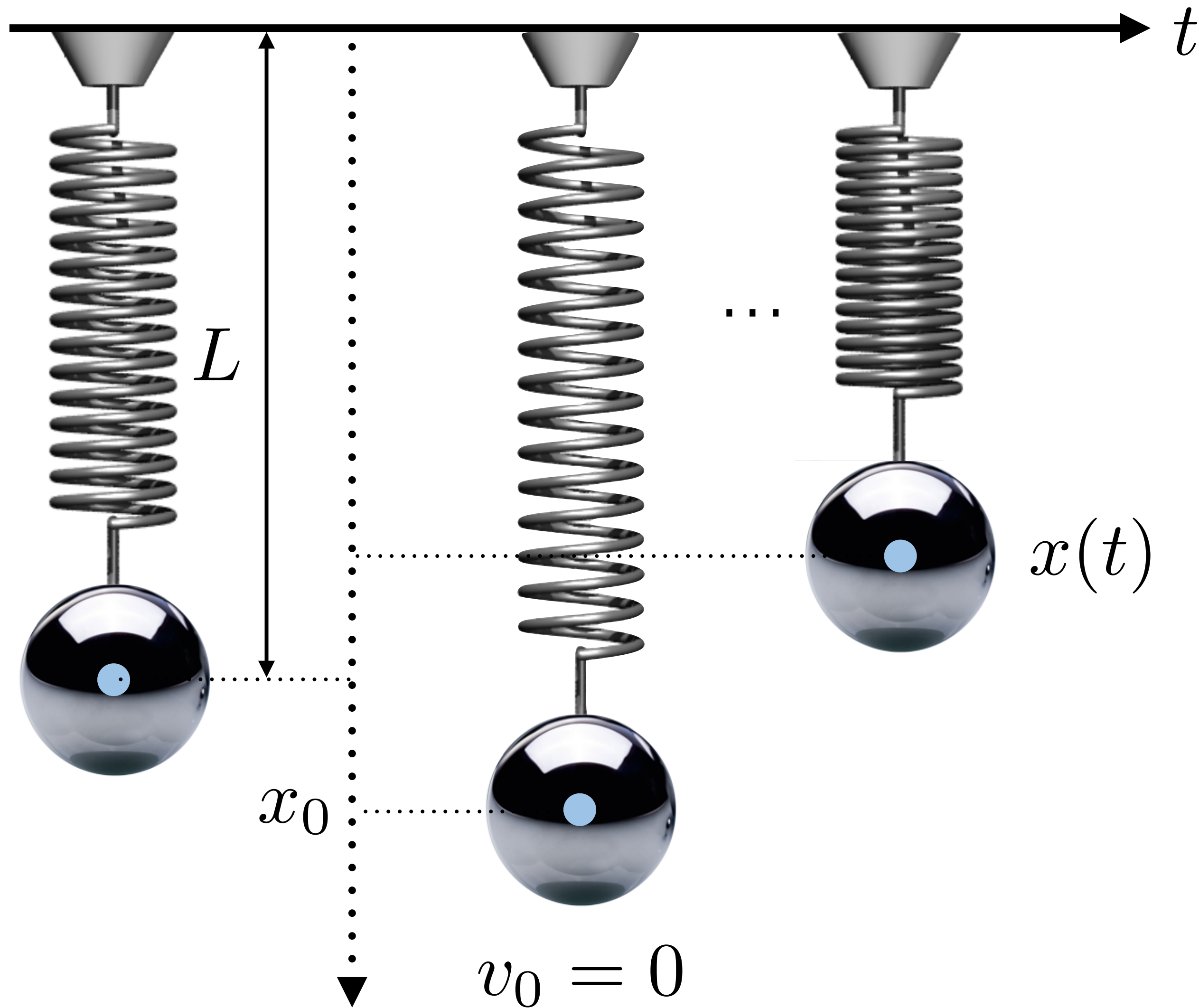
- Static equilibrium

$$E_x(x^*) = f_{\text{int}}(x^*) - f_{\text{ext}} \stackrel{!}{=} 0$$

Equations of Motion



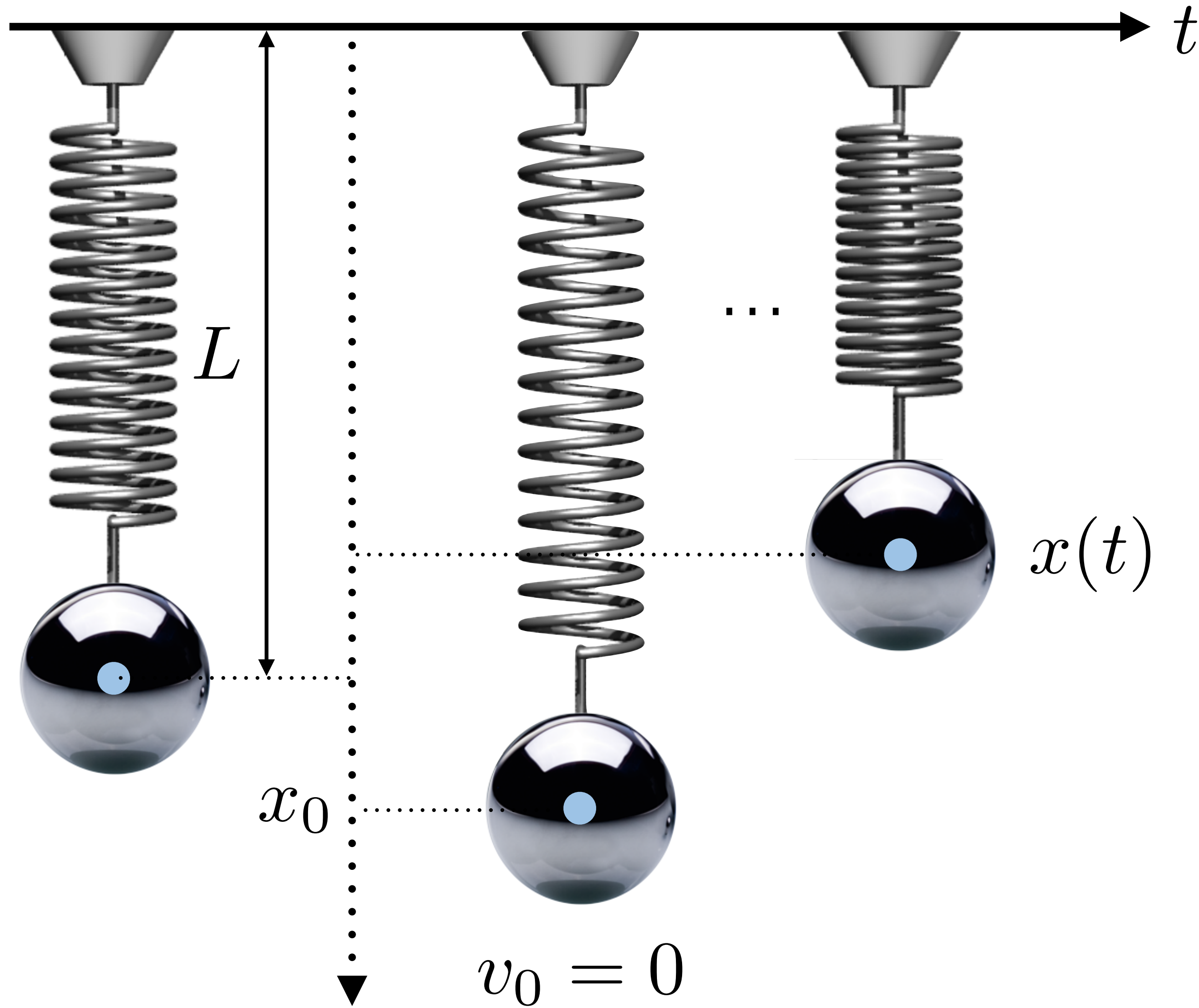
Equations of Motion



- Velocity

$$v(t) = \frac{dx(t)}{dt}$$

Equations of Motion



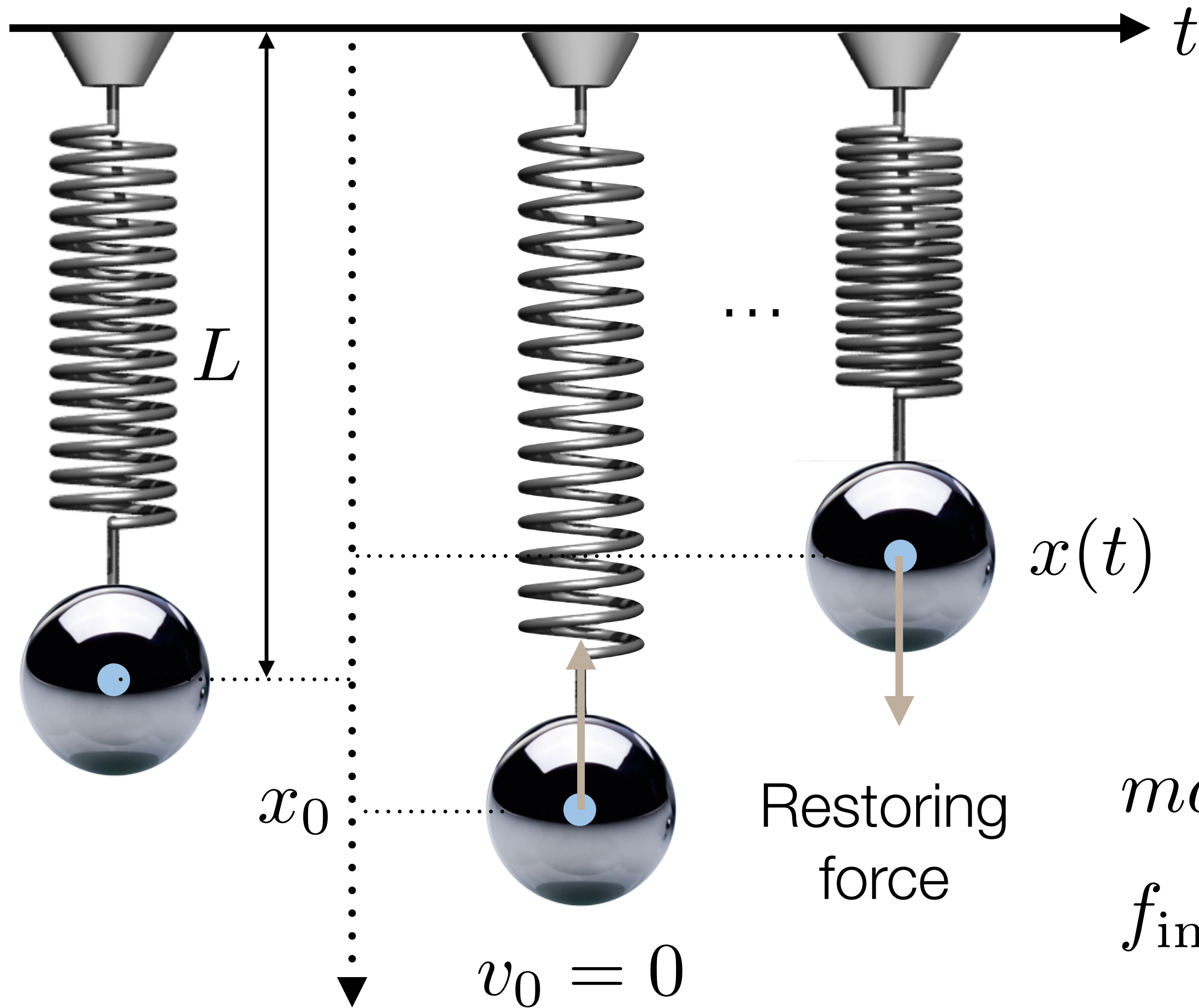
- Velocity

$$v(t) = \frac{dx(t)}{dt}$$

- Acceleration

$$a(t) = \frac{dv(t)}{dt} = \frac{d^2x(t)}{dt^2}$$

Equations of Motion



- Velocity

$$v(t) = \frac{dx(t)}{dt}$$

- Acceleration

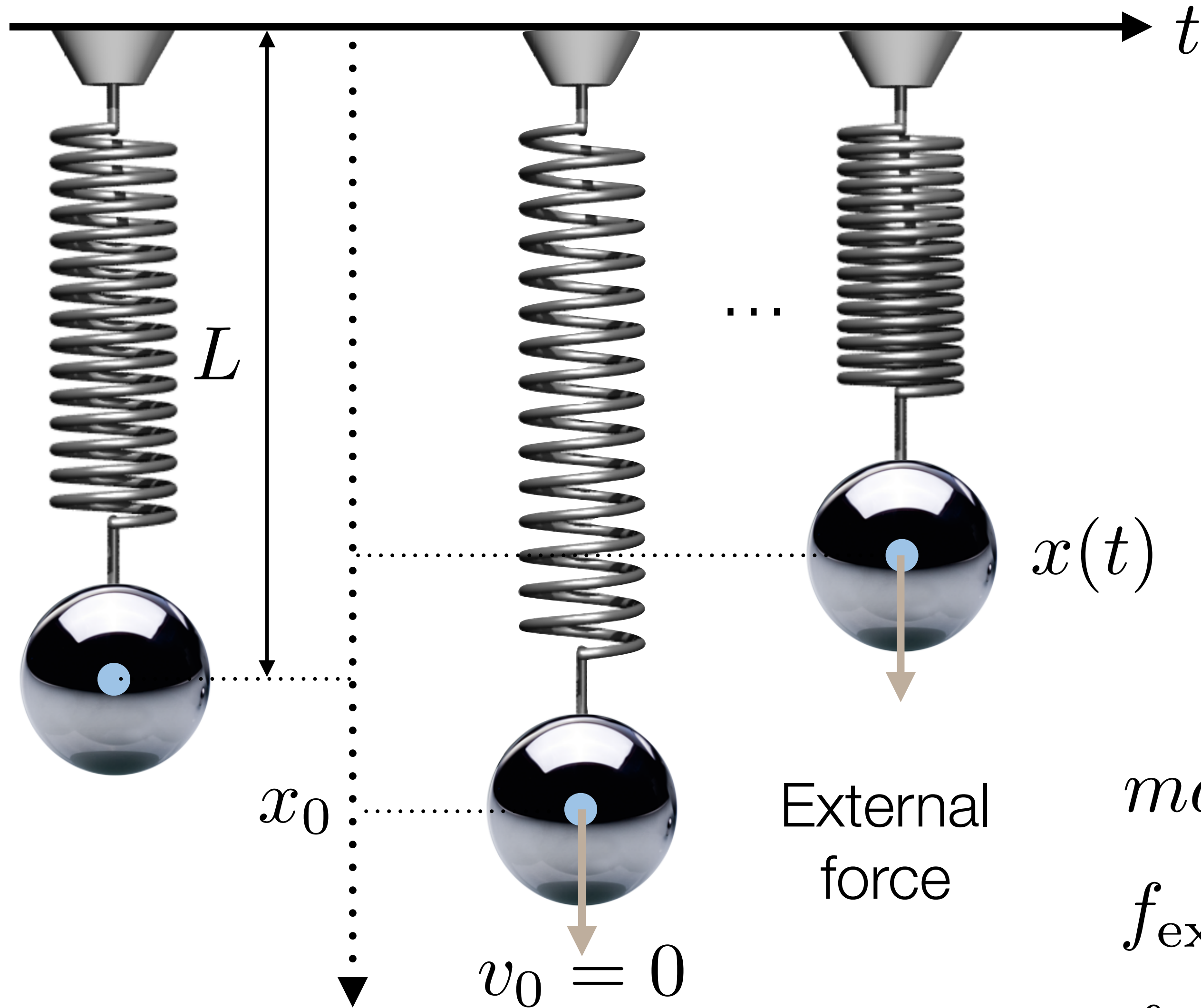
$$a(t) = \frac{dv(t)}{dt} = \frac{d^2x(t)}{dt^2}$$

- Newton's 2nd law

$$ma(t) = -f_{\text{int}}(t)$$

$$f_{\text{int}}(t) = k(x(t) - L)$$

Equations of Motion



- Velocity

$$v(t) = \frac{dx(t)}{dt}$$

- Acceleration

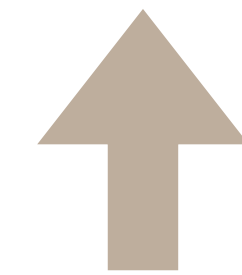
$$a(t) = \frac{dv(t)}{dt} = \frac{d^2x(t)}{dt^2}$$

- Newton's 2nd law

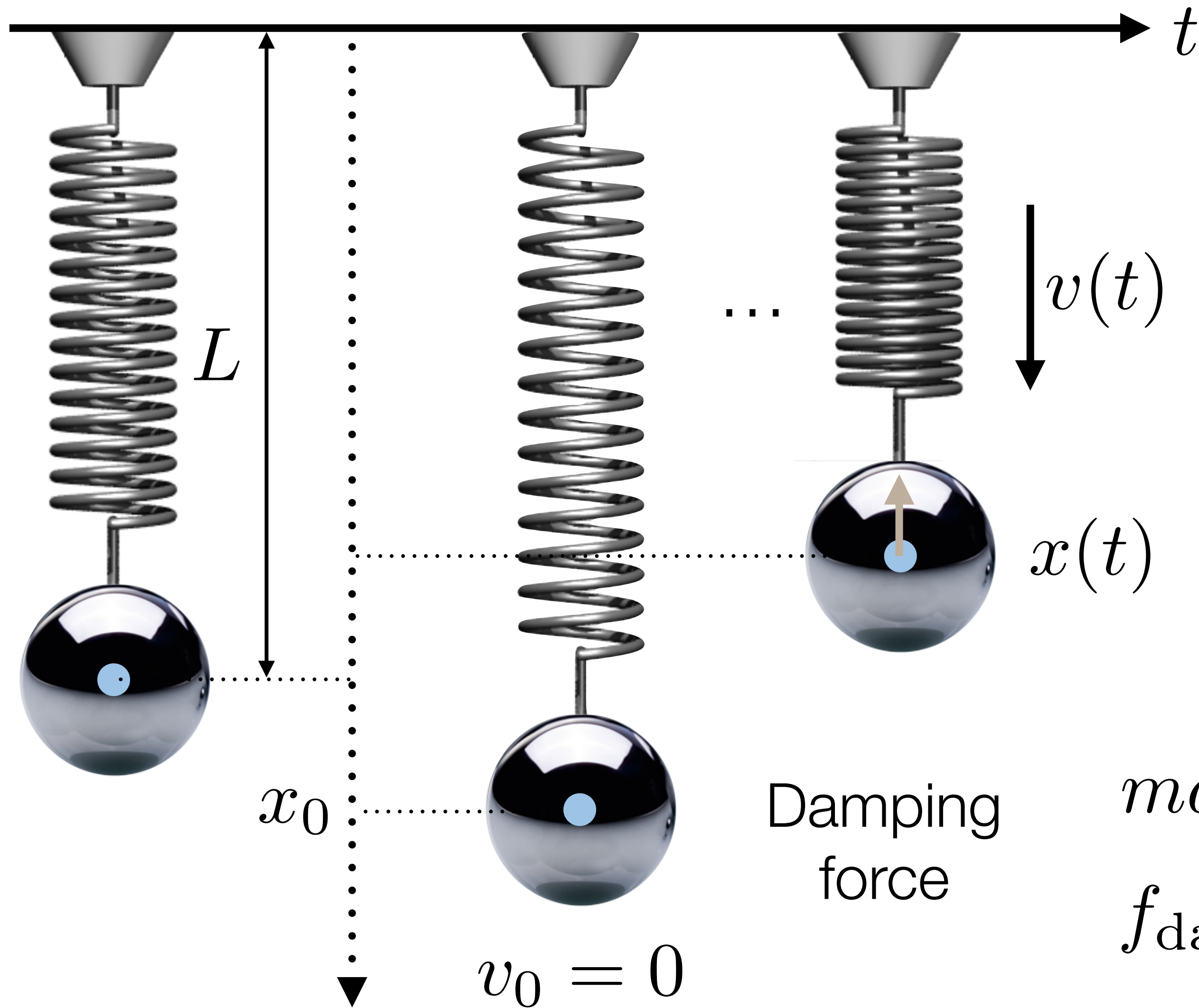
$$ma(t) = -f_{\text{int}}(t) + f_{\text{ext}}(t)$$

$$f_{\text{ext}} = mg$$

$$f_{\text{ext}}(t) = mg + \cos(\omega t + \phi)$$



Equations of Motion



- Velocity

$$v(t) = \frac{dx(t)}{dt}$$

- Acceleration

$$a(t) = \frac{dv(t)}{dt} = \frac{d^2x(t)}{dt^2}$$

- Newton's 2nd law

$$ma(t) = -f_{\text{int}}(t) + f_{\text{ext}}(t) - f_{\text{damp}}(t)$$

$$f_{\text{damp}}(t) = \gamma v(t)$$

Control damping

Dynamic Analysis

$$ma(t) + f_{\text{damp}}(t) = -f_{\text{int}}(t) + f_{\text{ext}}(t)$$



$$m \frac{d^2 x(t)}{dt^2} + \gamma \frac{dx(t)}{dt} = -f_{\text{int}}(t) + f_{\text{ext}}(t)$$

2nd order ordinary differential equation (ODE)

$$x(t_0) = x_0 \quad \frac{dx(t_0)}{dt} = v_0$$

Initial value problem (IVP)

Dynamic Analysis

How do we determine motion $x(t)$?

$$m \frac{d^2 x(t)}{dt^2} + \gamma \frac{dx(t)}{dt} = -f_{\text{int}}(t) + f_{\text{ext}}(t)$$

2nd order ordinary differential equation (ODE)

$$x(t_0) = x_0 \quad \frac{dx(t_0)}{dt} = v_0$$

Initial value problem (IVP)

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Dynamic Analysis

- Two coupled 1st order ODEs

$$\frac{dx(t)}{dt} = v(t) \quad \frac{dv(t)}{dt} = \frac{1}{m} (-f_{\text{int}}(t) + f_{\text{ext}}(t) - \gamma v(t))$$

Dynamic Analysis

- Two coupled 1st order ODEs

$$\frac{dx(t)}{dt} = v(t) \quad \frac{dv(t)}{dt} = \frac{1}{m} (-f_{\text{int}}(t) + f_{\text{ext}}(t) - \gamma v(t))$$

- Rewrite as one system of 1st order ODEs

$$\mathbf{y}(t) = \begin{bmatrix} x(t) \\ v(t) \end{bmatrix} \quad \mathbf{y}'(t) = \begin{bmatrix} v(t) \\ \frac{1}{m} (-f_{\text{int}}(t) + f_{\text{ext}} - \gamma v(t)) \end{bmatrix}$$

$$\mathbf{y}(t_0) = \begin{bmatrix} x(t_0) \\ v(t_0) \end{bmatrix} = \begin{bmatrix} x_0 \\ v_0 \end{bmatrix}$$

Initial value problem (IVP)

Dynamic Analysis

Given system of 1st order ODEs with initial conditions, how do we solve for $\mathbf{y}(t)$?

$$\mathbf{y}(t) = \begin{bmatrix} x(t) \\ v(t) \end{bmatrix} \quad \mathbf{y}'(t) = \begin{bmatrix} v(t) \\ \frac{1}{m} (-f_{\text{int}}(t) + f_{\text{ext}} - \gamma v(t)) \end{bmatrix}$$
$$\mathbf{y}(t_0) = \begin{bmatrix} x(t_0) \\ v(t_0) \end{bmatrix} = \begin{bmatrix} x_0 \\ v_0 \end{bmatrix}$$

Initial value problem (IVP)

Time Integration

- General IVP

- single ODE $y'(t) = f(t, y(t)) \quad y(t_0) = y_0$
- system of ODEs $\mathbf{y}'(t) = \mathbf{f}(t, \mathbf{y}(t)) \quad \mathbf{y}(t_0) = \mathbf{y}_0$

Time Integration

- General IVP

- single ODE $y'(t) = f(t, y(t)) \quad y(t_0) = y_0$

- system of ODEs $\mathbf{y}'(t) = \mathbf{f}(t, \mathbf{y}(t)) \quad \mathbf{y}(t_0) = \mathbf{y}_0$

- Why time integration?

$$y(t + h) = y(t) + \int_t^{t+h} f(t, y(t)) dt \quad y(t_0) = y_0$$

Solution at time t plus step h

Time Integration

- General IVP

- single ODE $y'(t) = f(t, y(t)) \quad y(t_0) = y_0$

- system of ODEs $\mathbf{y}'(t) = \mathbf{f}(t, \mathbf{y}(t)) \quad \mathbf{y}(t_0) = \mathbf{y}_0$

- Why time integration?

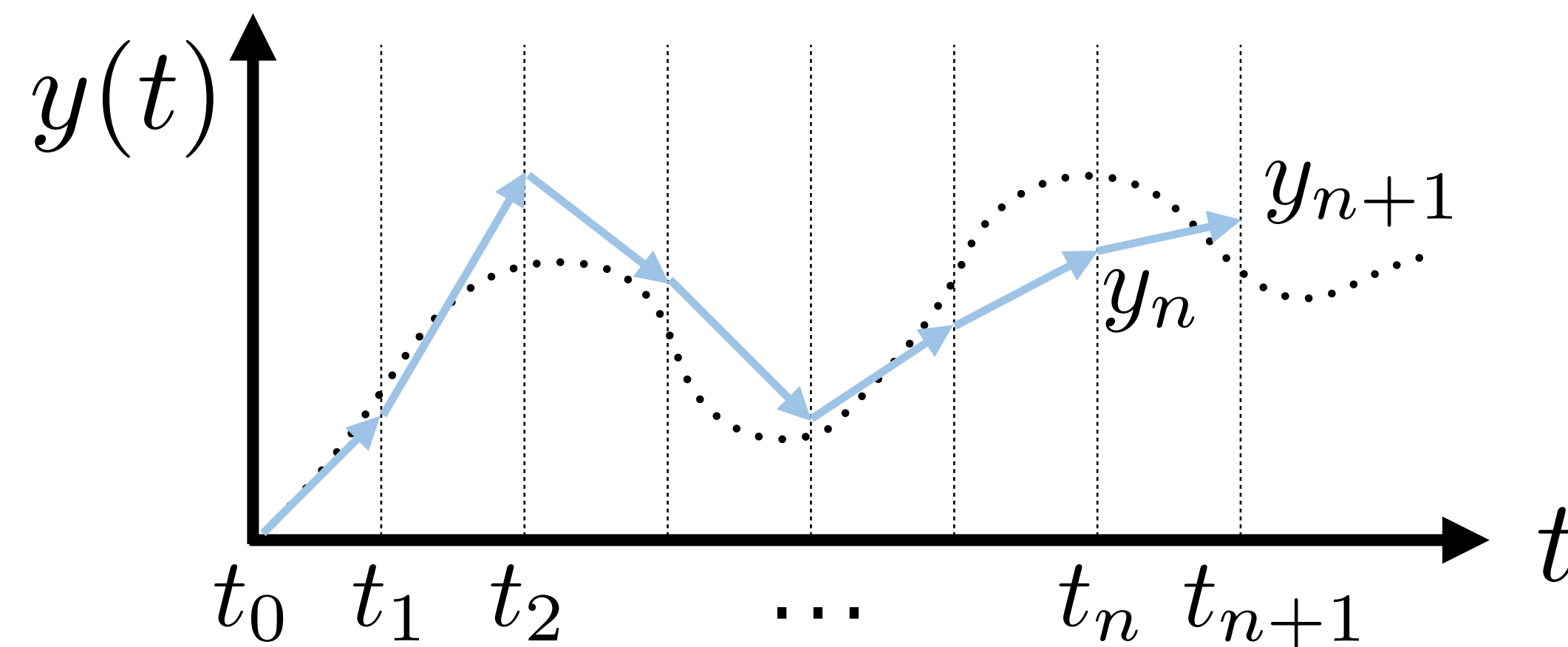
$$y(t+h) = y(t) + \int_t^{t+h} f(t, y(t)) dt \quad y(t_0) = y_0$$

Solution at time t plus step h

- Solve IVP numerically \longrightarrow numerical (time) integration

Numerical Time Integration

- Notation
 - $y(t)$ analytical solution
 - y_i approximate solution at $t_i = t_0 + ih$
 - h time step (*constant*)
- Problem: given y_n , compute y_{n+1}



Numerical Time Integration

How do we get from $y(t)$ to $y(t + h)$?

- Fundamental theorem of calculus

$$y(t + h) = y(t) + \int_t^{t+h} f(t, y(t)) dt$$

$$y(t + h) \approx y(t) + hf(t, y(t))$$

left-hand
rectangle method

- Taylor expansion (1st order approximation)

$$y(t + h) = y(t) + hy'(t) + O(h^2)$$

“forward”
Euler

Explicit Euler

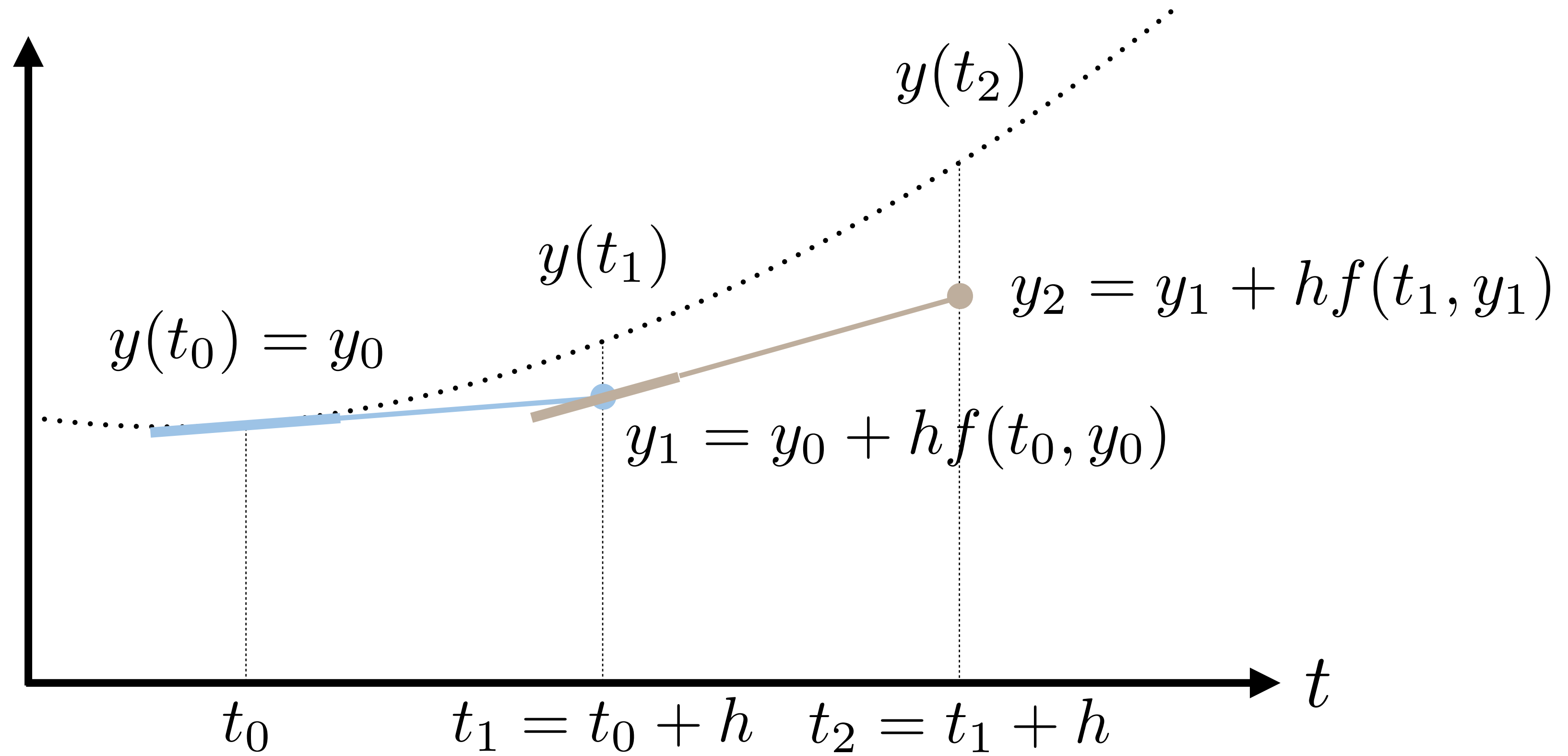
$$y_{n+1} = y_n + hf(t_n, y_n)$$

Euler step (1768)

- **Idea:** start at initial condition and take step into direction of tangent

- Iteration scheme: $y_0 \longrightarrow f(t_0, y_0) \longrightarrow y_1 \longrightarrow f(t_1, y_1) \longrightarrow \dots$

Explicit Euler: Graphically



Explicit Euler: Mass-Spring System

- Set initial conditions: *Position* x_0
Velocity v_0

Explicit Euler: Mass-Spring System

- Set initial conditions: *Position* x_0
Velocity v_0

1. Evaluate derivatives: *Position* \longrightarrow *Velocity* $x'(t_n) = v(t_n)$
Velocity \longrightarrow *Acceleration*

$$v'(t_n) = \frac{1}{m} (-f_{\text{int}}(t_n) + f_{\text{ext}}(t_n) - \gamma v(t_n))$$

Explicit Euler: Mass-Spring System

- Set initial conditions: *Position* x_0
Velocity v_0

1. Evaluate derivatives: *Position* \longrightarrow *Velocity* $x'(t_n) = v(t_n)$
Velocity \longrightarrow *Acceleration*

$$v'(t_n) = \frac{1}{m} (-f_{\text{int}}(t_n) + f_{\text{ext}}(t_n) - \gamma v(t_n))$$

2. Euler step:
Position $x(t_n + h) = x(t_n) + hx'(t_n)$
Velocity $v(t_n + h) = v(t_n) + hv'(t_n)$

Analysis

How to evaluate integration schemes?

Criteria

- **Convergence:** do approximations converge to true solution, i.e., $h \rightarrow 0$ implies $y_i \rightarrow y(t_i)$?
- **Accuracy:** how fast does the error decrease as $h \rightarrow 0$?
- **Stability:** is the solution always bounded, i.e., $|y_n| < \infty$?
- **Efficiency:** is a given method a *good choice* for a given problem?

Analysis: Accuracy

- Numerical solution exhibits error

$$\left| \left[y_n + \int_{t_n}^{t_{n+1}} f(t, y(t)) dt \right] - y_{n+1} \right|$$

local error (*single step*)

$$|y_i - y(t_i)|$$

global error (*accumulated*)

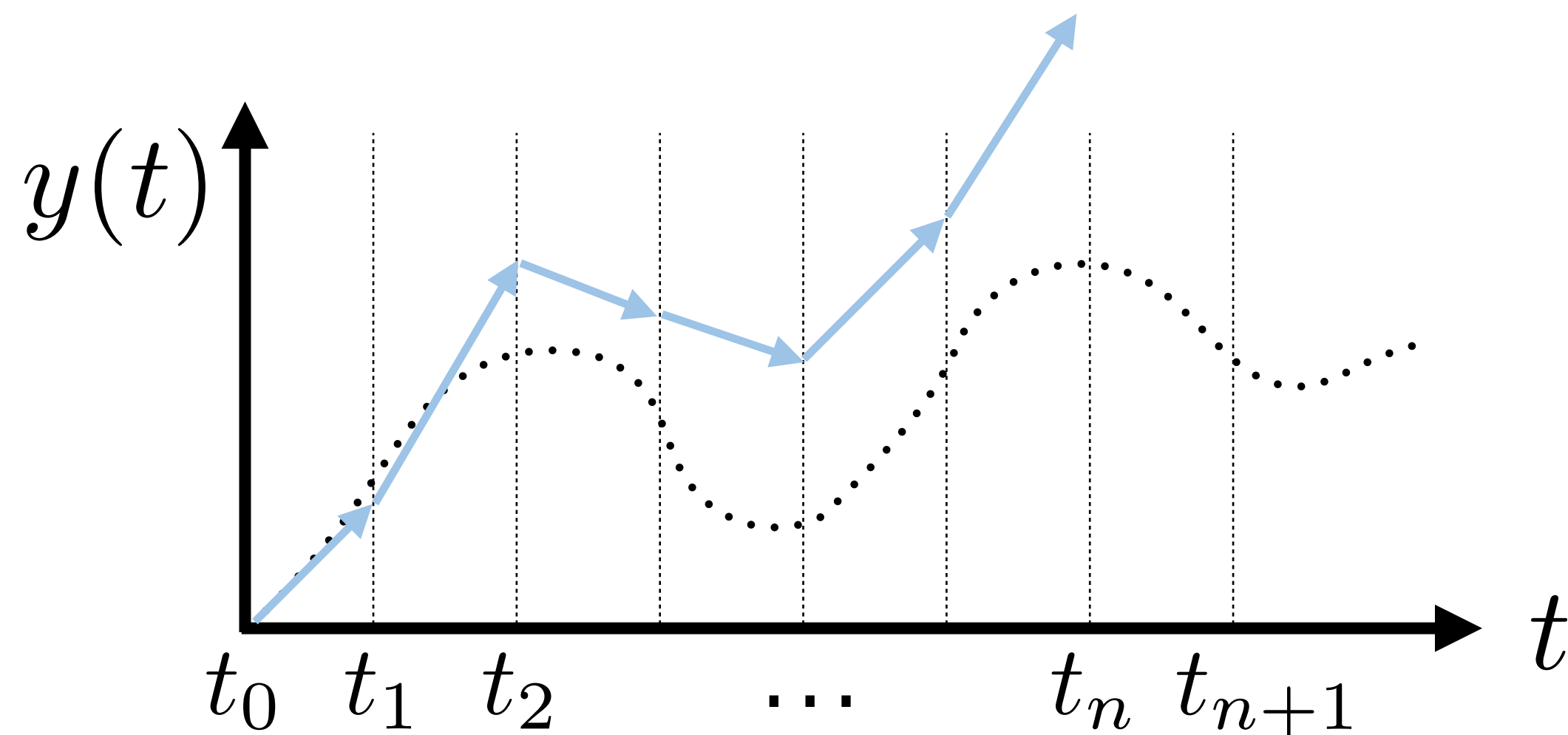
- Error depends on the step size h
 - local error is $O(h^{p+1}) \longrightarrow$ global error is $O(h^p)$, method is of order p
 - explicit Euler makes $O(h^2)$ error per step: order 1

Analysis: Accuracy

- Numerical integration is inaccurate
- Error accumulates
- Error can cause instability

$$y(t + h) = y(t) + hy'(t) + \boxed{O(h^2) \text{ error}}$$

Euler step



How can we reduce error?

- reduce step size
- *improve accuracy*

Analysis: Higher Accuracy

- Taylor expansion (higher order)

$$y(t + h) = y(t) + hy'(t) + \frac{1}{2}h^2y''(t) + O(h^3)$$



- Higher order integration schemes
 - *midpoint method*:
accuracy: **order 2**, cost: **2 x** evaluations of f
 - *4th-order Runge-Kutta method (RK4)*:
accuracy: **order 4**, cost: **4 x** evaluations of f

Analysis: Stability

- Analyze

- test equation $y' = \lambda y \quad y(0) = 1 \quad \lambda < 0 \quad t \geq 0$

- explicit Euler $y_{n+1} = y_n + h\lambda y_n = (1 + h\lambda) y_n$

- Solve recursion $y_{n+1} = (1 + h\lambda)^{n+1} y_0$

$$y_{n+1} < \infty \iff |1 + h\lambda| < 1$$

restricted step size (*explicit Euler*)

Analysis: Stability

- *Observations from test equation: explicit Euler*
 - requires small time steps for stable integration
 - inefficient since step size is determined by stability, not accuracy requirement
- Problems with this characteristic are termed *stiff*
- Do not use *explicit* methods for stiff problems, use *implicit* methods instead:
 - explicit methods: y_{n+1} expressed with *known* quantities (e.g, $y_n, f(t_n, y_n)$)
 - implicit methods: y_{n+1} expressed with *unknown* quantities (e.g, $f(t_{n+1}, y_{n+1})$)

Analysis: Implicit Euler

How do we get from $y(t)$ to $y(t + h)$?

- Fundamental theorem of calculus

$$y(t + h) = y(t) + \int_t^{t+h} f(t, y(t)) dt$$

$$y(t + h) \approx y(t) + hf(t + h, y(t + h)) \quad \begin{array}{l} \text{right-hand} \\ \text{rectangle method} \end{array}$$

- Taylor expansion (1st order approximation)

$$y(t_{n+1} - h) \approx y(t_{n+1}) - hy'(t_{n+1}) + O(h^2) \quad \begin{array}{l} \text{"backward"} \\ \text{Euler} \end{array}$$

Analysis: Stability

- Analyze

- test equation

$$y' = \lambda y \quad y(0) = 1 \quad \lambda < 0 \quad t \geq 0$$

- implicit Euler

$$y_{n+1} = y_n + h\lambda y_{n+1} \quad \longrightarrow \quad y_{n+1} = \frac{1}{1 - h\lambda} y_n$$

- Solve recursion

$$y_{n+1} = \left(\frac{1}{1 - h\lambda} \right)^{n+1} y_0$$

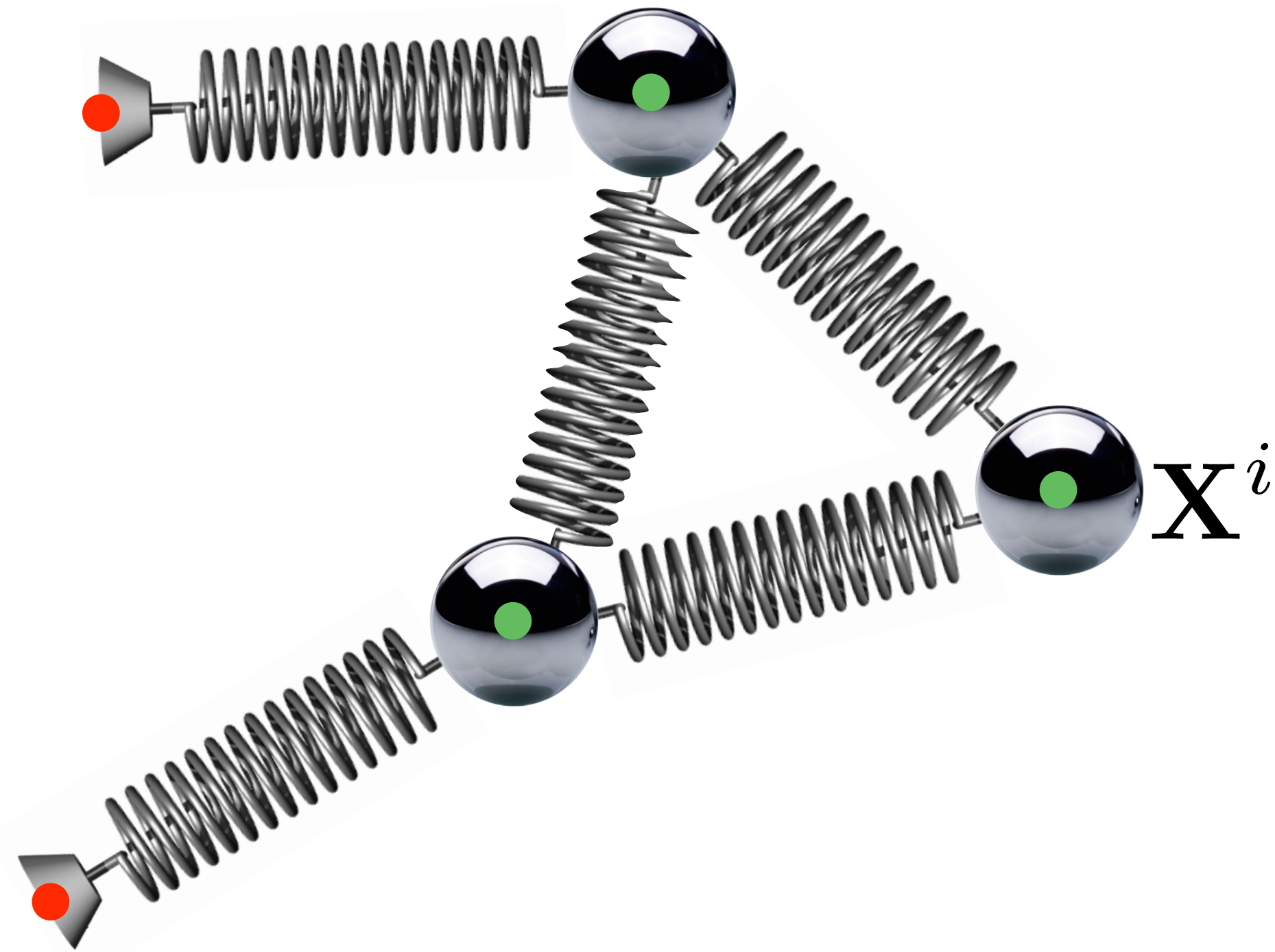
implicit Euler
is stable for all
 $h > 0$

Agenda

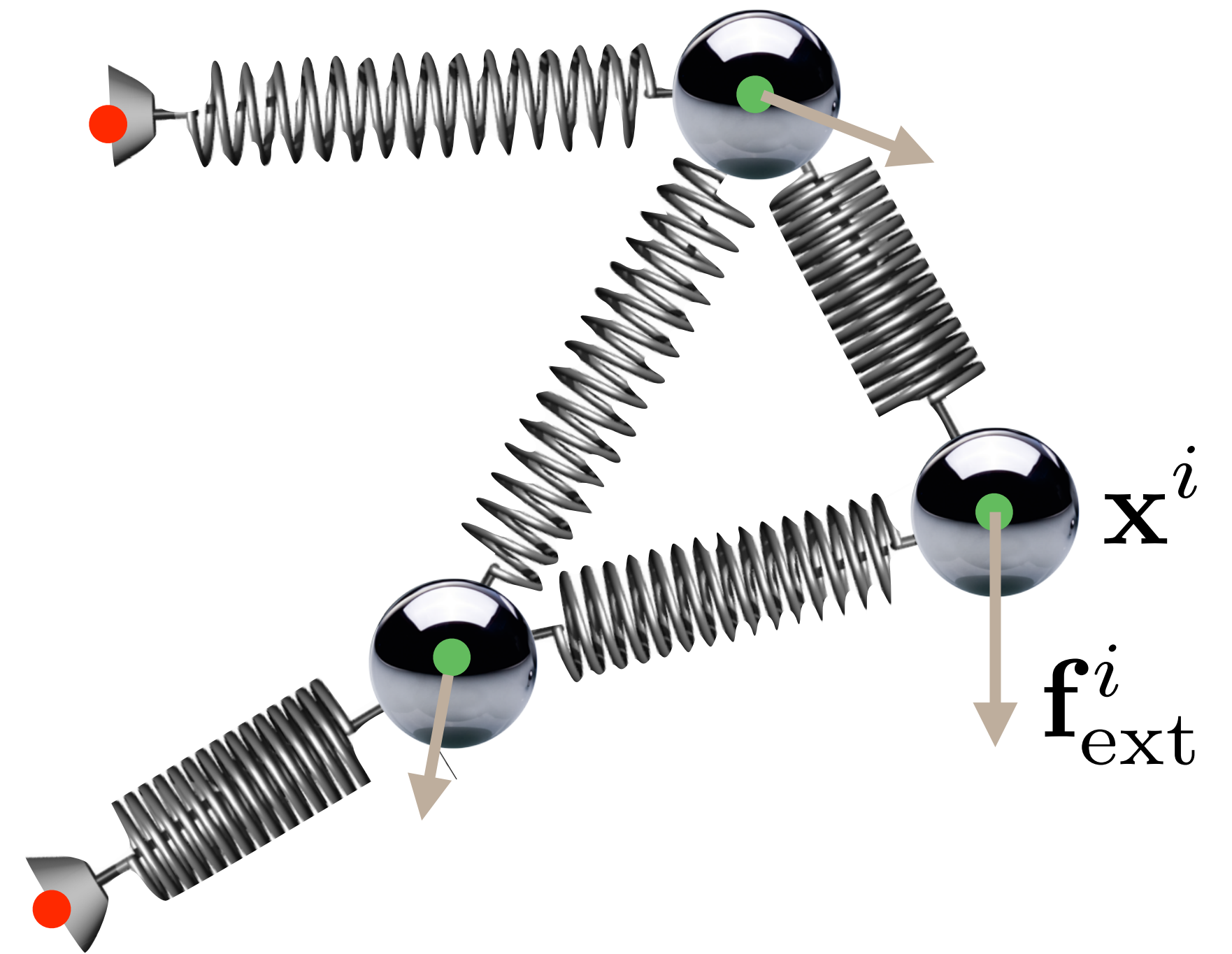
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- Assembly: energy, forces, stiffness matrix
- Continuum mechanics: strain, stress, material models
- Linear vs. nonlinear FEM (Finite Element Method)

Static Analysis

Undeformed



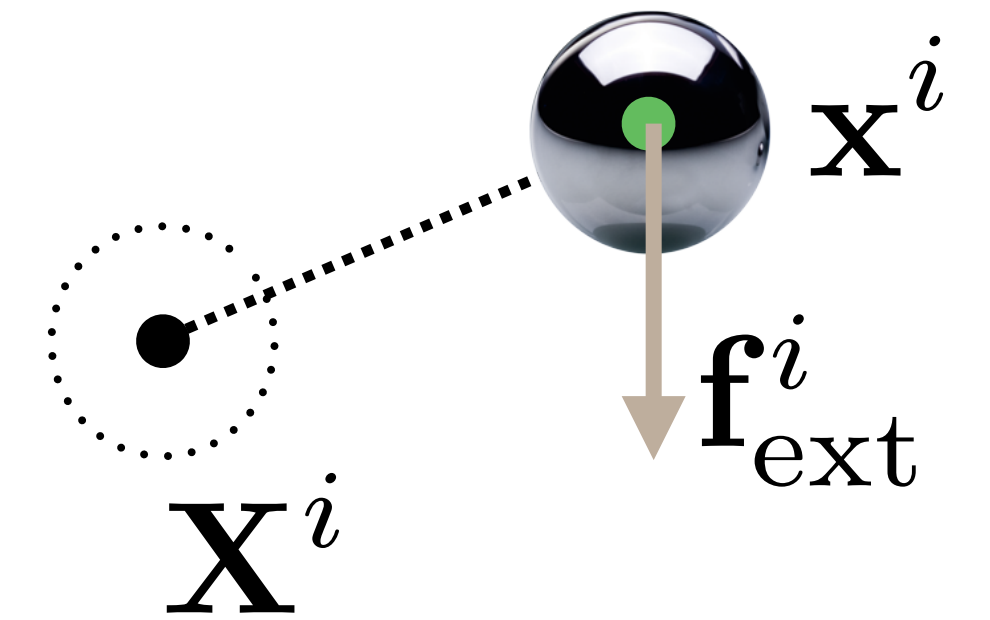
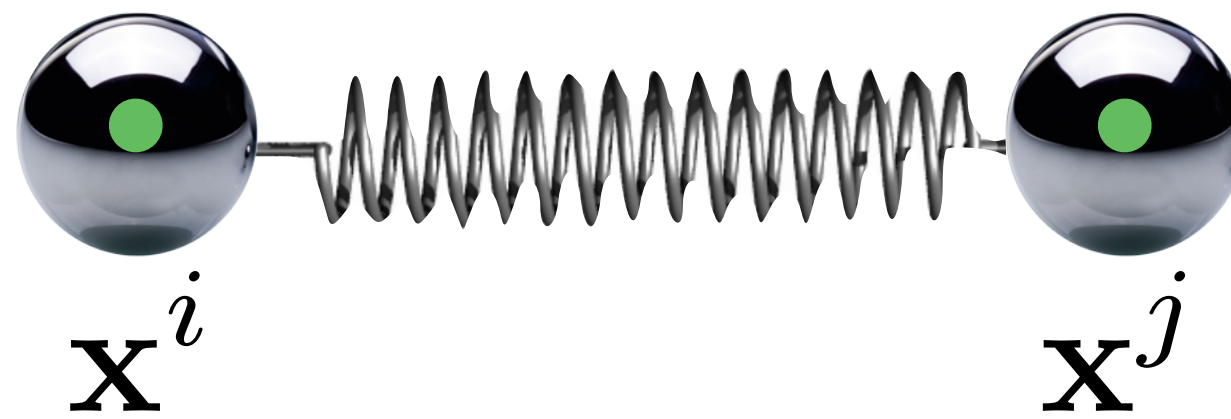
Deformed



Static Analysis

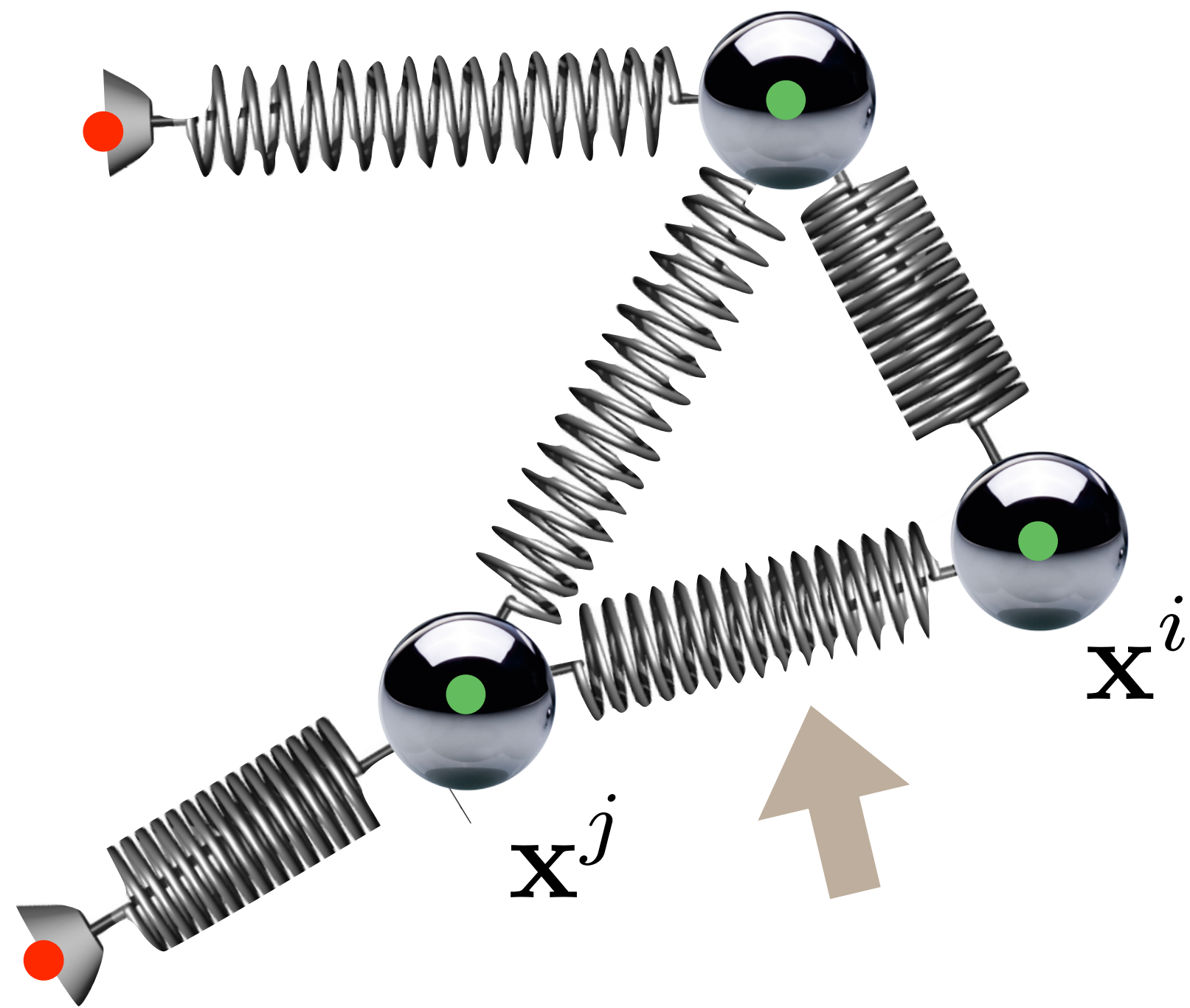
- Energy
$$E(\mathbf{x}) = E_{\text{int}}(\mathbf{x}) - E_{\text{ext}}(\mathbf{x})$$
$$= \sum_{(i,j)} E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i E_{\text{ext}}^i(\mathbf{x}^i)$$
$$= \sum_{(i,j)} \frac{1}{2} k (\|\mathbf{x}^i - \mathbf{x}^j\| - L)^2 - \sum_i (\mathbf{f}_{\text{ext}}^i)^T (\mathbf{x}^i - \mathbf{X}^i)$$

$$\mathbf{x} = \begin{bmatrix} \vdots \\ \mathbf{x}^i \\ \vdots \end{bmatrix} \in \mathbb{R}^{3n}$$



Static Analysis

- Forces $\nabla E(\mathbf{x}) = \nabla E_{\text{int}}(\mathbf{x}) - \nabla E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i \nabla E_{\text{ext}}^i(\mathbf{x}^i)$

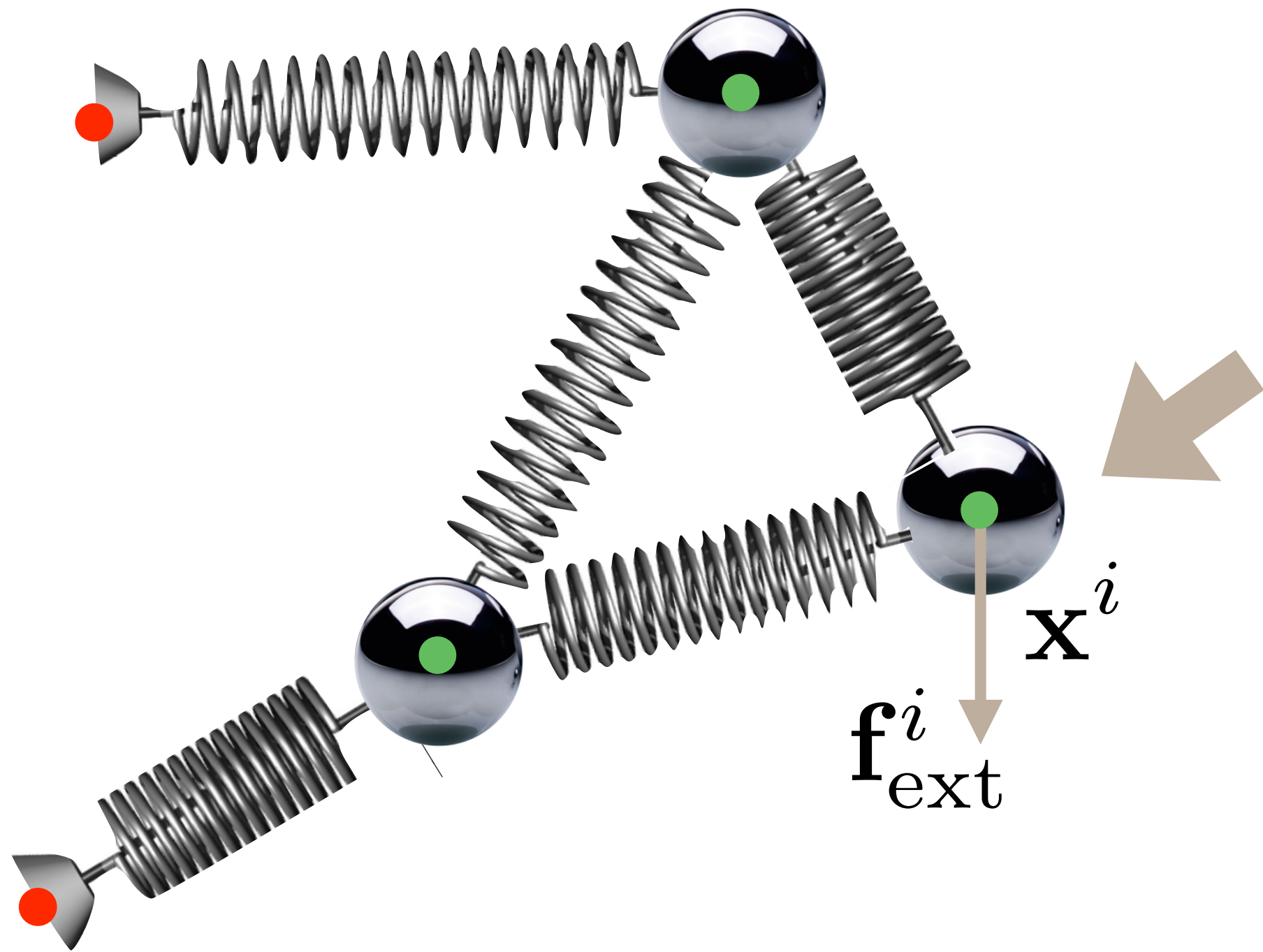


$$\frac{\partial E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^i} = +k \left(\|\mathbf{x}^i - \mathbf{x}^j\| - L \right) \frac{\mathbf{x}^i - \mathbf{x}^j}{\|\mathbf{x}^i - \mathbf{x}^j\|}$$

$$\frac{\partial E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^j} = -k \left(\|\mathbf{x}^i - \mathbf{x}^j\| - L \right) \frac{\mathbf{x}^i - \mathbf{x}^j}{\|\mathbf{x}^i - \mathbf{x}^j\|}$$

Static Analysis

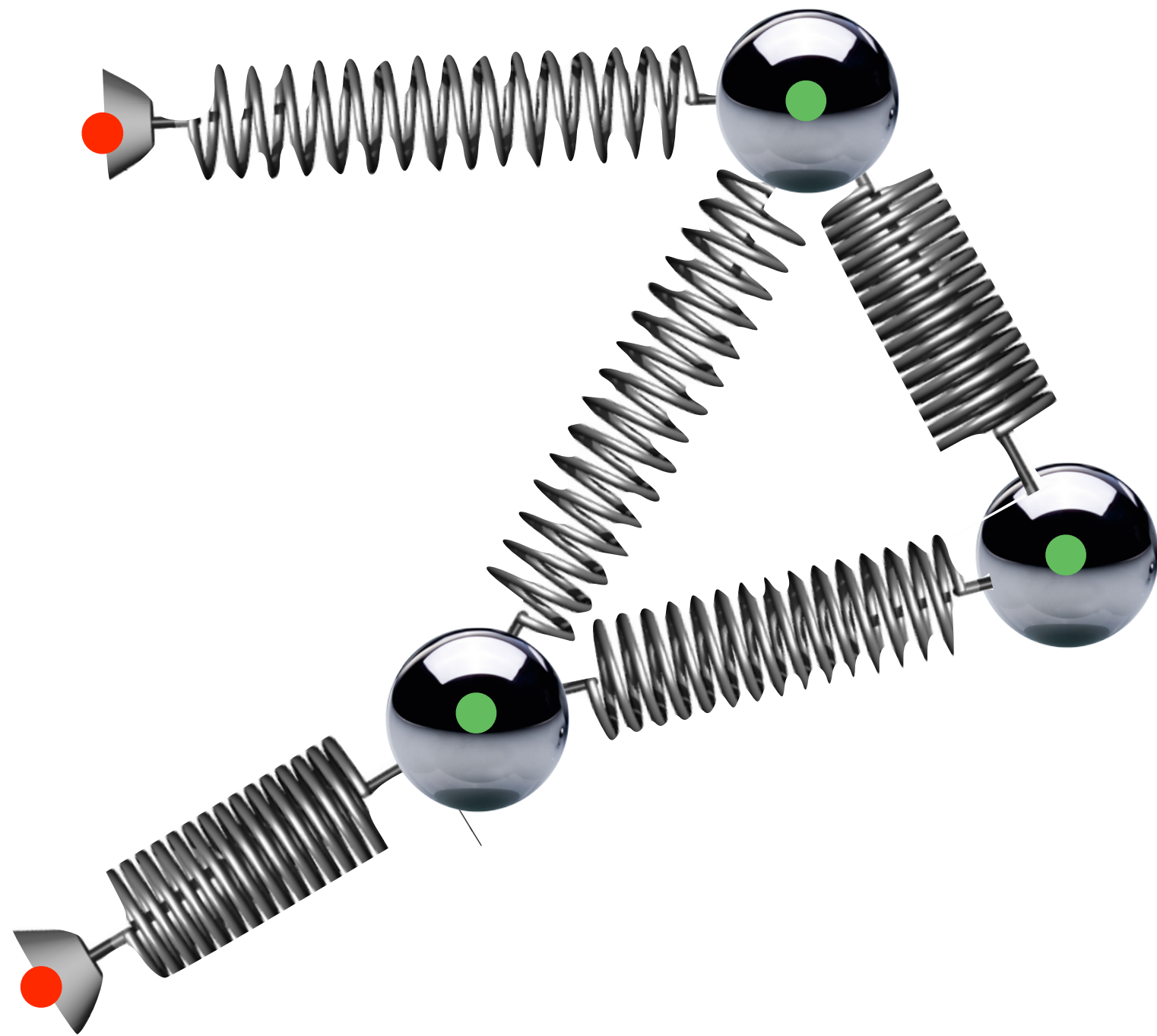
- Forces $\nabla E(\mathbf{x}) = \nabla E_{\text{int}}(\mathbf{x}) - \nabla E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i \nabla E_{\text{ext}}^i(\mathbf{x}^i)$



$$\frac{\partial E_{\text{ext}}^i(\mathbf{x}^i)}{\partial \mathbf{x}^i} = \mathbf{f}_{\text{ext}}^i$$

Static Analysis

- Forces $\nabla E(\mathbf{x}) = \nabla E_{\text{int}}(\mathbf{x}) - \nabla E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i \nabla E_{\text{ext}}^i(\mathbf{x}^i)$



$$= \mathbf{0}$$

$$= \mathbf{0}$$

$$\nabla E(\mathbf{x}) =$$

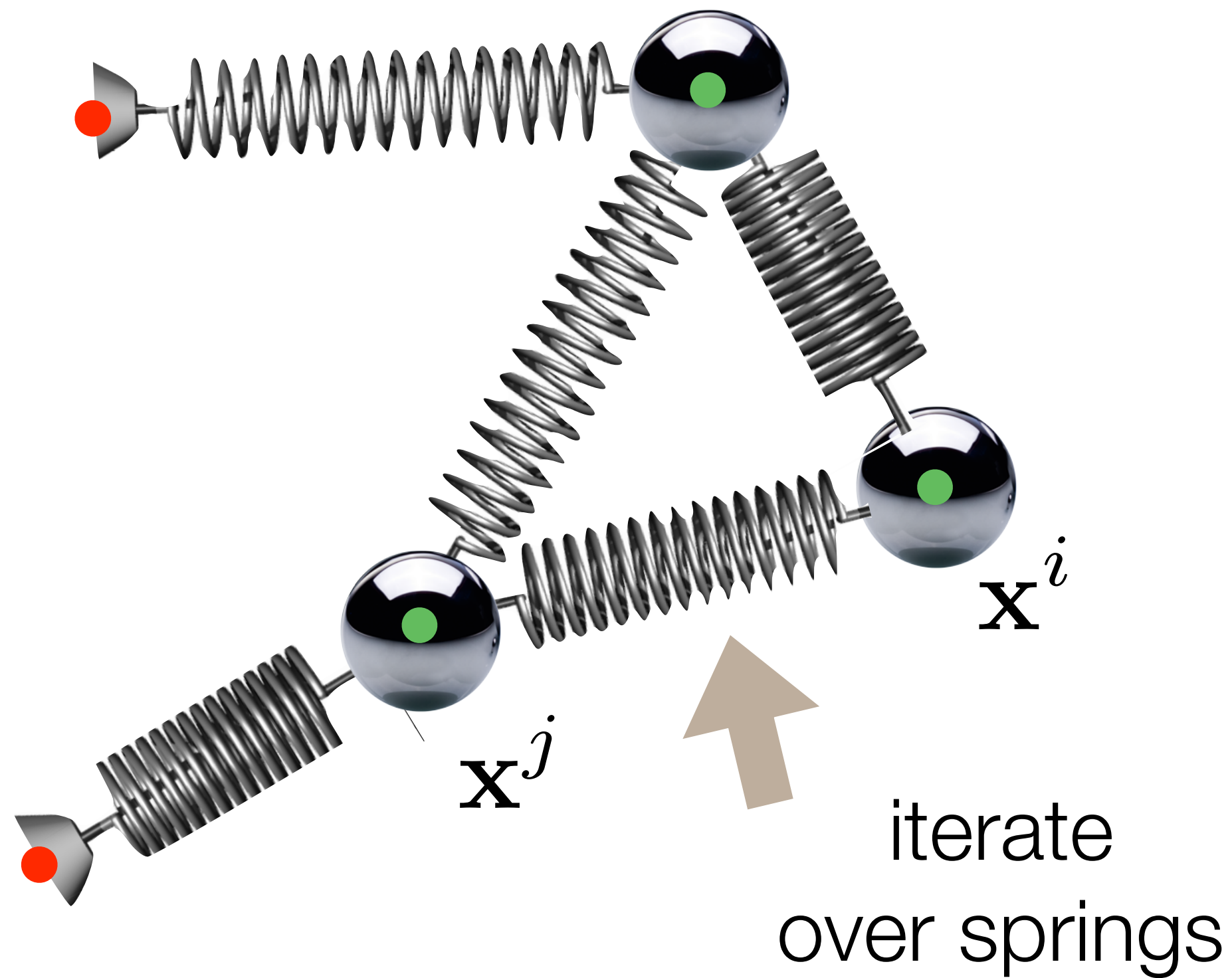
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Static Analysis

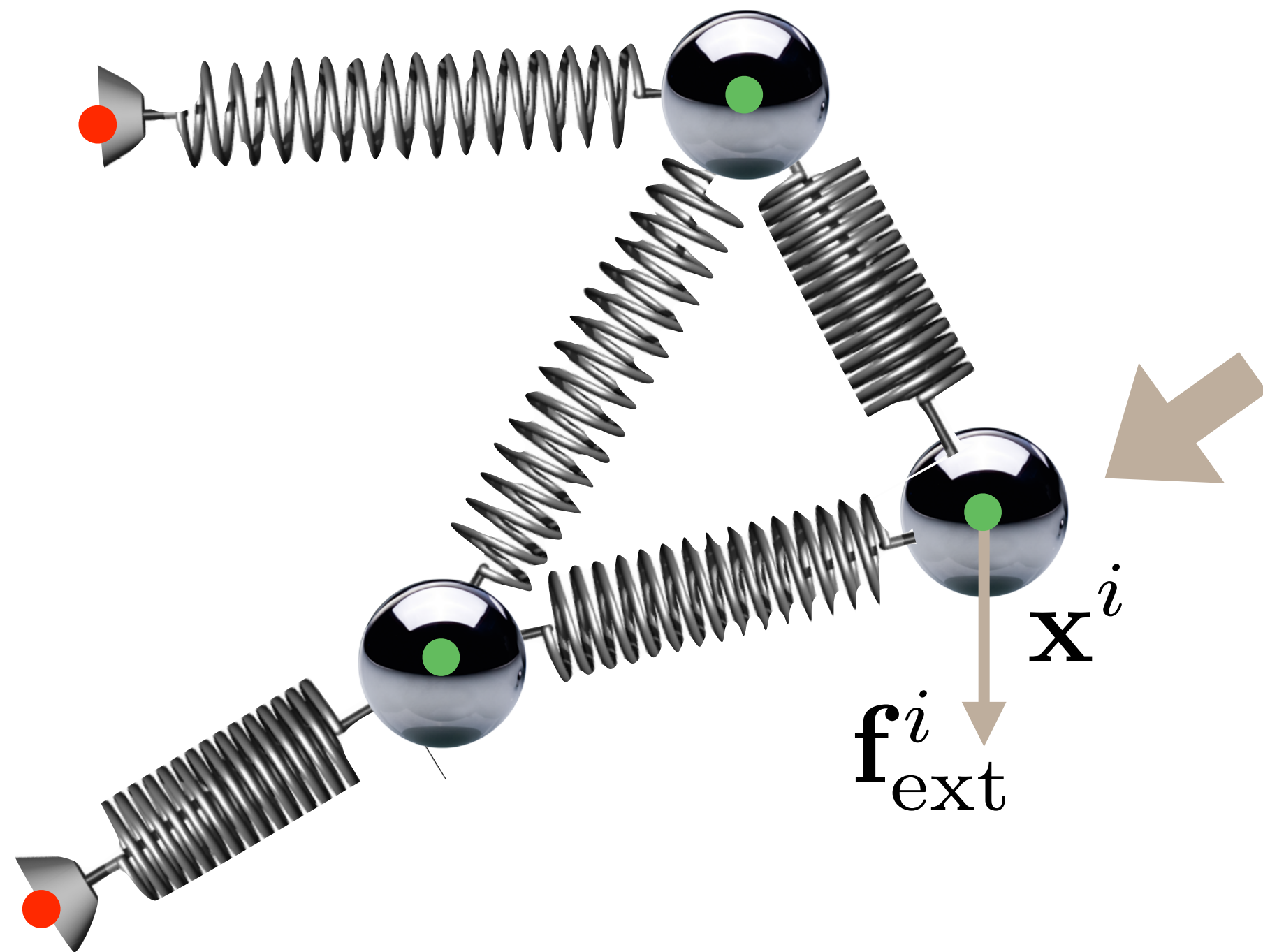
- Forces $\nabla E(\mathbf{x}) = \nabla E_{\text{int}}(\mathbf{x}) - \nabla E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i \nabla E_{\text{ext}}^i(\mathbf{x}^i)$



$$\nabla E(\mathbf{x}) = \begin{matrix} \text{[brown box]} \\ + \\ \text{[brown box]} \end{matrix} = \frac{\partial E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^i} + \frac{\partial E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^j}$$

Static Analysis

- Forces $\nabla E(\mathbf{x}) = \nabla E_{\text{int}}(\mathbf{x}) - \nabla E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j) - \sum_i \nabla E_{\text{ext}}^i(\mathbf{x}^i)$



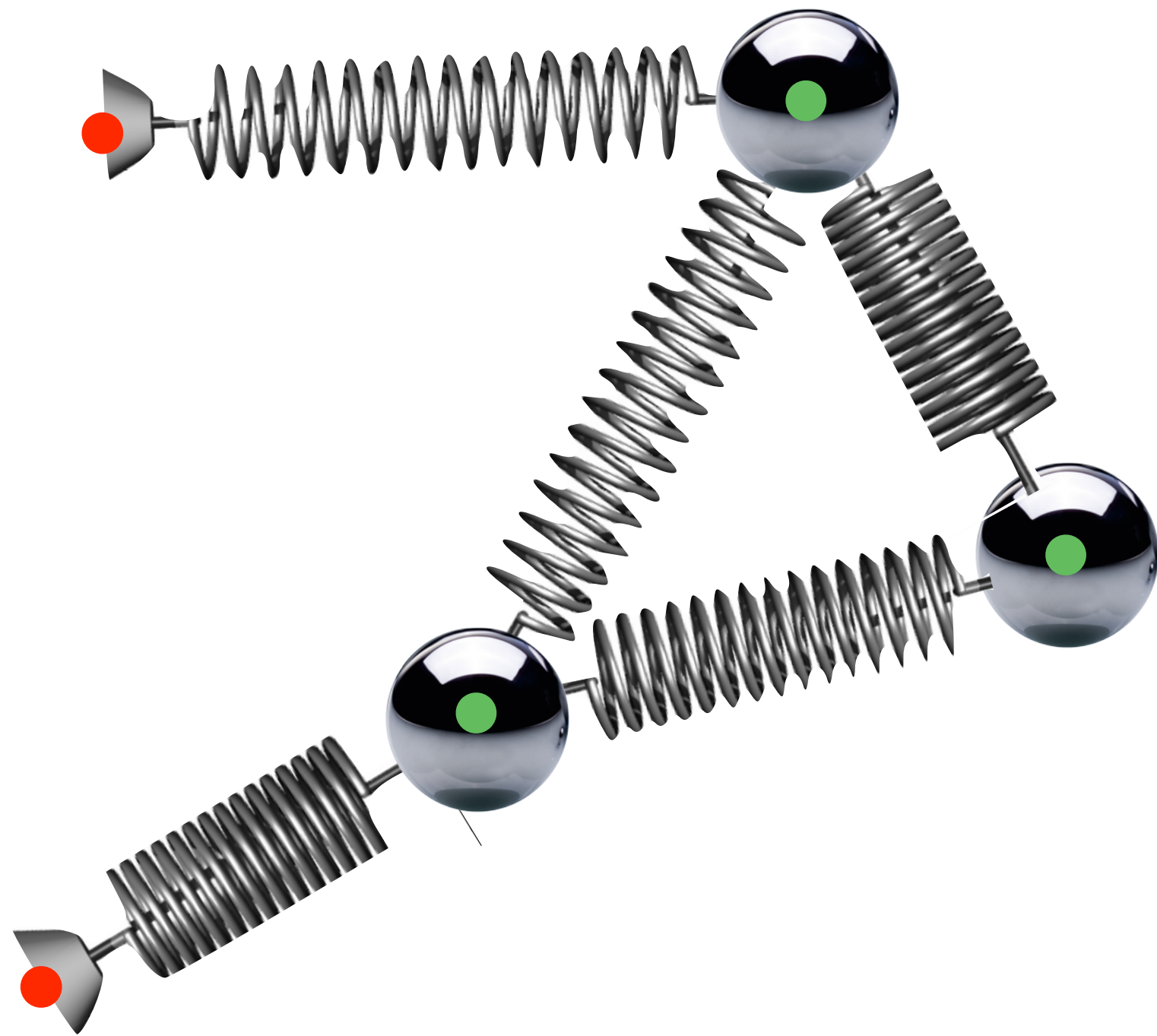
iterate
over masses

$$\nabla E(\mathbf{x}) = \text{[redacted]} - \frac{\partial E_{\text{ext}}^i(\mathbf{x}^i)}{\partial \mathbf{x}^i}$$

↑

Static Analysis

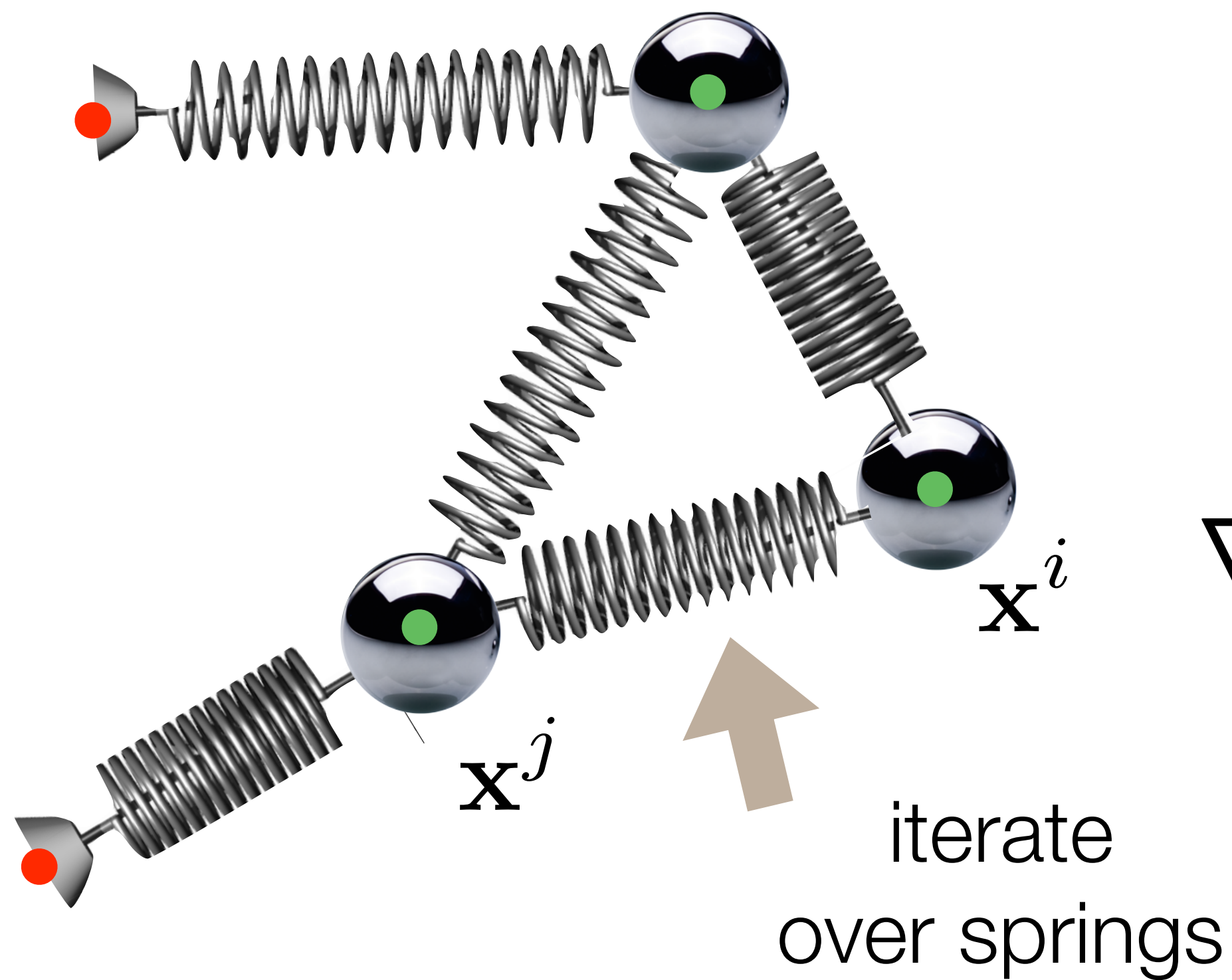
- Stiffness matrix $\nabla^2 E(\mathbf{x}) = \nabla^2 E_{\text{int}}(\mathbf{x}) - \nabla^2 E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)$



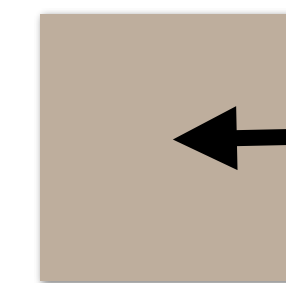
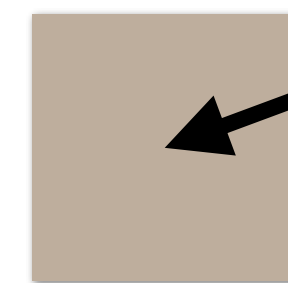
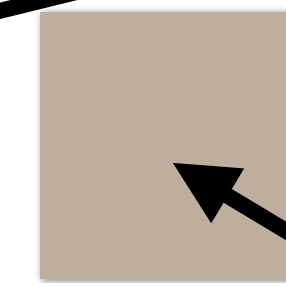
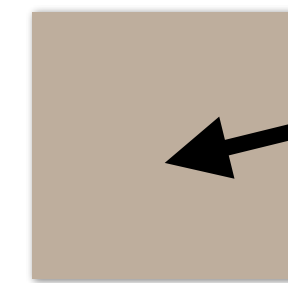
$$\nabla^2 E(\mathbf{x}) = \begin{matrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{matrix}$$

Static Analysis

- Stiffness matrix $\nabla^2 E(\mathbf{x}) = \nabla^2 E_{\text{int}}(\mathbf{x}) - \nabla^2 E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)$



$$\nabla^2 E(\mathbf{x}) =$$



$$+ = \frac{\partial^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^i \partial \mathbf{x}^i}$$

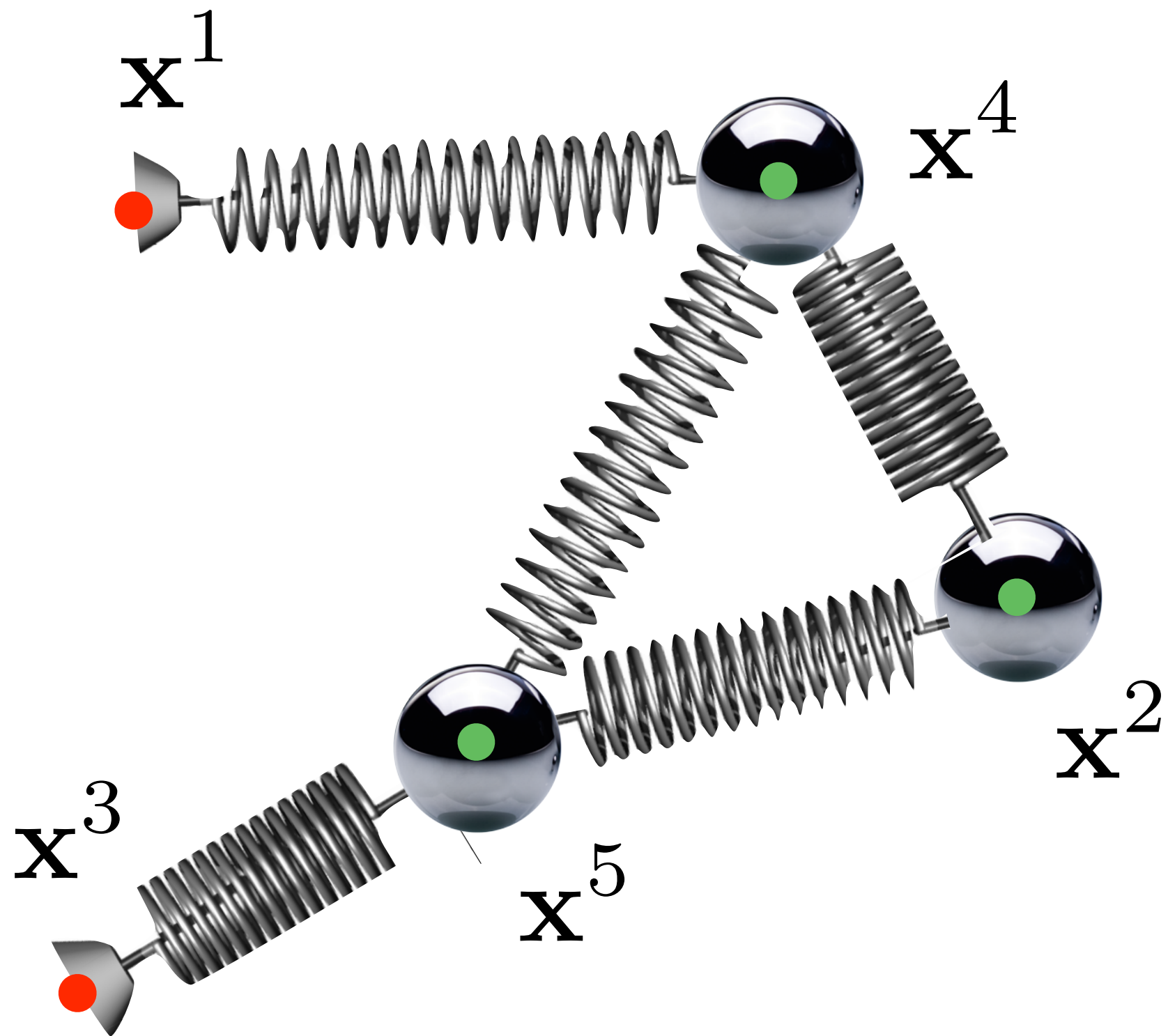
$$+ = \frac{\partial^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^i \partial \mathbf{x}^j}$$

$$+ = \frac{\partial^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^j \partial \mathbf{x}^i}$$

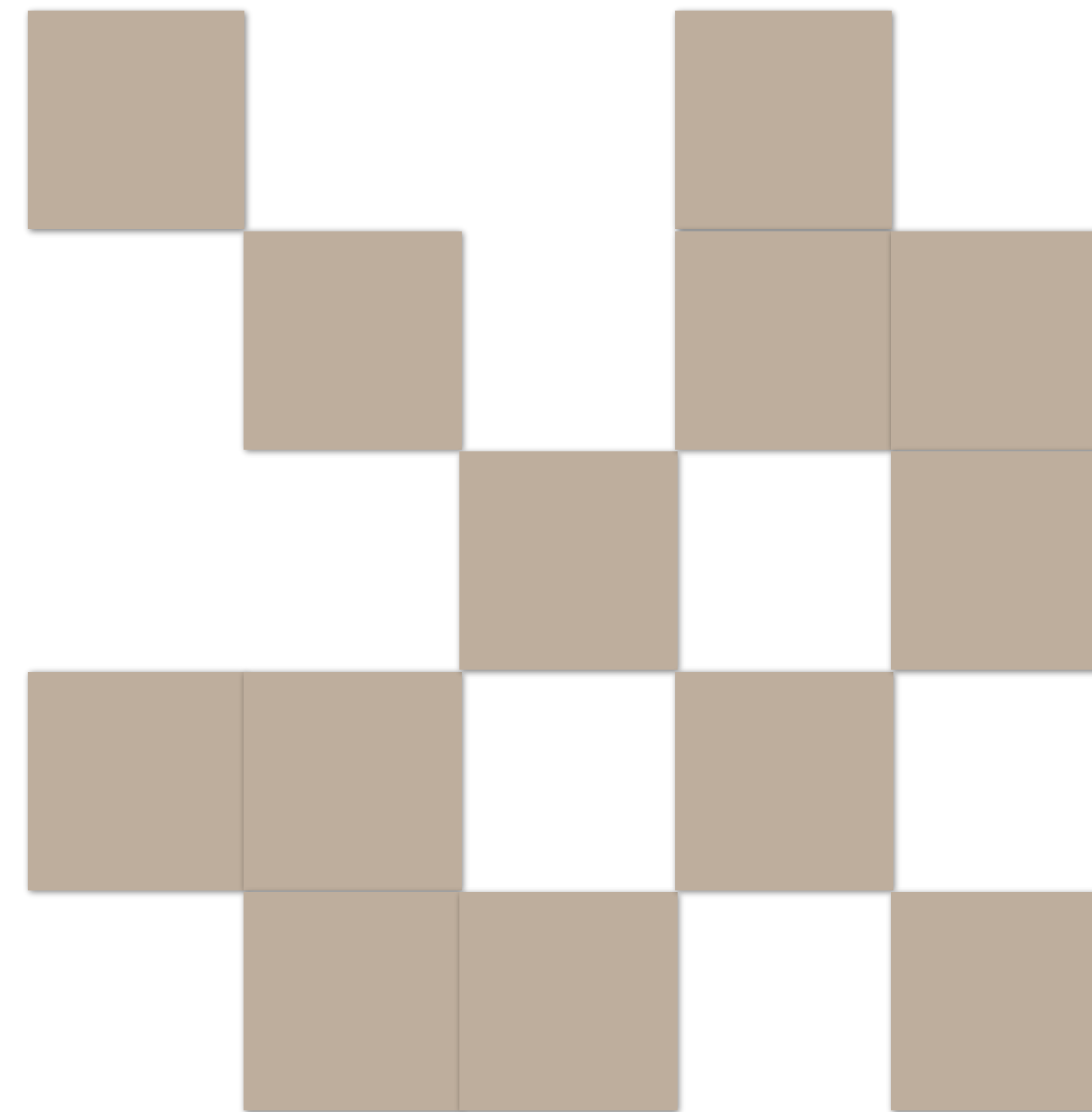
$$+ = \frac{\partial^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)}{\partial \mathbf{x}^j \partial \mathbf{x}^j}$$

Static Analysis

- Stiffness matrix $\nabla^2 E(\mathbf{x}) = \nabla^2 E_{\text{int}}(\mathbf{x}) - \nabla^2 E_{\text{ext}}(\mathbf{x})$
 $= \sum_{(i,j)} \nabla^2 E_{\text{int}}^{(i,j)}(\mathbf{x}^i, \mathbf{x}^j)$



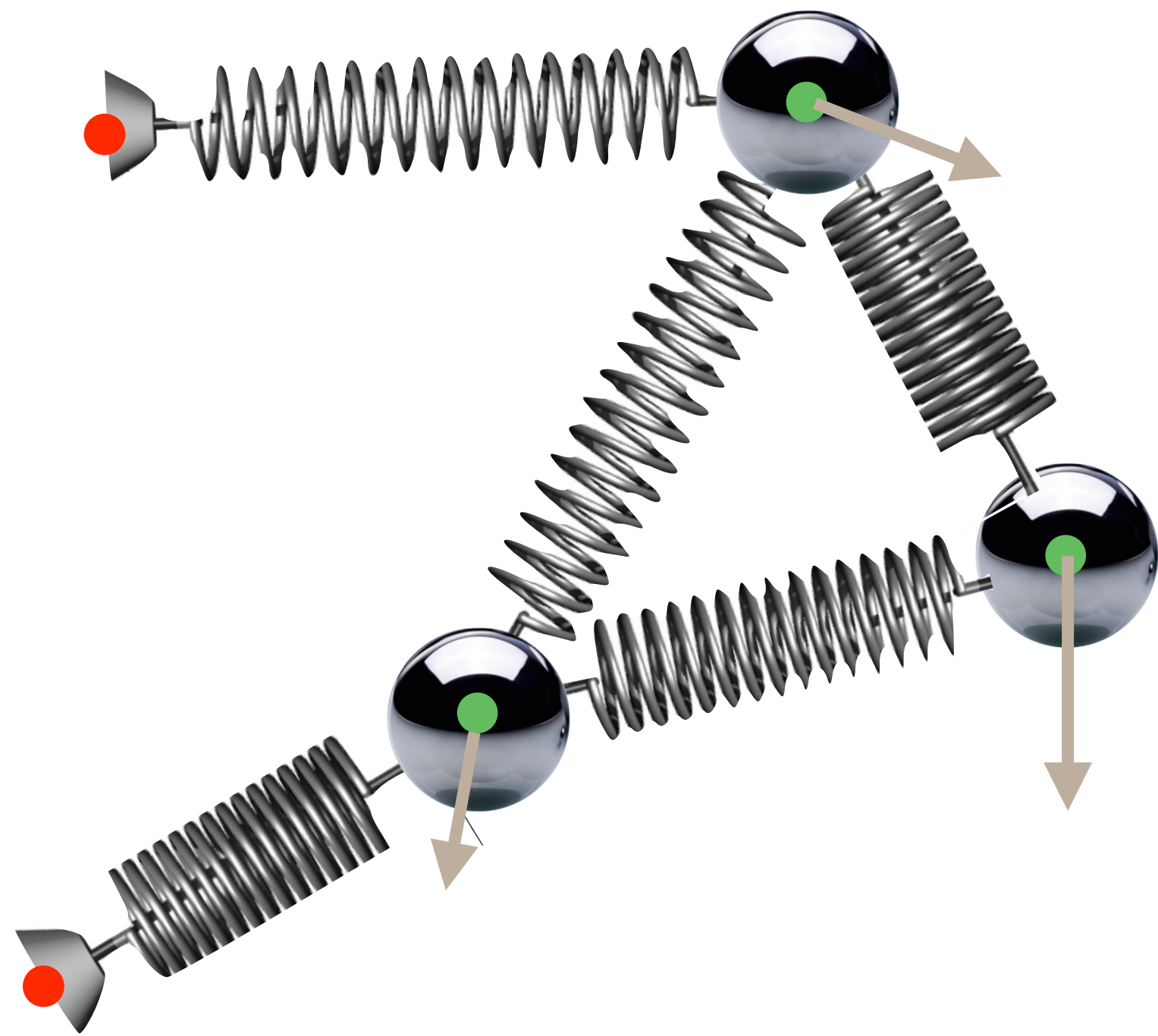
$$\nabla^2 E(\mathbf{x}) =$$



sparse
matrix

symmetric
matrix

Static Analysis



- Minimize energy

$$\begin{aligned} \min_{\mathbf{x}} f_{\text{static}}(\mathbf{x}) \quad f_{\text{static}}(\mathbf{x}) &= E(\mathbf{x}) \\ &= E_{\text{int}}(\mathbf{x}) - E_{\text{ext}}(\mathbf{x}) \end{aligned}$$

- Minimum \mathbf{x}^*

- gradient: zero

$$\nabla E(\mathbf{x}^*) \stackrel{!}{=} \mathbf{0}$$

- Hessian: positive definite

$$\forall \mathbf{p} \neq \mathbf{0} : \mathbf{p}^T \nabla^2 E(\mathbf{x}^*) \mathbf{p} > 0$$

- Static equilibrium

$$\nabla E(\mathbf{x}^*) = \mathbf{f}_{\text{int}}(\mathbf{x}^*) - \mathbf{f}_{\text{ext}} \stackrel{!}{=} \mathbf{0}$$

Dynamic Analysis

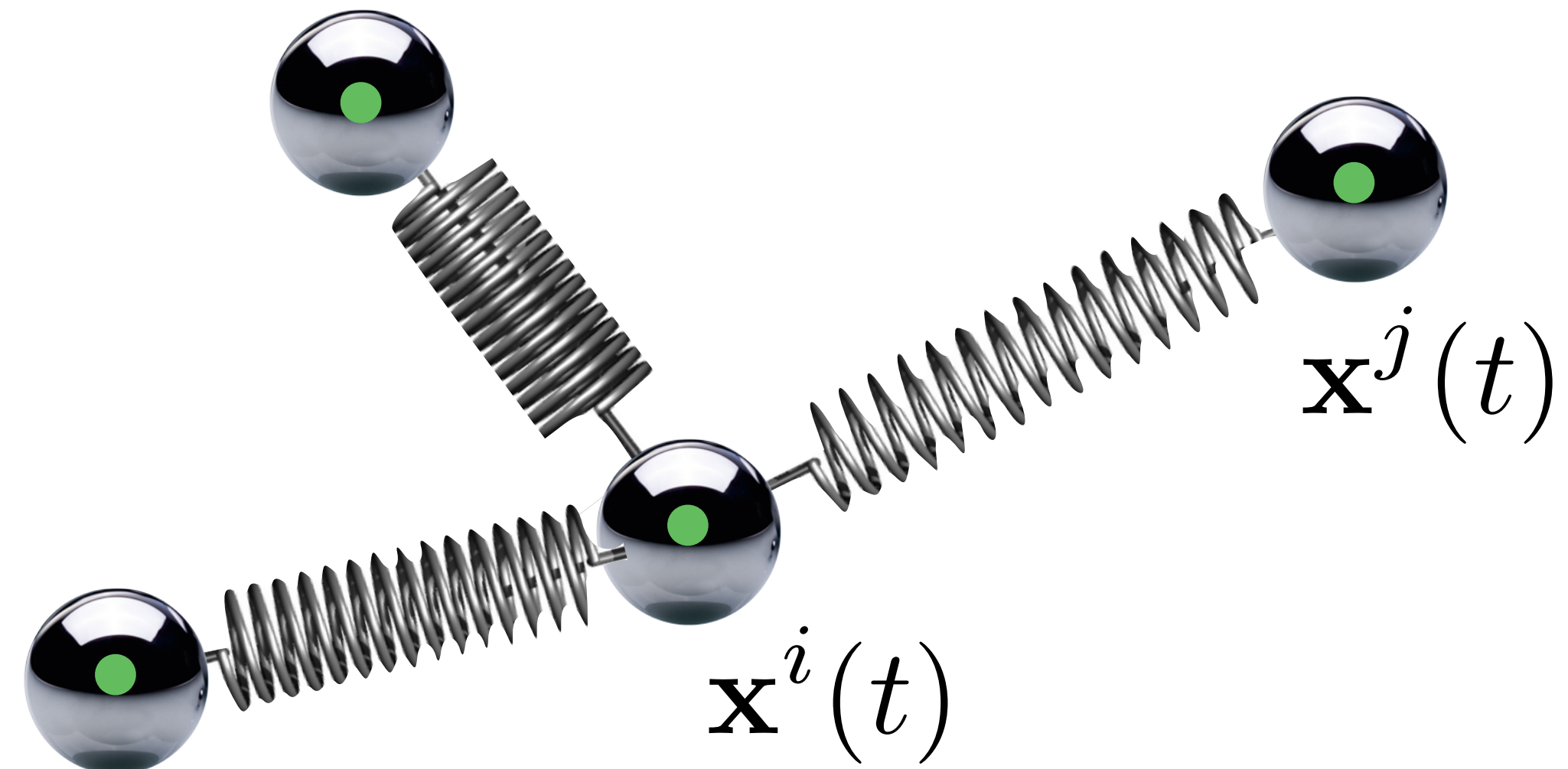
$$m^i \frac{d^2 \mathbf{x}^i(t)}{dt^2} + \gamma \frac{d\mathbf{x}^i(t)}{dt} = - \sum_j \mathbf{f}_{\text{int}}^{(i,j)}(\mathbf{x}^i(t), \mathbf{x}^j(t)) + \mathbf{f}_{\text{ext}}^i$$

2nd order ordinary differential equation (ODE)

$$\mathbf{x}^i(t_0) = \mathbf{x}_0^i \quad \frac{d\mathbf{x}^i(t_0)}{dt} = \mathbf{v}_0^i$$

Initial value problem (IVP)

How do we determine motion $\mathbf{x}^i(t)$?



Dynamic Analysis

- Explicit Euler

$$\mathbf{x}^i(t+h) = \mathbf{x}^i(t) + h\mathbf{v}^i(t)$$

$$\mathbf{v}^i(t+h) = \mathbf{v}^i(t) + h\mathbf{a}^i(t)$$

$$\mathbf{a}^i(t) = \frac{1}{m^i} \left(- \sum_j \mathbf{f}_{\text{int}}^{(i,j)}(\mathbf{x}^i(t), \mathbf{x}^j(t)) + \mathbf{f}_{\text{ext}}^i - \gamma\mathbf{v}^i(t) \right)$$

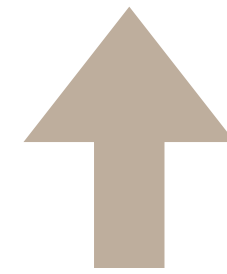
Dynamic Analysis

- Implicit Euler

$$\mathbf{x}^i(t+h) = \mathbf{x}^i(t) + h\mathbf{v}^i(t+h)$$

$$\mathbf{v}^i(t+h) = \mathbf{v}^i(t) + h\mathbf{a}^i(t+h)$$

$$\mathbf{a}^i(t+h) = \frac{1}{m^i} \left(- \sum_j \mathbf{f}_{\text{int}}^{(i,j)}(\mathbf{x}^i(t+h), \mathbf{x}^j(t+h)) + \mathbf{f}_{\text{ext}}^i - \gamma\mathbf{v}^i(t+h) \right)$$



multiply both
sides with m^i

Dynamic Analysis

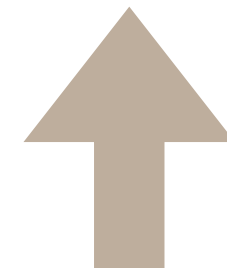
- Implicit Euler

$$\mathbf{x}^i(t+h) = \mathbf{x}^i(t) + h\mathbf{v}^i(t+h)$$

$$\mathbf{v}^i(t+h) = \mathbf{v}^i(t) + h\mathbf{a}^i(t+h)$$

$$m^i \mathbf{a}^i(t+h) = - \sum_j \mathbf{f}_{\text{int}}^{(i,j)}(\mathbf{x}^i(t+h), \mathbf{x}^j(t+h)) + \mathbf{f}_{\text{ext}}^i - \gamma \mathbf{v}^i(t+h)$$

Newton's 2nd
law



move internal and damping
forces to left-hand side

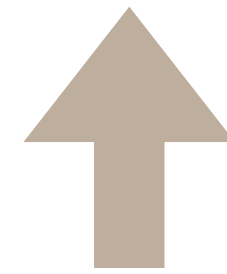
Dynamic Analysis

- Implicit Euler

$$\mathbf{x}^i(t+h) = \mathbf{x}^i(t) + h\mathbf{v}^i(t+h)$$

$$\mathbf{v}^i(t+h) = \mathbf{v}^i(t) + h\mathbf{a}^i(t+h)$$

$$m^i\mathbf{a}^i(t+h) + \sum_j \mathbf{f}_{\text{int}}^{(i,j)}(\mathbf{x}^i(t+h), \mathbf{x}^j(t+h)) + \gamma\mathbf{v}^i(t+h) = \mathbf{f}_{\text{ext}}^i$$



“dynamic” equilibrium

Dynamic Analysis

- Implicit Euler

$$\mathbf{x}(t + h) = \mathbf{x}(t) + h\mathbf{v}(t + h)$$

$$\mathbf{v}(t + h) = \mathbf{v}(t) + h\mathbf{a}(t + h)$$

$$\mathbf{M}\mathbf{a}(t + h) + \nabla E_{\text{int}}(\mathbf{x}(t + h)) + \gamma\mathbf{v}(t + h) = \mathbf{f}_{\text{ext}}$$

$$\mathbf{M} = \begin{bmatrix} \ddots & & & & \\ & m^i & & & \\ & & m^i & & \\ & & & m^i & \\ & & & & \ddots \end{bmatrix} \quad \mathbf{x} = \begin{bmatrix} \vdots \\ \mathbf{x}^i \\ \vdots \end{bmatrix} \quad \mathbf{v} = \begin{bmatrix} \vdots \\ \mathbf{v}^i \\ \vdots \end{bmatrix} \quad \mathbf{a} = \begin{bmatrix} \vdots \\ \mathbf{a}^i \\ \vdots \end{bmatrix} \quad \mathbf{f}_{\text{ext}} = \begin{bmatrix} \vdots \\ \mathbf{f}_{\text{ext}}^i \\ \vdots \end{bmatrix}$$

$\mathbb{R}^{3n \times 3n}$ \mathbb{R}^{3n}

Dynamic Analysis

- Implicit Euler

$$\mathbf{x}_n = \mathbf{x}_p + h\mathbf{v}_n$$

$$\mathbf{v}_n = \mathbf{v}_p + h\mathbf{a}_n$$

p previous, *known*

n next, *unknown*

$$\mathbf{M}\mathbf{a}_n + \nabla E_{\text{int}}(\mathbf{x}_n) + \gamma\mathbf{v}_n = \mathbf{f}_{\text{ext}}$$

Dynamic Analysis

- Implicit Euler

$$\mathbf{x}_n = \mathbf{x}_p + h\mathbf{v}_n$$

p previous, *known*

$$\mathbf{v}_n = \mathbf{v}_p + h\mathbf{a}_n$$

n next, *unknown*

$$\mathbf{M}\mathbf{a}_n + \nabla E_{\text{int}}(\mathbf{x}_n) + \gamma\mathbf{v}_n = \mathbf{f}_{\text{ext}}$$

$$\mathbf{x}_n = \mathbf{x}_p + h\mathbf{v}_n \longrightarrow \mathbf{v}_n(\mathbf{x}_n) = \frac{\mathbf{x}_n - \mathbf{x}_p}{h}$$

$$\mathbf{v}_n = \mathbf{v}_p + h\mathbf{a}_n \longrightarrow \mathbf{a}_n(\mathbf{x}_n) = \frac{\mathbf{v}_n(\mathbf{x}_n) - \mathbf{v}_p}{h} = \frac{\mathbf{v}_n(\mathbf{x}_n)}{h} - \frac{\mathbf{v}_p}{h} = \frac{\mathbf{x}_n - \mathbf{x}_p}{h^2} - \frac{\mathbf{v}_p}{h}$$

Dynamic Analysis

- Implicit Euler

$$\mathbf{M}\mathbf{a}_n(\mathbf{x}_n^*) + \nabla E_{\text{int}}(\mathbf{x}_n^*) + \gamma\mathbf{v}_n(\mathbf{x}_n^*) - \mathbf{f}_{\text{ext}} \stackrel{!}{=} \mathbf{0}$$

Find \mathbf{x}_n^ that fulfills this “dynamic” equilibrium.*

$$\mathbf{v}_n(\mathbf{x}_n) = \frac{\mathbf{x}_n - \mathbf{x}_p}{h}$$

$$\mathbf{a}_n(\mathbf{x}_n) = \frac{\mathbf{v}_n(\mathbf{x}_n) - \mathbf{v}_p}{h} = \frac{\mathbf{v}_n(\mathbf{x}_n)}{h} - \frac{\mathbf{v}_p}{h} = \frac{\mathbf{x}_n - \mathbf{x}_p}{h^2} - \frac{\mathbf{v}_p}{h}$$

Dynamic Analysis

- Implicit Euler

$$\min_{\mathbf{x}_n} f_{\text{dynamic}}(\mathbf{x}_n)$$

$$\begin{aligned} f_{\text{dynamic}}(\mathbf{x}_n) &= \frac{h^2}{2} (\mathbf{a}_n(\mathbf{x}_n))^T \mathbf{M} \mathbf{a}_n(\mathbf{x}_n) && \text{“inertia”} \\ &+ E_{\text{int}}(\mathbf{x}_n) && \text{internal energy} \\ &+ \frac{h}{2} \gamma (\mathbf{v}_n(\mathbf{x}_n))^T \mathbf{v}_n(\mathbf{x}_n) && \text{“damping”} \\ &- \mathbf{f}_{\text{ext}}^T (\mathbf{x}_n - \mathbf{X}) && \text{external energy} \end{aligned}$$

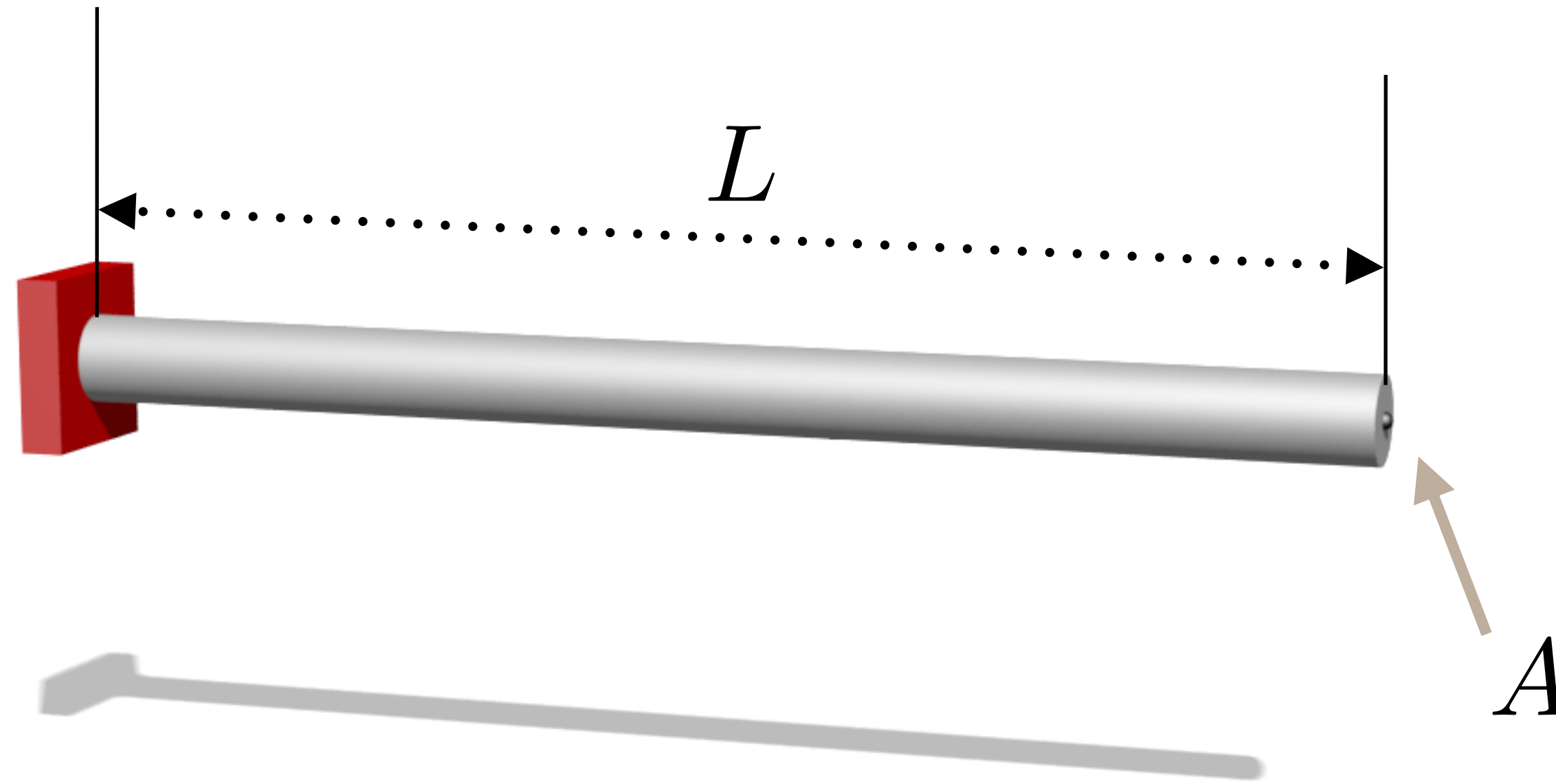
Agenda

- Motivation
- Energy, forces, static vs. dynamic analysis
- Numerical time integration (explicit vs. implicit schemes)
- Assembly: energy, forces, stiffness matrix
- Continuum mechanics: strain, stress, material models
- Linear vs. nonlinear FEM (Finite Element Method)

Elastic Rod

L rest length

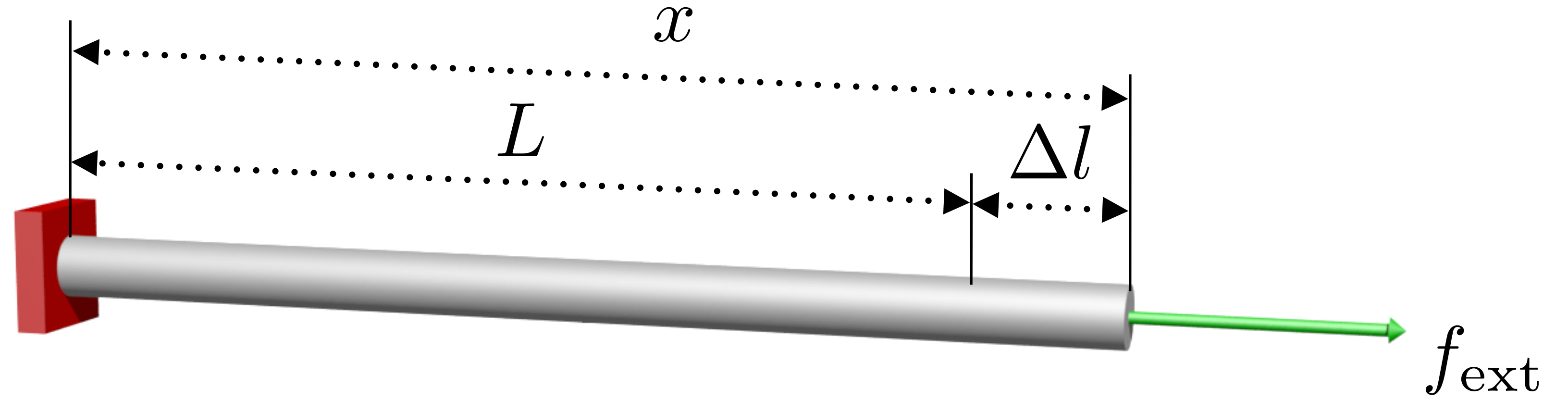
A cross-section



Elastic Rod: Stress and Strain

L rest length

A cross-section



unknown

deformation

x

strain

$$\varepsilon = \frac{x - L}{L}$$

relative stretch

Hooke's law

$$\sigma = E\varepsilon$$

E Young's modulus

stress

$$\sigma = \frac{f_{\text{ext}}}{A}$$

force density

known

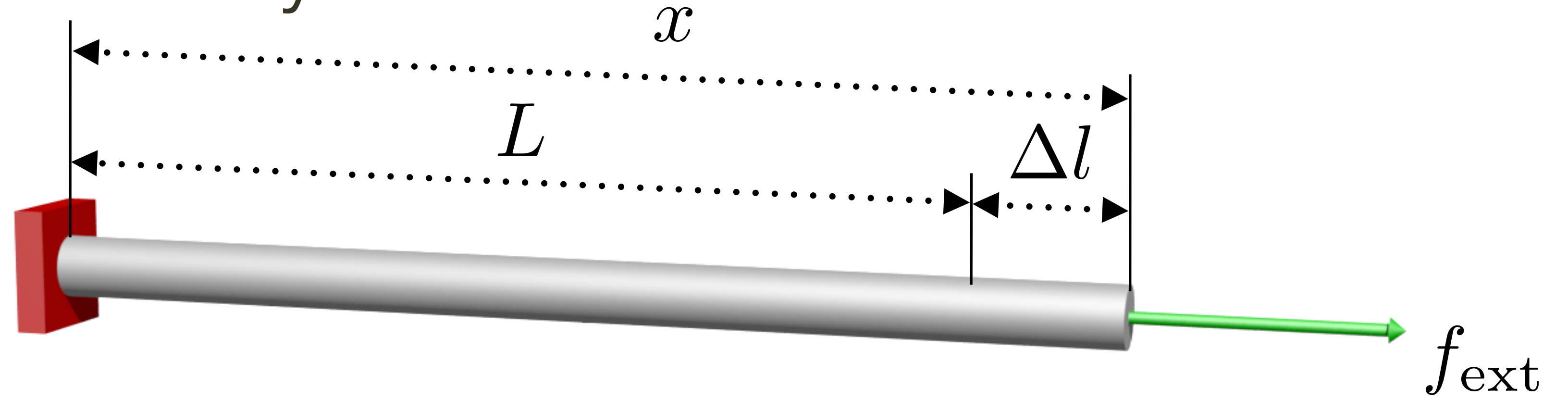
force

f_{ext}

Elastic Rod: Static Analysis

L rest length

A cross-section



unknown

deformation

x

static solution

$$x = \frac{f_{\text{ext}} L}{EA} + L$$

known

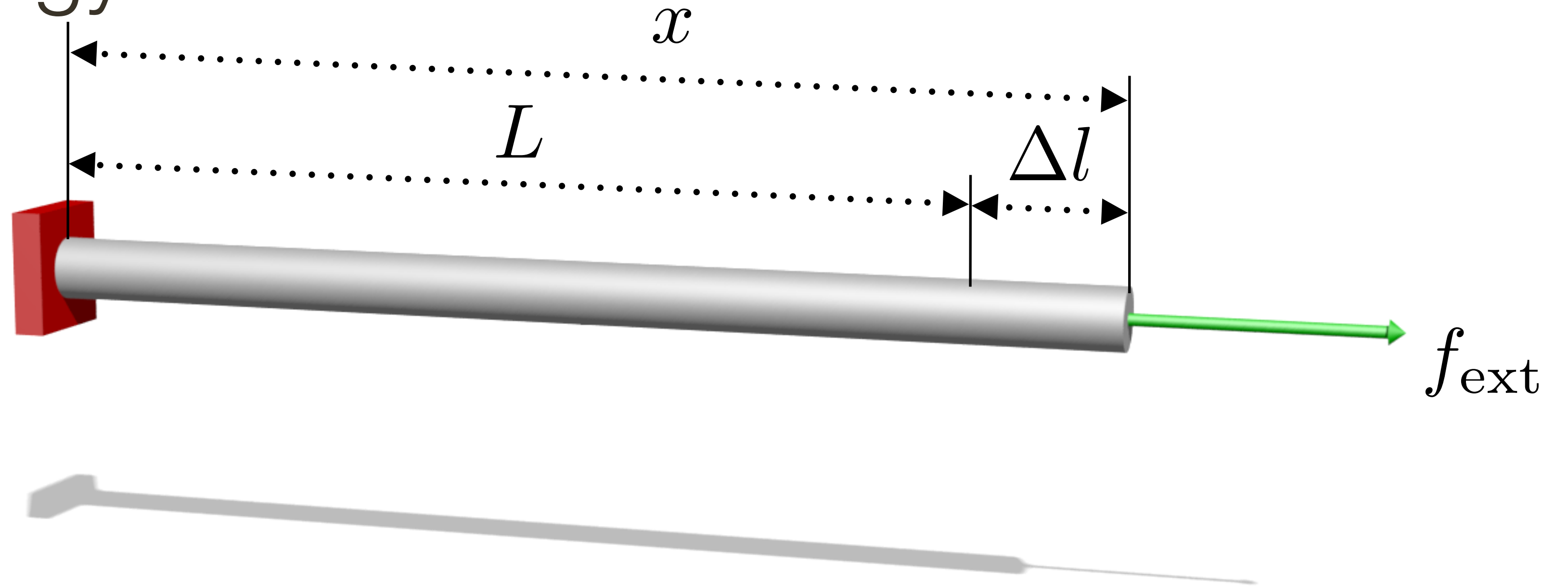
force

f_{ext}

Elastic Rod: Energy

L rest length

A cross-section



$$\begin{aligned} f_{\text{static}}(x) &= U(x) - W(x) \\ &= \Psi(x)V - f_{\text{ext}}(x - L) \end{aligned}$$

strain energy density

volume

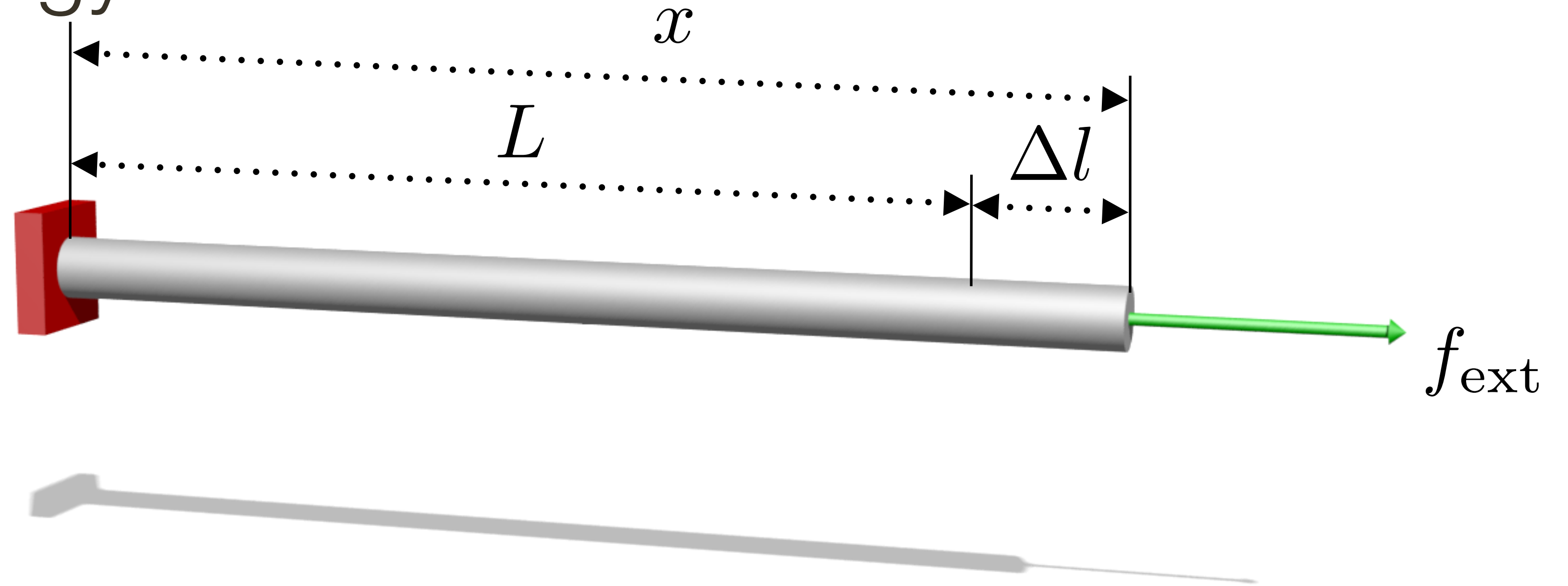
$$\Psi(x) = \frac{1}{2}E\varepsilon^2(x)$$

$$V = AL$$

Elastic Rod: Energy

L rest length

A cross-section



$$\frac{df_{\text{static}}(x)}{dx} = E\varepsilon(x)A - f_{\text{ext}} \stackrel{!}{=} 0$$

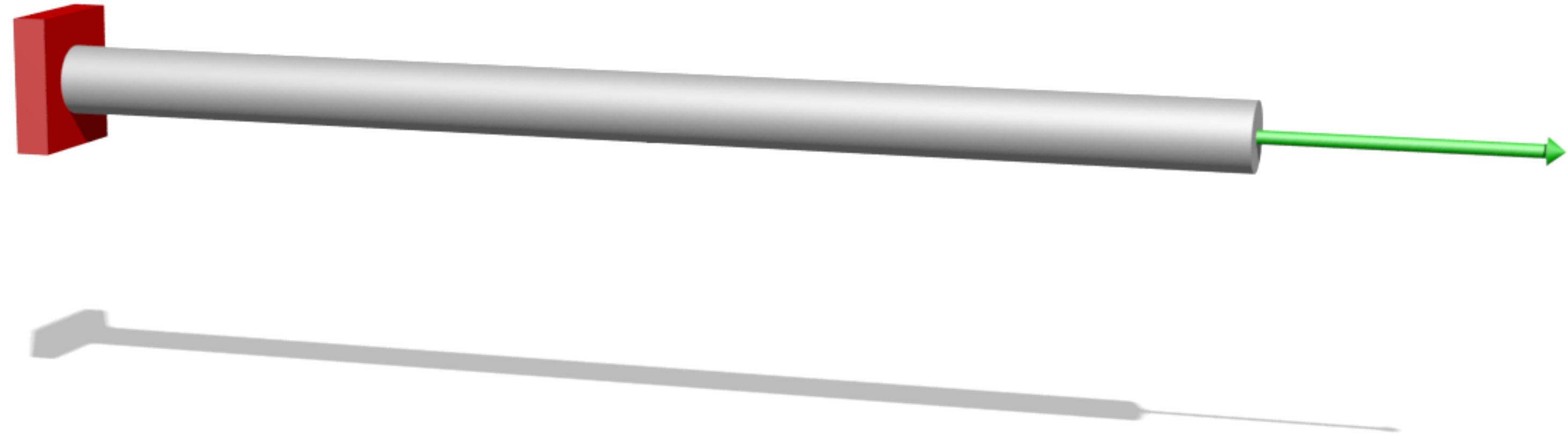
strain

$$\varepsilon(x) = \frac{x - L}{L}$$

static solution

$$x = \frac{f_{\text{ext}}L}{EA} + L$$

Elastic Rod: Energy

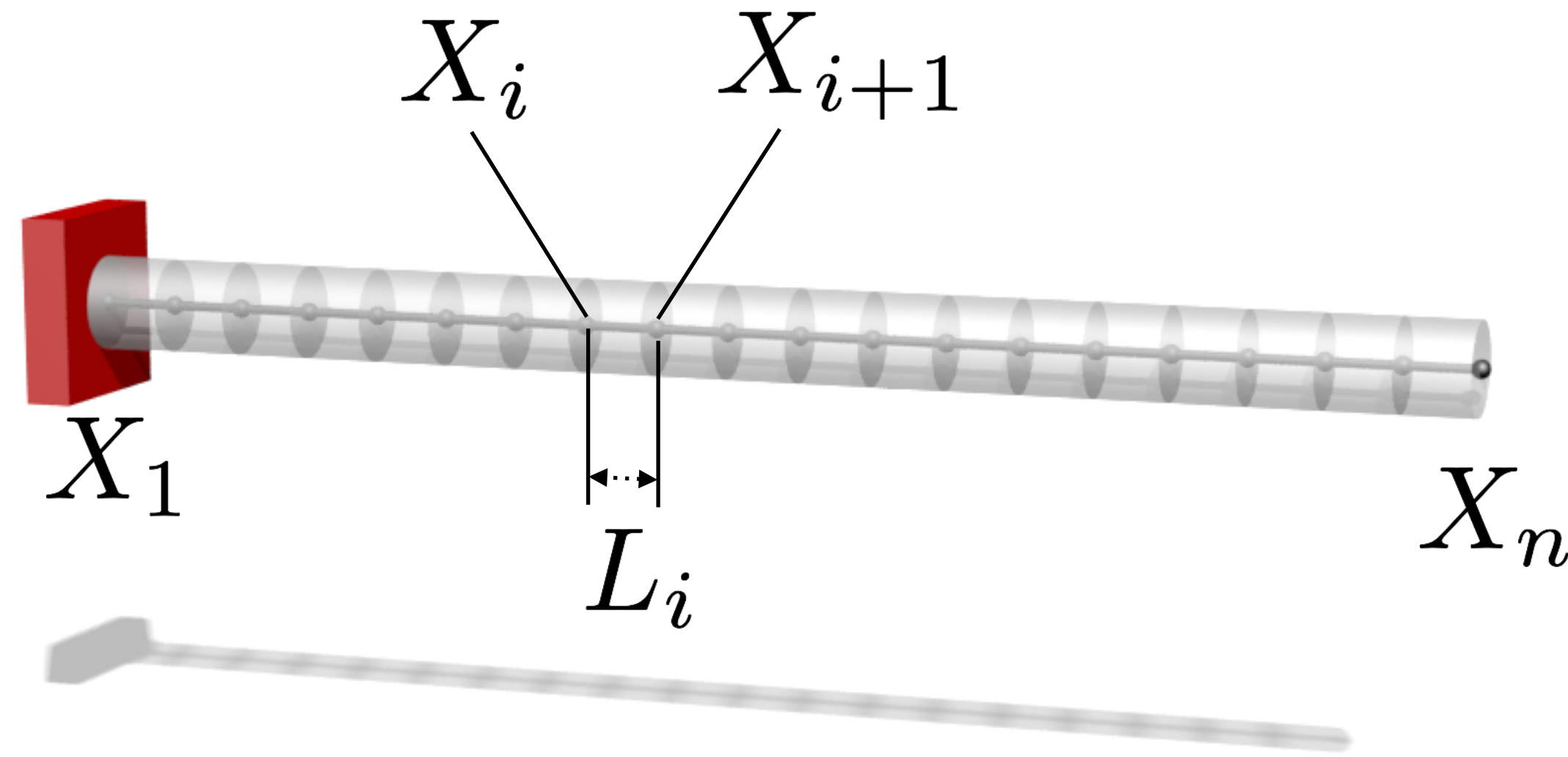


Principle of minimum potential energy

A mechanical system in static equilibrium will assume a state of minimum potential energy.

Elastic Rod: Finite Element Discretization

$$\mathbf{X} = \begin{bmatrix} X_1 \\ \vdots \\ X_n \end{bmatrix}$$



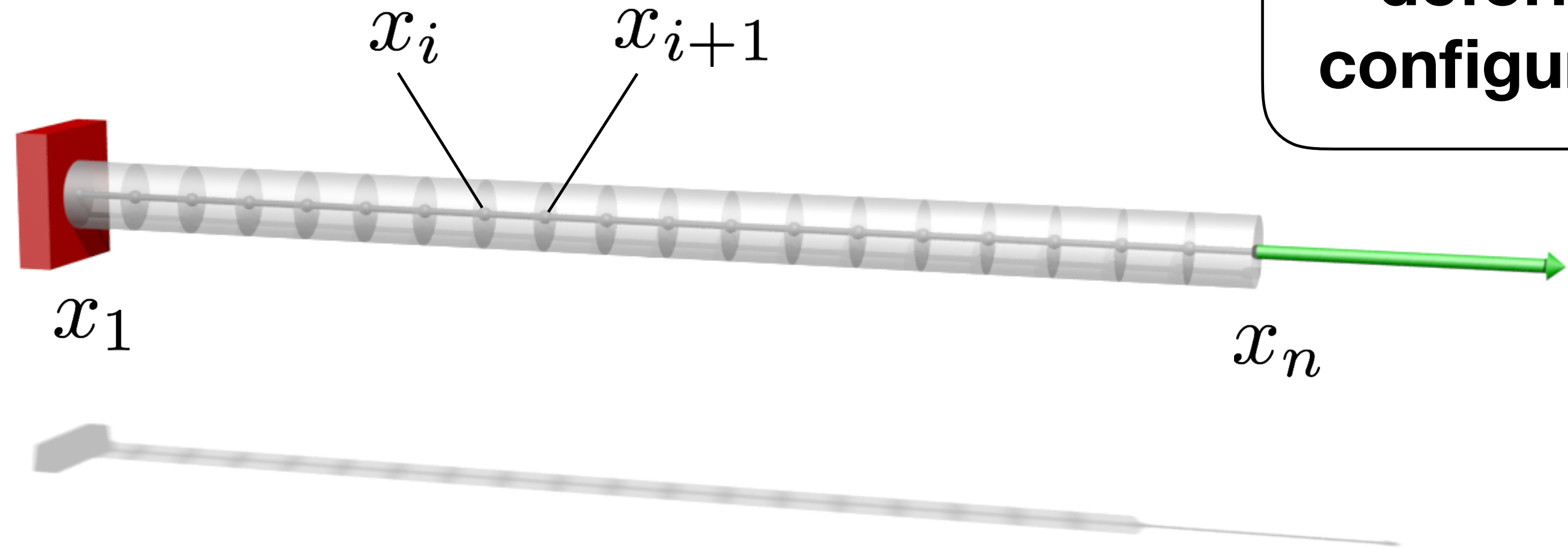
**undeformed
configuration**

element rest length

$$L_i = X_{i+1} - X_i$$

Elastic Rod: Finite Element Discretization

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



element rest length

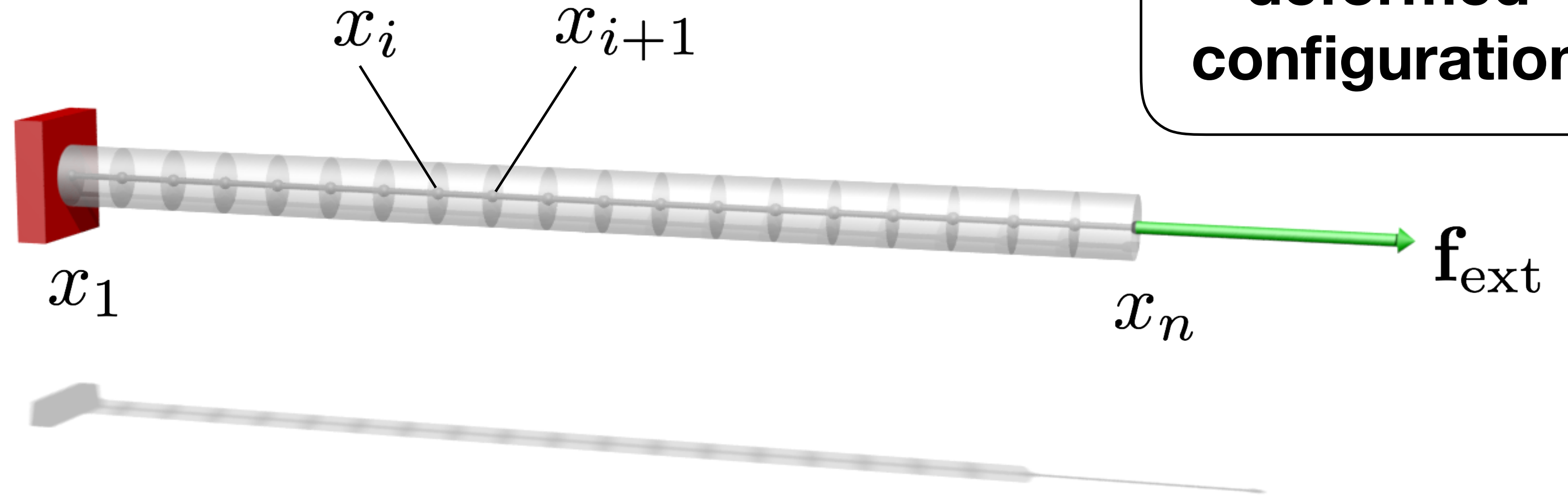
$$L_i = X_{i+1} - X_i$$

element strain

$$\varepsilon_i = \frac{x_{i+1} - x_i - L_i}{L_i}$$

Elastic Rod: Finite Element Discretization

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



element rest length

$$L_i = X_{i+1} - X_i$$

element strain

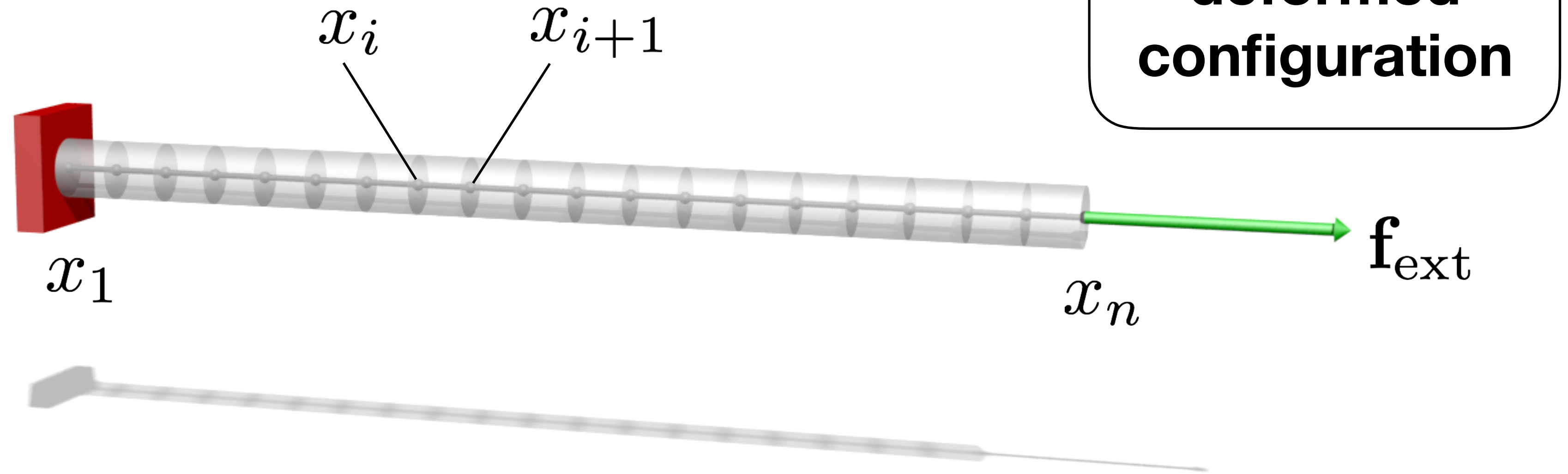
$$\varepsilon_i = \frac{x_{i+1} - x_i - L_i}{L_i}$$

energy

$$f_{\text{static}}(\mathbf{x}) = \sum_{i=1}^{n-1} U_i(\mathbf{x}) - \mathbf{f}_{\text{ext}}^T (\mathbf{x} - \mathbf{X})$$
$$U_i(\mathbf{x}) = \Psi_i(\mathbf{x}) V_i = \frac{1}{2} E \varepsilon_i^2(\mathbf{x}) A L_i$$

Elastic Rod: Finite Element Discretization

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



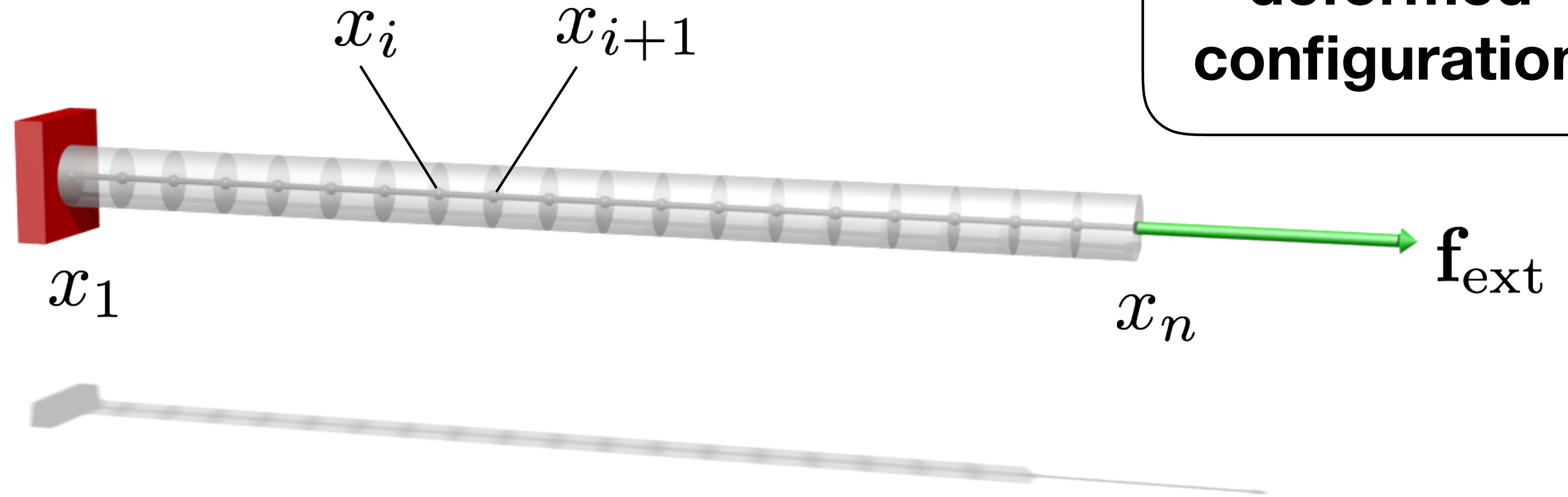
energy gradient

$$\nabla f_{\text{static}}(\mathbf{x}) = \sum_{i=1}^{n-1} \nabla U_i(\mathbf{x}) - \mathbf{f}_{\text{ext}}$$

$$\nabla U_i(\mathbf{x}) = \begin{bmatrix} \frac{\partial U_i}{\partial x_i} \\ \frac{\partial U_i}{\partial x_{i+1}} \end{bmatrix} = \begin{bmatrix} -E\varepsilon_i A \\ E\varepsilon_i A \end{bmatrix}$$

Elastic Rod: Finite Element Discretization

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

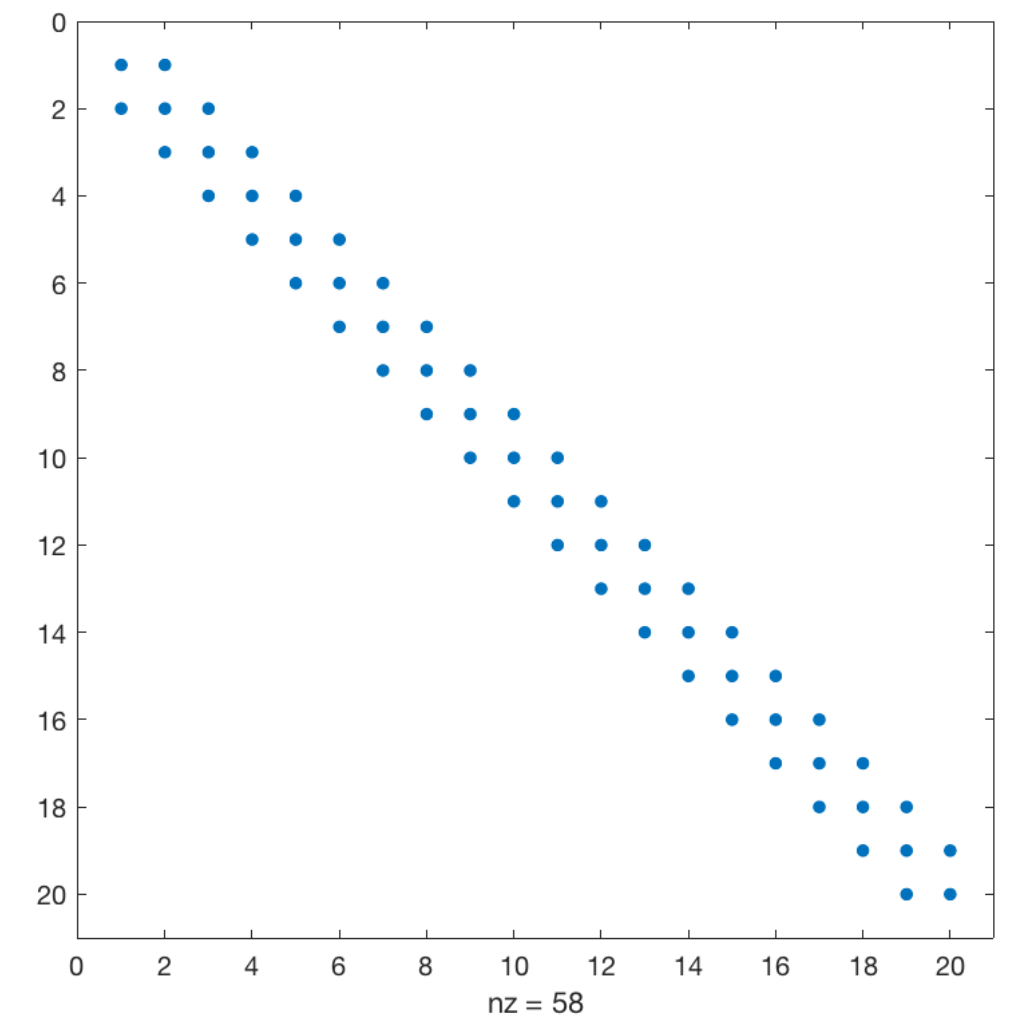


constant stiffness matrix

energy Hessian

$$\mathbf{K} = \nabla^2 f_{\text{static}}(\mathbf{x}) = \sum_{i=1}^{n-1} \nabla^2 U_i$$

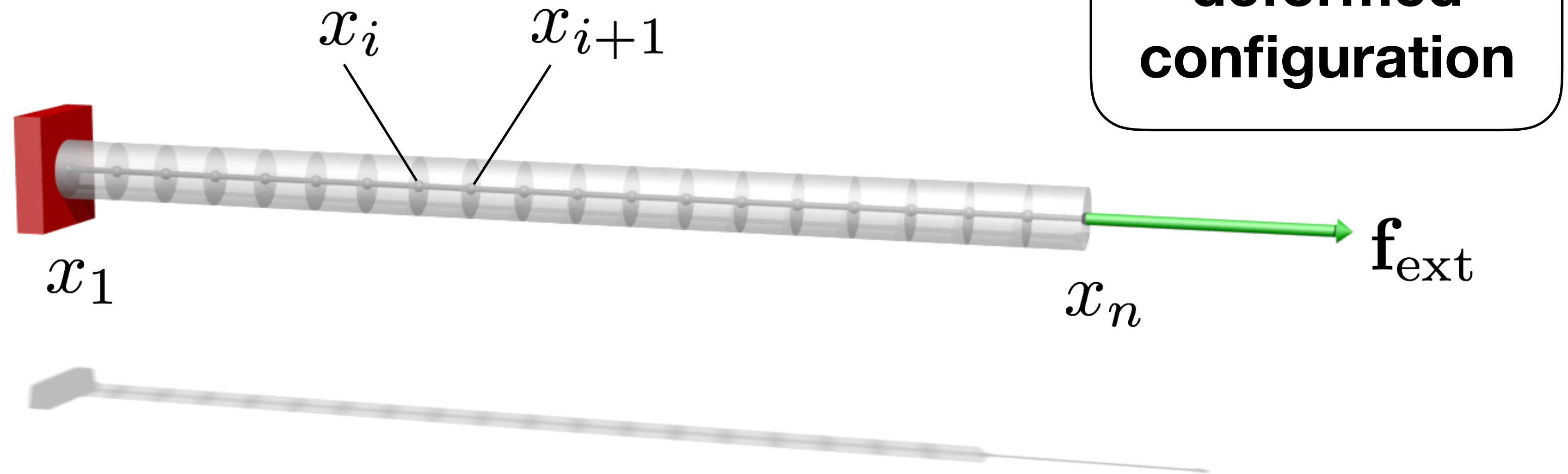
$$\nabla^2 U_i = \begin{bmatrix} \frac{\partial^2 U_i}{\partial x_i^2} & \frac{\partial^2 U_i}{\partial x_i \partial x_{i+1}} \\ \frac{\partial^2 U_i}{\partial x_{i+1} \partial x_i} & \frac{\partial^2 U_i}{\partial x_{i+1}^2} \end{bmatrix} = \begin{bmatrix} \frac{EA}{L_i} & -\frac{EA}{L_i} \\ -\frac{EA}{L_i} & \frac{EA}{L_i} \end{bmatrix}$$



sparsity pattern

Elastic Rod: Linear Elasticity

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



constant stiffness matrix

$$\nabla^2 f_{\text{static}}(\mathbf{x}) = \mathbf{K}$$

linear forces

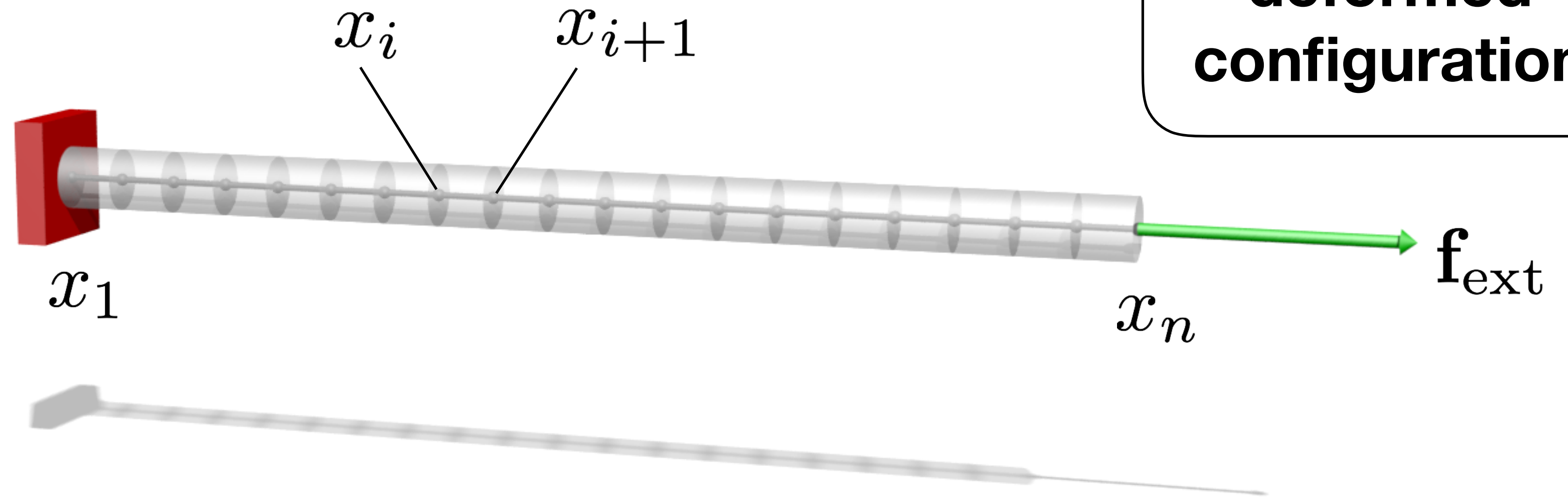
$$\nabla f_{\text{static}}(\mathbf{x}) = \mathbf{K}(\mathbf{x} - \mathbf{X}) - \mathbf{f}_{\text{ext}}$$

quadratic energy

$$f_{\text{static}}(\mathbf{x}) = \frac{1}{2} (\mathbf{x} - \mathbf{X})^T \mathbf{K} (\mathbf{x} - \mathbf{X}) - \mathbf{f}_{\text{ext}}^T (\mathbf{x} - \mathbf{X})$$

Elastic Rod: Linear Elasticity

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



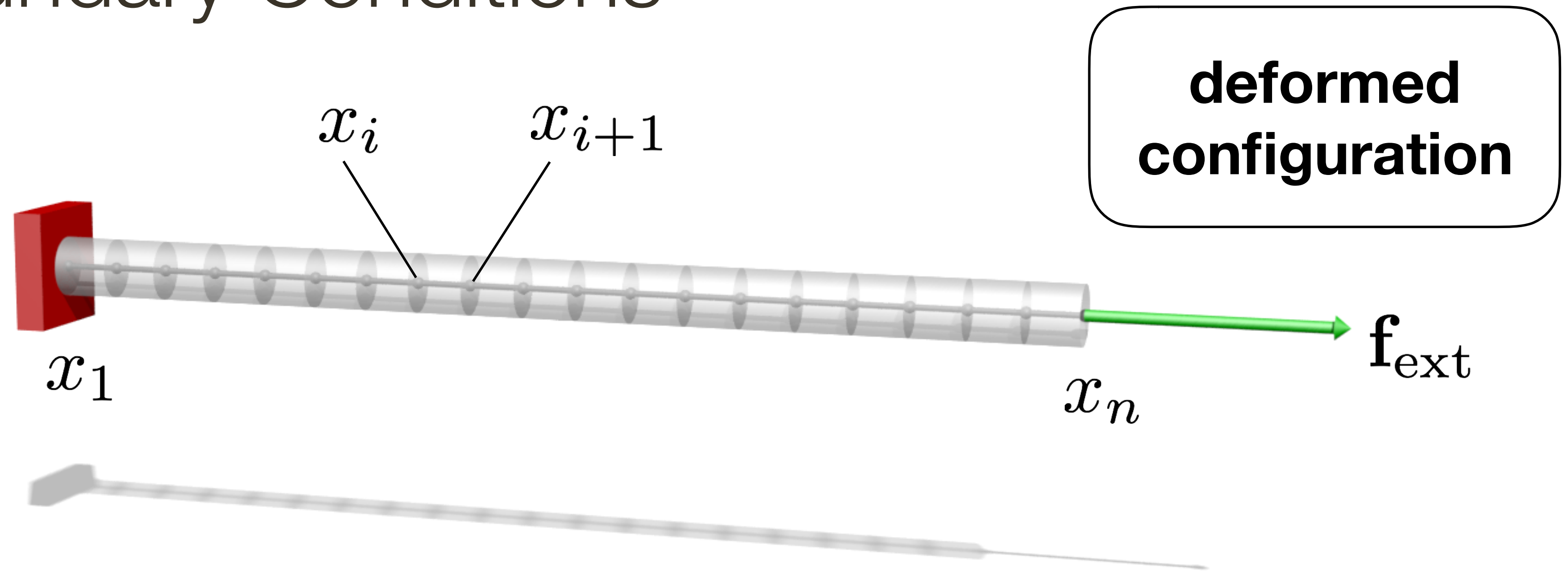
$$\nabla f_{\text{static}}(\mathbf{x}^*) = \mathbf{K} (\mathbf{x}^* - \mathbf{X}) - \mathbf{f}_{\text{ext}} \stackrel{!}{=} \mathbf{0}$$

1. solve sparse linear system $\mathbf{K}\mathbf{u}^* = \mathbf{f}_{\text{ext}}$ \mathbf{u}^* displacement

2. compute deformation $\mathbf{x}^* = \mathbf{X} + \mathbf{u}^*$

Elastic Rod: Boundary Conditions

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



- *eigenvalue decomposition* of \mathbf{K} : one *eigenvalue* is zero
- stiffness matrix *not* positive definite: *unstable* equilibrium
- missing *Dirichlet* condition: fix one node (e.g., $x_1 = 0$)

Enforcing Dirichlet Conditions

$$\mathbf{K}\mathbf{u} = \mathbf{f} \quad u_2 = v$$

$$\left[\begin{array}{c|cc|cc} & a & & & \\ \hline & b & c & d & e \\ \hline & c & & & \\ & d & & & \\ & e & & & \end{array} \right] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \\ f_5 \end{bmatrix}$$

[source: Peter Kaufmann]

Enforcing Dirichlet Conditions

$$\mathbf{K}\mathbf{u} = \mathbf{f} \quad u_2 = v$$

$$\left[\begin{array}{c|c|ccc} & 0 & & & \\ \hline a & 0 & c & d & e \\ \hline & 0 & & & \\ & 0 & & & \\ & 0 & & & \end{array} \right] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ f_4 \\ f_5 \end{bmatrix} - v \begin{bmatrix} a \\ b \\ c \\ d \\ e \end{bmatrix}$$

[source: Peter Kaufmann]

Enforcing Dirichlet Conditions

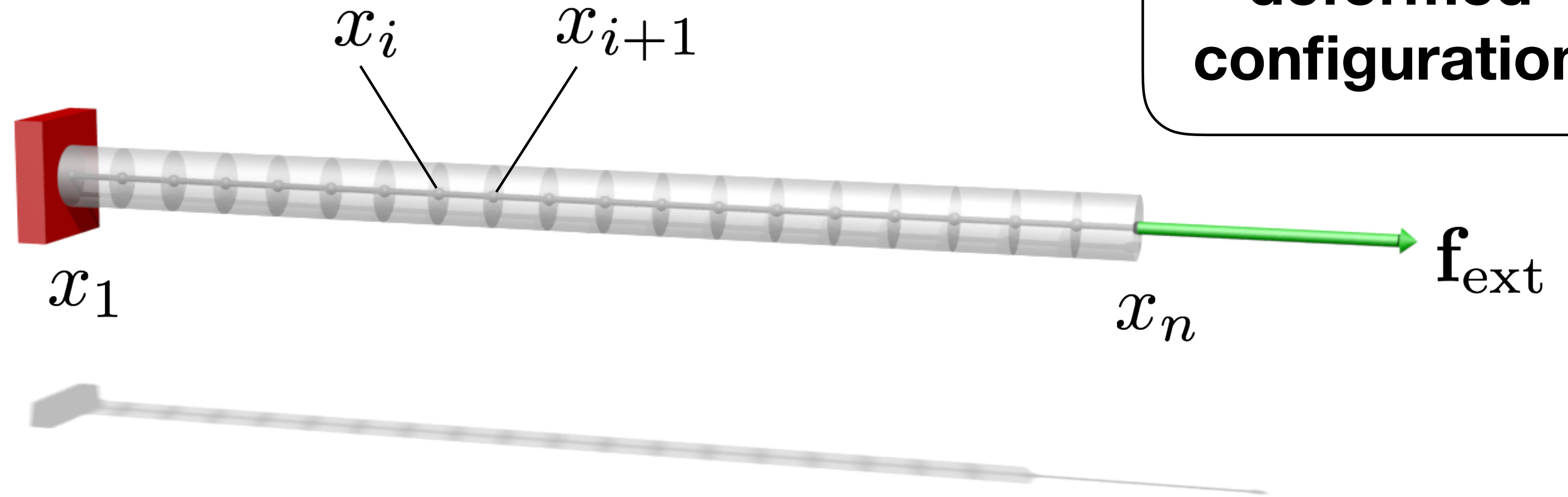
$$\mathbf{K}\mathbf{u} = \mathbf{f} \quad u_2 = v$$

$$\left[\begin{array}{c|ccc|c} & 0 & & & \\ \hline & 0 & 0 & 0 & 0 \\ \hline & 0 & & & \\ & 0 & & & \\ & 0 & & & \end{array} \right] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = \begin{bmatrix} f_1 - va \\ v \\ f_3 - vc \\ f_4 - vd \\ f_5 - ve \end{bmatrix}$$

[source: Peter Kaufmann]

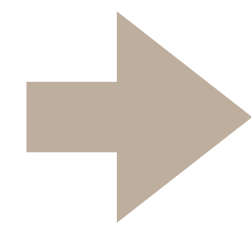
Elastic Rod: Boundary Conditions

$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$



$$\mathbf{K}\mathbf{u}^* = \mathbf{f}_{\text{ext}}$$

$$u_1 = 0$$

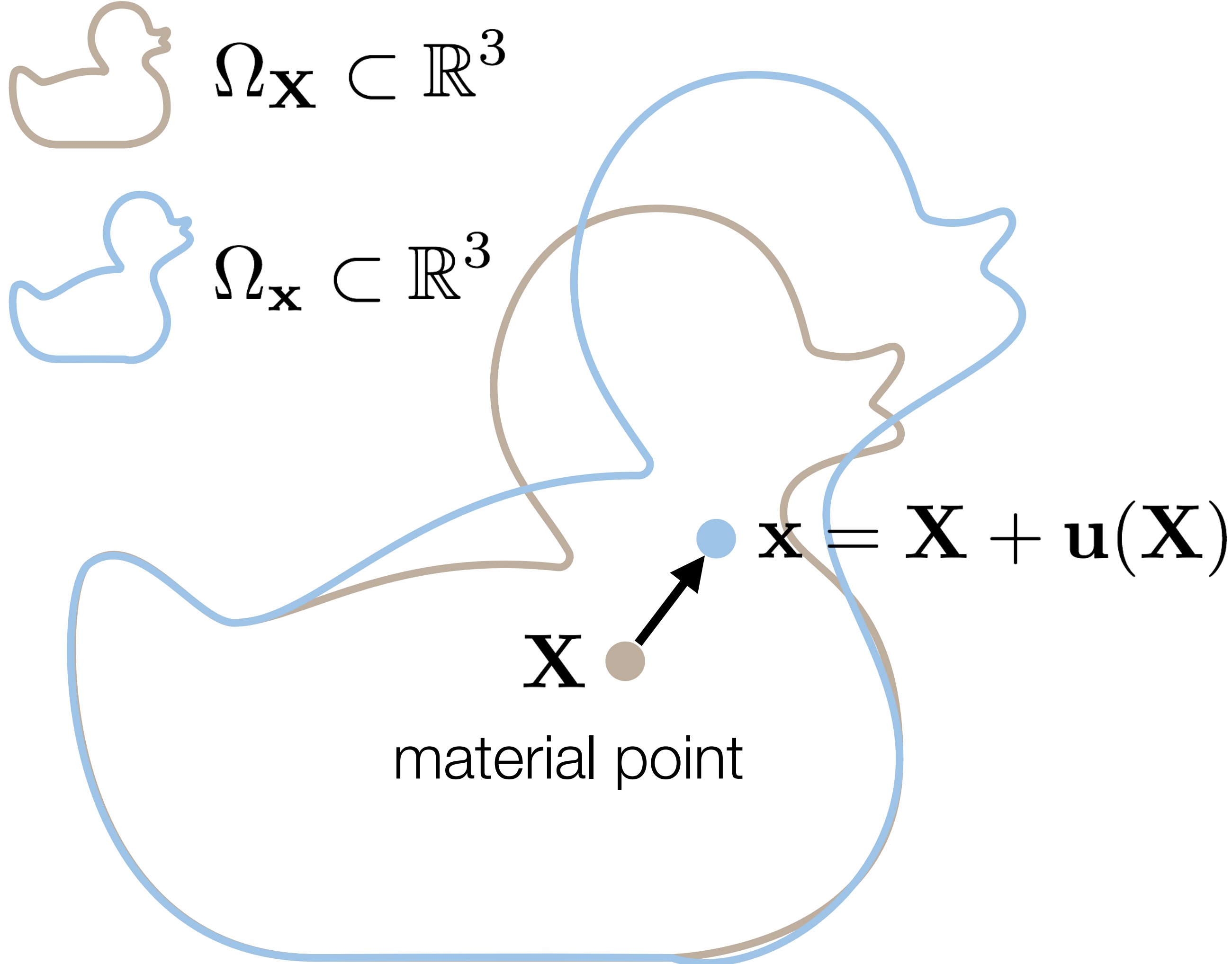


$$\left[\begin{array}{c|ccc} 1 & 0 & \dots & 0 \\ \hline 0 & & & \\ \vdots & & & \\ 0 & & & \end{array} \right] \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ f_{\text{ext}} \end{bmatrix}$$

Agenda

- Motivation
- Energy, forces, static vs. dynamic analysis
- Numerical time integration (explicit vs. implicit schemes)
- Assembly: energy, forces, stiffness matrix
- Continuum mechanics: strain, stress, material models
- Linear vs. nonlinear FEM (Finite Element Method)

Continuum Mechanics in 3D: Deformation



$\mathbf{X} \in \Omega_{\mathbf{X}}$ undeformed or rest state
 $\mathbf{x} \in \Omega_{\mathbf{x}}$ deformed state

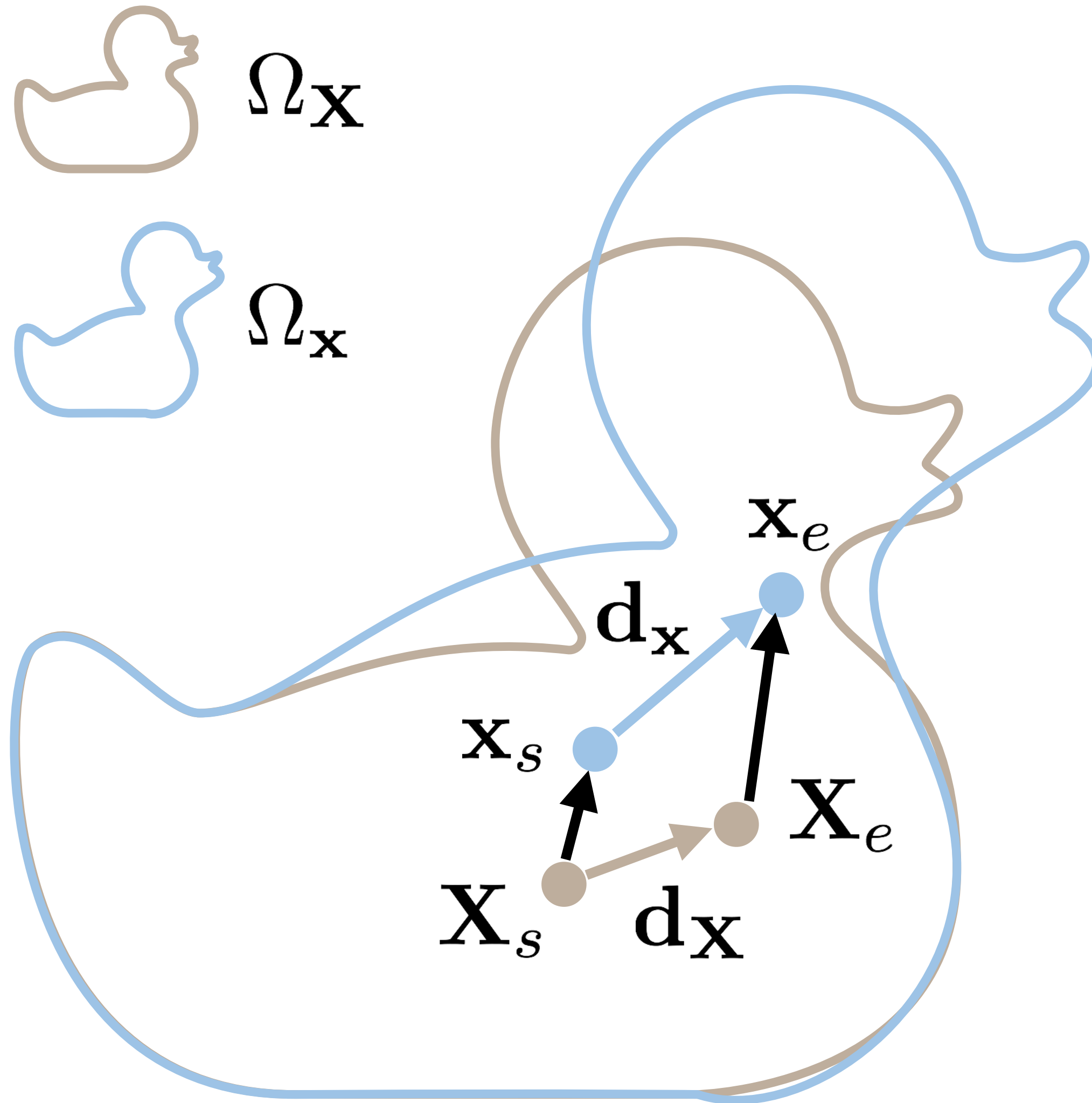
Displacement Field

$$\mathbf{u} : \Omega_{\mathbf{X}} \rightarrow \Omega_{\mathbf{x}}$$

$$\mathbf{x} = \mathbf{X} + \mathbf{u}(\mathbf{X})$$

$$\mathbf{u}(\mathbf{X}) = \begin{bmatrix} u(X, Y, Z) \\ v(X, Y, Z) \\ w(X, Y, Z) \end{bmatrix}$$

Continuum Mechanics in 3D: Deformation



- *infinitesimal vector*

- *undeformed* $\mathbf{d}_{\mathbf{X}} = \mathbf{X}_e - \mathbf{X}_s$

- *deformed* $\mathbf{d}_{\mathbf{x}} = \mathbf{x}_e - \mathbf{x}_s$

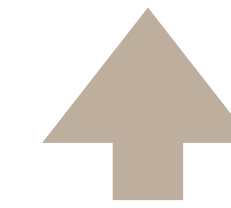
$$\mathbf{d}_{\mathbf{x}} = \mathbf{x}_e - \mathbf{x}_s$$

$$= \mathbf{X}_e + \mathbf{u}(\mathbf{X}_e) - \mathbf{X}_s - \mathbf{u}(\mathbf{X}_s)$$

$$= \mathbf{d}_{\mathbf{X}} + \mathbf{u}(\mathbf{X}_s + \mathbf{d}_{\mathbf{X}}) - \mathbf{u}(\mathbf{X}_s)$$

$$\approx \mathbf{d}_{\mathbf{X}} + \mathbf{u}(\mathbf{X}_s) + \nabla_{\mathbf{X}}\mathbf{u}(\mathbf{X}_s)\mathbf{d}_{\mathbf{X}} - \mathbf{u}(\mathbf{X}_s)$$

$$= (\mathbf{I} + \nabla_{\mathbf{X}}\mathbf{u}(\mathbf{X}_s)) \mathbf{d}_{\mathbf{X}}$$



- *deformation gradient*

$$\mathbf{F} = \mathbf{I} + \nabla_{\mathbf{X}}\mathbf{u}$$

Continuum Mechanics in 3D: Deformation Gradient

- Deformation gradient $\mathbf{F} = \mathbf{I} + \nabla_{\mathbf{X}}\mathbf{u}$ maps undeformed vectors to deformed vectors: $\mathbf{d}_{\mathbf{x}} = \mathbf{F}\mathbf{d}_{\mathbf{X}}$

$$\mathbf{u}(\mathbf{X}) = \begin{bmatrix} u(X, Y, Z) \\ v(X, Y, Z) \\ w(X, Y, Z) \end{bmatrix} \quad \nabla\mathbf{u} = \begin{bmatrix} \partial_X u & \partial_Y u & \partial_Z u \\ \partial_X v & \partial_Y v & \partial_Z v \\ \partial_X w & \partial_Y w & \partial_Z w \end{bmatrix}$$

- Alternative form:

$$\mathbf{F} = \nabla_{\mathbf{X}}\mathbf{x} = \frac{\partial\mathbf{x}}{\partial\mathbf{X}}$$

$$\mathbf{F} = \nabla_{\mathbf{X}}(\mathbf{X} + \mathbf{u})$$

$$= \nabla_{\mathbf{X}}\mathbf{X} + \nabla_{\mathbf{X}}\mathbf{u}$$

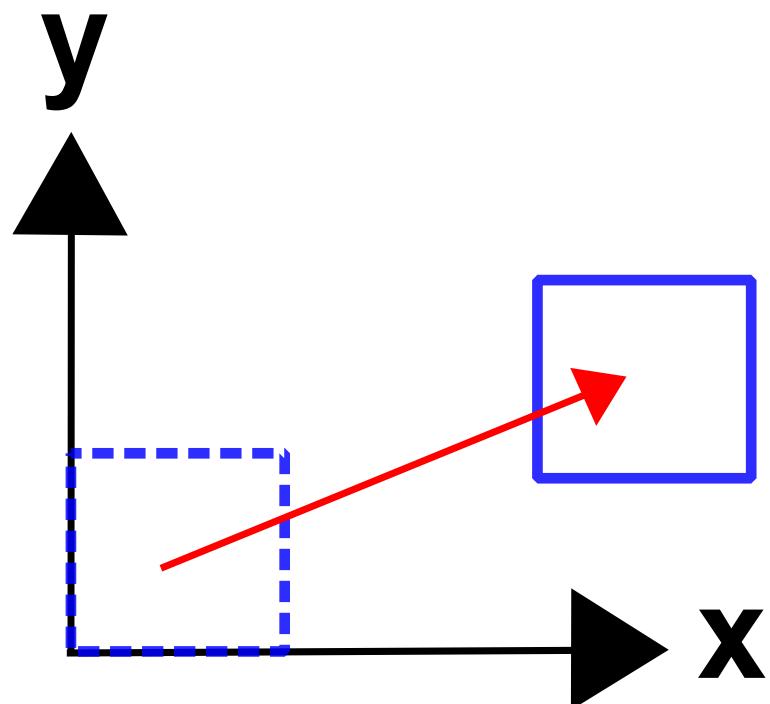
$$= \mathbf{I} + \nabla_{\mathbf{X}}\mathbf{u}$$

$$\mathbf{x} = \mathbf{X} + \mathbf{u}$$

$$\nabla_{\mathbf{X}}\mathbf{X} = \frac{\partial\mathbf{X}}{\partial\mathbf{X}} = \mathbf{I}$$

Continuum Mechanics in 3D: Deformation Gradient

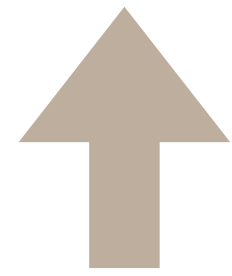
translation



$$x = X + 5$$

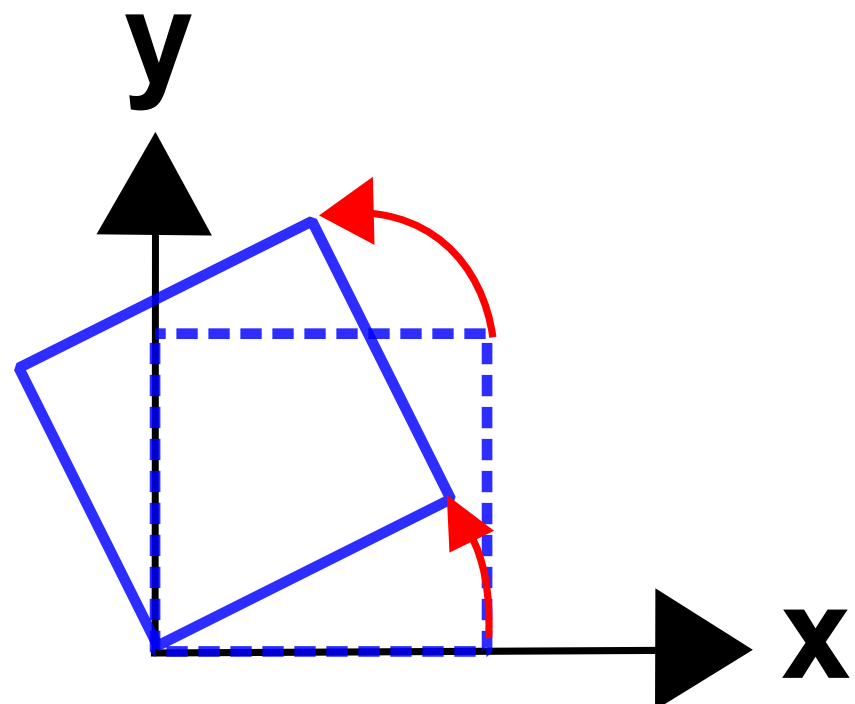
$$y = Y + 2$$

$$\mathbf{F} = \mathbf{I}$$



translational
invariant

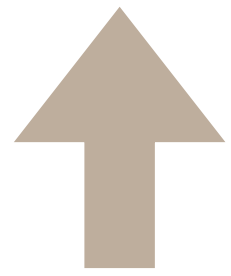
rotation



$$x = X \cos \theta + Y \sin \theta$$

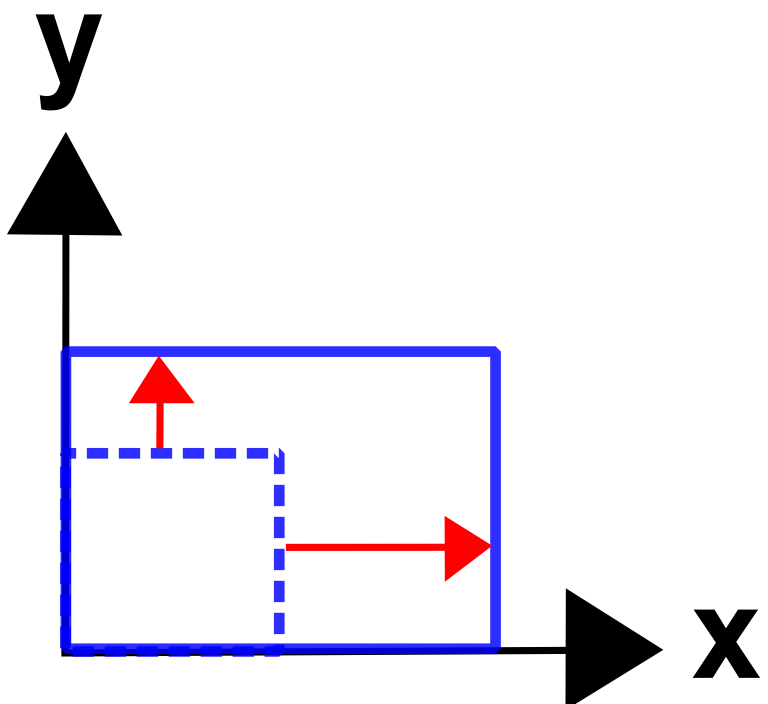
$$y = X \sin \theta + Y \cos \theta$$

$$\mathbf{F} = \begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$



not *rotational*
invariant

stretch

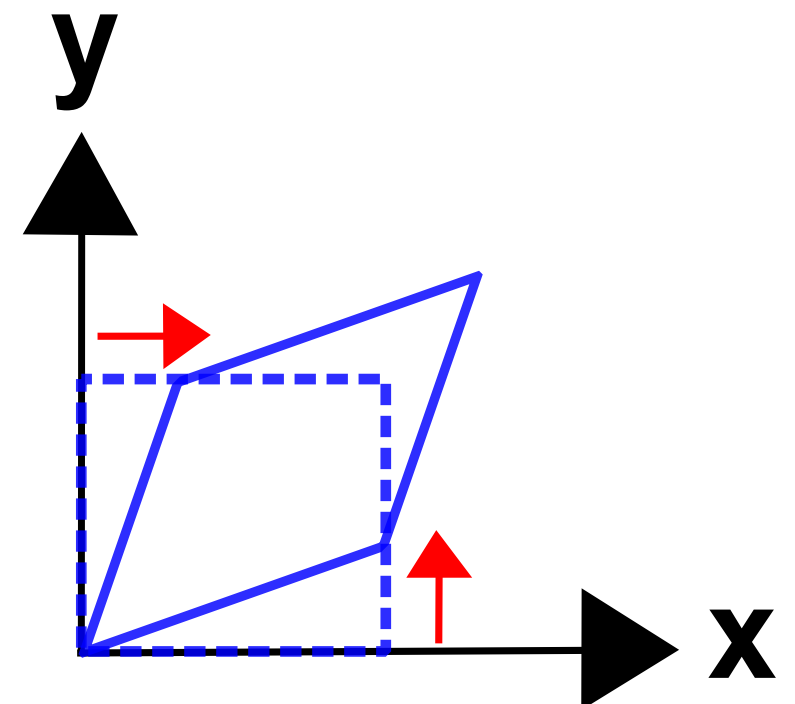


$$x = 2X + 0Y$$

$$y = 0X + 1.5Y$$

$$\mathbf{F} = \begin{bmatrix} 2 & 0 \\ 0 & 1.5 \end{bmatrix}$$

shear

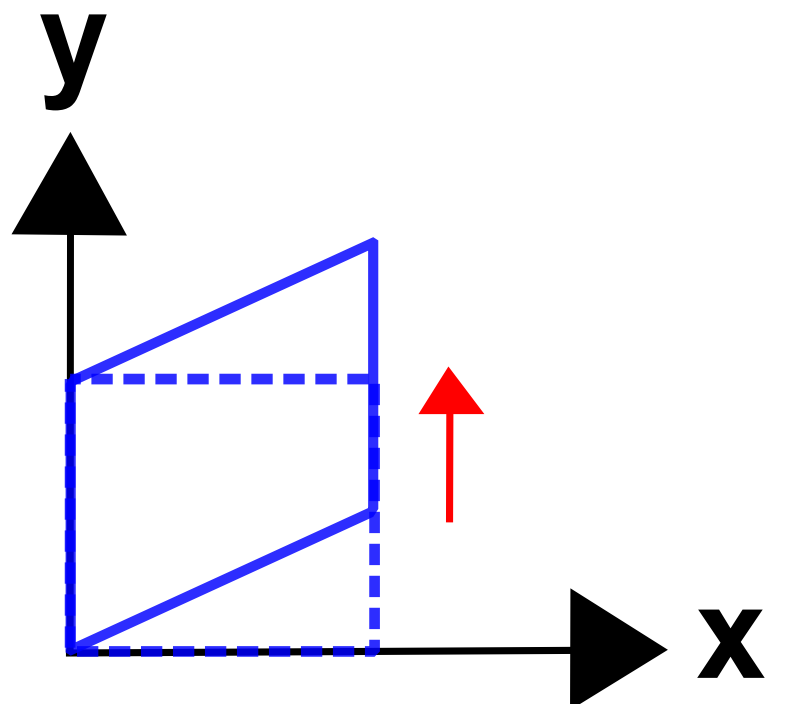


$$x = 1X + 0.5Y$$

$$y = 0.5X + 1Y$$

$$\mathbf{F} = \begin{bmatrix} 1 & 0.5 \\ 0.5 & 1 \end{bmatrix}$$

rotation + shear



$$x = 1X + 0Y$$

$$y = 0.5X + 1Y$$

$$\mathbf{F} = \begin{bmatrix} 1 & 0 \\ 0.5 & 1 \end{bmatrix}$$

Continuum Mechanics in 3D: Nonlinear Strain

- Deformation gradient $\mathbf{F} = \mathbf{I} + \nabla_{\mathbf{x}} \mathbf{u}$ maps undeformed vectors to deformed vectors: $\mathbf{d}_{\mathbf{x}} = \mathbf{F} \mathbf{d}_{\mathbf{X}}$

- Measure change in length (*squared*) in all directions:

$$\begin{aligned} \|\mathbf{d}_{\mathbf{x}}\|^2 - \|\mathbf{d}_{\mathbf{X}}\|^2 &= \mathbf{d}_{\mathbf{x}}^T \mathbf{d}_{\mathbf{x}} - \mathbf{d}_{\mathbf{X}}^T \mathbf{d}_{\mathbf{X}} \\ &= \mathbf{d}_{\mathbf{X}}^T \mathbf{F}^T \mathbf{F} \mathbf{d}_{\mathbf{X}} - \mathbf{d}_{\mathbf{X}}^T \mathbf{d}_{\mathbf{X}} \\ &= \mathbf{d}_{\mathbf{X}}^T (\mathbf{F}^T \mathbf{F} - \mathbf{I}) \mathbf{d}_{\mathbf{X}} \end{aligned}$$

- **Green strain:**

$$\mathbf{E} = \frac{1}{2} (\mathbf{F}^T \mathbf{F} - \mathbf{I})$$

Continuum Mechanics in 3D: Linear Strain

- Green strain is quadratic in 1st derivatives of displacements

$$\mathbf{E} = \frac{1}{2} (\mathbf{F}^T \mathbf{F} - \mathbf{I}) = \frac{1}{2} (\nabla_{\mathbf{x}} \mathbf{u} + \nabla_{\mathbf{x}} \mathbf{u}^T + \nabla_{\mathbf{x}} \mathbf{u}^T \nabla_{\mathbf{x}} \mathbf{u})$$

- Neglecting quadratic terms leads to linear **Cauchy strain**

$$\boldsymbol{\varepsilon} = \frac{1}{2} (\nabla_{\mathbf{x}} \mathbf{u} + \nabla_{\mathbf{x}} \mathbf{u}^T) = \frac{1}{2} (\mathbf{F} + \mathbf{F}^T) - \mathbf{I}$$

Continuum Mechanics in 3D: Linear Strain

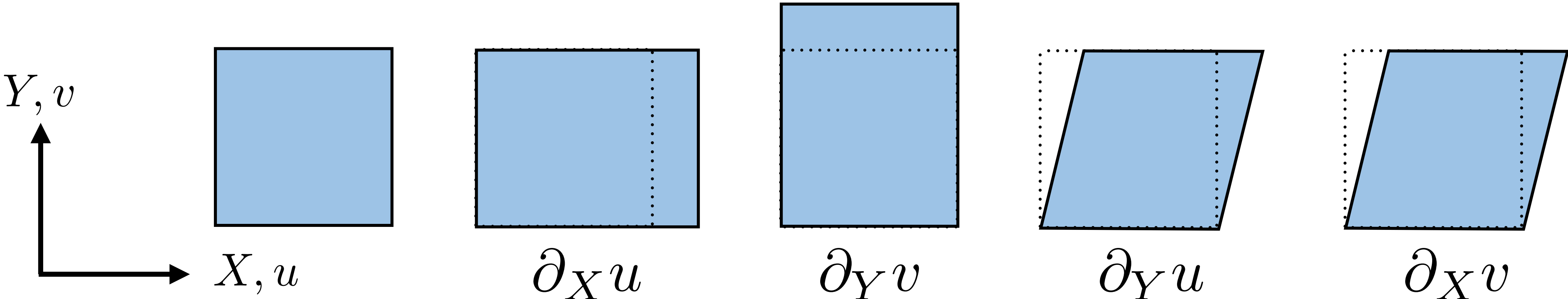
- Linear Cauchy strain

$$\boldsymbol{\varepsilon} = \begin{bmatrix} \varepsilon_x & \gamma_{xy} & \gamma_{xz} \\ \gamma_{xy} & \varepsilon_y & \gamma_{yz} \\ \gamma_{xz} & \gamma_{yz} & \varepsilon_z \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 2\partial_X u & \partial_Y u + \partial_X v & \partial_Z u + \partial_X w \\ \partial_X v + \partial_Y u & 2\partial_Y v & \partial_Z v + \partial_Y w \\ \partial_X w + \partial_Z u & \partial_Y w + \partial_Z v & 2\partial_Z w \end{bmatrix}$$

ε_i : normal strains

γ_{ij} : shear strains

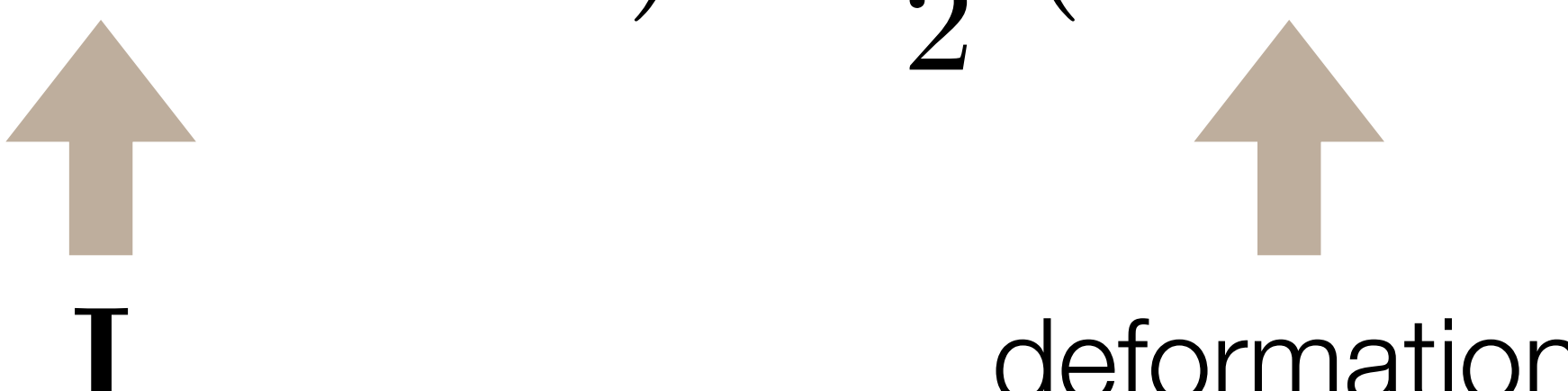
- Geometric interpretation (2D)



Continuum Mechanics in 3D: Cauchy vs. Green Strain

- Polar decomposition $\mathbf{F} = \mathbf{R}\mathbf{U}$ \mathbf{R} : rotation \mathbf{U} : stretch + shear
- Nonlinear **Green strain** is rotation-invariant

$$\begin{aligned}\mathbf{E} &= \frac{1}{2} (\mathbf{F}^T \mathbf{F} - \mathbf{I}) \\ &= \frac{1}{2} (\mathbf{U}^T \mathbf{R}^T \mathbf{R} \mathbf{U} - \mathbf{I}) = \frac{1}{2} (\mathbf{U}^T \mathbf{U} - \mathbf{I})\end{aligned}$$



- Linear **Cauchy strain** is *not* rotation-invariant

$$\boldsymbol{\varepsilon} = \frac{1}{2} (\mathbf{F} + \mathbf{F}^T) - \mathbf{I} = \frac{1}{2} (\mathbf{R}\mathbf{U} + \mathbf{U}^T \mathbf{R}^T) - \mathbf{I}$$

rotation does not
cancel out

Continuum Mechanics in 3D: Cauchy vs. Green Strain



[M. Müller, J. Dorsey, L. McMillan, R. Jagnow, B. Cutler,
Stable Real-Time Deformations, SCA 2002]

Continuum Mechanics in 3D: Material Model

- Material model links strain to energy (and stress)
- Linear isotropic material (generalized Hooke's law)

- strain energy density $\Psi = \frac{1}{2} \lambda \text{tr}(\boldsymbol{\varepsilon})^2 + \mu \text{tr}(\boldsymbol{\varepsilon}^2)$

- material constants: Lamé parameters λ and μ

$$\text{tr}(\boldsymbol{\varepsilon}) = \sum_i \varepsilon_{ii}$$

- Interpretation

- $\text{tr}(\boldsymbol{\varepsilon}^2) = \|\boldsymbol{\varepsilon}\|_F^2$ penalizes all strain components equally

- $\text{tr}(\boldsymbol{\varepsilon})^2$ penalizes dilations, i.e., volume changes

Finite Elements and Deformation Gradient

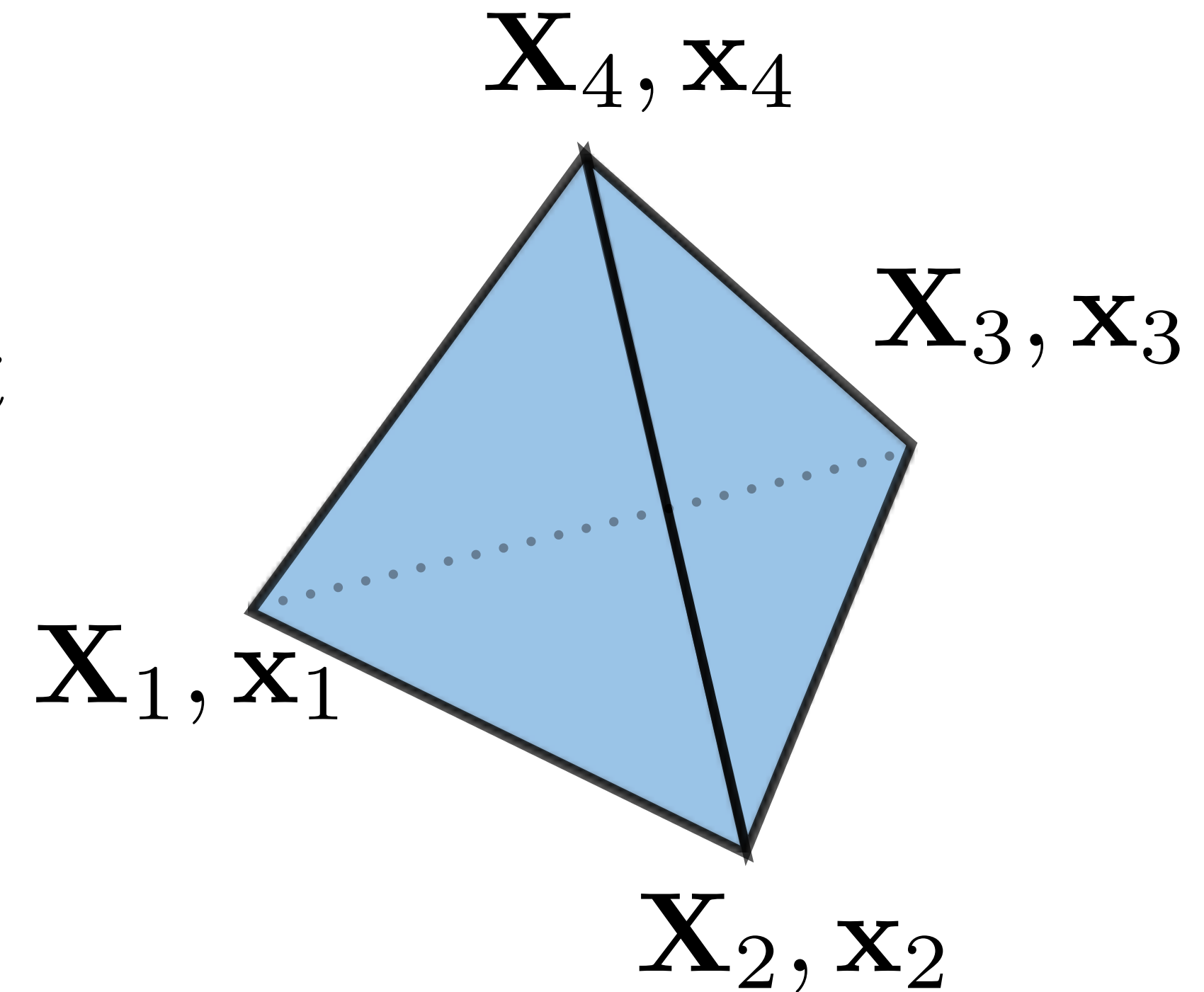
- Interpolate using shape functions

$$\mathbf{X}(\boldsymbol{\xi}) = \sum_{i=1}^{n_e} N_i(\boldsymbol{\xi}) \mathbf{X}_i \quad \mathbf{x}(\boldsymbol{\xi}) = \sum_{i=1}^{n_e} N_i(\boldsymbol{\xi}) \mathbf{x}_i$$

undeformed
configuration

deformed
configuration

$\boldsymbol{\xi}$: *elemental coordinates*



- Deformation gradient

$$\mathbf{F} = \frac{\partial \mathbf{x}}{\partial \mathbf{X}} = \frac{\partial \mathbf{x}(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} \left(\frac{\partial \mathbf{X}(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} \right)^{-1}$$

$$\frac{\partial \mathbf{X}(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} = \sum_{i=1}^{n_e} \mathbf{X}_i \left(\frac{\partial N_i(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} \right)^T$$

$$\frac{\partial \mathbf{x}(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} = \sum_{i=1}^{n_e} \mathbf{x}_i \left(\frac{\partial N_i(\boldsymbol{\xi})}{\partial \boldsymbol{\xi}} \right)^T$$

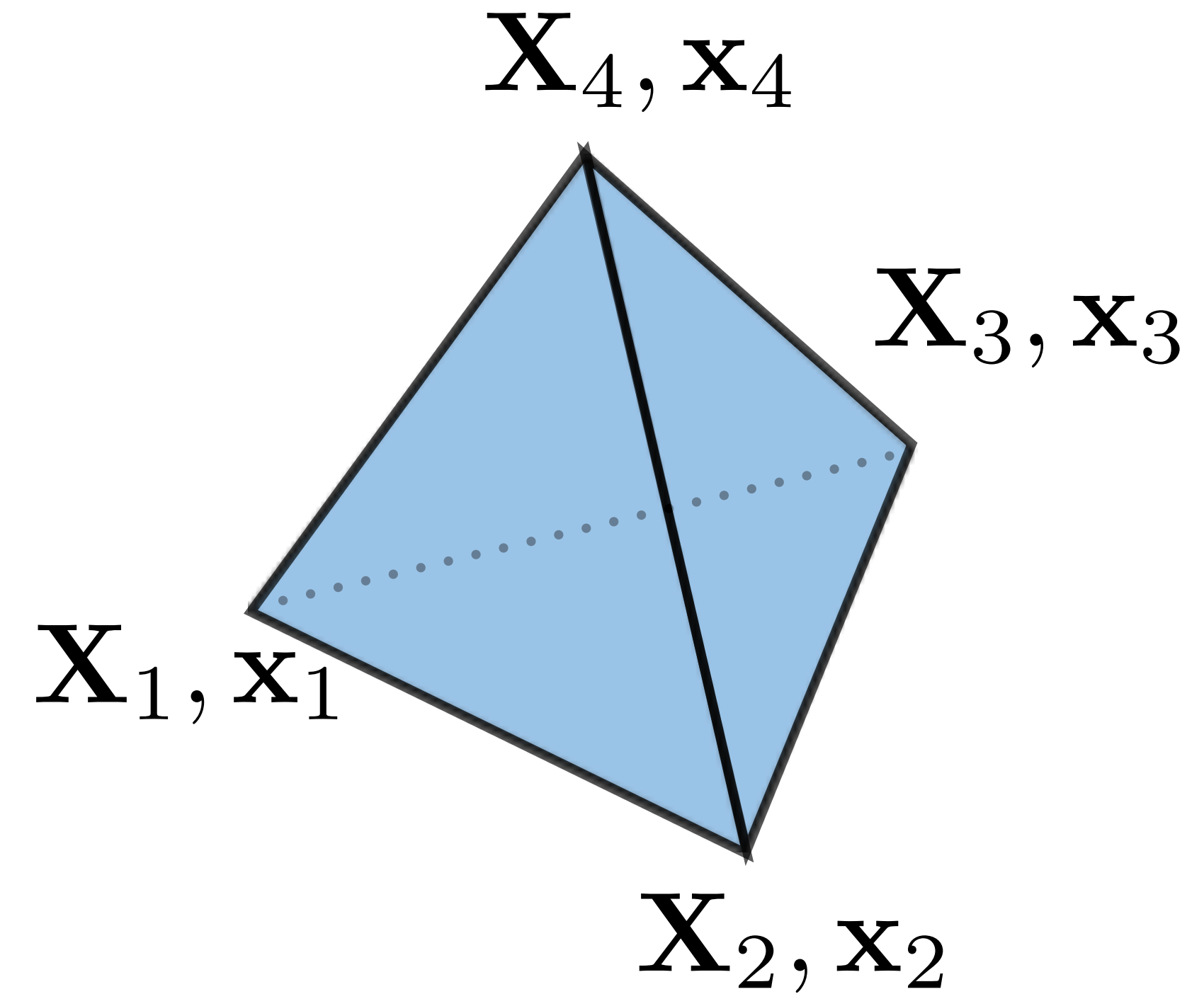
Linear Tetrahedral Elements

- Shape functions $\boldsymbol{\xi}$: *elemental coordinates*

$$N_1(\boldsymbol{\xi}) = \xi_1 \quad N_2(\boldsymbol{\xi}) = \xi_2 \quad N_3(\boldsymbol{\xi}) = \xi_3$$

$$N_4(\boldsymbol{\xi}) = 1 - \xi_1 - \xi_2 - \xi_3$$

$$\frac{\partial N_1}{\partial \boldsymbol{\xi}} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \frac{\partial N_2}{\partial \boldsymbol{\xi}} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \quad \frac{\partial N_3}{\partial \boldsymbol{\xi}} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad \frac{\partial N_4}{\partial \boldsymbol{\xi}} = \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix}$$



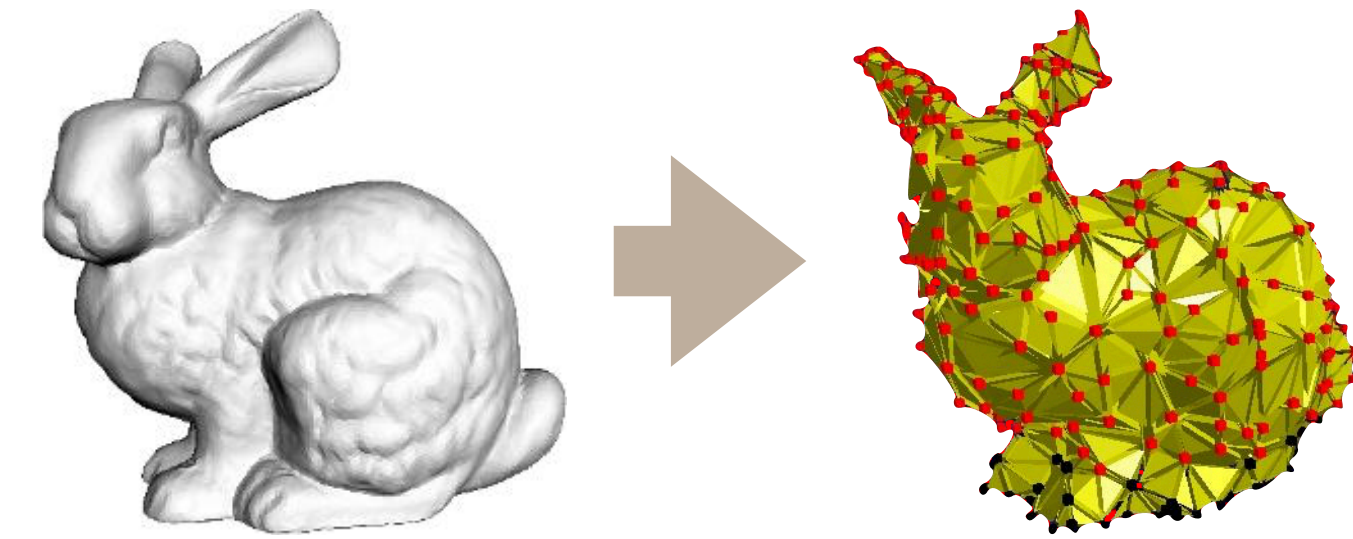
- Deformation gradient

$$\mathbf{F} = \frac{\partial \mathbf{x}}{\partial \boldsymbol{\xi}} \left(\frac{\partial \mathbf{X}}{\partial \boldsymbol{\xi}} \right)^{-1}$$

$$\frac{\partial \mathbf{X}}{\partial \boldsymbol{\xi}} = \begin{bmatrix} \mathbf{X}_1 - \mathbf{X}_4 & \mathbf{X}_2 - \mathbf{X}_4 & \mathbf{X}_3 - \mathbf{X}_4 \end{bmatrix}$$

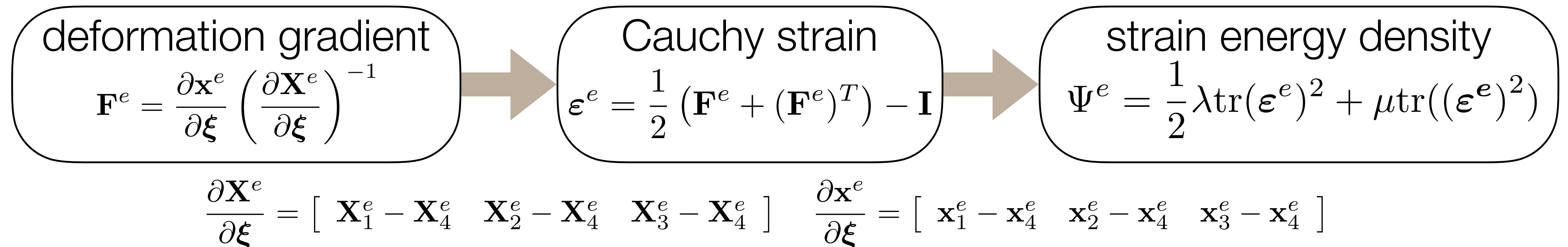
$$\frac{\partial \mathbf{x}}{\partial \boldsymbol{\xi}} = \begin{bmatrix} \mathbf{x}_1 - \mathbf{x}_4 & \mathbf{x}_2 - \mathbf{x}_4 & \mathbf{x}_3 - \mathbf{x}_4 \end{bmatrix}$$

Linear Elasticity



1. Divide input model input *tetrahedra* e

2. Form per-element deformation gradient, Cauchy strain, and strain energy density

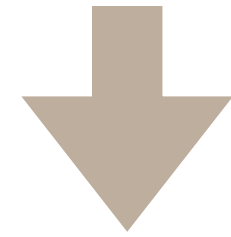


3. Integrate per-element strain energy density

$$f_{\text{static}}(\mathbf{x}) = \sum_e U^e(\mathbf{x}) - \mathbf{f}_{\text{ext}}^T(\mathbf{x} - \mathbf{X}) \quad U^e(\mathbf{x}) = \int_{\Omega^e} \Psi^e(\mathbf{x}) d\boldsymbol{\xi} = \Psi^e(\mathbf{x}) V_e$$

Linear Elasticity

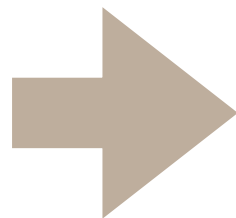
constant stiffness matrix $\nabla^2 f_{\text{static}}(\mathbf{x}) = \mathbf{K}$



linear forces

$$\nabla f_{\text{static}}(\mathbf{x}) = \mathbf{K}(\mathbf{x} - \mathbf{X}) - \mathbf{f}_{\text{ext}}$$

very fast



1. factorize stiffness matrix \mathbf{K} (e.g., Cholesky decomposition)
2. compute displacement \mathbf{u}^* for external forces \mathbf{f}_{ext}
3. compute deformation $\mathbf{x}^* = \mathbf{X} + \mathbf{u}^*$

- Problem: visible artifacts for large rotations (Cauchy strain)
- Solution: nonlinear elasticity

Nonlinear Elasticity

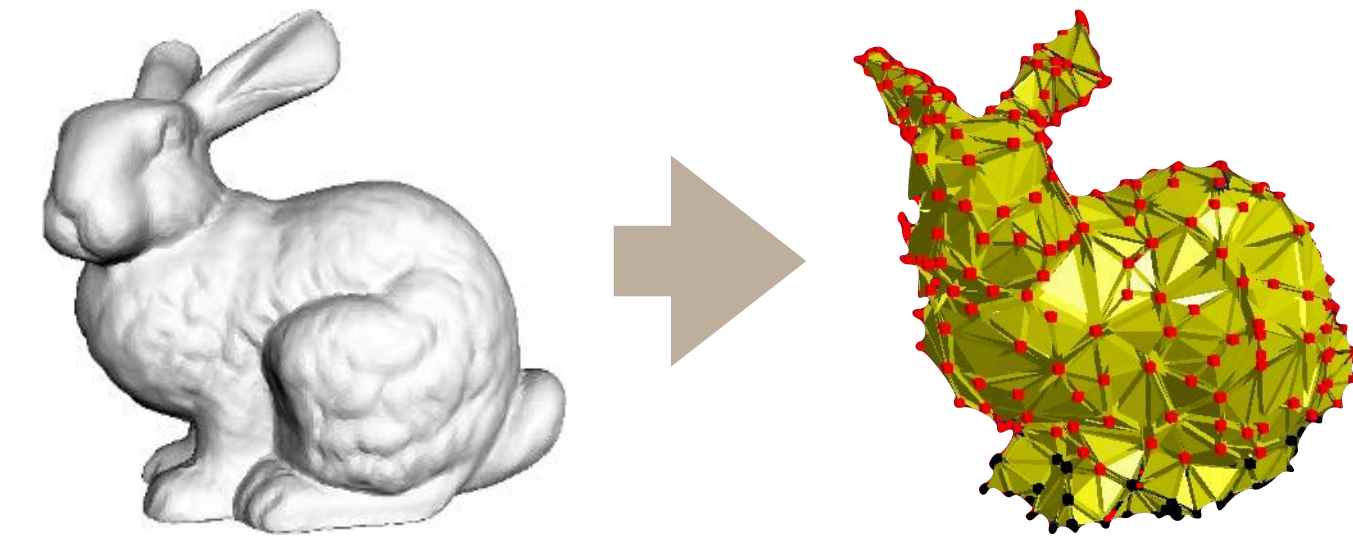
- Replace Cauchy strain with Green strain:

$$\Psi_{\text{StVK}} = \frac{1}{2} \lambda \text{tr}(\mathbf{E})^2 + \mu \text{tr}(\mathbf{E}^2) \quad \textit{St. Venant-Kirchhoff material model}$$

- Stiffness matrix: no longer constant
- Use Newton's method for minimization

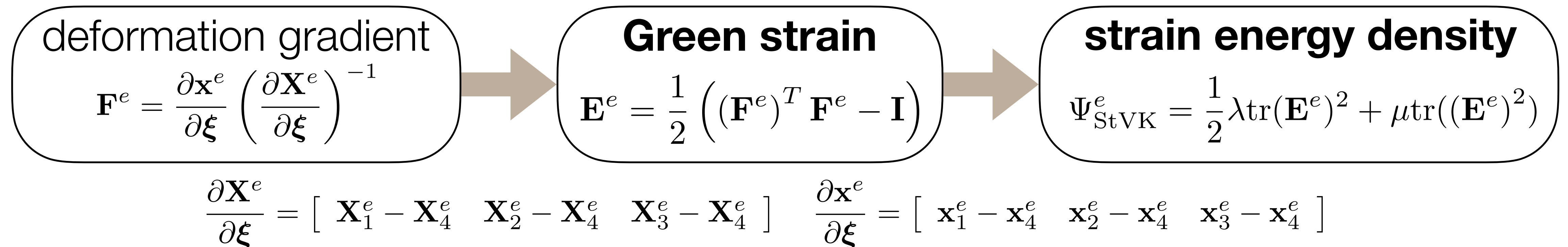
$$\min_{\mathbf{x}} f_{\text{static}}(\mathbf{x}) \quad f_{\text{static}}(\mathbf{x}) = \sum_e U^e(\mathbf{x}) - \mathbf{f}_{\text{ext}}^T(\mathbf{x} - \mathbf{X})$$

Nonlinear Elasticity



1. Divide input model input *tetrahedra* e

2. Form per-element deformation gradient, Green strain, and strain energy density



3. Integrate per-element strain energy density

$$f_{\text{static}}(\mathbf{x}) = \sum_e U^e(\mathbf{x}) - \mathbf{f}_{\text{ext}}^T (\mathbf{x} - \mathbf{X}) \quad U^e(\mathbf{x}) = \int_{\Omega^e} \Psi_{\text{StVK}}^e(\mathbf{x}) d\boldsymbol{\xi} = \Psi_{\text{StVK}}^e(\mathbf{x}) V_e$$

Nonlinear Elasticity: Implementation

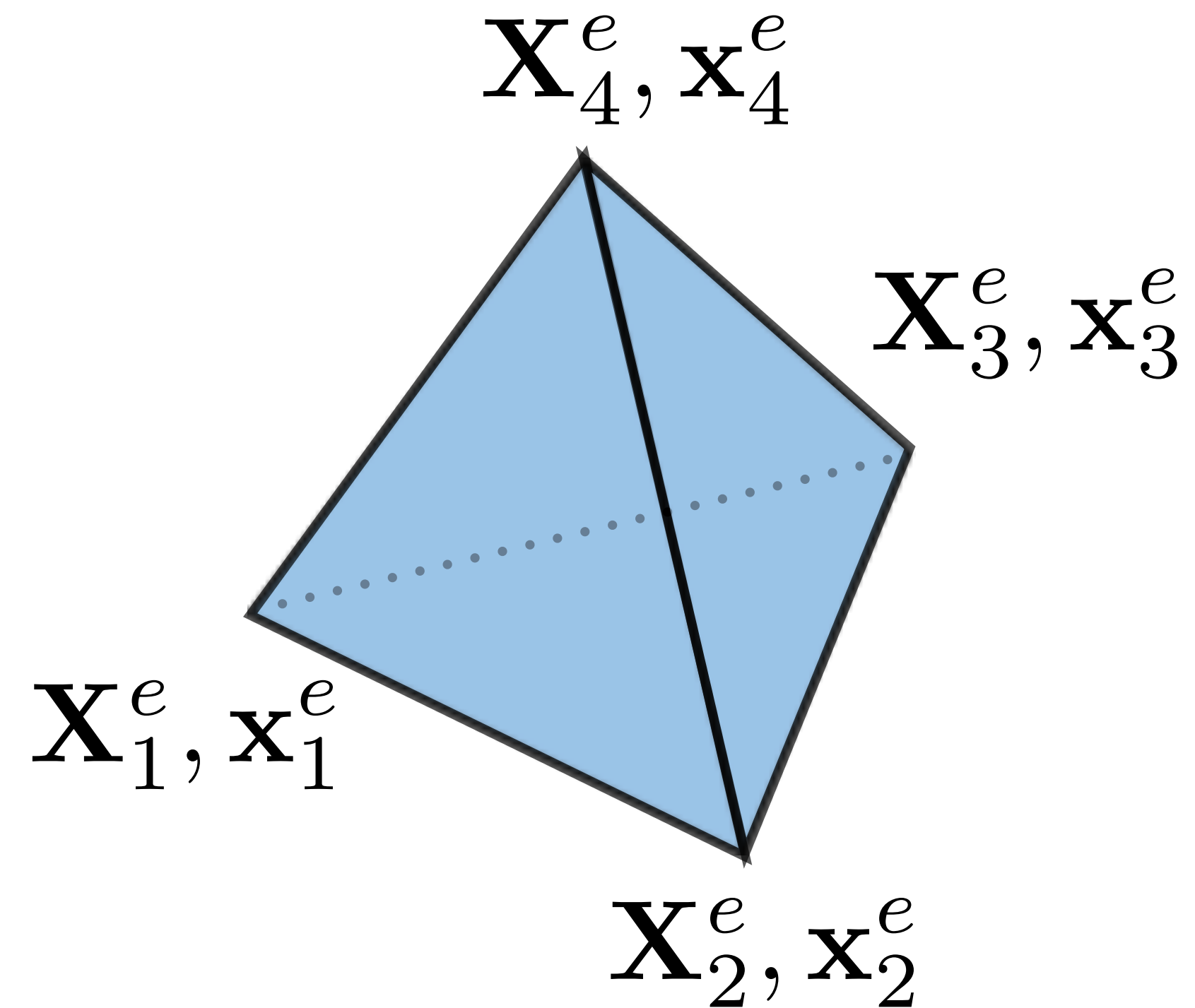
Use symbolic or automatic differentiation to generate code for a single element e :

1. Internal energy $U^e(\mathbf{x}^e) = V^e \Psi(\mathbf{x}^e)$

2. Energy gradient $\nabla_{\mathbf{x}^e} U(\mathbf{x}^e)$

3. Energy Hessian $\nabla_{\mathbf{x}^e}^2 U(\mathbf{x}^e)$

$$\mathbf{x}^e = \begin{bmatrix} \mathbf{x}_1^e \\ \mathbf{x}_2^e \\ \mathbf{x}_3^e \\ \mathbf{x}_4^e \end{bmatrix}$$



Nonlinear Elasticity: Implementation

deformation gradient
Matrix $D_e = [X^e_1 - X^e_4 \mid X^e_2 - X^e_4 \mid X^e_3 - X^e_4]^T$ is the inverse of a 3x3 matrix whose columns are difference vectors between undeformed vertices. This matrix can be precomputed.
> $D_e := \text{Matrix}(3, 3, \text{symbol} = d_e);$
> $F_e := \text{simplify}(\text{Multiply}(x_1_e - x_4_e \mid x_2_e - x_4_e \mid x_3_e - x_4_e, D_e)):$

Cauchy and Green Strain
Cauchy strain is a linearized version of the Green strain. The Cauchy strain is not rotation-invariant.
> $E_{\text{Cauchy}_e} := \frac{1}{2}(F_e + \text{Transpose}(F_e)) - \text{IdentityMatrix}(3):$
> $E_{\text{Green}_e} := \frac{1}{2}(\text{Multiply}(\text{Transpose}(F_e), F_e) - \text{IdentityMatrix}(3)):$
> $E_e := E_{\text{Cauchy}_e}:$

strain energy density
> $\psi_{\text{StVenant}_e} := \frac{1}{2}\lambda \text{Trace}(E_e)^2 + \mu \text{Trace}(\text{Multiply}(E_e, E_e)):$
> $I_1_e := \text{simplify}(\text{Trace}(\text{Multiply}(\text{Transpose}(F_e), F_e))):$
> $I_2_e := \text{simplify}(\text{Trace}(\text{Multiply}(\text{Multiply}(\text{Transpose}(F_e), F_e), \text{Multiply}(\text{Transpose}(F_e), F_e)))):$
> $I_3_e := \text{simplify}(\text{Determinant}(\text{Multiply}(\text{Transpose}(F_e), F_e))):$
> $\psi_{\text{NeoHookean}_e} := \frac{\mu}{2}(I_1_e - \ln(I_3_e) - 3) + \frac{\lambda}{8}(\ln(I_3_e))^2:$

energy potential
> $U_e := V_e \cdot \psi_{\text{StVenant}_e}:$

gradient
> $d_{U_e} d_{x_1_e} := \text{simplify}(\text{Gradient}(U_e, [xx_1_e, yy_1_e, zz_1_e])):$
> $d_{U_e} d_{x_2_e} := \text{simplify}(\text{Gradient}(U_e, [xx_2_e, yy_2_e, zz_2_e])):$
> $d_{U_e} d_{x_3_e} := \text{simplify}(\text{Gradient}(U_e, [xx_3_e, yy_3_e, zz_3_e])):$
> $d_{U_e} d_{x_4_e} := \text{simplify}(\text{Gradient}(U_e, [xx_4_e, yy_4_e, zz_4_e])):$
> $d_{U_e} d_{x_e} := \text{simplify}(\text{Gradient}(U_e, [xx_1_e, yy_1_e, zz_1_e, xx_2_e, yy_2_e, zz_2_e, xx_3_e, yy_3_e, zz_3_e, xx_4_e, yy_4_e, zz_4_e])):$
> $\text{CodeGeneration}[C](d_{U_e} d_{x_4_e}, \text{optimize} = \text{tryhard}, \text{defaulttype} = \text{numeric}, \text{functionprecision} = \text{double}, \text{precision} = \text{double}, \text{deductypes} = \text{false});$

Hessian
> $dd_{U_e} d_{x_1_e} d_{x_1_e} := \text{simplify}(\text{Hessian}(U_e, [xx_1_e, yy_1_e, zz_1_e], [xx_1_e, yy_1_e, zz_1_e])):$
> $dd_{U_e} d_{x_1_e} d_{x_2_e} := \text{simplify}(\text{Hessian}(U_e, [xx_1_e, yy_1_e, zz_1_e], [xx_2_e, yy_2_e, zz_2_e])):$
> $dd_{U_e} d_{x_1_e} d_{x_3_e} := \text{simplify}(\text{Hessian}(U_e, [xx_1_e, yy_1_e, zz_1_e], [xx_3_e, yy_3_e, zz_3_e])):$
> $dd_{U_e} d_{x_1_e} d_{x_4_e} := \text{simplify}(\text{Hessian}(U_e, [xx_1_e, yy_1_e, zz_1_e], [xx_4_e, yy_4_e, zz_4_e])):$
> $dd_{U_e} d_{x_2_e} d_{x_1_e} := \text{simplify}(\text{Hessian}(U_e, [xx_2_e, yy_2_e, zz_2_e], [xx_1_e, yy_1_e, zz_1_e])):$
> $dd_{U_e} d_{x_2_e} d_{x_2_e} := \text{simplify}(\text{Hessian}(U_e, [xx_2_e, yy_2_e, zz_2_e], [xx_2_e, yy_2_e, zz_2_e])):$
> $dd_{U_e} d_{x_2_e} d_{x_3_e} := \text{simplify}(\text{Hessian}(U_e, [xx_2_e, yy_2_e, zz_2_e], [xx_3_e, yy_3_e, zz_3_e])):$
> $dd_{U_e} d_{x_2_e} d_{x_4_e} := \text{simplify}(\text{Hessian}(U_e, [xx_2_e, yy_2_e, zz_2_e], [xx_4_e, yy_4_e, zz_4_e])):$
> $dd_{U_e} d_{x_3_e} d_{x_1_e} := \text{simplify}(\text{Hessian}(U_e, [xx_3_e, yy_3_e, zz_3_e], [xx_1_e, yy_1_e, zz_1_e])):$
> $dd_{U_e} d_{x_3_e} d_{x_2_e} := \text{simplify}(\text{Hessian}(U_e, [xx_3_e, yy_3_e, zz_3_e], [xx_2_e, yy_2_e, zz_2_e])):$
> $dd_{U_e} d_{x_3_e} d_{x_3_e} := \text{simplify}(\text{Hessian}(U_e, [xx_3_e, yy_3_e, zz_3_e], [xx_3_e, yy_3_e, zz_3_e])):$
> $dd_{U_e} d_{x_3_e} d_{x_4_e} := \text{simplify}(\text{Hessian}(U_e, [xx_3_e, yy_3_e, zz_3_e], [xx_4_e, yy_4_e, zz_4_e])):$
> $dd_{U_e} d_{x_4_e} d_{x_1_e} := \text{simplify}(\text{Hessian}(U_e, [xx_4_e, yy_4_e, zz_4_e], [xx_1_e, yy_1_e, zz_1_e])):$
> $dd_{U_e} d_{x_4_e} d_{x_2_e} := \text{simplify}(\text{Hessian}(U_e, [xx_4_e, yy_4_e, zz_4_e], [xx_2_e, yy_2_e, zz_2_e])):$
> $dd_{U_e} d_{x_4_e} d_{x_3_e} := \text{simplify}(\text{Hessian}(U_e, [xx_4_e, yy_4_e, zz_4_e], [xx_3_e, yy_3_e, zz_3_e])):$
> $dd_{U_e} d_{x_4_e} d_{x_4_e} := \text{simplify}(\text{Hessian}(U_e, [xx_4_e, yy_4_e, zz_4_e], [xx_4_e, yy_4_e, zz_4_e])):$
> $dd_{U_e} dd_{x_e} := \text{simplify}(\text{Hessian}(U_e, [xx_1_e, yy_1_e, zz_1_e, xx_2_e, yy_2_e, zz_2_e, xx_3_e, yy_3_e, zz_3_e, xx_4_e, yy_4_e, zz_4_e], [xx_1_e, yy_1_e, zz_1_e, xx_2_e, yy_2_e, zz_2_e, xx_3_e, yy_3_e, zz_3_e, xx_4_e, yy_4_e, zz_4_e])):$
> $\text{CodeGeneration}[C](dd_{U_e} d_{x_1_e} d_{x_1_e}, \text{optimize} = \text{tryhard}, \text{defaulttype} = \text{numeric}, \text{functionprecision} = \text{double}, \text{precision} = \text{double}, \text{deductypes} = \text{false});$

Nonlinear Elasticity: Implementation

Apply Newton's method to objective $f_{\text{static}}(\mathbf{x})$:

1. Write function to evaluate f_{static} at \mathbf{x}

- For each element e , compute $U^e(\mathbf{x}^e)$
- Sum up per-element contributions and subtract external work

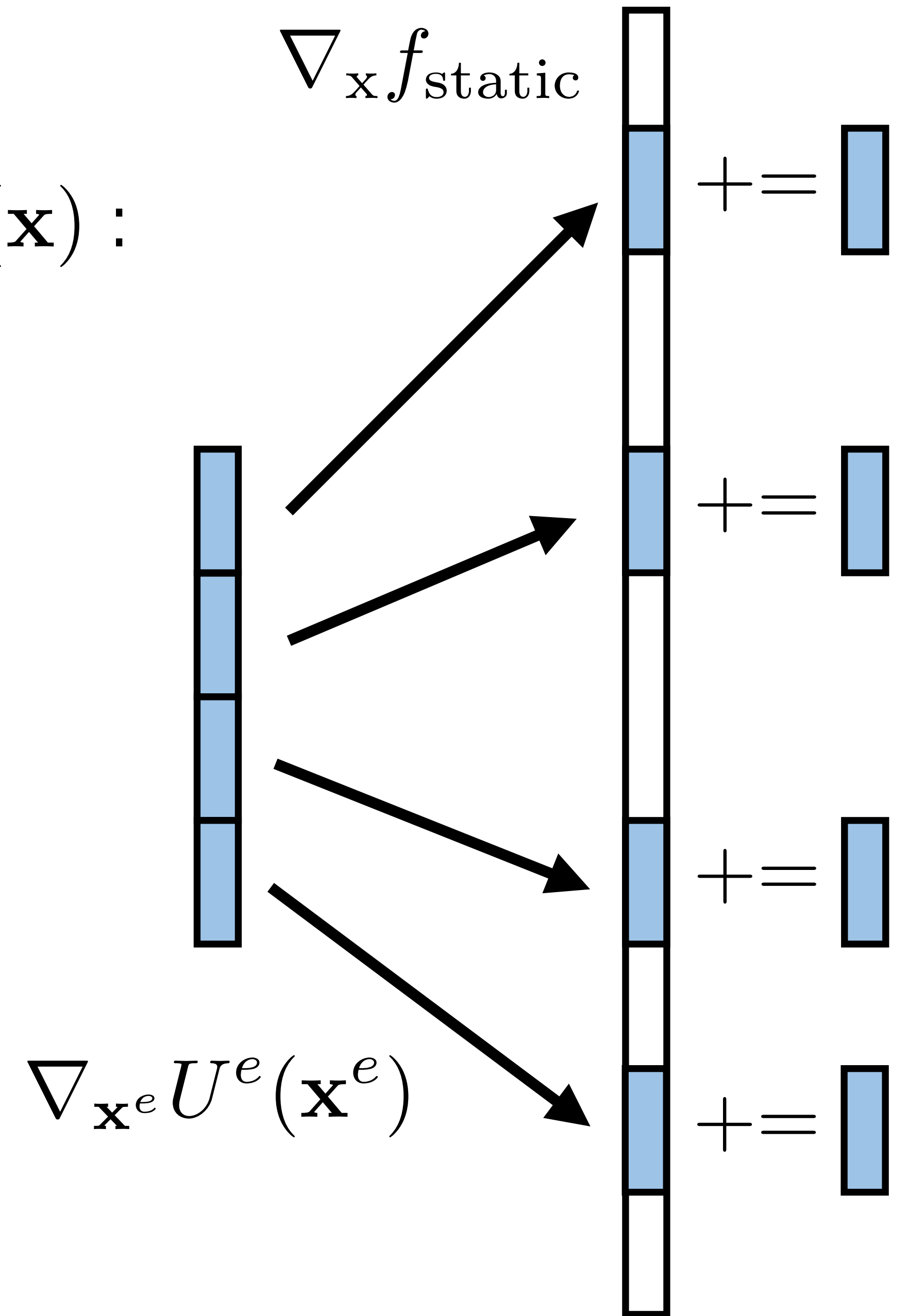
$$\sum_e U^e(\mathbf{x}^e) - \mathbf{f}_{\text{ext}}^T (\mathbf{x} - \mathbf{X})$$

Nonlinear Elasticity: Implementation

Apply Newton's method to objective $f_{\text{static}}(\mathbf{x})$:

2. Write function to evaluate $\nabla_{\mathbf{x}} f_{\text{static}}$ at \mathbf{x}

- Set gradient to zero $\nabla_{\mathbf{x}} f_{\text{static}} := \mathbf{0}$
- For each element e , compute $\nabla_{\mathbf{x}^e} U^e(\mathbf{x}^e)$ and add 4 3-vectors to gradient
- Subtract external forces \mathbf{f}_{ext}
- Set entries corresponding to constrained vertices to zero



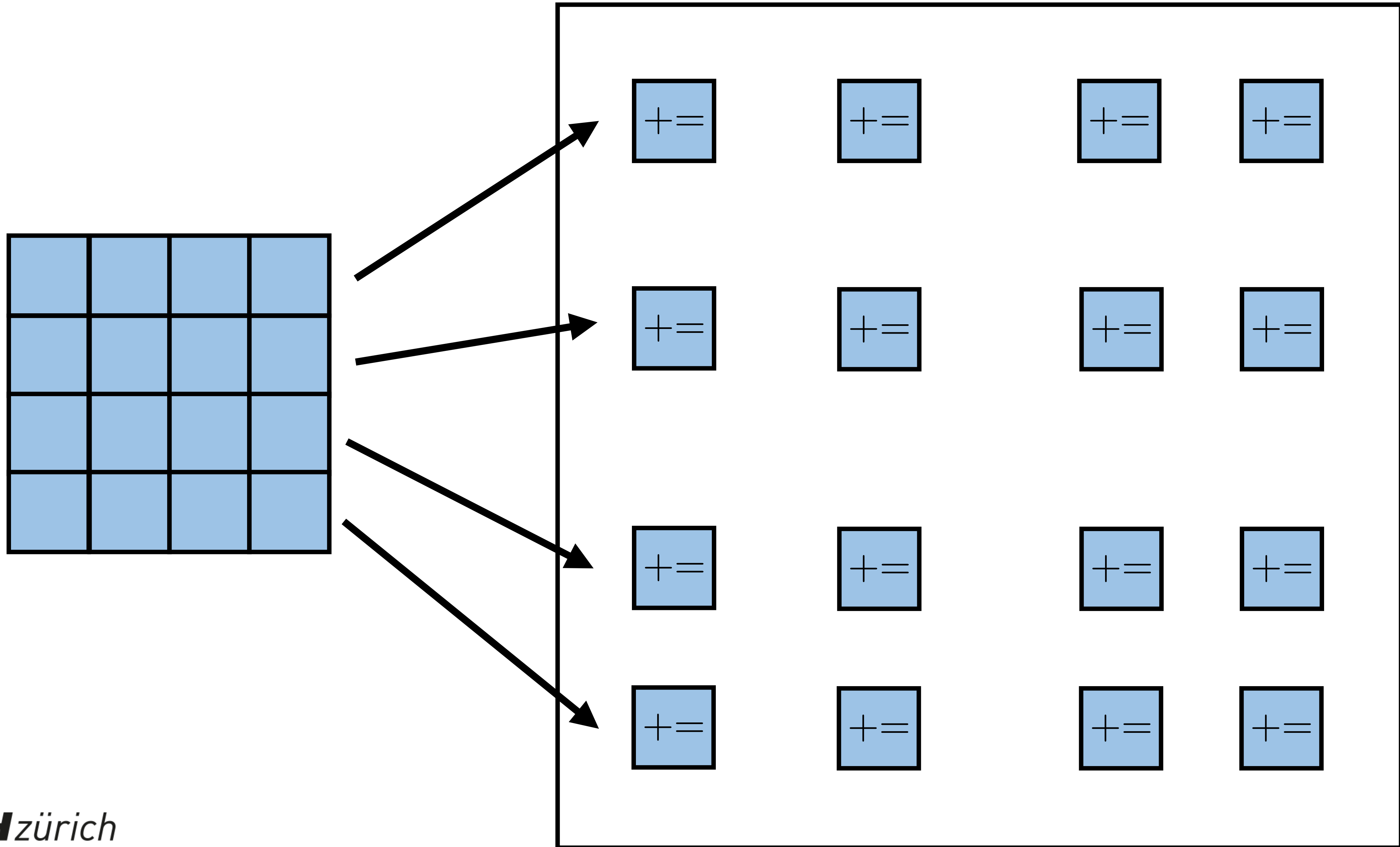
Nonlinear Elasticity: Implementation

Apply Newton's method to objective $f_{\text{static}}(\mathbf{x})$:

3. Write function to evaluate $\nabla_{\mathbf{x}}^2 f_{\text{static}}$ at \mathbf{x}

- Set Hessian to zero $\nabla_{\mathbf{x}}^2 f_{\text{static}} := \mathbf{O}$
- For each element e , compute $\nabla_{\mathbf{x}^e}^2 U^e(\mathbf{x}^e)$ and add the 16 3x3-matrices to Hessian
- Set rows and columns corresponding to constrained vertices to zero, then corresponding diagonal elements to 1

Nonlinear Elasticity: Implementation



Dynamics

- Implicit Euler

$$\mathbf{M}\mathbf{a}_n(\mathbf{x}_n^*) + \nabla U(\mathbf{x}_n^*) - \mathbf{f}_{\text{ext}} \stackrel{!}{=} \mathbf{0}$$

Find \mathbf{x}_n^* that fulfills this “dynamic” equilibrium.

$$\mathbf{v}_n(\mathbf{x}_n) = \frac{\mathbf{x}_n - \mathbf{x}_p}{h}$$

$$\mathbf{a}_n(\mathbf{x}_n) = \frac{\mathbf{v}_n(\mathbf{x}_n) - \mathbf{v}_p}{h} = \frac{\mathbf{v}_n(\mathbf{x}_n)}{h} - \frac{\mathbf{v}_p}{h} = \frac{\mathbf{x}_n - \mathbf{x}_p}{h^2} - \frac{\mathbf{v}_p}{h}$$

p previous, *known*

n next, *unknown*

Dynamics

- Implicit Euler

$$\min_{\mathbf{x}_n} f_{\text{dynamic}}(\mathbf{x}_n)$$

$$f_{\text{dynamic}}(\mathbf{x}_n) = \frac{h^2}{2} (\mathbf{a}_n(\mathbf{x}_n))^T \mathbf{M} \mathbf{a}_n(\mathbf{x}_n) \quad \text{“inertia”}$$

$$+ U(\mathbf{x}_n) \quad \text{internal energy}$$

$$- \mathbf{f}_{\text{ext}}^T (\mathbf{x}_n - \mathbf{X}) \quad \text{external energy}$$

Dynamics Lumped Masses

1. Initialize diagonal matrix $\mathbf{M} \in \mathbb{R}^{3n \times 3n}$ with zero elements

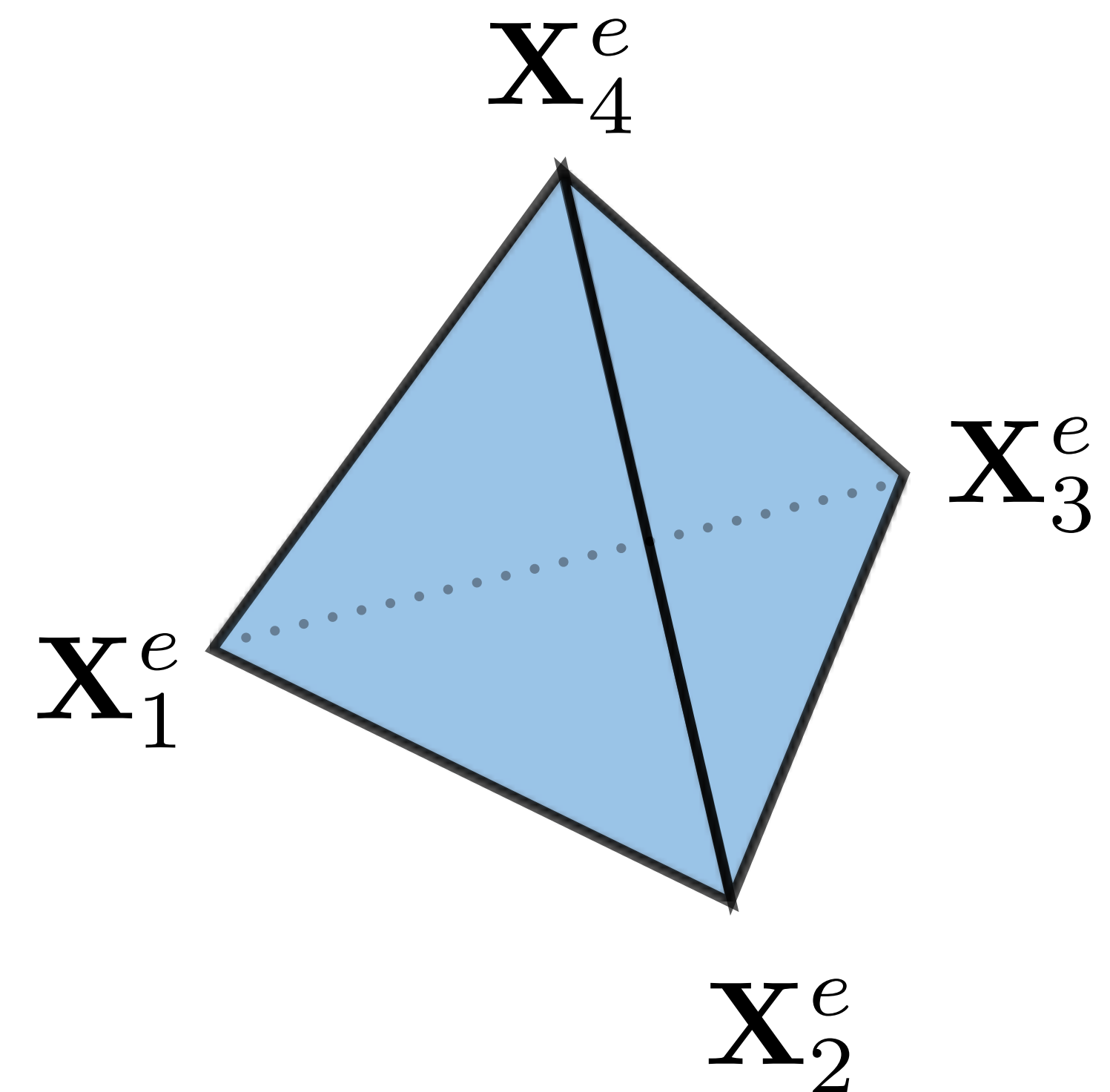
2. For each tetrahedron e :

- compute the element volume and mass

$$V^e = \frac{1}{6} \det \left(\begin{bmatrix} \mathbf{X}_1^e - \mathbf{X}_4^e & \mathbf{X}_2^e - \mathbf{X}_4^e & \mathbf{X}_3^e - \mathbf{X}_4^e \end{bmatrix} \right)$$

$$m^e = V^e \rho \quad \rho \text{ volumetric mass density}$$

- add a fourth of m^e to the 12 diagonal elements of \mathbf{M} corresponding to 4 element nodes



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