

Discrete Laplacians



CS 468, Spring 2013

Differential Geometry for Computer Science

Justin Solomon and Adrian Butscher

 **WARNING**



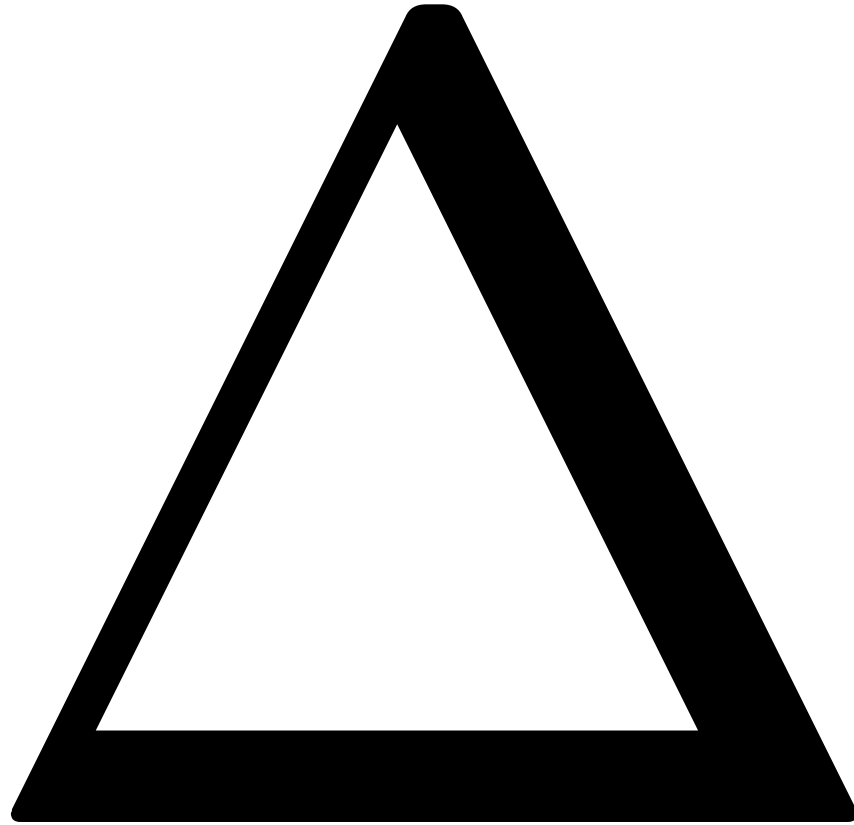
**SIGN
MISTAKES
LIKELY**

 **WARNING**



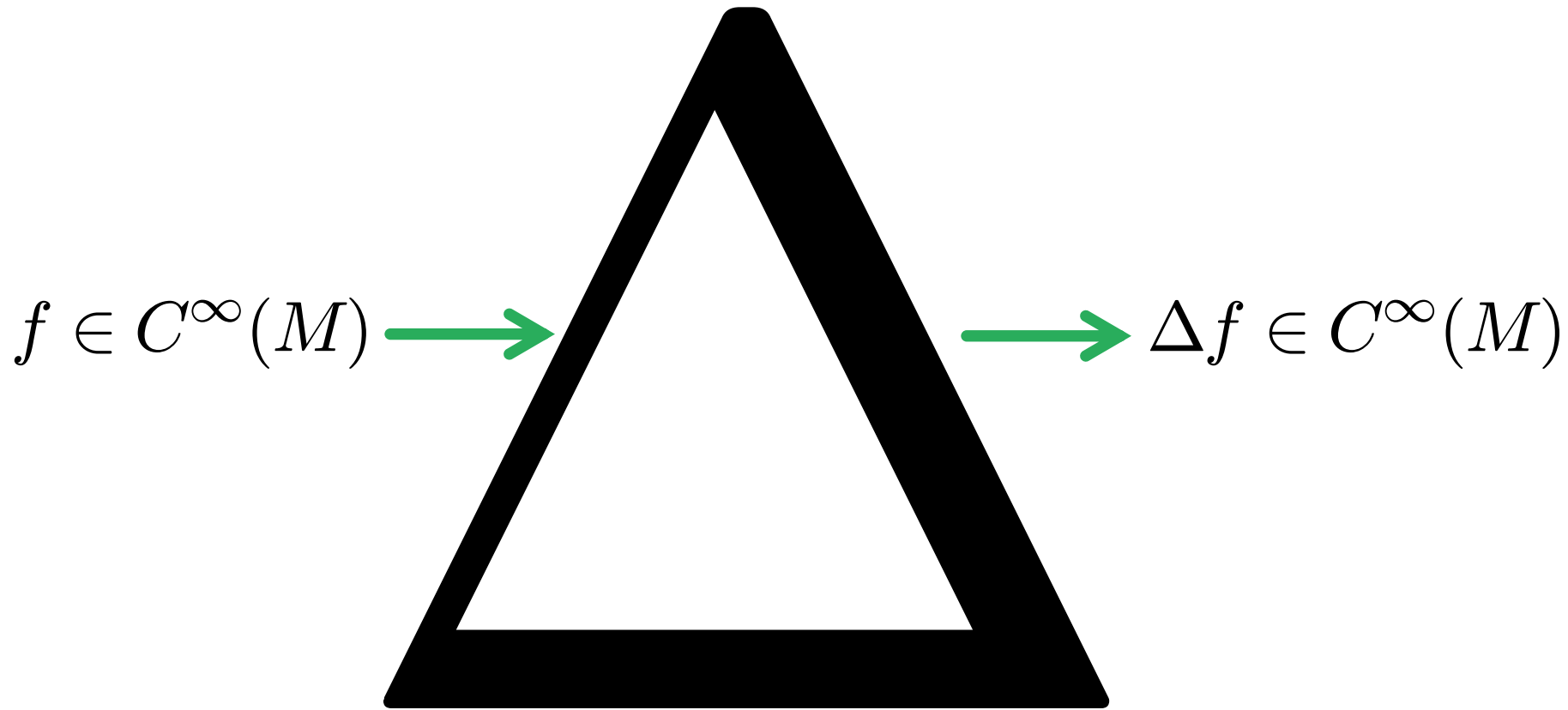
**LOTS OF
MATH**

Today's Focus



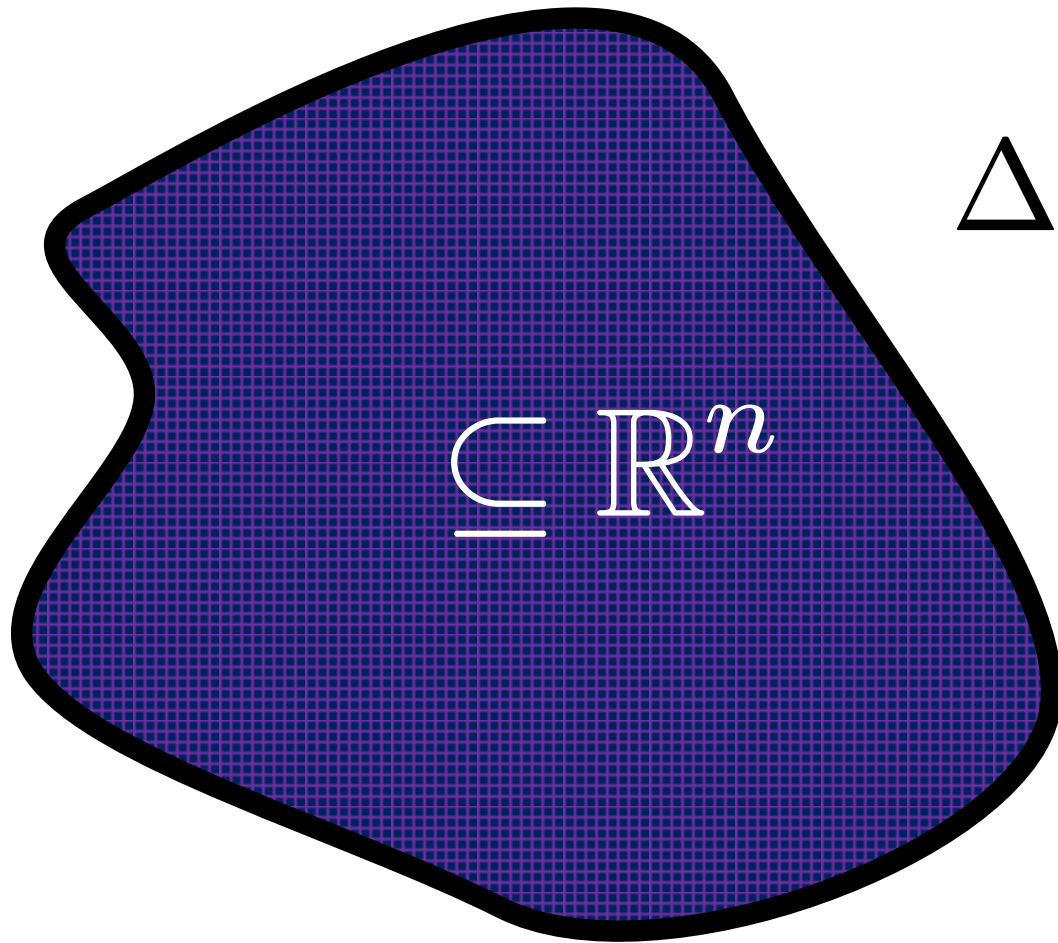
The Laplacian

Linear Functional on $C^\infty(M)$



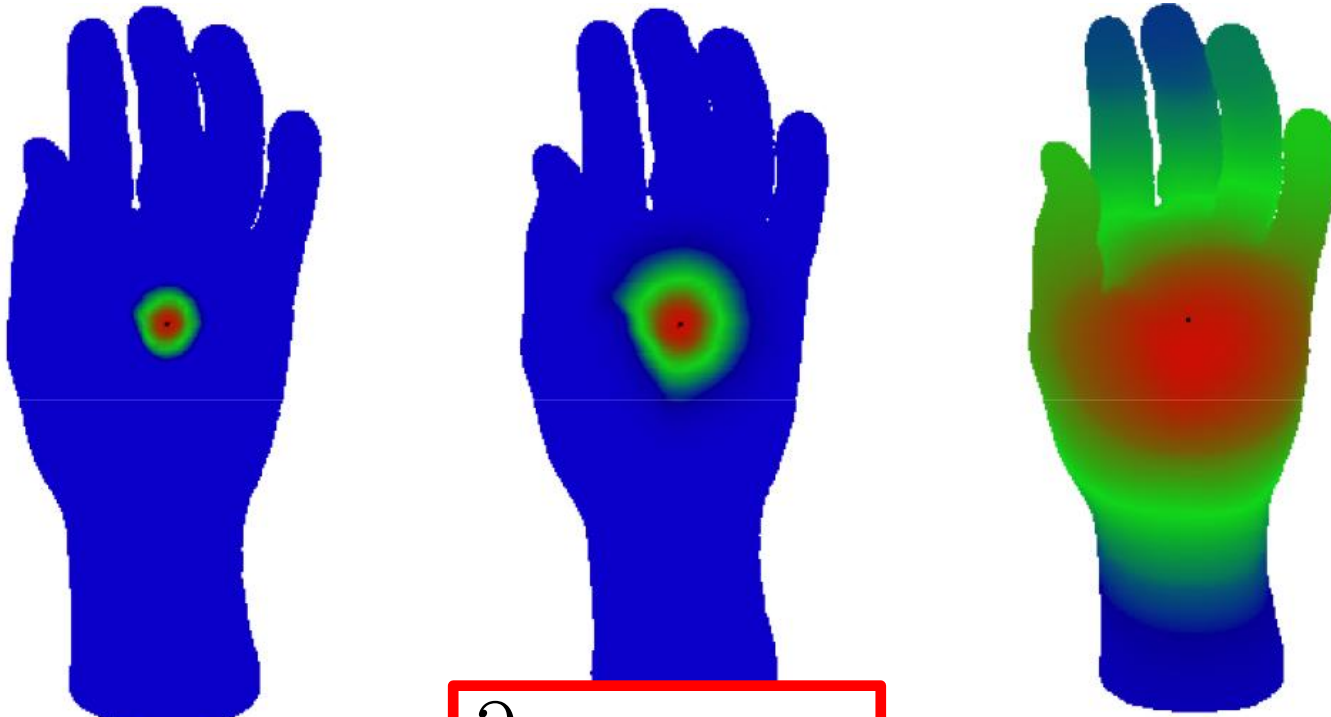
The Laplacian

Laplacian on R^n



$$\Delta = - \sum_i \frac{\partial^2}{\partial x_i^2}$$

Connection to Physics

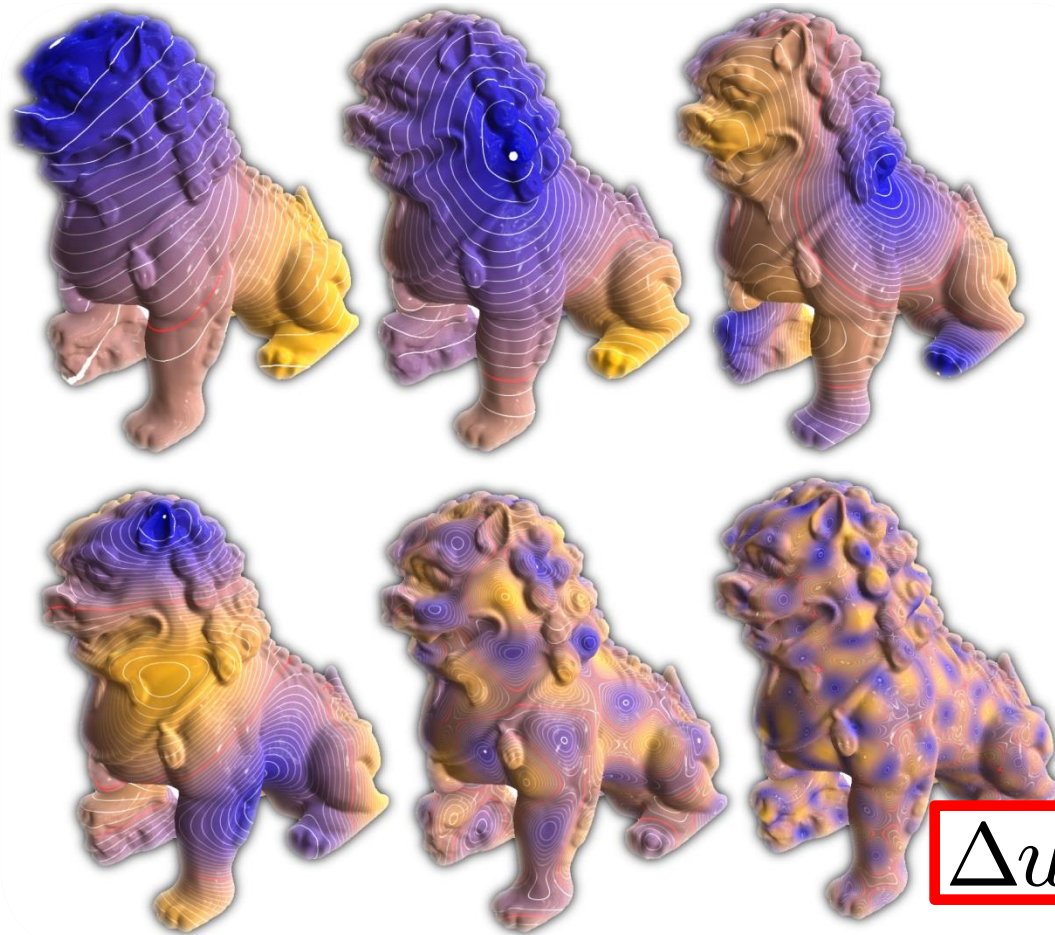


$$\frac{\partial u}{\partial t} = -\Delta u$$

http://graphics.stanford.edu/courses/cs468-10-fall/LectureSlides/11_shape_matching.pdf

Heat equation

Connection to Physics



Vibration modes

Defining the Laplacian

$$\text{“}\Delta f = \operatorname{div} \operatorname{grad} f\text{”}$$

Defining the Laplacian

$$\text{“}\Delta f = \text{div grad } f\text{”}$$



$$\Delta f = \frac{1}{\sqrt{|g|}} \partial_i \left(\sqrt{|g|} g^{ij} \partial_j f \right)$$

?!

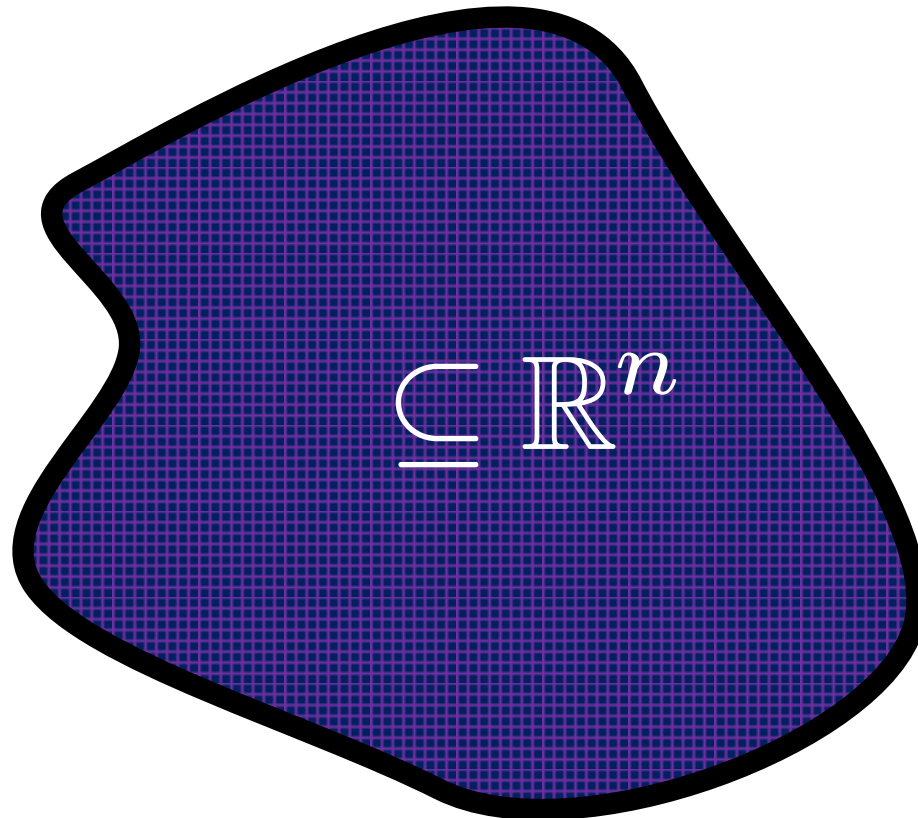
Defer: Divergence

Cleaner notation in a few lectures.

"Is lecture over?!"

Integration by Parts to the Rescue

$$\int_{\Omega} f \Delta g \, dA = \text{boundary terms} - \int_{\Omega} \nabla f \cdot \nabla g \, dA$$



Problem

Laplacian is a *differential*
operator!

L^2 Dual of a Function

$$f : M \rightarrow \mathbb{R}$$



$$\mathcal{L}_f : L^2(M) \rightarrow \mathbb{R}$$

$$\mathcal{L}_f[g] = \int_M f g \, dA$$

↑
“Test function”

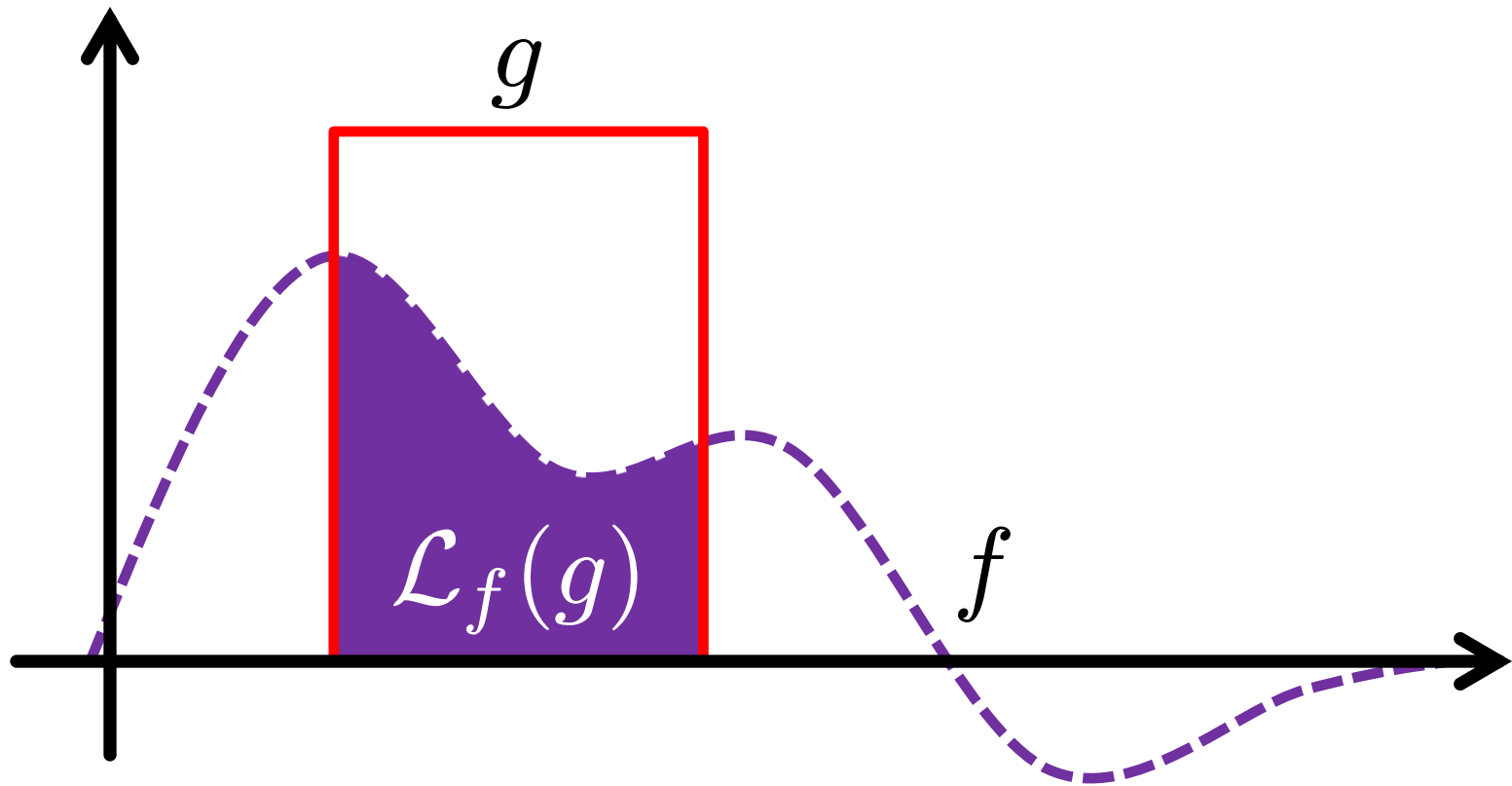
Set of Test Functions

$$\{g \in L^\infty(M) : g|_{\partial M} \equiv 0\}$$

Often $\partial M = \emptyset$

Dirichlet boundary conditions

Observation



Can recover function from dual

Dual of Laplacian

$$\{g \in L^\infty(M) : g|_{\partial M} \equiv 0\}$$

$$\begin{aligned}\mathcal{L}_{\Delta f}[g] &= \int_M g \Delta f \, dA \\ &= - \int_M \nabla g \cdot \nabla f \, dA\end{aligned}$$

Use Laplacian without evaluating it!

Galerkin's Approach

Choose one of each:

■ **Function space**

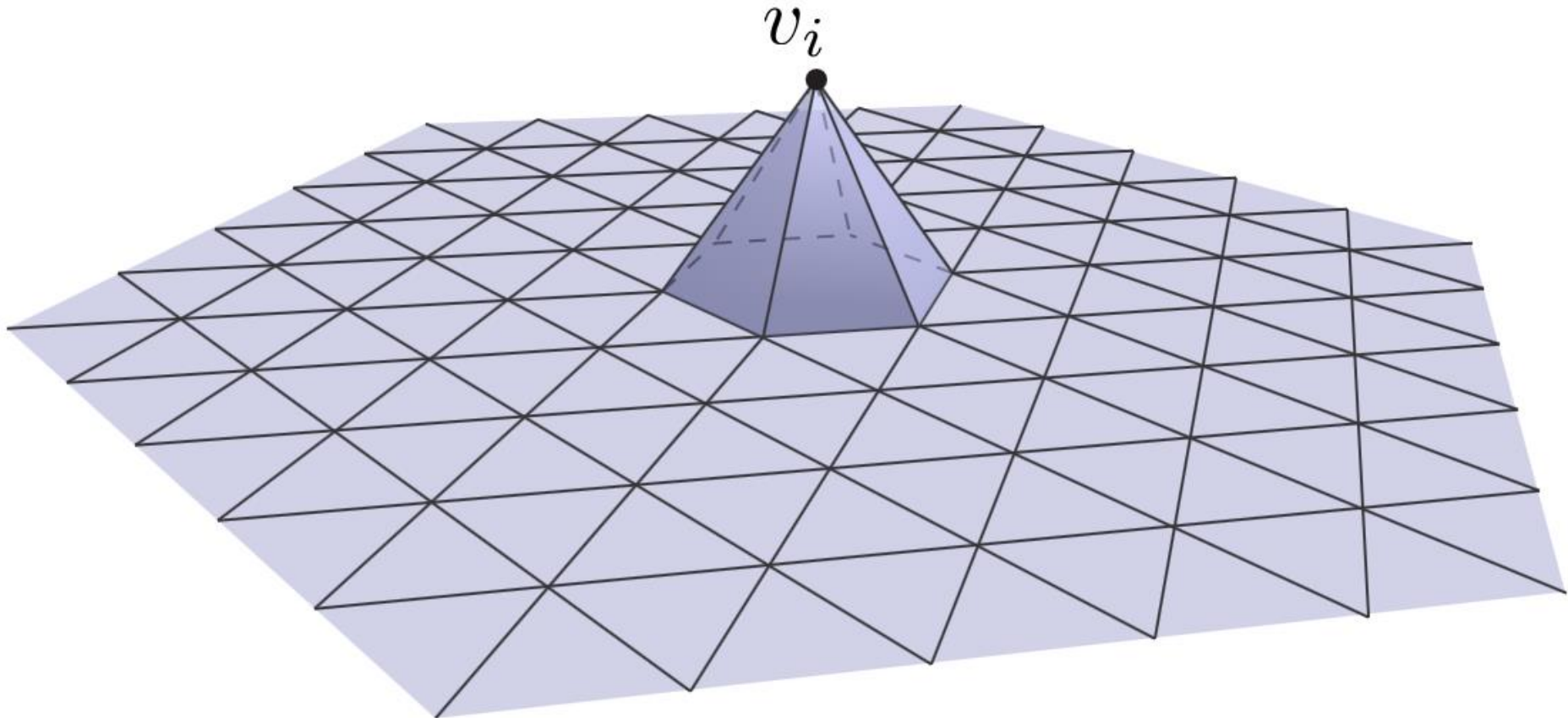
■ **Test functions**

Often the same!

One Derivative is Enough

$$\mathcal{L}_{\Delta f}[g] = - \int_M \nabla g \cdot \nabla f \, dA$$

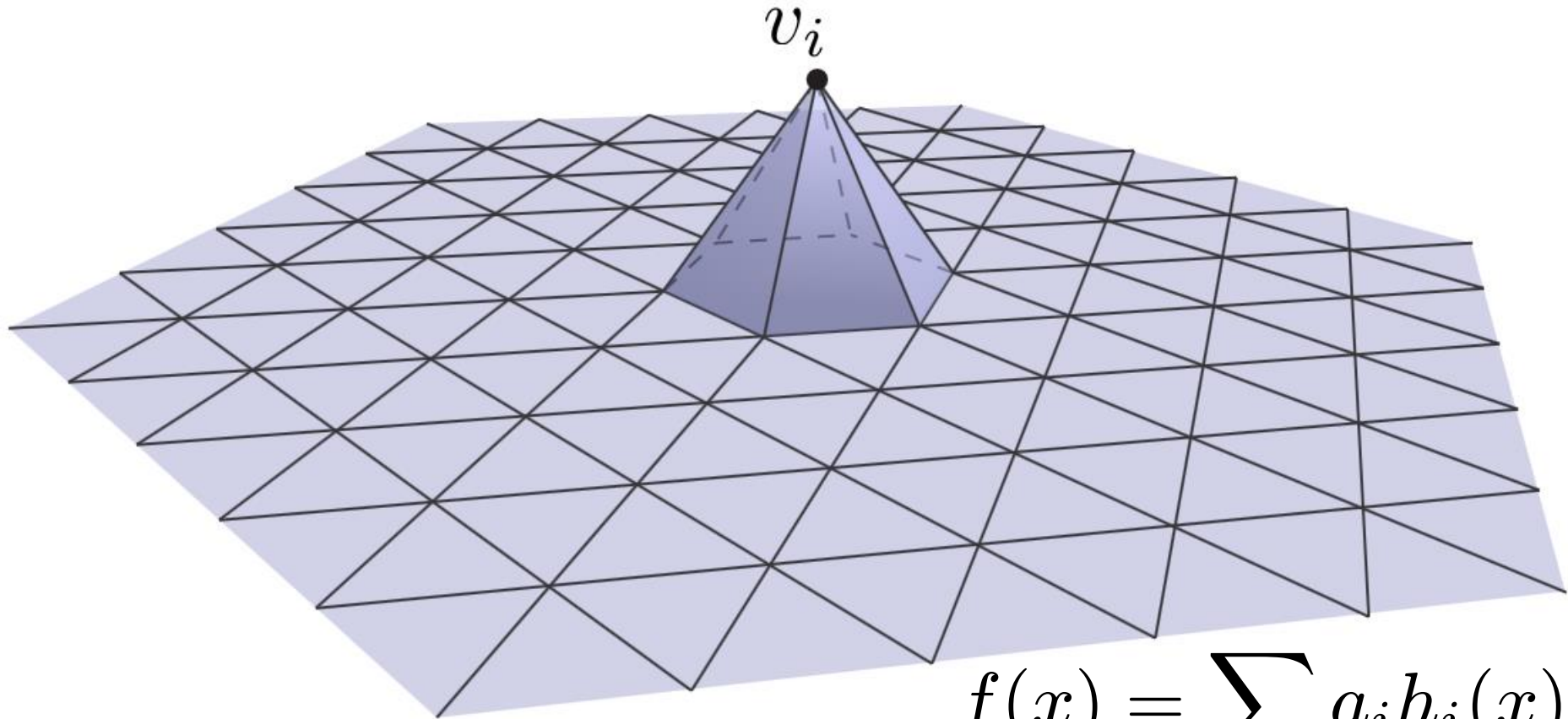
First Order Finite Elements



http://brickisland.net/cs177/wp-content/uploads/2011/11/ddg_hat_function.svg

One "hat function" per vertex

Representing Functions



$$f(x) = \sum_i a_i h_i(x)$$

$$\vec{a} \in \mathbb{R}^{|V|}$$

What Do We Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \nabla g \cdot \nabla f \, dA$$

Linear combination of hats
(piecewise linear)

Two green arrows originate from the text below. One arrow points vertically upwards to the ∇g term in the equation above. The other arrow points diagonally upwards and to the left to the ∇f term in the equation above.

What Do We Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \nabla g \cdot \nabla f \, dA$$

One vector per face



What Do We Need

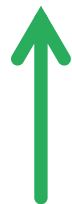
$$\mathcal{L}_{\Delta f}[g] = - \int_M \nabla g \cdot \nabla f \, dA$$

One scalar per face



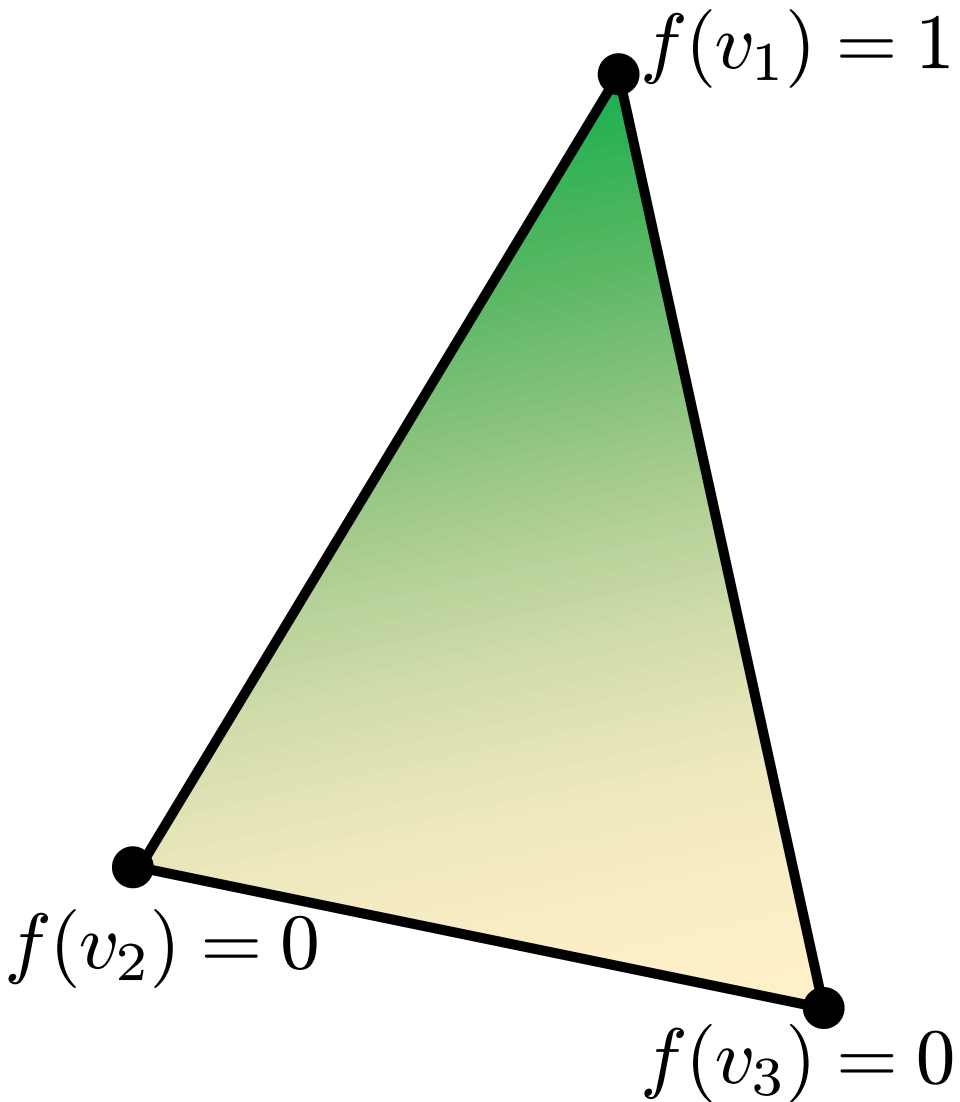
What Do We Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \nabla g \cdot \nabla f \, dA$$



Sum scalars per face
multiplied by face areas

Evaluating the Gradient



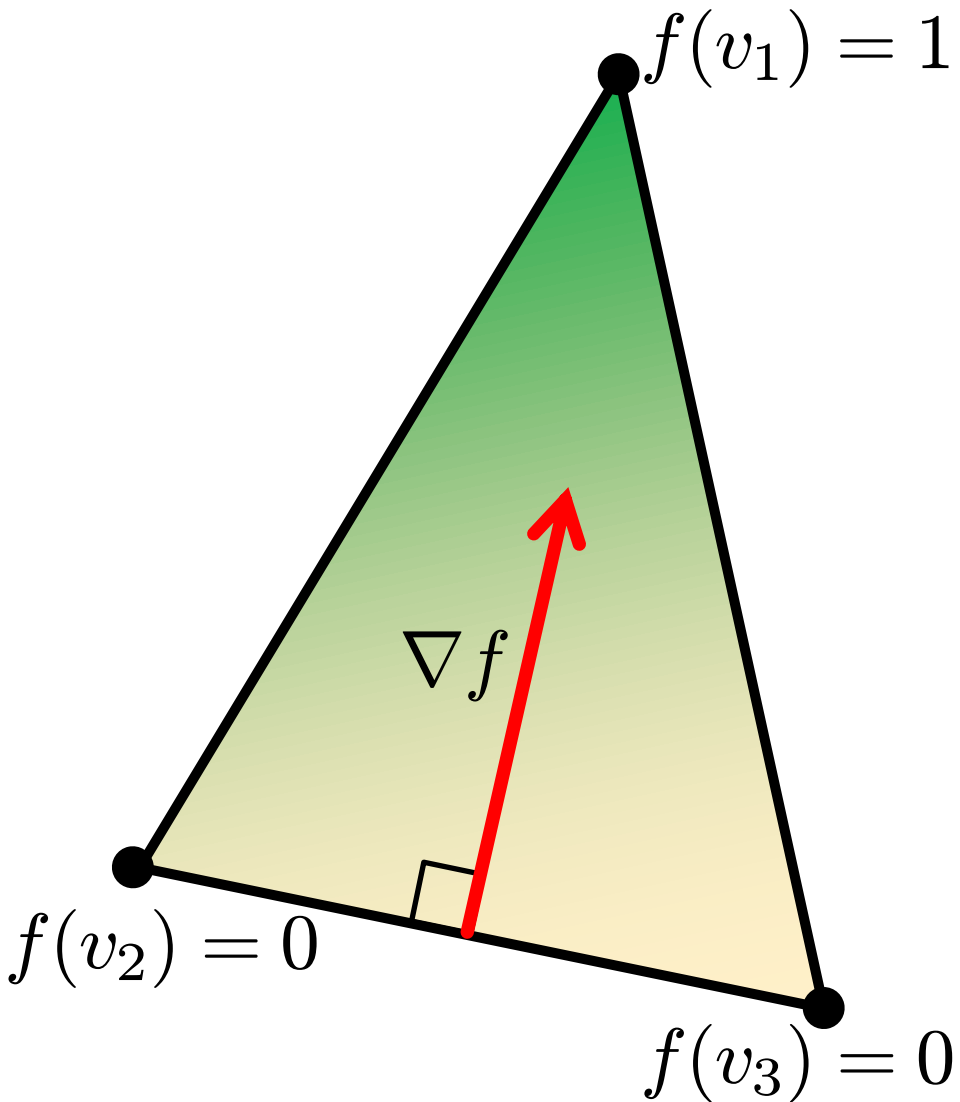
Linear along edges

$$\nabla f \cdot (v_1 - v_3) = 1$$

$$\nabla f \cdot (v_1 - v_2) = 1$$

$$\nabla f \cdot n = 0$$

Evaluating the Gradient



Linear along edges

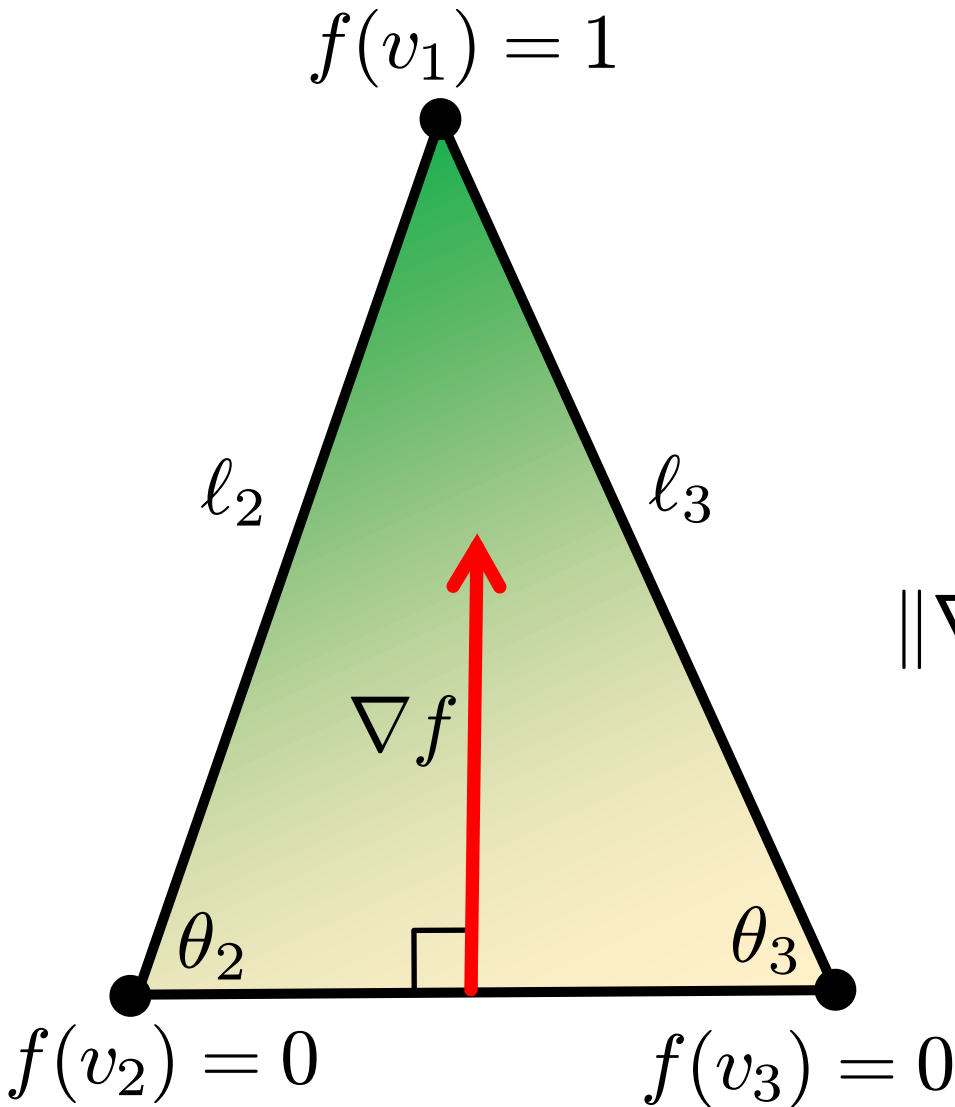
$$\nabla f \cdot (v_1 - v_3) = 1$$

$$\nabla f \cdot (v_1 - v_2) = 1$$

$$\nabla f \cdot n = 0$$

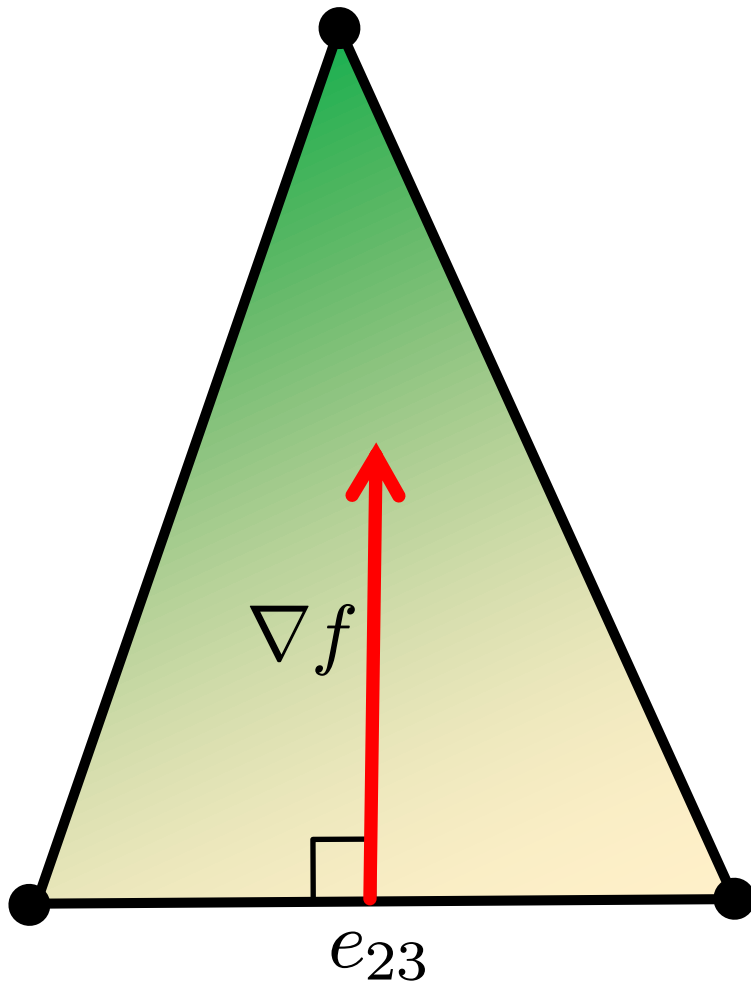
$$\nabla f \cdot (v_2 - v_3) = 0$$

Evaluating the Gradient



$$\begin{aligned} 1 &= \nabla f \cdot (v_1 - v_3) \\ &= \|\nabla f\| l_3 \cos\left(\frac{\pi}{2} - \theta_3\right) \\ &= \|\nabla f\| l_3 \sin \theta_3 \\ \|\nabla f\| &= \frac{1}{l_3 \sin \theta_3} = \frac{1}{h} \end{aligned}$$

Evaluating the Gradient

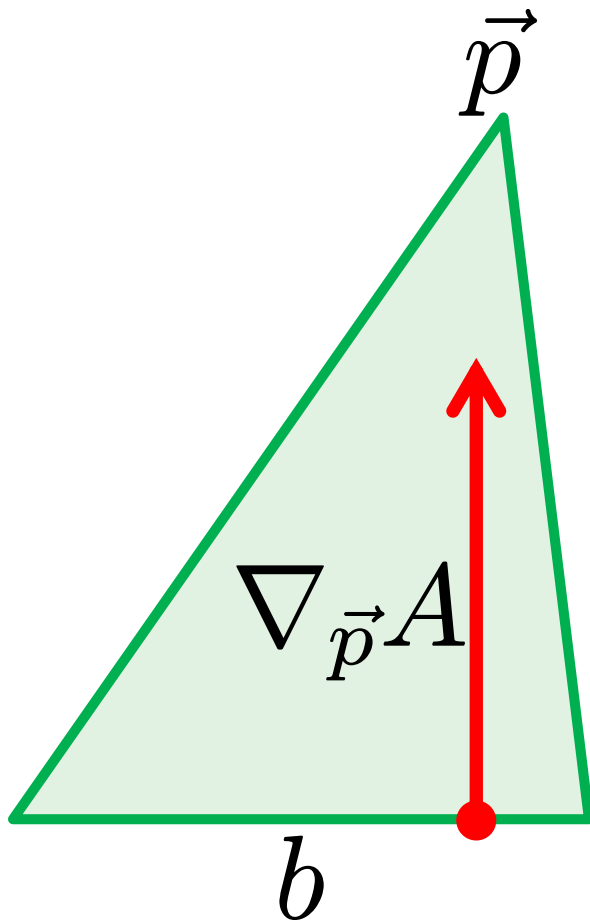


$$\nabla f = \frac{e_{23}^\perp}{2A}$$

Length of e_{23} cancels
"base" in A

Recall:

Single Triangle: Complete



$$\vec{p} = p_n \vec{n} + p_e \vec{e} + p_{\perp} \vec{e}_{\perp}$$

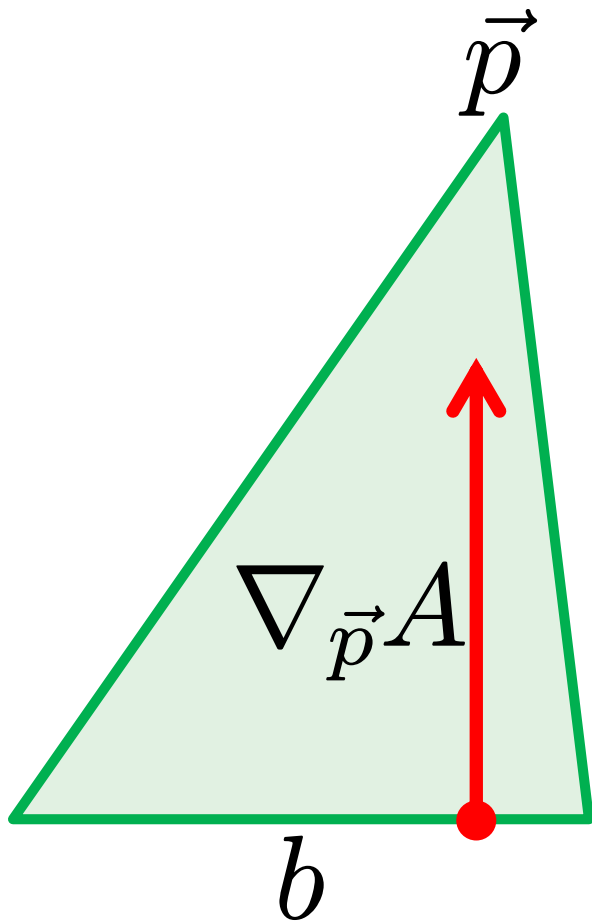
$$A = \frac{1}{2} b \sqrt{p_n^2 + p_{\perp}^2}$$

$$\nabla_{\vec{p}} A = \frac{1}{2} b \vec{e}_{\perp}$$

Similar expression

Recall:

Single Triangle: Complete



$$\vec{p} = p_n \vec{n} + p_e \vec{e} + p_{\perp} \vec{e}_{\perp}$$

$$A = \frac{1}{2} b \sqrt{p_n^2 + p_{\perp}^2}$$

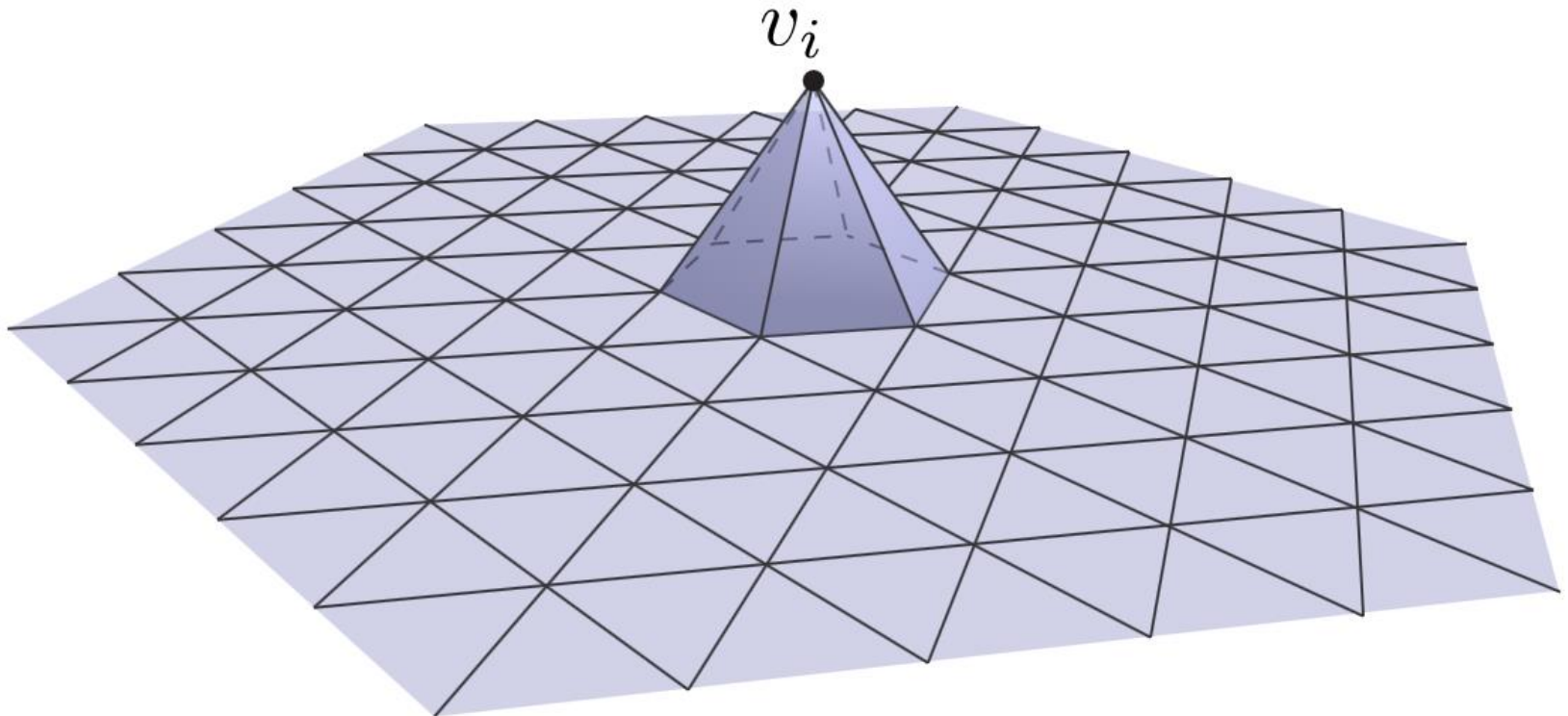
$$\nabla_{\vec{p}} A = \frac{1}{2} b \vec{e}_{\perp}$$

$$\nabla f = \frac{e_{23}^{\perp}}{2A} = \frac{\vec{e}_{\perp}}{h} = \frac{\nabla_{\vec{p}} A}{A}$$

Similar expression

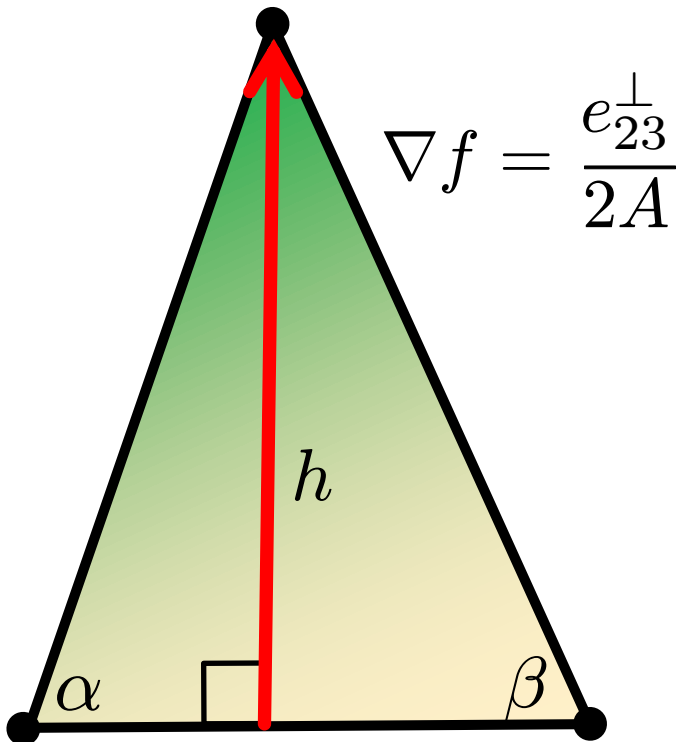
What We Actually Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \boxed{\nabla g \cdot \nabla f} dA$$



What We Actually Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \boxed{\nabla g \cdot \nabla f} dA$$



Case 1: Same vertex

$$\begin{aligned} \int_T \langle \nabla f, \nabla f \rangle &= A \|\nabla f\|^2 \\ &= \frac{A}{h^2} = \frac{b}{2h} \\ &= \frac{1}{2}(\cot \alpha + \cot \beta) \end{aligned}$$

What We Actually Need

$$\mathcal{L}_{\Delta f}[g] = - \int_M \boxed{\nabla g \cdot \nabla f} dA$$

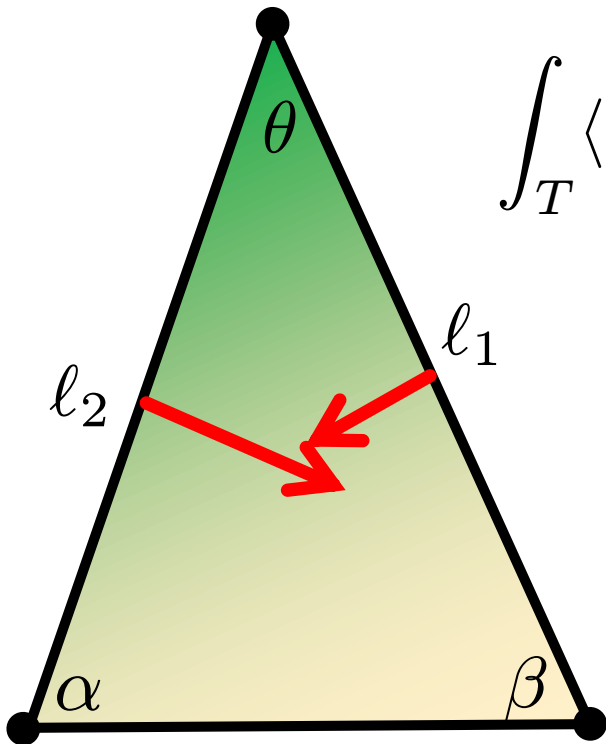
Case 2: Different vertices

$$\int_T \langle \nabla f_\alpha, \nabla f_\beta \rangle = A \langle \nabla f_\alpha, \nabla f_\beta \rangle$$

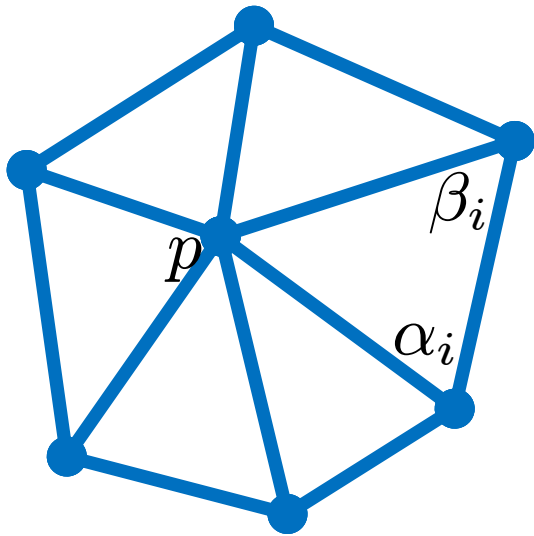
$$= \frac{1}{4A} \langle e_{31}^\perp, e_{12}^\perp \rangle = \frac{-l_1 l_2 \cos \theta}{4A}$$

$$= \frac{-h^2 \cos \theta}{4A \sin \alpha \sin \beta} = \frac{-h \cos \theta}{2b \sin \alpha \sin \beta}$$

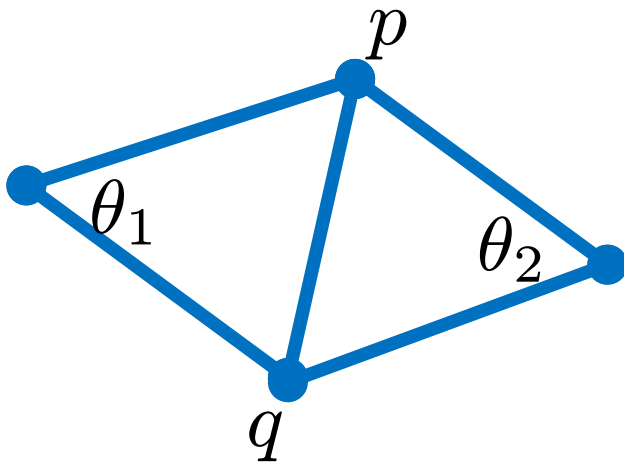
$$= -\frac{1}{2} \frac{\cos \theta}{\sin(\alpha + \beta)} = -\frac{1}{2} \cot \theta$$



Summing Around a Vertex



$$\langle \nabla h_p, \nabla h_p \rangle = \frac{1}{2} \sum_i (\cot \alpha_i + \cot \beta_i)$$



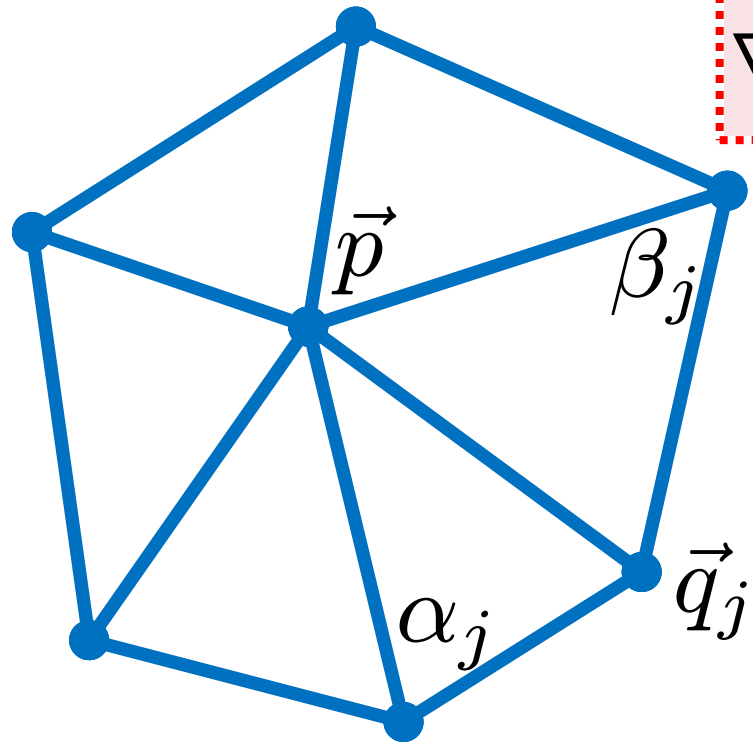
$$\langle \nabla h_p, \nabla h_q \rangle = -\frac{1}{2} (\cot \theta_1 + \cot \theta_2)$$

Recall:

Summing Around a Vertex

$$\nabla_{\vec{p}} A = \frac{1}{2} \sum_j (\cot \alpha_j + \cot \beta_j) (\vec{p} - \vec{q}_j)$$

$$\nabla_{\vec{p}} A = \frac{1}{2} ((\vec{p} - \vec{r}) \cot \alpha + (\vec{p} - \vec{q}) \cot \beta)$$



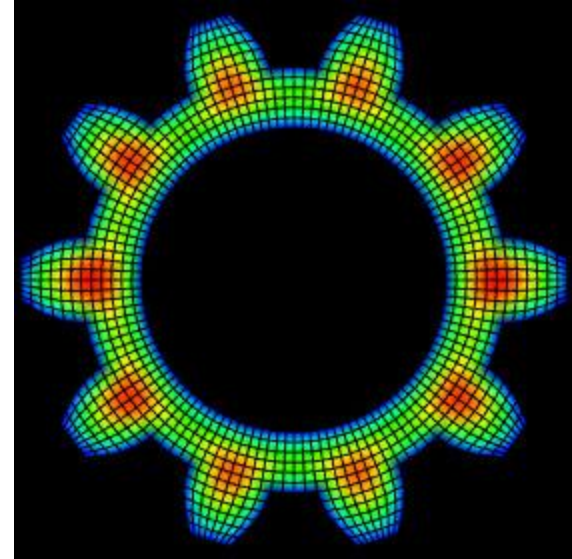
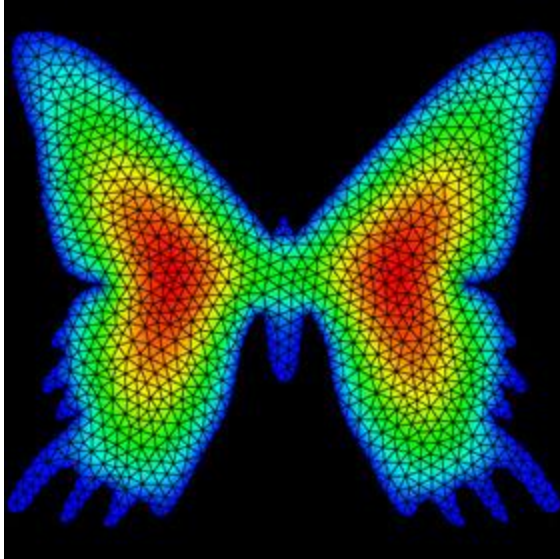
**Same weights up
to sign!**

THE COTANGENT LAPLACIAN

$$L_{ij} = \begin{cases} \frac{1}{2} \sum_{i \sim j} (\cot \alpha_j + \cot \beta_j) & \text{if } i = j \\ -\frac{1}{2} (\cot \alpha_j + \cot \beta_j) & \text{if } i \sim j \\ 0 & \text{otherwise} \end{cases}$$

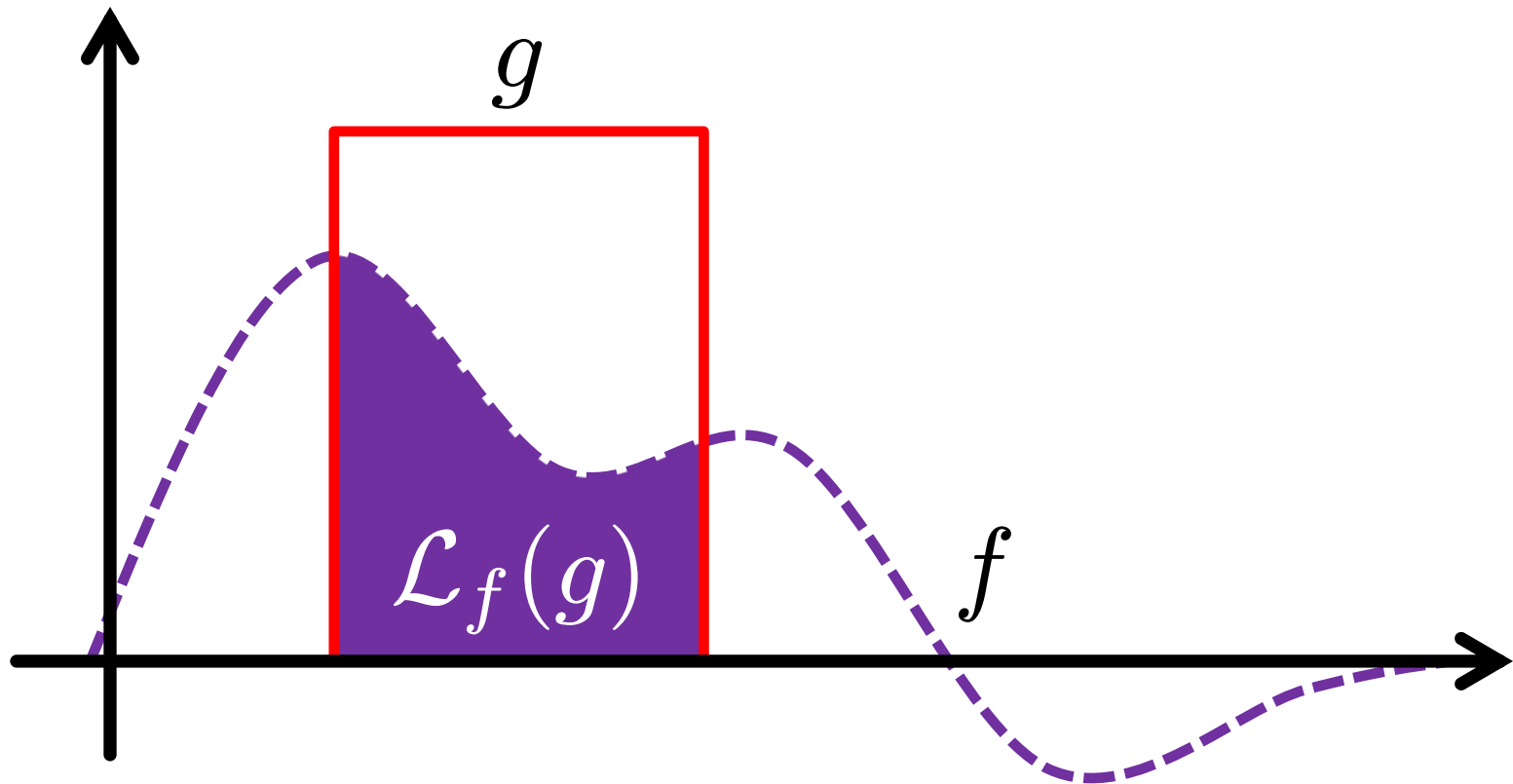
Poisson Equation

$$\Delta f = g$$



Weak Solutions

$$\int_M \phi \Delta f \, dA = \int_M \phi g \, dA \quad \forall \text{ test functions } \phi$$



Finite Elements Weak Solutions

$$\int_M h_i \Delta f \, dA = \int_M h_i g \, dA \quad \forall \text{ hat functions } h_i$$

$$\begin{aligned} \int_M h_i \Delta f \, dA &= - \int_M \nabla h_i \cdot \nabla f \, dA \\ &= - \int_M \nabla h_i \cdot \nabla \sum_j a_j h_j \, dA \\ &= - \sum_j a_j \int_M \nabla h_i \cdot \nabla h_j \, dA \\ &= \sum_j L_{ij} a_j \end{aligned}$$

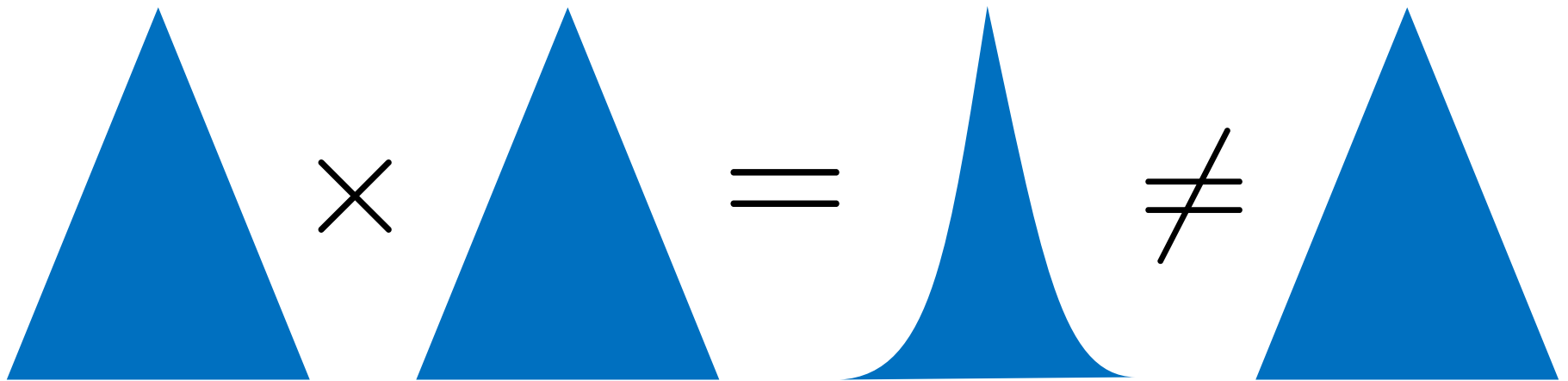
Stacking Integrated Products

$$\begin{pmatrix} \int_M h_1 \Delta f \, dA \\ \int_M h_2 \Delta f \, dA \\ \vdots \\ \int_M h_{|V|} \Delta f \, dA \end{pmatrix} = \begin{pmatrix} \sum_j L_{1j} a_j \\ \sum_j L_{2j} a_j \\ \vdots \\ \sum_j L_{|V|j} a_j \end{pmatrix} = L \vec{a}$$

Multiply by Laplacian matrix!

Problematic Right Hand Side

$$\int_M h_i \Delta f \, dA = \int_M h_i g \, dA \quad \forall \text{ hat functions } h_i$$



Product of hats is quadratic

A Few Ways Out

- **Just do the integral**
“Consistent” approach
- **Approximate some more**
- **Redefine g**

A Few Ways Out

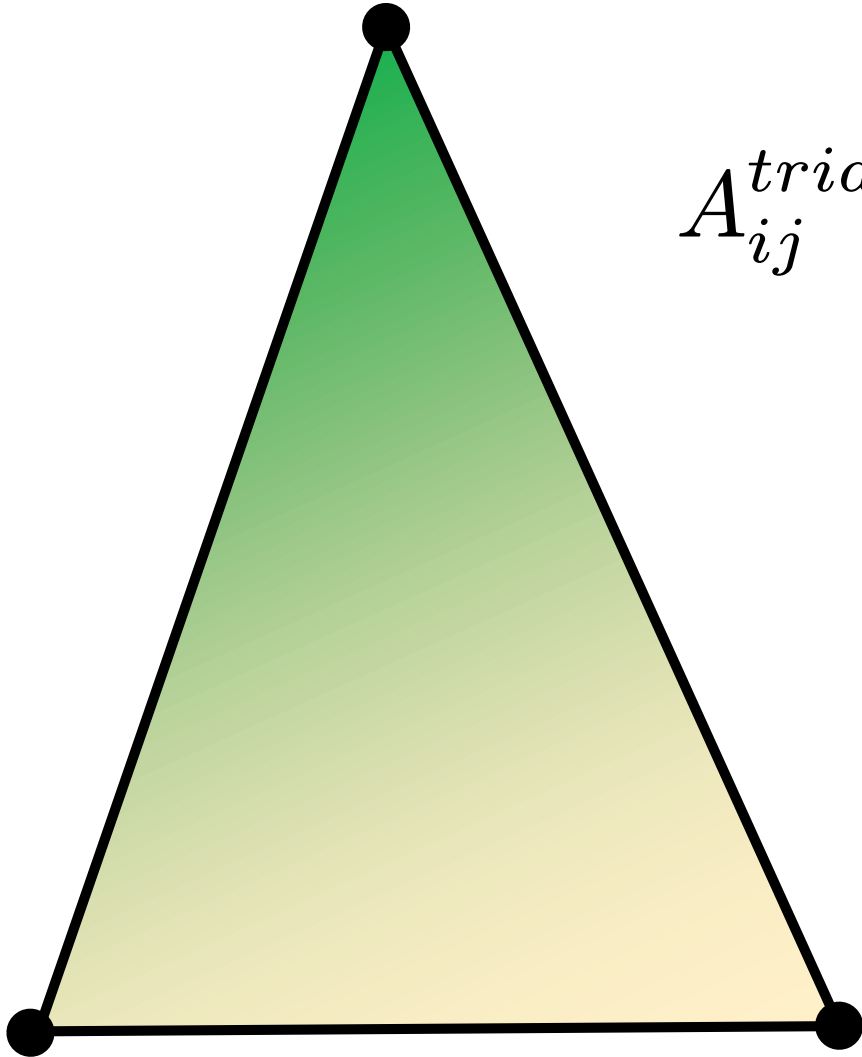
- **Just do the integral**
“Consistent” approach
- **Approximate some more**
- **Redefine g**

The Mass Matrix

$$A_{ij} = \int_M h_i h_j dA$$

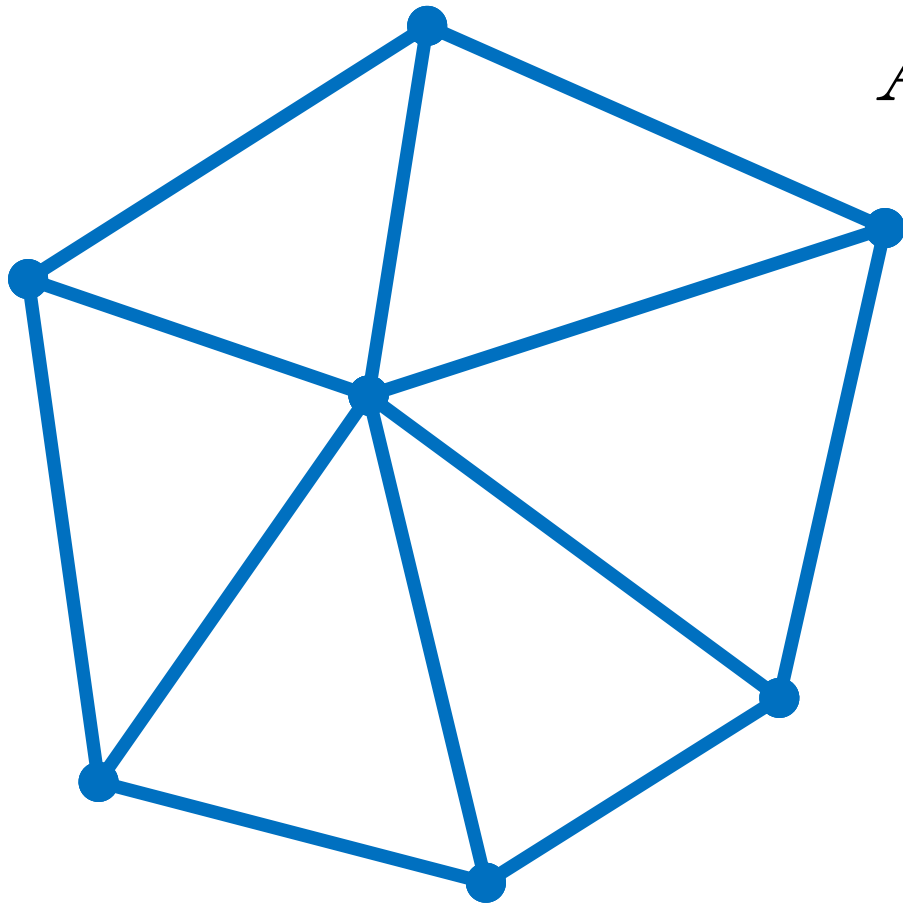
- **Diagonal** elements:
Norm of h_i
- **Off-diagonal** elements:
Overlap between h_i and h_j

Consistent Mass Matrix



$$A_{ij}^{triangle} = \begin{cases} \frac{\text{area}}{6} & \text{if } i = j \\ \frac{\text{area}}{12} & \text{if } i \neq j \end{cases}$$

Summing Around Triangles



$$A_{ij} = \begin{cases} \frac{\text{one-ring area}}{6} & \text{if } i = j \\ \frac{\text{adjacent area}}{12} & \text{if } i \neq j \end{cases}$$

Properties of Mass Matrix

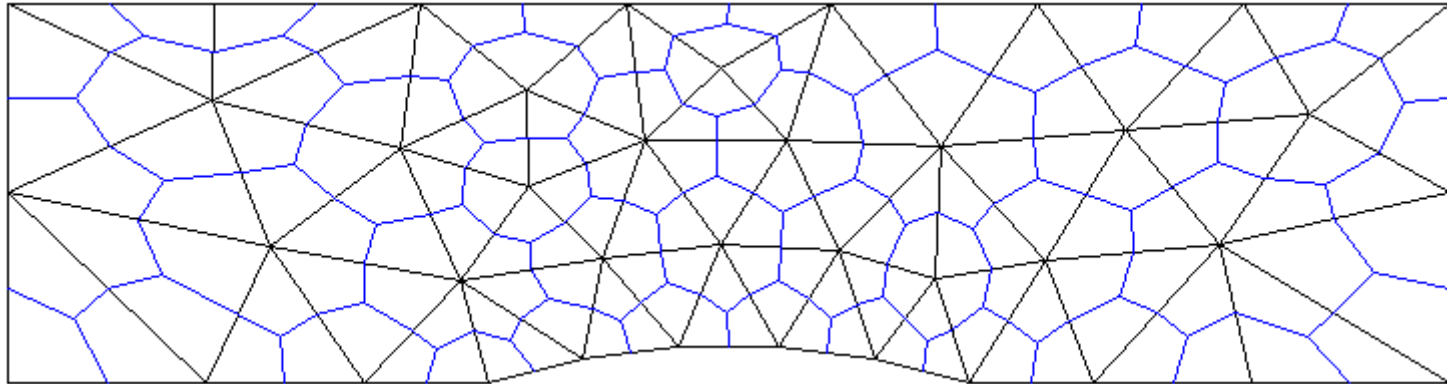
- Rows sum to one ring area / 3
- Involves only vertex and its neighbors
- Partitions surface area

Non-diagonal matrices aren't fun.

Use for Integration

$$\begin{aligned}\int_M f &= \int_M \sum_j a_j h_j \\ &= \int_M \sum_j a_j h_j \sum_i h_i \\ &= \sum_{ij} A_{ij} a_j \\ &= \mathbf{1}^\top A \vec{a}\end{aligned}$$

Lumped Mass Matrix



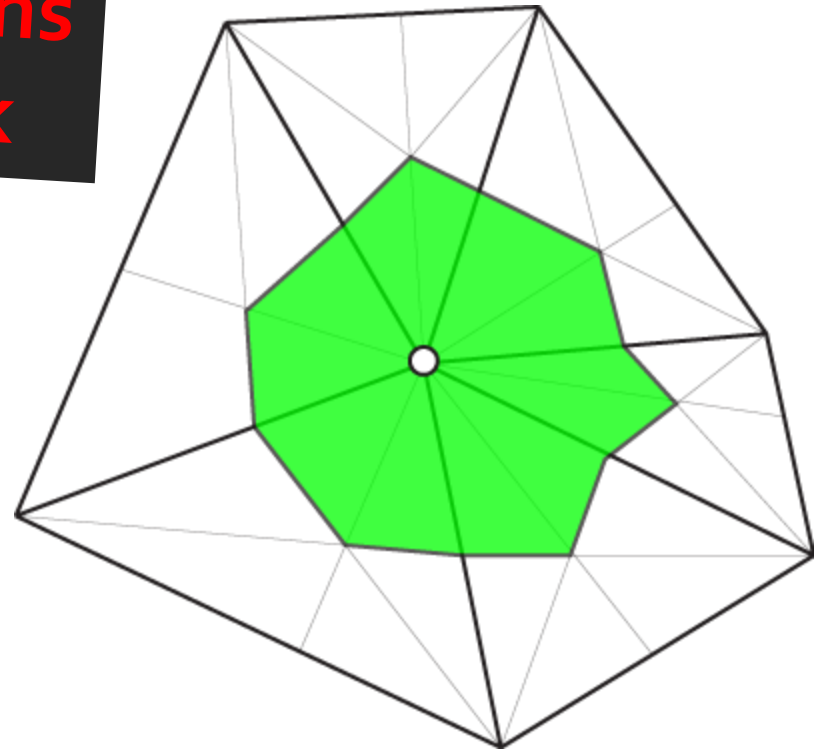
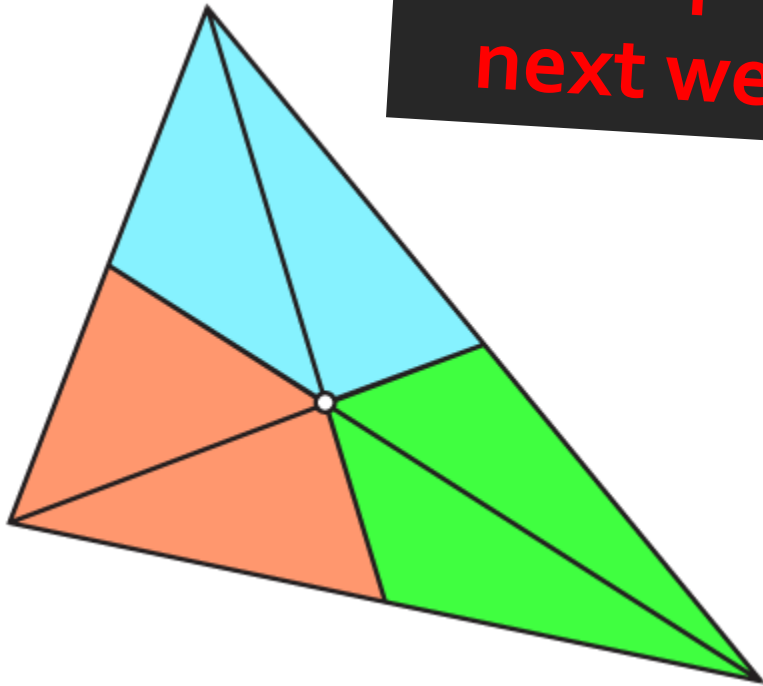
$$\tilde{a}_{ii} = \text{Area}(\text{cell } i)$$

Won't make big difference for smooth functions

Approximate with diagonal matrix

Barycentric Lumped Mass

More options
next week



<http://www.alecjacobson.com/weblog?p=1146>

Area/3 to each vertex

Ingredients

- **Cotangent Laplacian L**

Per-vertex function to integral of its Laplacian against each hat

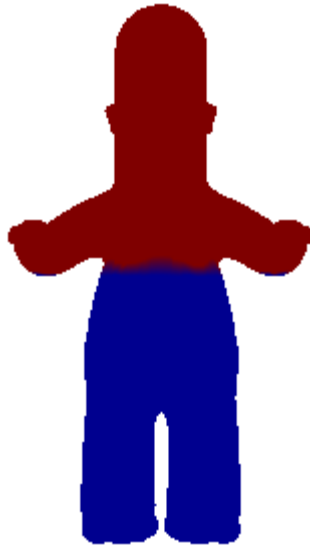
- **Area weights A**

Integrals of pairwise products of hats (or approximation thereof)

Solving the Poisson Equation

$$\Delta f = g \rightarrow L \vec{f} = A \vec{g}$$

g

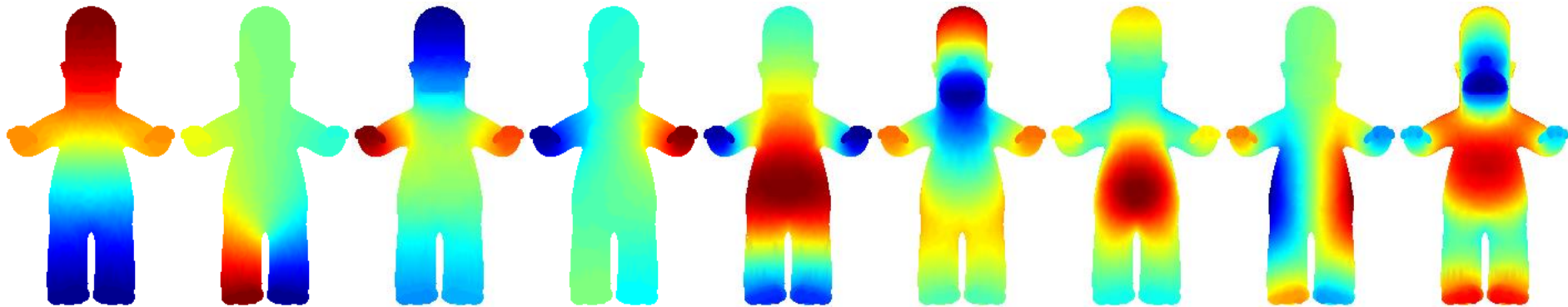


f

Must integrate
to zero

Determined up
to constant

Eigenhomers



2

3

4

5

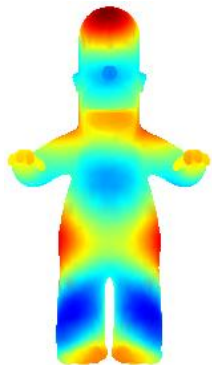
6

7

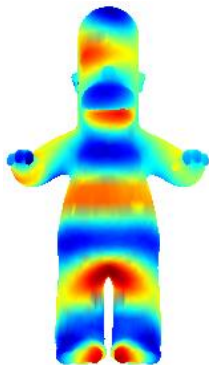
8

9

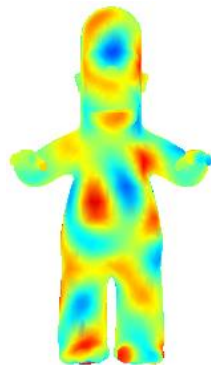
10



25



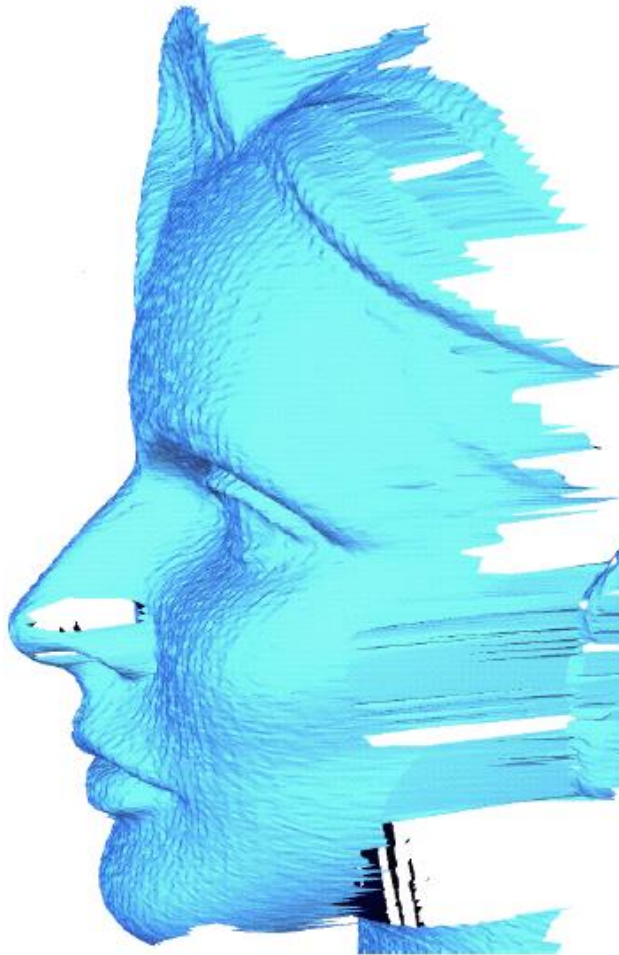
50



100

What is
smallest
eigenvalue?

Implicit Fairing



(a)

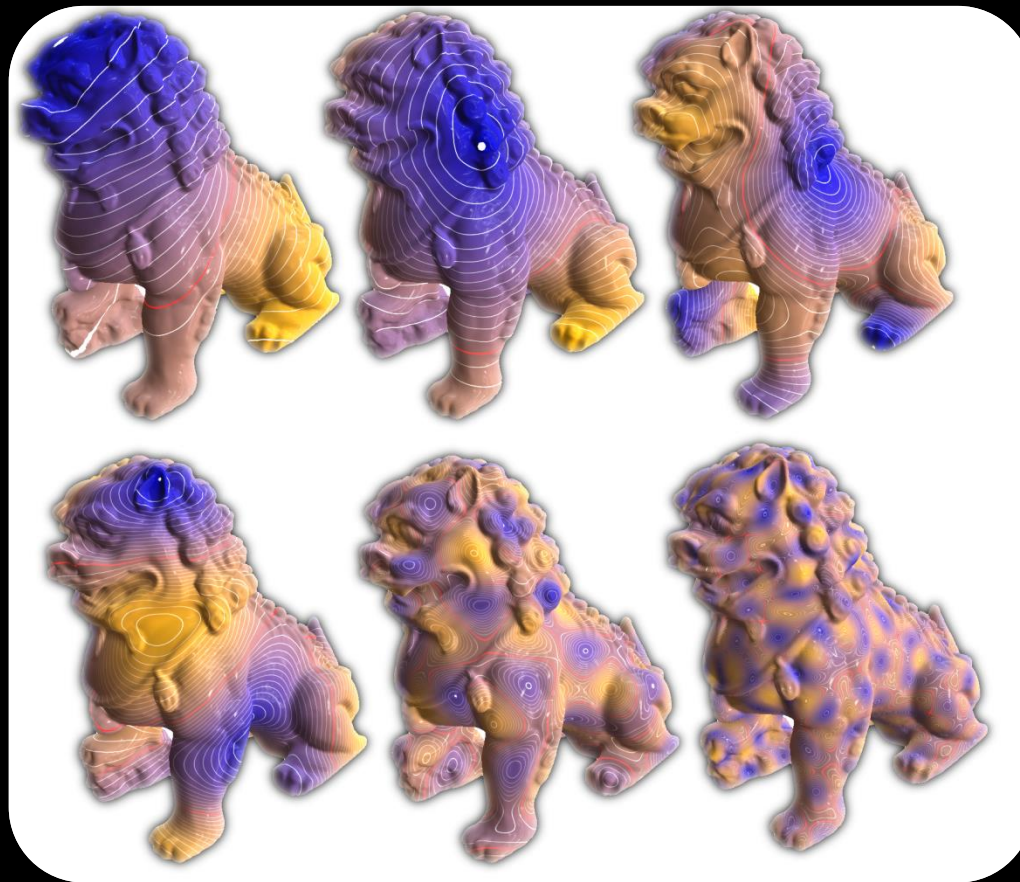


(b)

**Diffusion applied
to vertex
positions**

Implicit Fairing





Discrete Laplacians



CS 468, Spring 2013

Differential Geometry for Computer Science

Justin Solomon and Adrian Butscher