



NUMERICAL METHODS FOR LARGE SCALE NON-SMOOTH MULTIBODY PROBLEMS

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Research network

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Thanks to everybody (sorry if I forgot someone)



1. INTRODUCTION

Motivation of large scale multibody dynamics

Motivations for large-scale multibody dynamics

- Robotics
- Granular flows
- Machine-ground interaction
- Architecture
- AI training, AGVs, etc



Our efforts are implemented and tested in the open source software

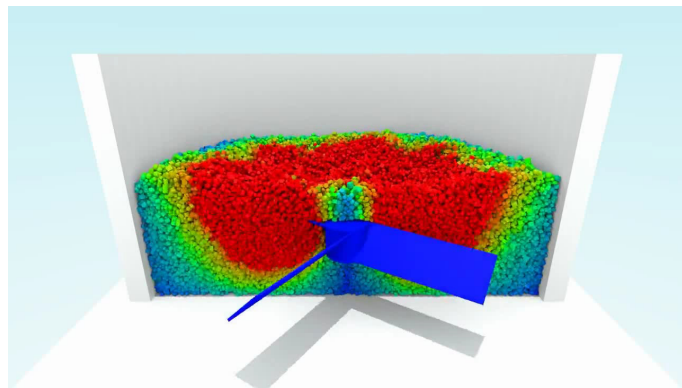


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Goals

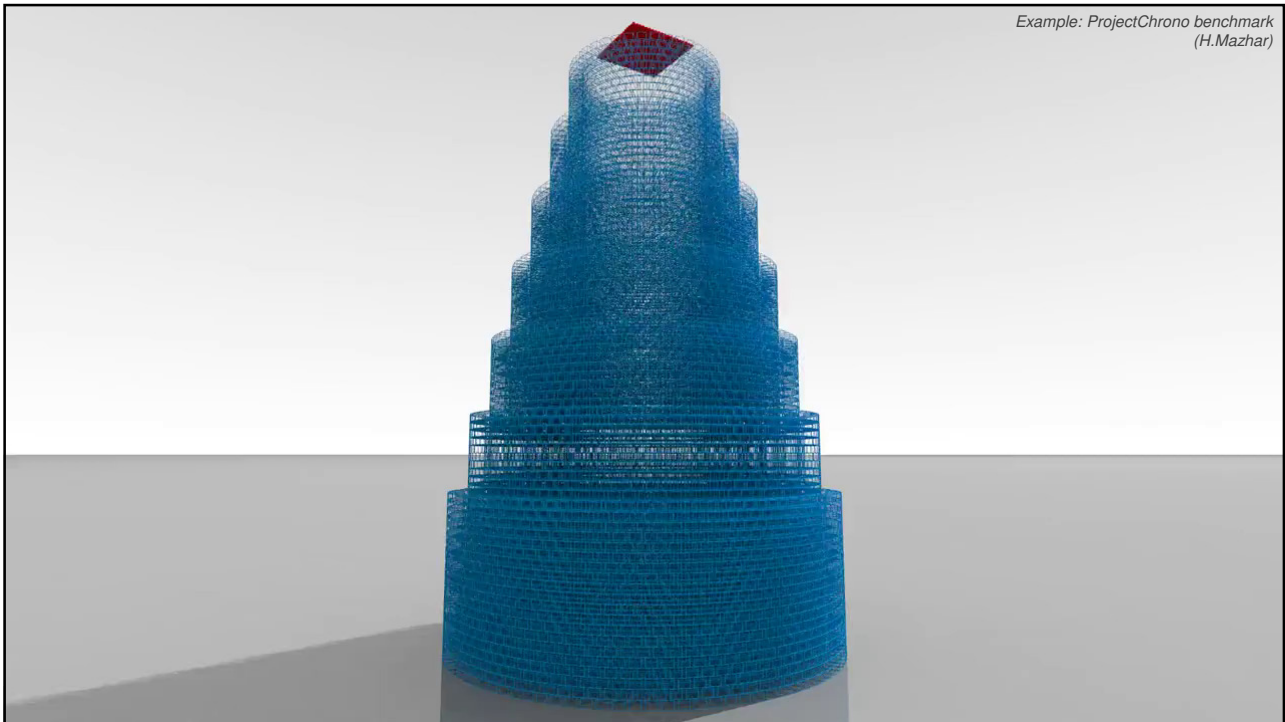
- Simulate >1M bodies
 - Need for linear memory scaling
 - Parallelizable algorithms
- Simulate >1M contacts
 - Non-smooth methods
- Simulate >1M constraints
- Stable, robust implicit integration
 - Differential-variational formulation
 - Might be used in RT/HRT, HIL, MIL
- Add finite elements
- Add fluids



ProjectChrono simulation by H.Mazhar

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Structure of this lecture

Sections

- Multibody Simulation: Concepts and applications
- Coordinate transformations
- Dynamics: Basic concepts on ODEs and DAEs
- Non-smooth Multibody Dynamics
- Collision detection
- Available software
- ProjectChrono
- Examples and applications
- Future challenges



2. MULTIBODY SIMULATION: CONCEPTS AND APPLICATIONS

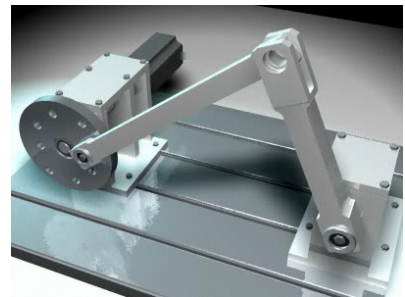
Overview of multibody simulation

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Introduction

- Multibody methods:
 - Usually *general-purpose*: they can model many types of problems
 - Solve motion equations *automatically*
 - Should support an *arbitrary number* of parts, forces, geometries, constraints...
 - Most often use *numerical methods* to compute simulations
 - Often integrated in CAD tools, with GUI (*graphical user interfaces*)

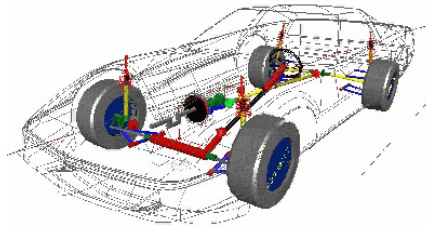


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Main types of multibody analyses

- Statics
- Kinematics
 - direct
 - inverse
- Dynamics
 - Large motions
 - Linearized motion
- Modal analysis
- Sensitivity analysis
- Optimization
- ...

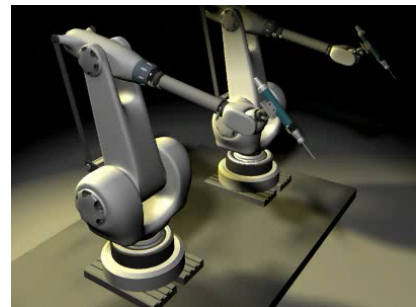


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Applications of multibody methods

- Robotics
 - Direct kinematics
 - Inverse kinematics
 - Dynamics
 - Artificial Intelligence
- Automotive
 - Powertrain dynamics
 - Handling
 - Real-time Man-In-The loop
 - Noise-Vibration-Harshness (NVH)
 - ...



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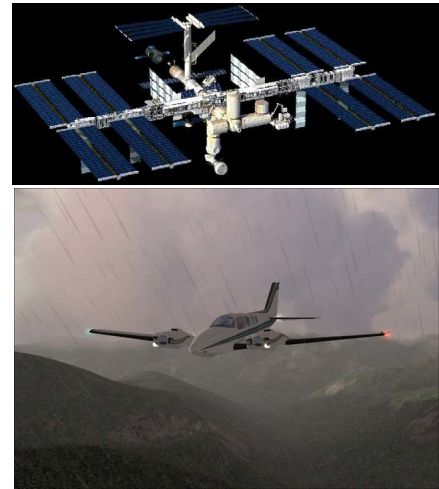
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Applications of multibody methods

- **Aerospace engineering**

- Orbital mechanics
- Flight simulators
- Rovers and probes
- Simulation of complex subsystems (helicopter rotors, landing gears, etc.)
- ...



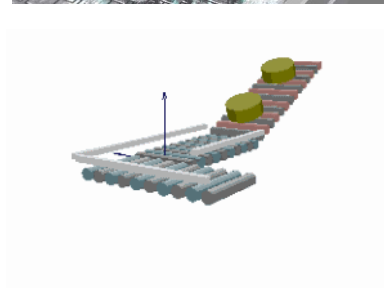
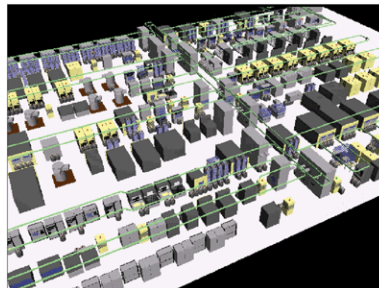
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Applications of multibody methods

- **Automation**

- Automated plant simulation
- Optimal selection of servo motors
- Mixed simulations (pneumatics+mechanics, etc.) in mechatronics
- Part feeders
- Size segregation machines
- Conveyor belts
- ...



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Applications of multibody methods

- **Mechanism design and synthesis**

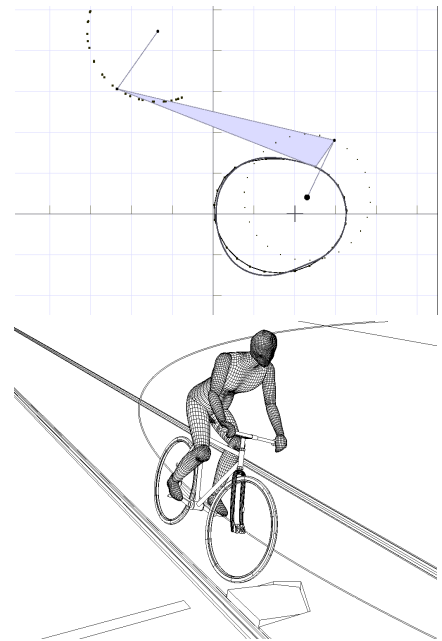
- Analytic synthesis
- Genetic synthesis
- Optimizations
- Topologic synthesis

- **Virtual reality**

- Environment simulation
- Training
- Vehicle simulation

- **Biomechanics**

- Simulation of new prosthetic devices
- Sport biomechanics
- Motion capture & gait analysis



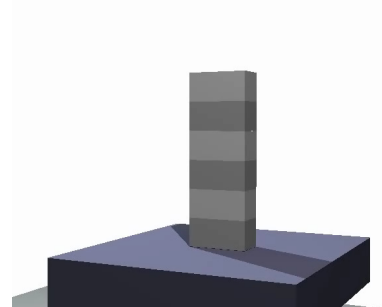
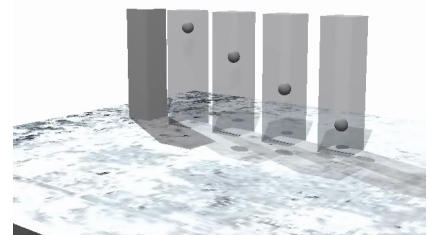
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Applications of multibody methods

- **Civil engineering**

- Rocking block dynamics
- Seismic simulations
- Masonry stability



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Applications of multibody methods

• Special FX in movies

- Dynamical simulations will soon replace most special effects in films
- Skeletal animation, physical-based animation
- Fake ragdolls, herds, masses



• Video games

- Real-time dynamical simulation
- *NOTE: 48'000 million of dollars of revenues in videogames, A relevant market for physical simulation software.*



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Applications of multibody methods

• Other

- Power trains, gears,
- Indexing devices
- Cams & followers
- Clock mechanisms
- Amusement parks
- Windmills
- Trains
- Toys
- ...



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Applications of multibody methods

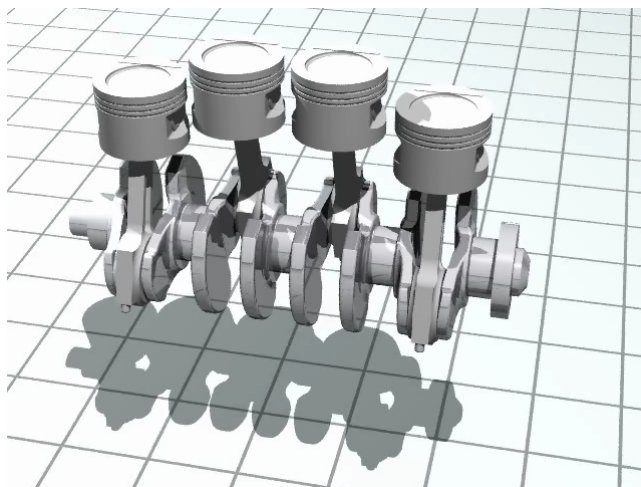
Example: Tech demo of multibody simulation within a videogame engine (CryTek CryEngine)



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Applications of multibody methods

Example: dynamical simulation of an engine

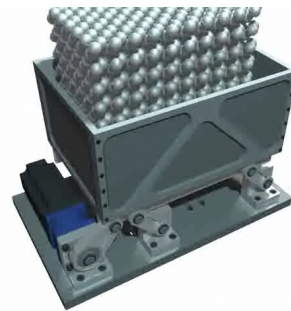
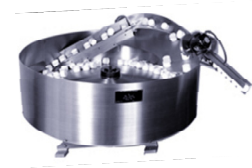


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Open problem: complexity

- The simulation of massive scenarios with thousands / millions of bodies in contact is still an **OPEN PROBLEM**

- Granular flows
- Rock / soil dynamics
- Packaging
- Size segregation
- Powder mechanics
- Off-road ground/tyre interaction
- Etc.



Example: size segregation device: about 2000 interacting objects simulated with our ProjectChrono software

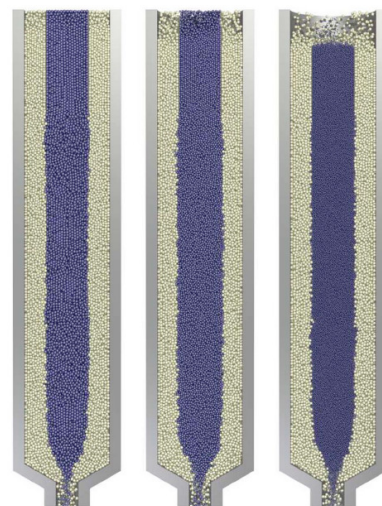
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Open problem: complexity

Example: bidisperse granular flow in the PBR nuclear reactor

- Goal: find a numerical method which can simulate **millions** of **rigid** bodies with contacts and friction
- Collaboration with Argonne National Laboratories
→ a new method (A.Tasora,M.Anitescu)

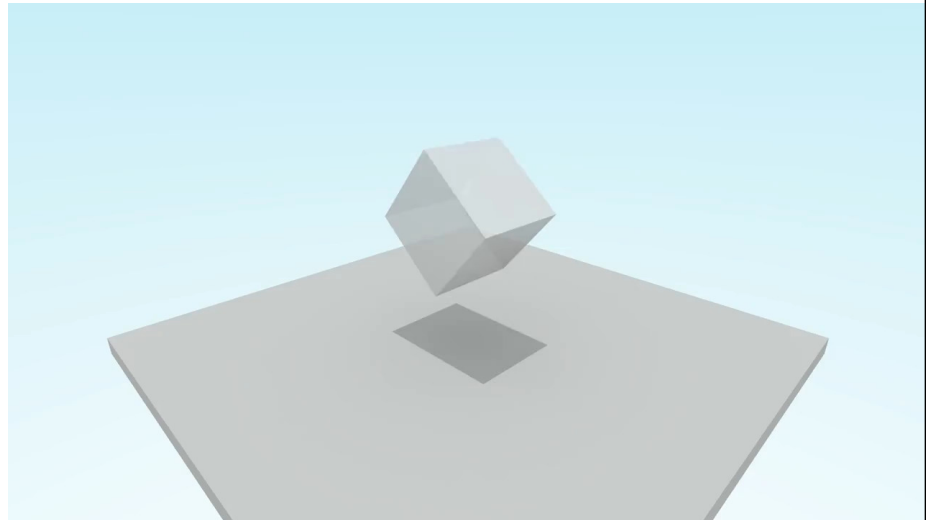


Reactor picture: Bazant et al. (MIT and Sandia laboratories).

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Open problem: complexity



Project Chrono Benchmark (H. Mazhar)

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3. COORDINATE TRANSFORMATIONS

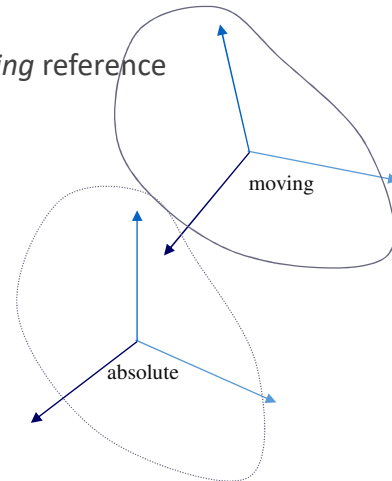
A primer in rigid body kinematics

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Rigid body motion

- We assume bodies to be rigid
- Each body has a set of three axis that form a *moving* reference
- Motion: 3D translation + 3D rotation



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Rigid body motion

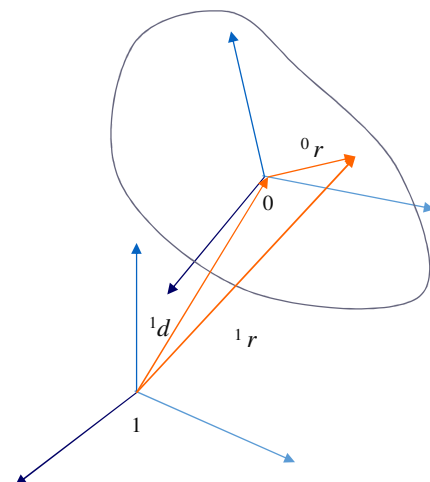
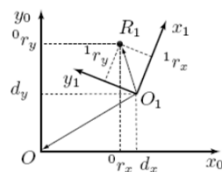
- How are body's points transformed?

$$\{^0r\} = \{ \begin{matrix} {}^0r_x & {}^0r_y & {}^0r_z \end{matrix} \}^T$$

$$\{^1r\} = \{ \begin{matrix} {}^1r_x & {}^1r_y & {}^1r_z \end{matrix} \}^T$$

- *Affine linear transformation:*

$$\{^1r\} = \begin{bmatrix} 1 & 0 \\ 0 & A \end{bmatrix} \{^0r\} + \{^1d\}$$



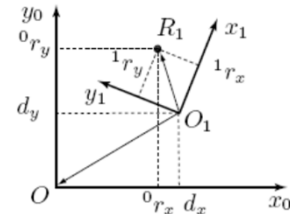
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Rigid body motion

- The $[A]$ matrix is the **rotation matrix** (3x3 in 3D, 2x2 in 2D)
- Example (in 2D):

$$\begin{Bmatrix} {}^1r_x \\ {}^1r_y \end{Bmatrix} = \begin{bmatrix} \cos \theta & +\sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \begin{Bmatrix} {}^0r_x \\ {}^0r_y \end{Bmatrix} + \begin{Bmatrix} {}^1d_{Ox} \\ {}^1d_{Oy} \end{Bmatrix}$$



- $[A]$ is built with X,Y versors columns : $[A]=[X|Y]$
- $[A]$ is hemisymmetric
- $[A]$ does not change distance between points
- Not as easy for 3D, though...

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Rigid body motion

- The $[A]$ rotation matrix in 3D

Simple rotation, no translation:

$$[A] = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad \begin{Bmatrix} {}^1r_x \\ {}^1r_y \\ {}^1r_z \end{Bmatrix} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{Bmatrix} {}^0r_x \\ {}^0r_y \\ {}^0r_z \end{Bmatrix}$$

- The $[A]$ matrix is orthogonal: $[A]^{-1} = [A]^T$ (does not change distance between points)

$$[A][A]^T = [I]$$

$$\begin{Bmatrix} {}^0r_x \\ {}^0r_y \\ {}^0r_z \end{Bmatrix} = \begin{bmatrix} a_{11} & a_{21} & a_{31} \\ a_{12} & a_{22} & a_{32} \\ a_{13} & a_{23} & a_{33} \end{bmatrix} \begin{Bmatrix} {}^1r_x \\ {}^1r_y \\ {}^1r_z \end{Bmatrix}$$

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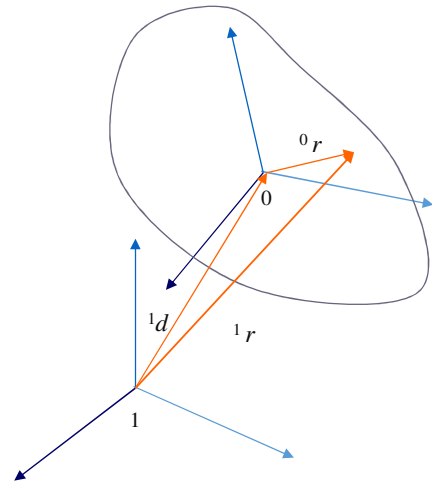
Rigid body motion

- “Direct” transformation:

$$\{{}^0r\} = [{}^0_1A] \{{}^1r\} + \{{}^0d\}$$

- “Inverse” transformation:

$$\begin{aligned} \{{}^1r\} &= [{}^0_1A]^{-1} (\{{}^0r\} - \{{}^0d\}) \\ &= [{}^0_1A]^T (\{{}^0r\} - \{{}^0d\}) \\ &= [{}^1_0A] (\{{}^0r\} - \{{}^0d\}) \end{aligned}$$

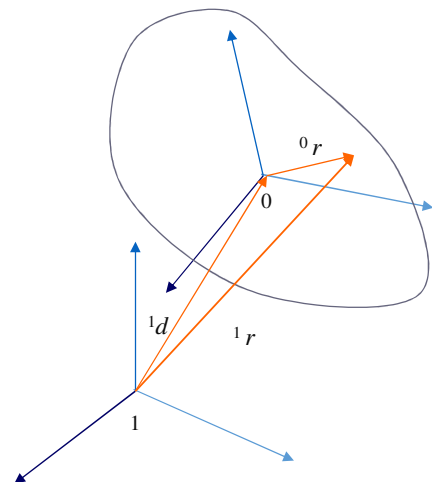


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Rigid body motion

- Each body should have 3 (translation d) + $3 \times 3 = 9$ (rotation $[{}^0_1A]$) coordinates, that is 12 scalars.
- Some would be redundant...
- Is it possible to make $[{}^0_1A]$ dependant on only three coordinates?
 $[{}^0_1A(a,b,c)] = f(a,b,c)$



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Rigid body motion

- Make 0_1A dependant on three angles?...
- Different options, depending on the sequence of 3 rotations!

• Ex:

$$\{^1_r\} = {}^1_0A \{^0_r\} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta_1 & \sin \theta_1 \\ 0 & -\sin \theta_1 & \cos \theta_1 \end{bmatrix} \{^0_r\}$$

$$\{^2_r\} = {}^2_1A \{^1_r\} = \begin{bmatrix} \cos \theta_2 & 0 & -\sin \theta_2 \\ 0 & 1 & 0 \\ \sin \theta_2 & 0 & \cos \theta_2 \end{bmatrix} \{^1_r\}$$

$$\{^3_r\} = {}^3_2A \{^2_r\} = \begin{bmatrix} \cos \theta_3 & \sin \theta_3 & 0 \\ -\sin \theta_3 & \cos \theta_3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \{^2_r\}$$

$$\{^3_r\} = {}^3_2A {}^2_1A {}^1_0A \{^0_r\} = {}^3_0A \{^0_r\}$$

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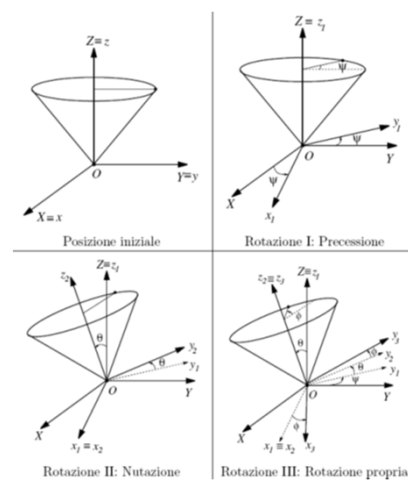
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Rigid body motion

- Ex: make 0_1A dependant on three 'Eulero' angles:

- But also:
- 'Cardano' angles
- 'HPB' angles
- 'XYZ' angles,
- etc..
- See also 'Rodriguez parameters'

$$\{^3_r\} = {}^3_2A {}^2_1A {}^1_0A \{^0_r\} = {}^3_0A \{^0_r\}$$



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Rigid body motion

- Example: sequence X-Y-Z

$$[{}^i_0A] = [T]_{\zeta} [T]_{\eta} [T]_{\xi} = \begin{bmatrix} c_{\eta}c_{\zeta} & c_{\xi}s_{\zeta} + s_{\xi}s_{\eta}c_{\zeta} & s_{\xi}s_{\zeta} - c_{\xi}s_{\eta}c_{\zeta} \\ -c_{\eta}s_{\zeta} & c_{\xi}c_{\zeta} - s_{\xi}s_{\eta}s_{\zeta} & s_{\xi}c_{\zeta} + c_{\xi}s_{\eta}s_{\zeta} \\ s_{\eta} & -s_{\xi}c_{\eta} & c_{\xi}c_{\eta} \end{bmatrix}$$

- Example: sequence Y-Z-X

$$[{}^i_0A] = [T]_{\xi} [T]_{\zeta} [T]_{\eta} = \begin{bmatrix} c_{\zeta}c_{\xi} & s_{\zeta} & -s_{\eta}c_{\zeta} \\ -c_{\xi}c_{\eta}s_{\zeta} + s_{\xi}s_{\eta} & c_{\xi}c_{\zeta} & c_{\xi}s_{\eta}s_{\zeta} + s_{\xi}c_{\eta} \\ s_{\xi}c_{\eta}s_{\zeta} + c_{\xi}s_{\eta} & -s_{\xi}c_{\zeta} & -s_{\xi}s_{\eta}s_{\zeta} + c_{\xi}c_{\eta} \end{bmatrix}$$

- NOTE: viceversa, how to compute ζ, ξ, η from $[A]$?

$$\eta = \arcsin(-A_{1,3} / \cos(\zeta))$$

$$\xi = \arccos(A_{2,2} / \cos(\zeta)) \rightarrow \text{singularity for } \zeta = \pi/2 + n\pi \quad !!! \quad (\text{Same for all sets of 3 angles!})$$

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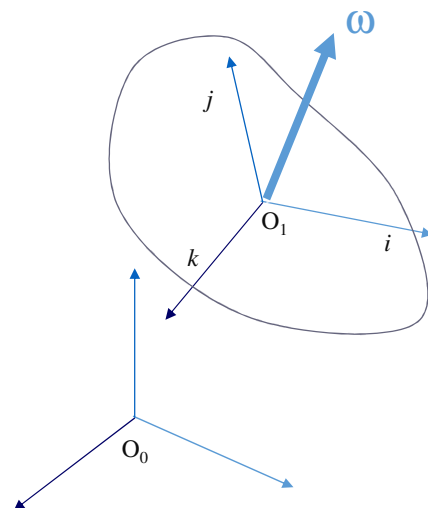
Rigid body motion

- Angular velocity

$$\begin{Bmatrix} \frac{d\vec{i}_m}{dt} \\ \frac{d\vec{j}_m}{dt} \\ \frac{d\vec{k}_m}{dt} \end{Bmatrix} = \begin{bmatrix} \tilde{\omega} & 0 & 0 \\ 0 & \tilde{\omega} & 0 \\ 0 & 0 & \tilde{\omega} \end{bmatrix} \begin{Bmatrix} \vec{i}_m \\ \vec{j}_m \\ \vec{k}_m \end{Bmatrix}$$

$$[\tilde{\omega}] = \begin{bmatrix} 0 & -\omega_z & \omega_y \\ \omega_z & 0 & -\omega_x \\ -\omega_y & \omega_x & 0 \end{bmatrix}$$

$$[{}^0_0\tilde{\omega}] = [{}^0_iA] [{}^i_0\tilde{\omega}] [{}^0_iA]^T$$



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Rigid body motion

- Angular velocity, velocity

$$\vec{v} = \vec{\omega} \times \vec{r}$$

$$\{^0 v\} = [^0 \tilde{\omega}] \{^0 r\}$$

$$\{^i v\} = [^i \tilde{\omega}] \{^i r\} \quad \begin{aligned} \{^0 v\} &= [^0 A] \{^i v\} \\ \{^0 r\} &= [^0 A] \{^i r\} \end{aligned}$$

$$\{^i v\} = [^0 A]^T [^0 \tilde{\omega}] [^0 A] \{^i r\}$$

$$\{^0 \dot{s}\} = [^0 \dot{A}] \{^i s\} + [^0 A] \{^i \dot{s}\}$$

$$[^0 \dot{A}] = [^0 A] [^i \tilde{\omega}]$$

$$[^i \dot{A}] = [^0 \tilde{\omega}] [^0 A]$$

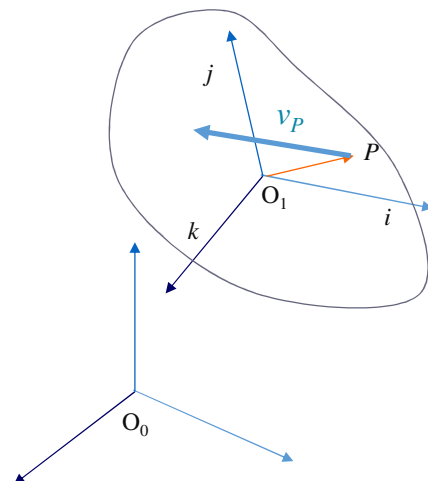
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Rigid body motion

- Velocity of a point on a moving frame

$$\begin{aligned} \{^0 v_P\} &= \{^0 v_{O_i}\} + [^0 A] [^i \tilde{\omega}] [^0 A]^T \{^0 s_P\} \\ &= \{^0 v_{O_i}\} + [^0 A] [^i \tilde{\omega}] [^0 A] \{^0 s_P\} \\ &= \{^0 v_{O_i}\} + [^0 A] [^i \tilde{\omega}] \{^i s_P\} \end{aligned}$$



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Rigid body motion

- Acceleration of a point on a moving frame

$$\begin{aligned} {}^0_i \ddot{A} &= \frac{d}{dt} ({}^0_i \tilde{\omega}) {}^0_i A + {}^0_i \tilde{\omega} {}^0_i \dot{A} \\ &= {}^0_i \tilde{\alpha} {}^0_i A + {}^0_i \tilde{\omega} [{}^0_i \tilde{\omega} {}^0_i A] \end{aligned}$$

$$\begin{aligned} \{ {}^0 a_P \} &= \{ {}^0 a_{O_i} \} + {}^0_i \tilde{\alpha} \{ {}^0 s_P \} + {}^0_i \tilde{\omega} [{}^0_i \tilde{\omega} \{ {}^0 s_P \}] \\ &= \{ {}^0 a_{O_i} \} + {}^0_i \tilde{\alpha} \{ {}^0 s_P \} + [{}^0_i A] [{}^i \tilde{\omega}] [{}^0_i A]^T [{}^0_i A] [{}^i \tilde{\omega}] [{}^0_i A]^T \{ {}^0 s_P \} \\ &= \{ {}^0 a_{O_i} \} + {}^0_i \tilde{\alpha} \{ {}^0 s_P \} + [{}^0_i A] [{}^i \tilde{\omega}] [{}^i \tilde{\omega}] [{}^0_i A^T] \{ {}^0 s_P \} \\ &= \{ {}^0 \ddot{r}_{O_i} \} + {}^0_i \tilde{\alpha} \{ {}^0 s_P \} + [{}^0_i A] [{}^i \tilde{\omega}] [{}^i \tilde{\omega}] \{ {}^i s_P \} \\ &= \{ {}^0 a_{O_i} \} - [{}^0 \tilde{s}_P] \{ {}^0 \alpha \} - [{}^0_i A] [{}^i \tilde{\omega}] [{}^i \tilde{s}_P] \{ {}^i \omega \} . \end{aligned}$$

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Rigid body motion

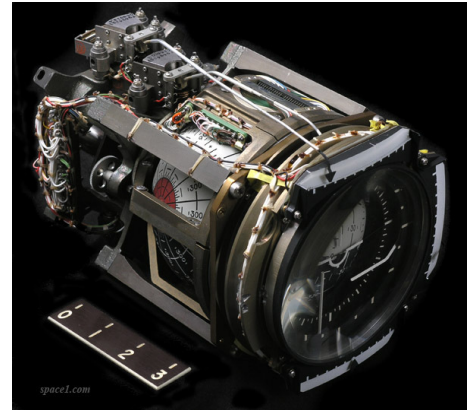
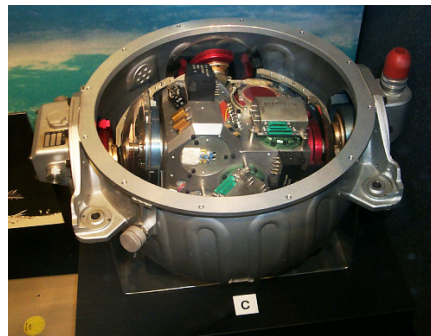
- Rotation in 3D nt as easy as in 2D...
- Problem: recovering 3 angles from matrix is not always possible (a singularity might happen...)
- A solution is to use **quaternions** (4 coordinates for rotation)
- Quaternion algebra makes kinematics easier.

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Rigid body motion

- Ex. The gimbal lock problem in Apollo 11 IMUs: only 3 gimbals were not sufficient



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Quaternions

- Hypercomplex 4-dimensional numbers
- Associative divisional algebra

$$\mathbf{q} = \mathbf{e}_0 + \mathbf{i} \cdot \mathbf{e}_1 + \mathbf{j} \cdot \mathbf{e}_2 + \mathbf{k} \cdot \mathbf{e}_3$$

$$\mathbf{i}^2 = \mathbf{j}^2 = \mathbf{k}^2 = \mathbf{ijk} = -1$$

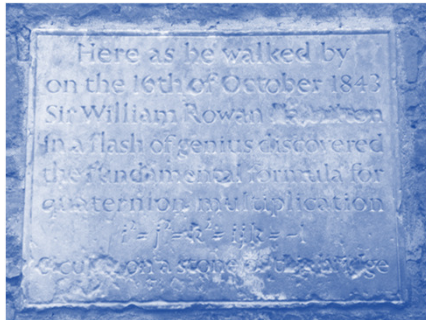
$$\mathbf{q} = (s, \mathbf{v}) \quad \mathbf{q}^* = (s, -\mathbf{v})$$

$$\|\mathbf{q}\| = \mathbf{q}^* \circ \mathbf{q} = (\mathbf{e}_0^2 + \mathbf{e}_1^2 + \mathbf{e}_2^2 + \mathbf{e}_3^2)$$

- Why **quaternions** for the rotations?
 - No singularities
 - Compact formalisms
 - $\sin()$ $\cos()$ never used
 - Easier analytic constraint jacobians $[C_q]$

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"Quaternions have been an unmixed evil to those who have touched them in any way"

Lord Kelvin, 1892

Quaternions

- Sum:

$$\begin{aligned}\bar{c} &= \bar{a} \pm \bar{b} = \\ &= (a_0 + a_1 \cdot i + a_2 \cdot j + a_3 \cdot k) \pm (b_0 + b_1 \cdot i + b_2 \cdot j + b_3 \cdot k) = \\ &= (a_0 \pm b_0) \pm (a_1 \pm b_1) \cdot i \pm (a_2 \pm b_2) \cdot j \pm (a_3 \pm b_3) \cdot k\end{aligned}$$

- Product:

$$\begin{aligned}\bar{c} &= \bar{a} \cdot \bar{b} := (s_a s_b - \vec{v}_a \cdot \vec{v}_b, s_a \vec{v}_b + s_b \vec{v}_a + \vec{v}_a \times \vec{v}_b) \\ &= (a_0 + a_1 \cdot i + a_2 \cdot j + a_3 \cdot k) \cdot (b_0 + b_1 \cdot i + b_2 \cdot j + b_3 \cdot k) = \\ &= (a_0 b_0 - a_1 b_1 - a_2 b_2 - a_3 b_3) + \\ &\quad + (a_0 b_1 + a_1 b_0 + a_2 b_3 - a_3 b_2) \cdot i + \\ &\quad + (a_0 b_2 - a_1 b_3 + a_2 b_0 + a_3 b_1) \cdot j + \\ &\quad + (a_0 b_3 + a_1 b_2 - a_2 b_1 + a_3 b_0) \cdot k\end{aligned}$$

$$\begin{aligned}\bar{a} (\bar{b} \bar{c}) &= (\bar{a} \bar{b}) \bar{c} \\ \bar{a} \bar{b} &\neq \bar{b} \bar{a}\end{aligned}$$

Quaternions

- Conjugate:

$$\bar{q} = (q_0 + q_1 i + q_2 j + q_3 k)$$

$$\bar{q}^* = (q_0 - q_1 i - q_2 j - q_3 k)$$

$$(\bar{a}^*)^* = \bar{a}$$

$$(\bar{a} \bar{b})^* = \bar{b}^* \bar{a}^*$$

$$(\bar{a} + \bar{b})^* = \bar{a}^* + \bar{b}^*$$

$$\bar{q} \bar{q}^* = (q_0^2 + q_1^2 + q_2^2 + q_3^2)$$

$$\bar{q} \bar{q}^* = \bar{q}^* \bar{q} = s \in \mathbb{R}$$

$$|\bar{q}| = \sqrt{\bar{q} \bar{q}^*}$$

$$|\bar{q}| = \sqrt{(q_0^2 + q_1^2 + q_2^2 + q_3^2)}$$

- Inverse:

$$\bar{q}^{-1} \bar{q} = 1$$

$$\bar{q}^{-1} = \bar{q}^* \frac{1}{|\bar{q}|^2}$$

$$|\bar{q}| = 1 \Rightarrow \bar{q}^{-1} = \bar{q}^*$$

Quaternions

- Matrix expression for product:

$$\bar{a} \bar{b} = \bar{c}$$

$$\begin{bmatrix} +a_0 & -a_1 & -a_2 & -a_3 \\ +a_1 & +a_0 & -a_3 & +a_2 \\ +a_2 & +a_3 & +a_0 & -a_1 \\ +a_3 & -a_2 & +a_1 & +a_0 \end{bmatrix} \begin{pmatrix} b_0 \\ b_1 \\ b_2 \\ b_3 \end{pmatrix} = \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{pmatrix}$$

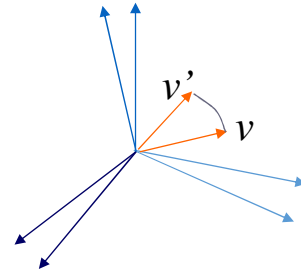
Quaternions

- Unimodular quaternions can be used to express 3D rotations: $|\bar{q}| = 1$.

$$\begin{aligned}\bar{p}' &= \bar{q} \bar{p} \bar{q}^* \\ (0, \vec{v}') &= \bar{q} (0, \vec{v}) \bar{q}^*\end{aligned}$$

- Inverse rotation:

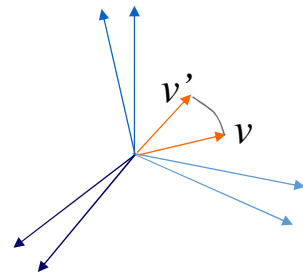
$$\bar{p} = \bar{q}^* \bar{p}' \bar{q}$$



Quaternions

- That is like rotation with matrix $[A]$:

$$\begin{aligned}\bar{p}' &= \bar{q} \bar{p} \bar{q}^* \\ (0, \vec{v}') &= \bar{q} (0, \vec{v}) \bar{q}^* \\ \vec{v}' &= [A(q)] \vec{v}\end{aligned}$$



- Matrix $[A]$ as a function of a quaternion :

$$\begin{aligned}[A(q)] &= \begin{bmatrix} q_0^2 + q_1^2 - q_2^2 - q_3^2 & 2(q_1q_2 - q_3q_0) & 2(q_1q_3 + q_2q_0) \\ 2(q_1q_2 + q_3q_0) & q_0^2 - q_1^2 + q_2^2 - q_3^2 & 2(-q_1q_0 + q_2q_3) \\ 2(q_1q_3 - q_2q_0) & 2(q_1q_0 + q_2q_3) & q_0^2 - q_1^2 - q_2^2 + q_3^2 \end{bmatrix} \\ [A(q)] &= \begin{bmatrix} +q_1 & +q_0 & -q_3 & +q_2 \\ +q_2 & +q_3 & +q_0 & -q_1 \\ +q_3 & -q_2 & +q_1 & +q_0 \end{bmatrix} \begin{bmatrix} +q_1 & +q_2 & +q_3 \\ +q_0 & -q_3 & +q_2 \\ +q_3 & +q_0 & -q_1 \\ -q_2 & +q_1 & +q_0 \end{bmatrix} \vec{v} \\ [A(q)] &= [F(q)_\oplus] [F(q)_\ominus]^T \vec{v}\end{aligned}$$

Quaternions

- Viceversa:

(note: no singularity!)

Algoritmo 1: Calcola quaternione q da matrice $[A]$

```

Input: matrice  $[A]$ 
Output: quaternione  $\bar{q}$ 
(1)  $tr = A_{0,0} + A_{1,1} + A_{2,2}$ 
(2) if  $tr \geq 0$ 
(3)    $s = \sqrt{tr + 1}$ 
(4)    $q_0 = 0.5s$ 
(5)    $s = 0.5/s$ 
(6)    $q_1 = (A_{2,1} - A_{1,2}) * s$ 
(7)    $q_2 = (A_{0,2} - A_{2,0}) * s$ 
(8)    $q_3 = (A_{1,0} - A_{0,1}) * s$ 
(9) else
(10)   $i = 0$ 
(11)  if  $A_{1,1} > A_{0,0}$ 
(12)     $i = 1$ 
(13)    if  $A_{2,2} > A_{1,1}$  then  $i = 2$ 
(14)    else  $i = 1$ 
(15)  else
(16)    if  $A_{2,2} > A_{0,0}$  then  $i = 2$ 
(17)  if  $i == 0$ 
(18)     $s = \sqrt{A_{0,0} - A_{1,1} - A_{2,2} + 1}$ 
(19)     $q_1 = 0.5s$ 
(20)     $s = 0.5/s$ 
(21)     $q_2 = (A_{0,1} + A_{1,0})s$ 
(22)     $q_3 = (A_{2,0} + A_{0,2})s$ 
(23)     $q_0 = (A_{2,1} - A_{1,2})s$ 
(24)  if  $i == 1$ 
(25)     $s = \sqrt{A_{1,1} - A_{2,2} - A_{0,0} + 1}$ 
(26)     $q_2 = 0.5s$ 
(27)     $s = 0.5/s$ 
(28)     $q_3 = (A_{1,2} + A_{2,1})s$ 
(29)     $q_1 = (A_{0,1} + A_{1,0})s$ 
(30)     $q_0 = (A_{0,2} - A_{2,0})s$ 
(31)  if  $i == 2$ 
(32)     $s = \sqrt{A_{2,2} - A_{0,0} - A_{1,1} + 1}$ 
(33)     $q_3 = 0.5s$ 
(34)     $s = 0.5/s$ 
(35)     $q_1 = (A_{2,0} + A_{0,2})s$ 
(36)     $q_2 = (A_{1,2} + A_{2,1})s$ 
(37)     $q_0 = (A_{1,0} - A_{0,1})s$ 
(38)  return  $\bar{q}$ 

```

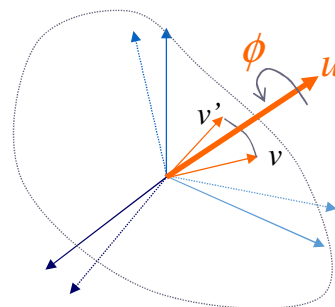
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Quaternions

- Quaternion function of angle and axis

$$\begin{aligned}
 q_0 &= \cos\left(\frac{\phi}{2}\right) \\
 q_1 &= u_x \sin\left(\frac{\phi}{2}\right) \\
 q_2 &= u_y \sin\left(\frac{\phi}{2}\right) \\
 q_3 &= u_z \sin\left(\frac{\phi}{2}\right)
 \end{aligned}$$



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Quaternions

- Useful conversions

	Algebra dei quaternioni	Algebra matriciale
Trasformazione di coordinate (solo rotazione)	$\vec{p}' = \vec{q} \vec{p} \vec{q}^* , \quad \vec{p} = (0, \vec{v})$	$\vec{v}' = [A] \vec{v}$
	$\dot{\vec{p}}' = \dot{\vec{q}} \vec{p} \vec{q}^* + \vec{q} \vec{p} \dot{\vec{q}}^* + \vec{q} \dot{\vec{p}} \vec{q}^*$	$\dot{\vec{v}}' = [\dot{A}(q)] \vec{v} + [A(q)] \dot{\vec{v}} \quad [\dot{A}(q)] = [A(q)] [\dot{\omega}_l]$
	$\ddot{\vec{p}}' = \ddot{\vec{q}} \vec{p} \vec{q}^* + \vec{q} \ddot{\vec{p}} \vec{q}^* + \vec{q} \dot{\vec{p}} \dot{\vec{q}}^* + 2 \dot{\vec{q}} \dot{\vec{p}} \vec{q}^* + 2 \dot{\vec{q}} \vec{p} \dot{\vec{q}}^* + 2 \dot{\vec{q}} \dot{\vec{p}} \dot{\vec{q}}^*$	$\ddot{\vec{v}}' = [\ddot{A}(q)] \vec{v} + 2[\dot{A}(q)] \dot{\vec{v}} + [A(q)] \ddot{\vec{v}} \quad [\ddot{A}(q)] = [A(q)] [\ddot{\omega}_l] + [\dot{A}(q)] [\dot{\alpha}_l]$
Da $\vec{\omega}$ a $\dot{\vec{q}}$	$\dot{\vec{q}} = \frac{1}{2} (0, \vec{\omega}_o) \vec{q}$	$\dot{\vec{q}} = \frac{1}{2} [F(q^*)]_{\ominus}^T \vec{\omega}_o$
	$\dot{\vec{q}} = \frac{1}{2} \vec{q} (0, \vec{\omega}_l)$	$\dot{\vec{q}} = \frac{1}{2} [F(q^*)]_{\oplus}^T \vec{\omega}_l$
Da $\dot{\vec{q}}$ a $\vec{\omega}$	$(0, \vec{\omega}_o) = 2 \dot{\vec{q}} \vec{q}^*$	$\vec{\omega}_o = 2 [F(q^*)]_{\ominus} \dot{\vec{q}}$
	$(0, \vec{\omega}_l) = 2 \vec{q}^* \dot{\vec{q}}$	$\vec{\omega}_l = 2 [F(q^*)]_{\oplus} \dot{\vec{q}}$
Da $\ddot{\vec{q}}$ a $\dot{\vec{\omega}}$	$\ddot{\vec{q}} = \frac{1}{2} (0, \vec{\alpha}_o) \vec{q} + \frac{1}{2} (0, \vec{\omega}_o) \dot{\vec{q}}$	$\ddot{\vec{q}} = \frac{1}{2} [F(q^*)]_{\ominus}^T \vec{\alpha}_o + \frac{1}{2} [F(q^*)]_{\ominus}^T \vec{\omega}_o$
	$\ddot{\vec{q}} = \frac{1}{2} \dot{\vec{q}} (0, \vec{\omega}_l) + \frac{1}{2} \vec{q} (0, \vec{\alpha}_l)$	$\ddot{\vec{q}} = \frac{1}{2} [F(q^*)]_{\oplus}^T \vec{\omega}_l + \frac{1}{2} [F(q^*)]_{\oplus}^T \vec{\alpha}_l$
Da $\ddot{\vec{q}}$ a $\dot{\vec{\omega}}$	$(0, \vec{\alpha}_o) = 2 \ddot{\vec{q}} \vec{q}^* + 2 \dot{\vec{q}} \dot{\vec{q}}^*$	$\vec{\alpha}_o = 2 [F(q^*)]_{\ominus} \ddot{\vec{q}}$
	$(0, \vec{\alpha}_l) = 2 \dot{\vec{q}}^* \ddot{\vec{q}} + 2 \vec{q}^* \dot{\vec{q}}$	$\vec{\alpha}_l = 2 [F(q^*)]_{\oplus} \ddot{\vec{q}}$

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4. DYNAMICS

Basic concepts on ODEs and DAEs

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Background

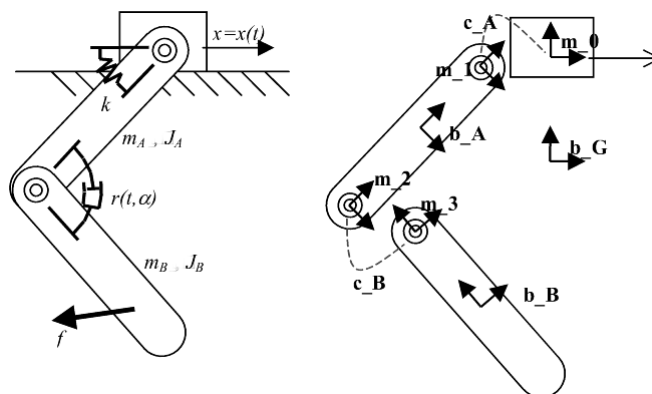
- This section describes a basic multibody solver
 - Can be used for classical 'smooth' MB problems...
 - .. but it is **unfit to 'large non-smooth'** problems
(to this purpose, we will introduce our new iterative solver in the next section)
 - Anyway: useful for didactical purposes, to introduce some basic concepts (quaternions, states, etc.)

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Model

- Example of model – using lagrangian 'natural coordinates' approach



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Model

Some constraint types in our Chrono::Engine software

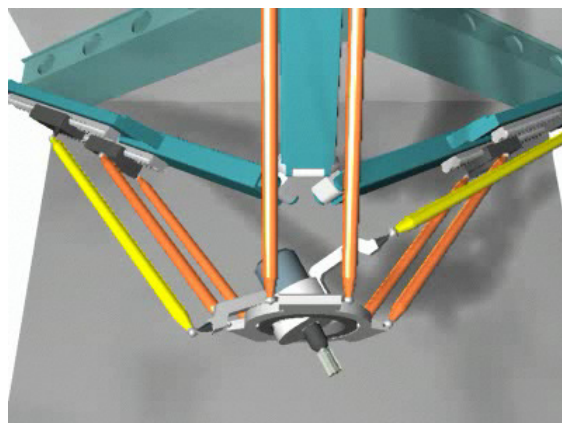


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Examples

- Simulation of a parallel robot for wood milling ('tenoning machine')

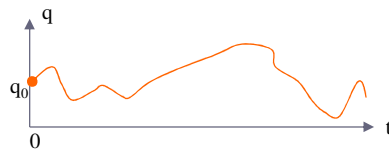


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Equations of motion

- We are interested in the integral of motion $q(t)$ starting from boundary conditions $q_0(0)$

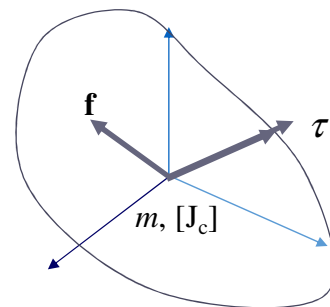


- Most often, the integrals must be approximated by *numerical integration*

Equations of motion

- Example: **Newton-Euler equations**, single body:

$$\underbrace{\begin{pmatrix} m\mathbf{I} & 0 \\ 0 & \mathbf{J}_c \end{pmatrix}}_{\text{Masses and inertia tensors}} \underbrace{\begin{pmatrix} \ddot{\mathbf{q}} \\ \dot{\boldsymbol{\omega}} \end{pmatrix}}_{\text{Accel.}} + \underbrace{\begin{pmatrix} 0 \\ \boldsymbol{\omega} \times \mathbf{J}_c \boldsymbol{\omega} \end{pmatrix}}_{\text{Gyroscopic term}} = \underbrace{\begin{pmatrix} \mathbf{f} \\ \boldsymbol{\tau} \end{pmatrix}}_{\substack{\text{Applied forces} \\ \text{Applied torques}}}$$



- These can be obtained by developing, for instance, the Lagrange equations.
- Note that the unknowns are the linear accelerations and the angular accelerations: $\begin{pmatrix} \ddot{\mathbf{q}} \\ \dot{\boldsymbol{\omega}} \end{pmatrix}$
- The gyroscopic term is null if $\boldsymbol{\omega}$ is parallel to one of the three principal axes of $[\mathbf{J}]$ tensor (ie. $\boldsymbol{\omega}$ aligned to one of the eigenvectors of $[\mathbf{J}]$)
- External forces applied to center of mass, to get this simple formulation

Equations of motion

- More general: vector of independent **generalized coordinates** q for translation / rotation / etc.

- **Lagrange formulation:**

$$\frac{d}{dt} \left(\frac{\partial \mathcal{L}}{\partial \dot{q}_j} \right) - \frac{\partial \mathcal{L}}{\partial q_j} = \frac{d}{dt} \left(\frac{\partial T}{\partial \dot{q}_j} \right) - \frac{\partial T}{\partial q_j} + \frac{\partial V}{\partial q_j} = 0, \quad \mathcal{L} = T - V.$$

- **Hamilton formulation:**

$$\dot{p} = -\frac{\partial \mathcal{H}}{\partial q}$$

$$\dot{q} = \frac{\partial \mathcal{H}}{\partial p}.$$

$$\mathcal{H} = T + V.$$

$$\mathcal{H} = \sum_i p_i \dot{q}_i - \mathcal{L}$$

- **Other variational principles:**

- Gauss least constraint principle
- Jourdain principle
- D'Alembert principle
- Euler-Lagrange equations
- etc.

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Equations of motion

How to choose coordinates?

- A) **“Reduced coordinates”** method vs. “Lagrangian multipliers”

- Few coordinates (‘joint coordinates or ‘recursive’ coordinates) → **ODE**

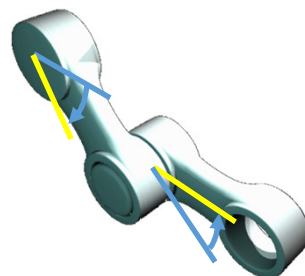
- Very fast simulation
- $O(n)$ complexity order
- Requires topological analysis
- Troubles with closed chains!!!

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Equations of motion

How to choose coordinates?

- B) “Natural coordinates” method vs. “reduced coordinates”

- Many variables ($6 \times n_{body} + \text{constraint multipliers}$) → DAE

- Closed chains: no problem



- Topology may change in run time



- DAE integration, or constr.stabilization



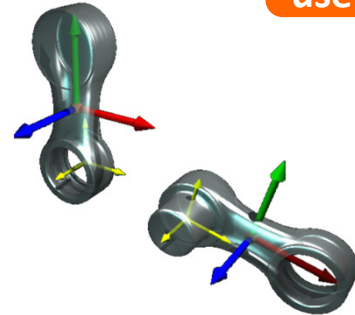
- Trivial method: $O(n^3)$ complexity order



- Slow simulation speed



We will
use this



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Equations of motion

- Lagrangian formulation, with constraints

$$\left\{ \begin{array}{l} \left\{ \frac{d}{dt} \left[\frac{\partial E_c}{\partial \dot{\mathbf{x}}} \right] \right\}^T - \left[\frac{\partial E_c}{\partial \mathbf{x}} \right]^T + [\mathbf{C}_{\mathbf{x}}]^T \boldsymbol{\lambda} = \hat{\mathbf{Q}} \\ \mathbf{C}(\mathbf{x}, t) = \mathbf{0} \end{array} \right.$$

- $\mathbf{C}(\mathbf{x}, t)$ is a vector of (nonlinear) equations, satisfied =0 if constraint is ‘closed’
- $\boldsymbol{\lambda}$ is the vector of constraint reaction (reaction forces/torques)

- This is a Differential-Algebraic-Equation problem (DAE)
- Without constraint equations, it would be an Ordinary-Differential-Problem (ODE)

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How to solve a DAE?

- Integration of a DAEs is way more complex than a ODE
- One of the simplest methods: index reduction:

$$\begin{cases} \left\{ \frac{d}{dt} \left[\frac{\partial E_c}{\partial \dot{\mathbf{x}}} \right] \right\}^T - \left[\frac{\partial E_c}{\partial \mathbf{x}} \right]^T + [\mathbf{C}_x]^T \boldsymbol{\lambda} = \hat{\mathbf{Q}} \\ \mathbf{C}(\mathbf{x}, t) = \mathbf{0} \end{cases}$$

*Trick: from a DAE....
(Differential Algebraic Equations)*

$$\begin{aligned} \mathbf{C} &= \mathbf{C}(\mathbf{x}, t) = \mathbf{0} \\ \dot{\mathbf{C}} &= [\mathbf{C}_x] \dot{\mathbf{x}} + \mathbf{C}_t = \mathbf{0} \\ \ddot{\mathbf{C}} &= [\mathbf{C}_x] \ddot{\mathbf{x}} - \mathbf{Q}_c = \mathbf{0} \end{aligned}$$

$$\begin{bmatrix} [\mathbf{M}] & [\mathbf{C}_x]^T \\ [\mathbf{C}_x] & [\mathbf{0}] \end{bmatrix} \cdot \begin{bmatrix} \ddot{\mathbf{x}} \\ \boldsymbol{\lambda} \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{Q}} + \mathbf{Q}_m \\ \mathbf{Q}_c \end{bmatrix}$$

*...to a simpler ODE
(Ordinary Differential Equations)*

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Solving for unknowns

- Transform from quaternion accelerations into angular accelerations (temporary change of coordinates)

$$\begin{bmatrix} [\mathbf{M}] & [\mathbf{C}_x]^T \\ [\mathbf{C}_x] & [\mathbf{0}] \end{bmatrix} \cdot \begin{bmatrix} \ddot{\mathbf{x}} \\ \boldsymbol{\lambda} \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{Q}} + \mathbf{Q}_m \\ \mathbf{Q}_c \end{bmatrix}$$

Note...remember:

$$\frac{1}{4} [\mathbf{G}_1(\mathbf{q})]^T [\mathbf{G}_1(\mathbf{q})] = [\mathbf{I}]$$

$$\mathbf{a}_1 = [\mathbf{G}_1(\mathbf{q}_{1,w})] \ddot{\mathbf{q}}$$

$$\ddot{\mathbf{x}}_\alpha = \{\ddot{\mathbf{p}}_{(1)}, \mathbf{a}_{(1)}, \dots, \ddot{\mathbf{p}}_{(n)}, \mathbf{a}_{(n)}\}$$

$$\begin{bmatrix} [\mathbf{M}] & [\mathbf{C}_x]^T \\ [\mathbf{C}_x] & [\mathbf{0}] \end{bmatrix} \begin{bmatrix} [\mathbf{T}_q] \\ [\mathbf{I}] \end{bmatrix} \cdot \begin{bmatrix} \ddot{\mathbf{x}}_\alpha \\ \boldsymbol{\lambda} \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{Q}} + \mathbf{Q}_m \\ \mathbf{Q}_c \end{bmatrix} \quad [\mathbf{T}_q] = \begin{bmatrix} [\mathbf{I}] & & \\ & \frac{1}{4} [\mathbf{G}_1]_{(1)}^T & \\ & & \dots & \\ & & & [\mathbf{I}] & \\ & & & & \frac{1}{4} [\mathbf{G}_1]_{(n)}^T \end{bmatrix}$$

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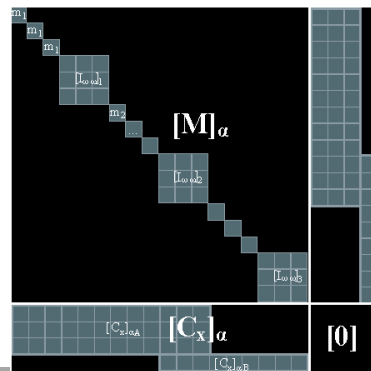
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Solving for unknowns

- To keep symmetry, pre-multiply everything by $[T_q]^T$:

$$\begin{bmatrix} [T_q]^T & \\ & [I] \end{bmatrix} \begin{bmatrix} [M] & [C_x]^T \\ [C_x] & [0] \end{bmatrix} \begin{bmatrix} [T_q] \\ & [I] \end{bmatrix} \cdot \begin{Bmatrix} \ddot{\mathbf{x}}_a \\ \boldsymbol{\lambda} \end{Bmatrix} = \begin{bmatrix} [T_q]^T & \\ & [I] \end{bmatrix} \begin{Bmatrix} \hat{\mathbf{Q}} + \mathbf{Q}_m \\ \mathbf{Q}_c \end{Bmatrix}$$

- More compact
- Still symmetric
- Still sparse
- Well conditioned diag.pivoting
- Inertia tensor as in Newton-Euler
- Quaternions (not angles!) for $[C_x]$
- ..efficient LDL^T decomposition !!!

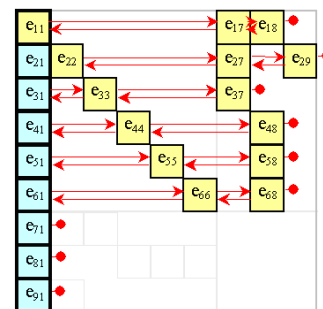


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Solving for unknowns

- Sparse matrix storage
- Direct solvers?
 - LU decomposition – but does not exploit symmetry
 - LDL^T decomposition, symmetric
 - Can withstand redundant constraints
 - Linear-time decomposition for acyclic systems
- Iterative solvers?
 - Krylov methods (better with preconditioning)
 - GMRES
 - MINRES
 - ...
 - Multigrid
 - ...

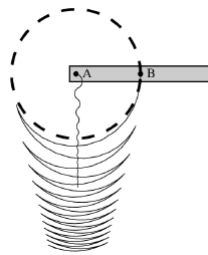


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Stabilization schemes

- From step to step, errors might accumulate in *positions* or *speeds* of constraints (we transformed the DAE in ODE, so we satisfy constraints only in accelerations)
- Example of constraint that accumulate violation in position:



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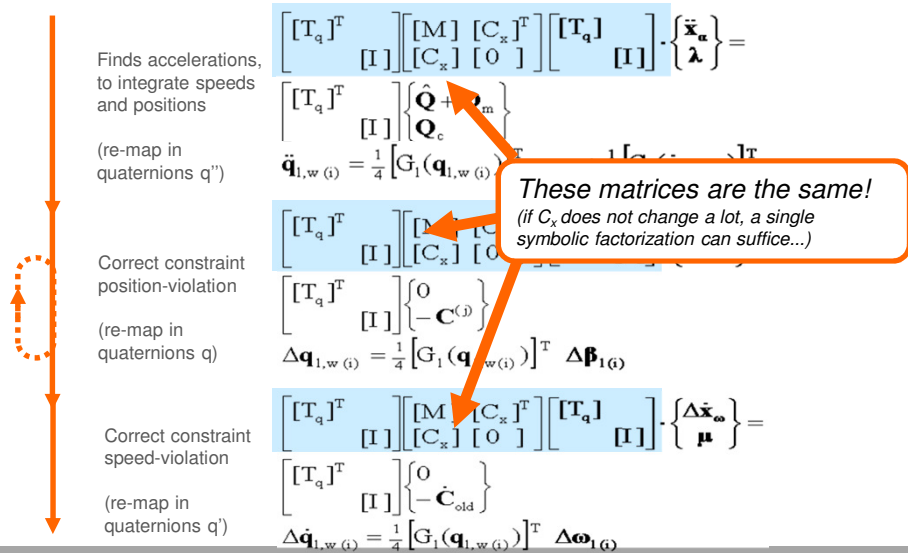
Stabilization schemes

- Different approaches to solve the “constraint drifting”:
- Solve DAE directly with a special method (ex. DASSL integrator)
 - Numerically intensive
 - May suffer ill-conditioning, exp. for small timesteps
 - Requires *precise* initial consistent state!
 - Other: RADAU, GEAR, etc.
- Use stabilization methods
 - Example: Baumgarte stabilization
 - Example: regularization & penalty functions
 - Fast, but not very precise, may cause divergence.
- Use projection methods
 - Example, see W.Blajer method
 - Projections are like repeated ‘corrections’ of positions and speeds
 - Project onto speed manifold each timestep – linear problem
 - Project onto position manifold each timestep – nonlinear problem (iterate 1-3 times)
 - Note that the position projection is like an ‘assembly’ operation.

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Ex: constraint projection



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Ex: Euler with simple constraint stabilization

$$\begin{bmatrix} \hat{M} & C_q^T \\ C_q & 0 \end{bmatrix} \begin{Bmatrix} \mathbf{v}^{l+1} \\ -h\boldsymbol{\lambda}^{l+1} \end{Bmatrix} = \begin{Bmatrix} \hat{M}\mathbf{v}^l + h\mathbf{f}^l \\ -\frac{C^l}{h} - C_t \end{Bmatrix}$$

$$\mathbf{q}^{l+1} = \mathbf{q}^l + h\mathbf{v}^{l+1}$$

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Ex: implicit DAE solver: Euler implicit with constraints



$$\begin{bmatrix} \hat{M} - h^2 \nabla_q f^{l+1} - h \nabla_v f^{l+1} & C_q^T \\ C_q & 0 \end{bmatrix} \begin{Bmatrix} \Delta v^{l+1} \\ -h \Delta \lambda^{l+1} \end{Bmatrix} = \begin{Bmatrix} (v^l - v^{l+1}) \hat{M} + h f^{l+1} + h C_q^T \lambda^{l+1} \\ -\frac{C_q^{l+1}}{h} \end{Bmatrix}$$

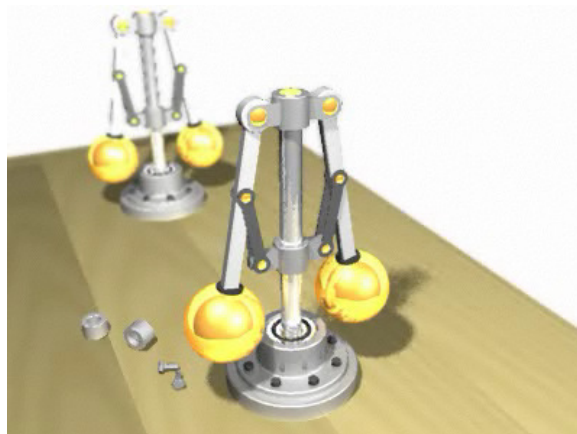
$$v_{n+1}^{l+1} = v_n^{l+1} + \Delta v^{l+1}$$

$$\lambda_{n+1}^{l+1} = \lambda_n^{l+1} + \Delta \lambda^{l+1}$$

$$q^{l+1} = q^l + h v_{n+1}^{l+1}$$

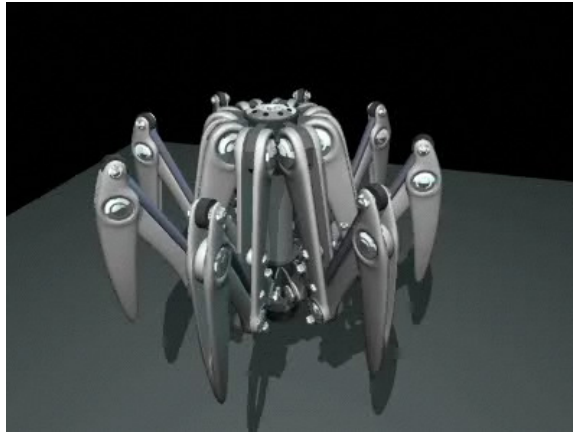
Examples

Test: simulation of a Watt mechanism, with ray-traced rendering in Realsoft3D



Examples

Benchmark to test the efficiency of our sparse solver

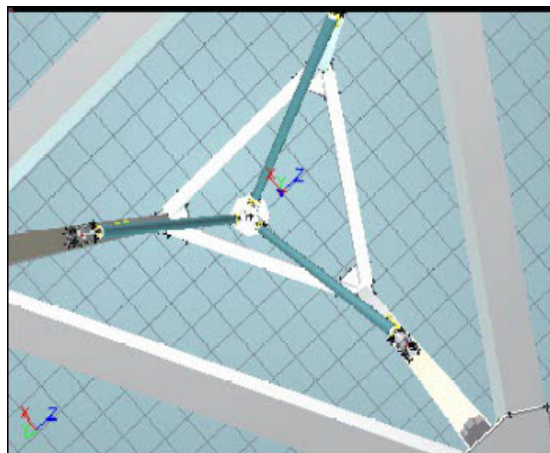


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Examples

Simulation of the pneumatic-actuated TORX parallel robot

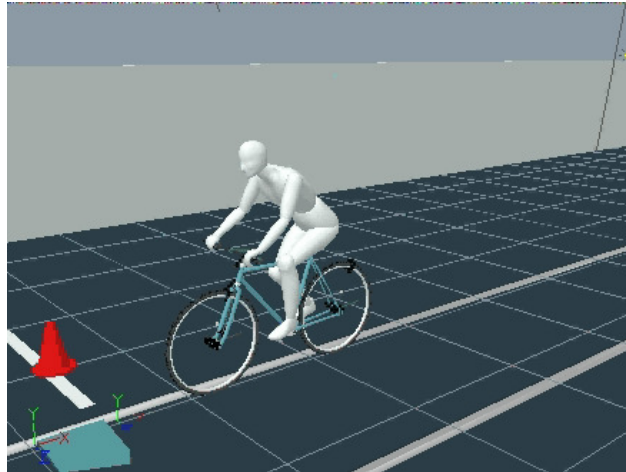


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Examples

Multibody simulation of a bike on uneven terrain



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5. NON-SMOOTH MULTIBODY DYNAMICS

A non-smooth formulation based
on Differential-Variational-Inequalities (DVI)

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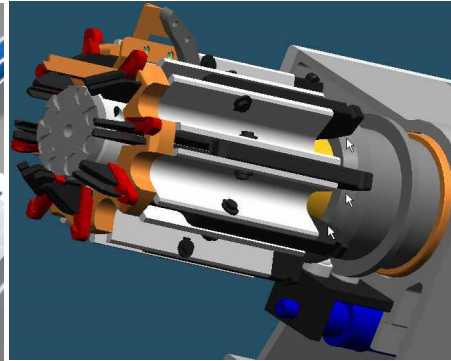
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Introduction to non-smooth dynamics

- **Unilateral constraints** and **friction**: happen in many mechanisms
- Set-valued force laws lead to a **DVI** (*Differential Variational Inclusion problem*)



Example: packaging device



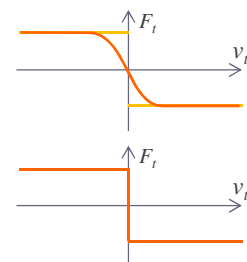
Example: radial multi-gripper

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Why non-smooth dynamics?

- “hard” frictional contacts happen in many mechanisms
 - Packaging devices
 - Keylocks
 - Toys
 - Masonry, etc.
- Two main approaches to simulate contacts:
 - **Smooth dynamics** with **regularization** of non-smooth contact forces \rightarrow DAEs, ODEs
 - **Non-smooth dynamics** with **set-valued** contact forces \rightarrow DVIs, MDIs, etc.



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Why non-smooth dynamics?

- Most differential problems can be posed as **equalities** like:

$$dx/dt = f(x,t) \quad \rightarrow \text{ODE, DAE, ok}$$

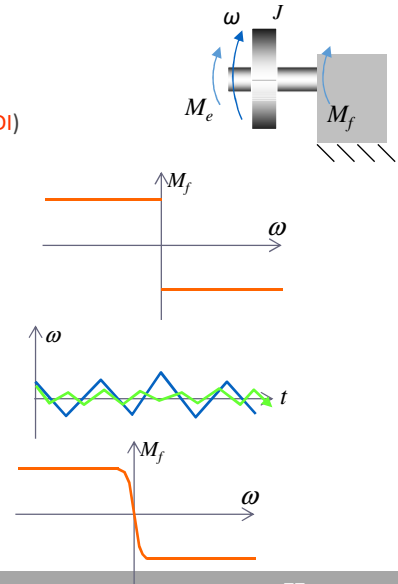
- But some problems require **inequalities** or **inclusions** like

$$dx/dt \in f(x,t) \quad \rightarrow \text{Differential Inclusion! (DI)}$$

- Example: a flywheel with brake torque and applied torque (looks simple?!)*

$$J d\omega/dt = M_f(\omega) + M_e(t) \quad \text{where } M_f = -M_{f\max} \text{ if } \omega > 0 \\ \text{and } M_f = M_{f\max} \text{ if } \omega < 0$$

- All ODE integrator would never stop in $\omega=0$!
It would just ripple about $\omega=0$..
- Reducing Δt in ODE integrator may reduce the ripple,
But what if low J ? Divergence!
- Regularization methods? A) Numerical stiffness!
B) Approximation! C) The brake would never stick! ...
- Also, if ever $\omega=0$, which M_f ? Not computable!



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Why non-smooth dynamics?

- Most differential problems can be posed as **equalities** like:

$$dx/dt = f(x,t) \quad \rightarrow \text{ODE, DAE, ok}$$

- But some problems require **inequalities** or **inclusions** like

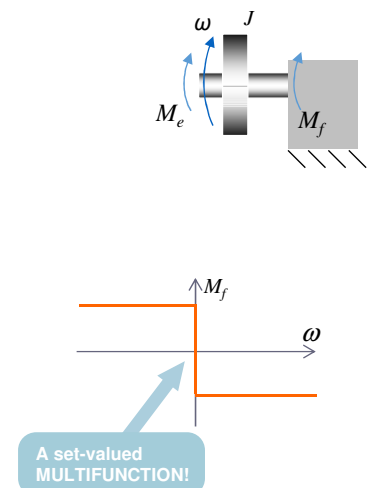
$$dx/dt \in f(x,t) \quad \rightarrow \text{Differential inclusion! (DI)}$$

- Example: a flywheel with brake torque and applied torque (simple?!)*

- Improved model!**

$$J d\omega/dt = M_f(\omega) + M_e(t) \quad \text{where } M_f = -M_{f\max} \text{ for } \omega > 0 \\ \text{and } M_f = M_{f\max} \text{ for } \omega < 0 \\ \text{and } -M_{f\max} < M_f < M_{f\max} \text{ for } \omega = 0$$

- This could handle also $\omega=0$ case, ex. brake sticking
- But now we have a **differential inclusion** $d\omega/dt \in f(\omega t)$.
WE NEED A METHOD TO SOLVE IT



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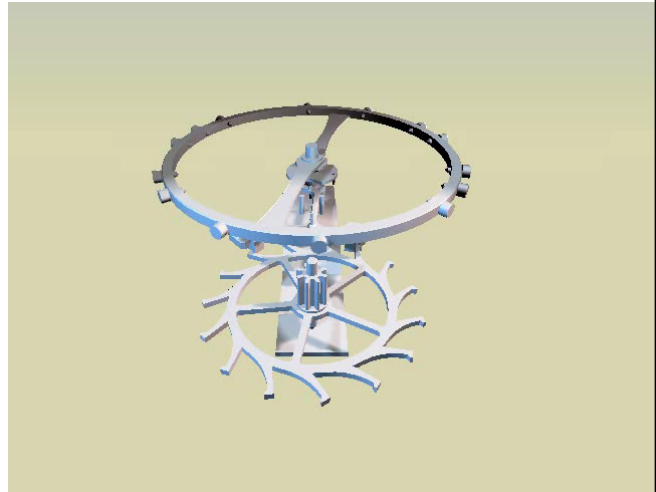
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Example

- Example of simulation where the **non-smooth** approach is a winner: a wrist watch escapement
 - Extremely stiff contacts
 - Extremely light parts



Example: ProjectChrono simulation of a Swiss escapement (A. Tasora)



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A mathematician is a device for turning coffee into theorems.

Paul Erdős

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Mathematical background

- The **dual cone** of K is:

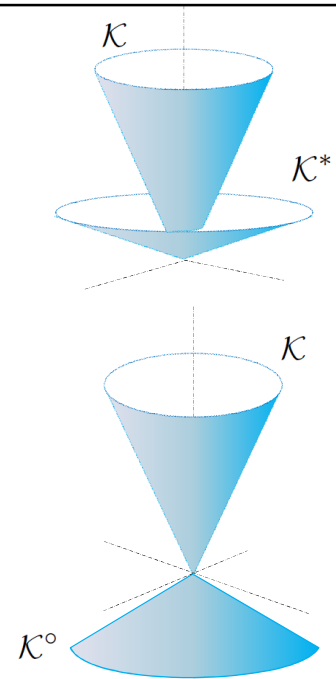
$$\mathcal{K}^* = \{\mathbf{y} \in \mathbb{R}^n : \langle \mathbf{y}, \mathbf{x} \rangle \geq 0 \quad \forall \mathbf{x} \in \mathcal{K}\}$$

- The **polar cone** of K is:

$$\mathcal{K}^\circ = \{\mathbf{y} \in \mathbb{R}^n : \langle \mathbf{y}, \mathbf{x} \rangle \leq 0 \quad \forall \mathbf{x} \in \mathcal{K}\} = -\mathcal{K}^*$$

- The **normal cone** of a set K at a point \mathbf{x} is:

$$\mathcal{N}_{\mathcal{K}}(\mathbf{x}) = \{\mathbf{y} \in \mathbb{R}^n : \langle \mathbf{y}, \mathbf{x} - \mathbf{z} \rangle \geq 0, \forall \mathbf{z} \in \mathcal{K}\}$$



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Mathematical background

- The **tangent cone** of a set K at a point \mathbf{x} is:

$$\mathcal{T}_{\mathcal{K}}(\mathbf{x}) = \text{cl}\{\beta(\mathbf{y} - \mathbf{x}) : \mathbf{y} \in \mathcal{K}, \beta \in \mathbb{R}^+\} = \mathcal{N}_{\mathcal{K}}(\mathbf{x})^\circ$$

- The **horizon cone (recession cone)** of a set K at a point \mathbf{x} is:

$$\mathcal{K}^\infty = \{\mathbf{y} \in \mathbb{R}^n : \forall \mathbf{x} \in \mathcal{K}, \forall \lambda \geq 0, \mathbf{x} + \lambda \mathbf{y} \in \mathcal{K}\}$$

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Mathematical background

- The **indicator function** of a subset $\mathcal{A} \in \mathcal{E}$ is a scalar function:

$$I_{\mathcal{A}}(\mathbf{x}) = \begin{cases} \infty & \text{if } \mathbf{x} \in \mathcal{A} \\ 0 & \text{if } \mathbf{x} \notin \mathcal{A} \end{cases}$$

Mathematical background

- The **subdifferential** of a scalar, convex, possibly nondifferentiable function at \mathbf{x} is:

$$\partial f(\mathbf{x}_0) = \{\mathbf{g} : f(\mathbf{x}) \geq f(\mathbf{x}_0) + \langle \mathbf{g}, (\mathbf{x} - \mathbf{x}_0) \rangle \quad \forall \mathbf{x} \in \mathcal{E}\}$$

- notes:

- The normal cone is the subdifferential of the indicator function of K :

$$\partial I_K(\mathbf{x}) = \mathcal{N}_K(\mathbf{x})$$

- If f is differentiable,

$$\partial f(\mathbf{x}) = \{\nabla f(\mathbf{x})\}$$

Mathematical background

- Variational Inequality (VI):

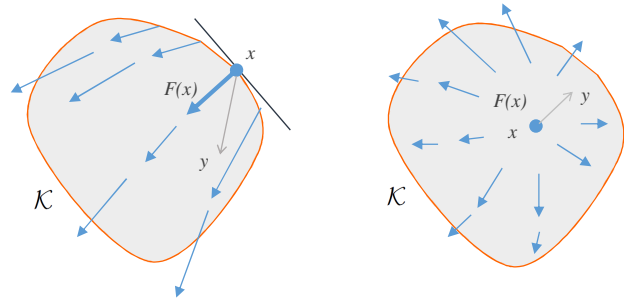
$$\mathbf{x} \in \mathcal{K} : \langle \mathbf{F}(\mathbf{x}), \mathbf{y} - \mathbf{x} \rangle \geq 0 \quad \forall \mathbf{y} \in \mathcal{K}$$

- for continuous $\mathbf{F}(\mathbf{x}) : \mathcal{K} \rightarrow \mathbb{R}^n$
- with closed and convex \mathcal{K}

(see Kinderlehrer and Stampacchia, 1980)

Alternative VI formulation:

$$\mathbf{x} \in \mathcal{K} : \mathbf{F}(\mathbf{x}) \in \mathcal{N}_{\mathcal{K}}(\mathbf{x})$$



Mathematical background

- Linear Complementarity Problem (LCP):

$$A\mathbf{x} - \mathbf{b} \geq \mathbf{0}, \quad \mathbf{x} \geq \mathbf{0}, \quad \langle A\mathbf{x} - \mathbf{b}, \mathbf{x} \rangle = 0.$$

- Alternative formulations:

- with compact notation:

$$A\mathbf{x} - \mathbf{b} \geq \mathbf{0} \quad \perp \quad \mathbf{x} \geq \mathbf{0}$$

- as a VI with affine function, on positive orthant

$$\mathbf{x} \in \mathbb{R}_+^n : \langle A\mathbf{x} - \mathbf{b}, \mathbf{y} - \mathbf{x} \rangle \geq 0 \quad \forall \mathbf{y} \in \mathbb{R}_+^n$$

Mathematical background

- Cone Complementarity Problem (CCP):

$$Ax - b \in -\Upsilon^o, \quad x \in \Upsilon, \quad \langle Ax - b, x \rangle = 0.$$

with cone Υ

- Alternative formulations:

- with compact notation:

$$Ax - b \in -\Upsilon^o \quad \perp \quad x \in \Upsilon$$

- as a VI with affine function, on set Υ

$$x \in \Upsilon \quad : \quad \langle Ax - b, y - x \rangle \geq 0 \quad \forall y \in \Upsilon$$

Differential problems

- Ordinary Differential Equations (ODE):

$$\frac{dx}{dt} = f(x, t)$$

- Differential Algebraic Equations (DAE):

$$\begin{aligned} \frac{dx}{dt} &= f(x, t) \\ g(x, t) &= 0 \end{aligned}$$

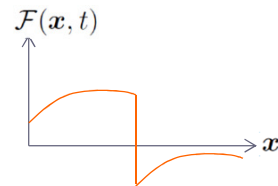
- for $f(x, t)$ Lipschitz-continuous in x and continuous in t
- with prescribed initial boundary conditions

Differential problems

- Differential Inclusions (DI):

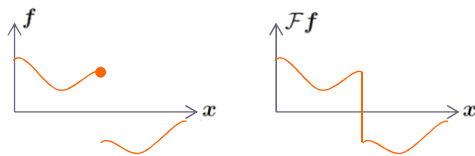
$$\frac{dx}{dt} \in \mathcal{F}(x, t)$$

- with prescribed initial boundary conditions
- for set-valued $\mathcal{F}(x, t)$
- closed, bounded and convex $\mathcal{F}(x, t)$



- Example: Filippov Differential Inclusions for discontinuous $f(x, t)$

$$\frac{dx}{dt} \in \mathcal{F}f(x, t) \quad \mathcal{F}f(x, t) = \bigcap_{\eta > 0} \bigcap_{N: \lambda_0(N)=0} \text{co} f(x + \eta B_1 \setminus N, t)$$



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Differential problems

- Measure Differential Inclusions (MDI):

$$\frac{dv}{dt} \in \mathcal{K}(q, t)$$

- for set-valued $\mathcal{K}(q, t)$
- closed, bounded and convex $\mathcal{K}(q, t)$
- with function of bounded variation (BV), discontinuous
- Lebesgue decomposition of measure $dv = \nu_s + h\lambda_0$
 - Singular part ν_s → speed 'jumps'
 - Lebesgue measure λ_0 for continuous $h(t) \in L^1(a, b)$ → classical 'acceleration'
- No acceleration in the classical sense!
Relaxed acceleration, as a *distribution of vector-signed Borel measures*

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Differential problems

- Measure Differential Inclusions (MDI):

$$\frac{dv}{dt} \in \mathcal{K}(q, t)$$

$$dv = \nu_s + h\lambda_0$$

- Strong definition of solution:

- $h(t) \in \mathcal{K}(t)$ almost all t
- Radon-Nikodym $d\nu_s/|\nu_s|(t) \in \mathcal{K}(t)_\infty$

Differential problems

- Measure Differential Inclusions (MDI):

$$\frac{dv}{dt} \in \mathcal{K}(q, t)$$

$$dv = \nu_s + h\lambda_0$$

- Weak definition of solution: [Stewart]

- $\frac{\int \phi(t) d\nu(dt)}{\int \phi(t) dt} \in \text{co} \bigcup_{\tau: \phi(\tau) \neq 0} \mathcal{K}(\tau)$

- Side note: MDI can solve the *Painlevé paradox* (1895)



Differential Variational Inequality

- Differential Variational Inequality (DVI)

$$\frac{d\mathbf{x}}{dt} = \mathbf{f}(\mathbf{x}, \mathbf{u}, t)$$

$$\mathbf{u} \in \text{SOL}(\mathbf{F}, \mathcal{K}) \quad \Xi(\mathbf{x}(0), \mathbf{x}(T)) = 0$$

With $\mathbf{u} \in \text{SOL}(\mathbf{F}, \mathcal{K})$ as set of solutions to the VI $(\mathbf{F}, \mathcal{K})$

- Note that DVI with vector-signed measures are MDI: hard contacts lead to
 - velocities as BV functions, with Lebesgue decomposition $d\mathbf{v} = \nu_s + h\lambda_0$
 - accelerations in *distributional* generalized sense
- Note that DAE are a special case of DVI where $\mathcal{K} = \mathbb{R}^n$ and $\mathbf{F} = \mathbf{0}$

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The DVI model

- Formulating Multibody Non-Smooth Contact Dynamics as a DVI:

- Set \mathcal{G}_B of bilateral joints
- Set \mathcal{G}_A of point contacts
- External forces



$$\dot{\mathbf{q}} = \Gamma(\mathbf{q})\mathbf{v}$$

$$M(\mathbf{q})\frac{d\mathbf{v}}{dt} = \sum_{i \in \mathcal{G}_B} \hat{\gamma}_B^i \nabla \Psi^i + \sum_{i \in \mathcal{G}_A} \hat{\gamma}_A^i D^i + \mathbf{f}_i(t, \mathbf{q}, \mathbf{v})$$

$$\Psi^i(\mathbf{q}, t) \in \emptyset, \quad i \in \mathcal{G}_B$$

$$\hat{\gamma}_A^i \in \text{SOL}(\Upsilon^i, F(t, \mathbf{q}(t), \mathbf{v}(t), \cdot)), \quad i \in \mathcal{G}_A.$$

Bilateral constraint equations

Contact forces Vis

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The DVI time-stepper: a VI

- Discretization of DVI leads to a VI problem with unknown speed jumps & impulses:

$$\begin{aligned}
 M(\mathbf{v}^{(l+1)} - \mathbf{v}^l) &= \sum_{i \in \mathcal{A}(q^{(l)}, \epsilon)} (\gamma_n^i \mathbf{D}_n^i + \gamma_u^i \mathbf{D}_u^i + \gamma_v^i \mathbf{D}_v^i) + \\
 &\quad + \sum_{i \in \mathcal{G}_B} (\gamma_b^i \nabla \Psi^i) + h \mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)}) \quad \text{Forces} \\
 \text{Speeds} & \quad \text{Reaction impulses} \\
 \text{Stabilization terms} & \quad 0 = \frac{1}{h} \Psi^i(\mathbf{q}^{(l)}) + \nabla \Psi^i \mathbf{v}^{(l+1)} + \frac{\partial \Psi^i}{\partial t}, \quad i \in \mathcal{G}_B \quad \text{Bilateral constraint equations} \\
 & \quad 0 \leq \frac{1}{h} \Phi^i(\mathbf{q}^{(l)}) + \nabla \Phi^i \mathbf{v}^{(l+1)} \quad \text{Contact constraint equations} \\
 & \quad \perp \quad \gamma_n^i \geq 0, \quad i \in \mathcal{A}(q^{(l)}, \epsilon) \quad \text{COMPLEMENTARITY!} \\
 & \quad (\gamma_u^i, \gamma_v^i) = \underset{\mu^i \gamma_n^i \geq \sqrt{(\gamma_u^i)^2 + (\gamma_v^i)^2}}{\operatorname{argmin}} \quad i \in \mathcal{A}(q^{(l)}, \epsilon) \quad \text{Coulomb 3D friction model} \\
 & \quad \begin{bmatrix} \mathbf{v}^T (\gamma_u \mathbf{D}_u^i + \gamma_v \mathbf{D}_v^i) \end{bmatrix} \\
 & \quad \mathbf{q}^{(l+1)} = \mathbf{q}^{(l)} + h \mathbf{v}^{(l+1)},
 \end{aligned}$$

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VI as a cone complementarity

- Aiming at a more compact formulation:

$$\begin{aligned}
 \mathbf{b}_A &= \left\{ \frac{1}{h} \Phi^{i_1}, 0, 0, \frac{1}{h} \Phi^{i_2}, 0, 0, \dots, \frac{1}{h} \Phi^{i_{n_A}}, 0, 0 \right\} \\
 \gamma_A &= \left\{ \gamma_n^{i_1}, \gamma_u^{i_1}, \gamma_v^{i_1}, \gamma_n^{i_2}, \gamma_u^{i_2}, \gamma_v^{i_2}, \dots, \gamma_n^{i_{n_A}}, \gamma_u^{i_{n_A}}, \gamma_v^{i_{n_A}} \right\} \\
 \mathbf{b}_B &= \left\{ \frac{1}{h} \Psi^1 + \frac{\partial \Psi^1}{\partial t}, \frac{1}{h} \Psi^2 + \frac{\partial \Psi^2}{\partial t}, \dots, \frac{1}{h} \Psi^{n_B} + \frac{\partial \Psi^{n_B}}{\partial t} \right\} \\
 \gamma_B &= \{ \gamma_b^1, \gamma_b^2, \dots, \gamma_b^{n_B} \} \\
 D_A &= [D^{i_1} | D^{i_2} | \dots | D^{i_{n_A}}], \quad i \in \mathcal{A}(q^l, \epsilon) \quad D^i = [D_n^i | D_u^i | D_v^i] \\
 D_B &= [\nabla \Psi^{i_1} | \nabla \Psi^{i_2} | \dots | \nabla \Psi^{i_{n_B}}], \quad i \in \mathcal{G}_B
 \end{aligned}$$

$$\mathbf{b}_E \in \mathbb{R}^{n_E} = \{\mathbf{b}_A, \mathbf{b}_B\}$$

$$\gamma_E \in \mathbb{R}^{n_E} = \{\gamma_A, \gamma_B\}$$

$$D_E = [D_A | D_B]$$

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Cone complementarity

- To get the convex Cone Complementarity Problem (CCP), also define:

$$\begin{aligned}\tilde{\mathbf{k}}^{(l)} &= M\mathbf{v}^{(l)} + h\mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)}) \\ N &= D_{\mathcal{E}}^T M^{-1} D_{\mathcal{E}} \\ \mathbf{r} &= D_{\mathcal{E}}^T M^{-1} \tilde{\mathbf{k}} + \mathbf{b}_{\mathcal{E}} \\ \Upsilon &= \left(\bigoplus_{i \in \mathcal{A}(\mathbf{q}^l, \epsilon)} \mathcal{FC}^i \right) \oplus \left(\bigoplus_{i \in \mathcal{G}_{\mathcal{B}}} \mathcal{BC}^i \right) & \mathcal{FC}^i & \text{ is } i\text{-th friction cone} \\ & & \mathcal{BC}^i & \text{ is } \mathbb{R} \\ \Upsilon^{\circ} &= \left(\bigoplus_{i \in \mathcal{A}(\mathbf{q}^l, \epsilon)} \mathcal{FC}^{i^{\circ}} \right) \oplus \left(\bigoplus_{i \in \mathcal{G}_{\mathcal{B}}} \mathcal{BC}^{i^{\circ}} \right)\end{aligned}$$

Then the full problem becomes:

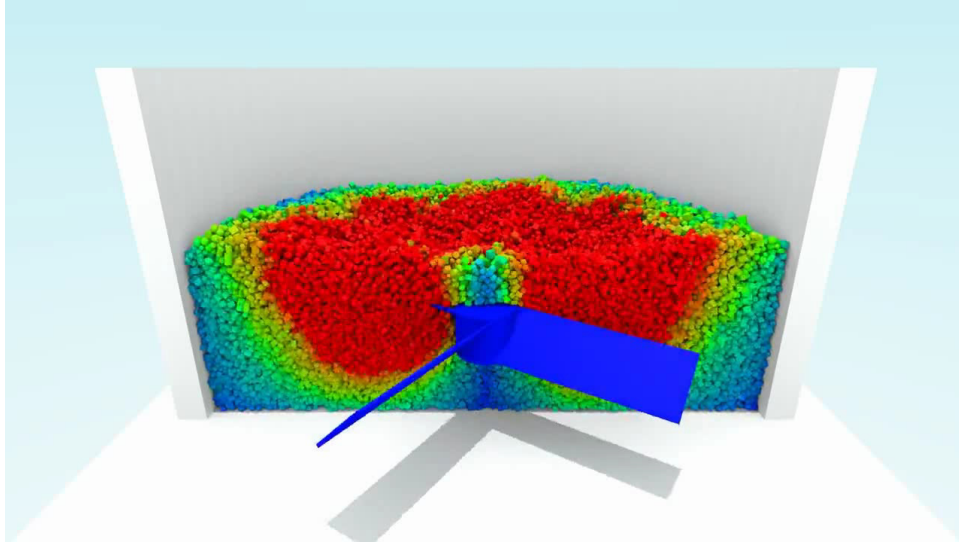
$$\text{CCP} \quad (N\gamma_{\mathcal{E}} + \mathbf{r}) \in -\Upsilon^{\circ} \perp \gamma_{\mathcal{E}} \in \Upsilon$$

Problem:

HOW TO SOLVE A CCP?

Example of DVI with large CCPs

ProjectChrono benchmark (simulation and rendering by H. Mazhar 2015)



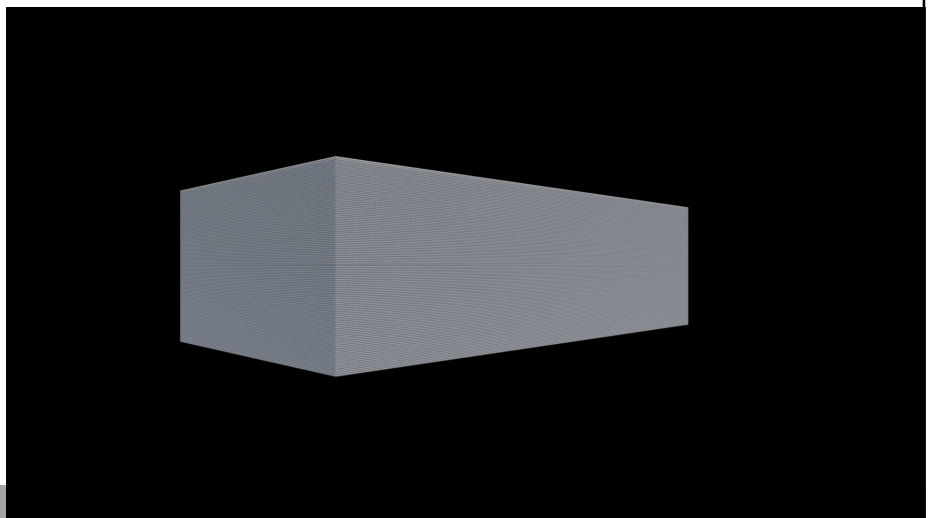
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Example of DVI with large CCPs

- 10 millions of bodies
- 60 million of contacts

*ProjectChrono – Chrono::Parallel
benchmark (SBEL 2015)*



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Solve CCP using projected fixed-point iteration

- We outline a projected iteration that solves the Cone Complementarity Problem:

$$(N\gamma_{\mathcal{E}} + r) \in -\Upsilon^{\circ} \quad \perp \quad \gamma_{\mathcal{E}} \in \Upsilon$$

- This is a modified version of a **SOR fixed point iteration** [Mangasarian]

$$\gamma^{r+1} = \lambda \Pi_{\Upsilon} (\gamma^r - \omega B^r (N\gamma^r + r + K^r (\gamma^{r+1} - \gamma^r))) + (1 - \lambda) \gamma^r$$

- With matrices:

$$B^r = \begin{bmatrix} \eta_1 I_{n_1} & 0 & \cdots & 0 \\ 0 & \eta_2 I_{n_2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \eta_{n_k} I_{n_{n_k}} \end{bmatrix} \quad K^r = \begin{bmatrix} 0 & K_{12} & K_{13} & \cdots & K_{1n_k} \\ 0 & 0 & K_{23} & \cdots & K_{2n_k} \\ 0 & 0 & 0 & \cdots & K_{3n_k} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix}$$

- ..and a non-extensive orthogonal projection operator onto feasible set $\Pi_{\Upsilon} : \mathbb{R}^{n_{\mathcal{E}}} \rightarrow \mathbb{R}^{n_{\mathcal{E}}}$

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Solve CCP using projected fixed-point iteration

- ASSUMPTIONS

A1 The matrix N of the problem (CCP) is symmetric and positive semi-definite.

A2 There exists a positive number, $\alpha > 0$ such that, at any iteration r , $r = 0, 1, 2, \dots$, we have that $B^r \succ \alpha I$

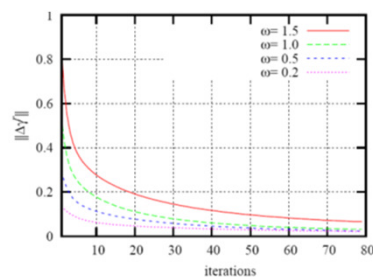
A3 There exists a positive number, $\beta > 0$ such that, at any iteration r , $r = 0, 1, 2, \dots$, we have that $(x^{r+1} - x^r)^T \left((\lambda \omega B^r)^{-1} + K^r - \frac{N}{2} \right) (x^{r+1} - x^r) \geq \beta \|x^{r+1} - x^r\|^2$.

Always satisfied in
multibody systems

Free choice of
the B^r matrix

Use ω factor and the
 B^r matrix to adjust this

- Under the above assumptions, we can prove **THEOREMS about convergence**.
- The method produces a **bounded sequence** with an **unique accumulation point**.



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Solve CCP using projected fixed-point iteration

- The projection operator must be **non-extensive**, i.e. lipschitzian with $\|f(a)-f(b)\| \leq \|a-b\|$
- For each frictional contact constraint:

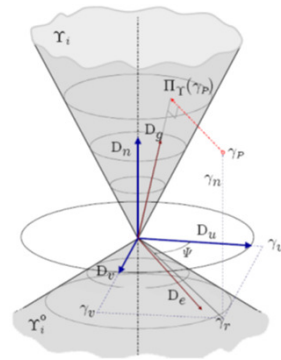
$$\Pi_{\Gamma} = \left\{ \Pi_{\Gamma_1}(\gamma_1)^T, \dots, \Pi_{\Gamma_{n_A}}(\gamma_{n_A})^T, \Pi_b^1(\gamma_b^1), \dots, \Pi_b^{n_S}(\gamma_b^{n_S}) \right\}^T$$

- For each bilateral constraint, simply do nothing.

- The **complete operator**:

$$\forall i \in \mathcal{A}(q^{(l)}, \epsilon)$$

$\gamma_r < \mu_i \gamma_n$	$\Pi_i = \gamma_i$
$\gamma_r < -\frac{1}{\mu_i} \gamma_n$	$\Pi_i = \{0, 0, 0\}$
$\gamma_r > \mu_i \gamma_n \wedge \gamma_r > -\frac{1}{\mu_i} \gamma_n$	$\Pi_{i,n} = \frac{\gamma_r \mu_i + \gamma_n}{\mu_i^2 + 1}$
	$\Pi_{i,u} = \gamma_u \frac{\mu_i \Pi_{i,n}}{\gamma_r}$
	$\Pi_{i,v} = \gamma_v \frac{\mu_i \Pi_{i,n}}{\gamma_r}$



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Solve CCP using projected fixed-point iteration

- Development of an **efficient algorithm** for fixed point iteration:

$$\gamma^{r+1} = \lambda \Pi_{\Gamma}(\gamma^r - \omega B^r (N \gamma^r + r + K^r (\gamma^{r+1} - \gamma^r))) + (1 - \lambda) \gamma^r$$

$$\text{With } N = D^T M^{-1} D$$

- At each r -th iteration:

$$\begin{aligned} \delta^{i,r+1} &= \gamma^{i,r} - \omega \eta_i \left(D^{i,T} M^{-1} \left(\sum_{z=1}^{i-1} D^z \gamma^{z,r+1} + \sum_{z=i}^{n_A} D^z \gamma^{z,r} + \tilde{k}^i \right) + b^i \right) \\ \gamma^{i,r+1} &= \lambda \Pi_{\Gamma^i}(\delta^{i,r+1}) + (1 - \lambda) \gamma^{i,r} \end{aligned}$$

Loop on all i -th constraints

If i -th is a contact constraint:

$$\begin{aligned} D^{i,T} &= \begin{bmatrix} \text{Jacobian for body A} & \text{Jacobian for body B} \end{bmatrix} \\ \gamma_a^i &= \begin{bmatrix} \gamma_r \\ \gamma_n \end{bmatrix} \quad b_a^i = \begin{bmatrix} b_r \\ b_n \end{bmatrix} \\ \eta_a^i &= \frac{3}{\text{Trace}(g_a^i)} \quad g_a^i = D^{i,T} M^{-1} D^i \end{aligned}$$

If i -th is a scalar bilateral constraint

$$\begin{aligned} D^{i,T} &= \nabla \Psi^i = \begin{bmatrix} \text{Jacobian for body A} & \text{Jacobian for body B} \end{bmatrix} \\ \gamma_b^i &= \begin{bmatrix} \gamma_r \\ \gamma_n \end{bmatrix} \quad b_b^i = \begin{bmatrix} b_r \\ b_n \end{bmatrix} \\ \eta_b^i &= \frac{1}{g_b^i} \quad g_b^i = D^{i,T} M^{-1} D^i \end{aligned}$$

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Solve CCP using projected fixed-point iteration

- Even better, in **incremental** form:

$$\begin{aligned} \delta^{i,r+1} &= \gamma^{i,r} - \omega \eta_i \left(D^{i,T} M^{-1} \left(\sum_{z=1}^{i-1} D^z \gamma^{z,r+1} + \sum_{z=i}^{n_A} D^z \gamma^{z,r} + \tilde{k}^i \right) + b^i \right) \\ \gamma^{i,r+1} &= \lambda \Pi_{\Upsilon^i} (\delta^{i,r+1}) + (1 - \lambda) \gamma^{i,r} \end{aligned}$$

Loop on all i -th constraints

Avoid these loops, otherwise each iteration would be $O(n^2)$. Only one of these multiplier changes at each iteration...

We know that: $v = M^{-1} D^T \gamma + M^{-1} \tilde{k}$...so we rewrite:

$$\begin{aligned} \delta^{i,r+1} &= (\gamma^{i,r} - \omega \eta_i (D^{i,T} v^r + b^i)); \\ \gamma^{i,r+1} &= \lambda \Pi_{\Upsilon^i} (\delta^{i,r+1}) + (1 - \lambda) \gamma^{i,r}; \\ \Delta \gamma^{i,r+1} &= \gamma^{i,r+1} - \gamma^{i,r}; \\ v &:= v + M^{-1} D^i \Delta \gamma^{i,r+1} \end{aligned}$$

Loop on all i -th constraints

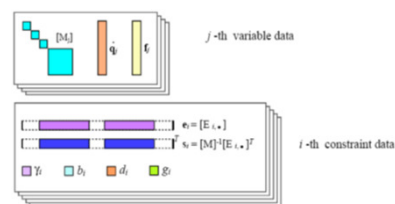
This 'incremental' form has $O(n)$ complexity!!!

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Solve CCP using projected fixed-point iteration

- Development of an **efficient algorithm** for fixed point iteration:



- avoid temporary data, exploit **sparsity**. Never compute explicitly the N matrix!
- implemented in **incremental** form. Compute only deltas of multipliers.
- $O(n)$ space requirements
- supports premature termination
- for real-time purposes: $O(n)$ time

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Solve CCP using projected fixed-point iteration

Pseudocode:

```

(1) // Pre-compute some data for friction constraints
(2) for i := 1 to nA
(3)   sai = M-1Di
(4)   gai = Di,Tsai
(5)   ηai =  $\frac{3}{\text{Trace}(g_a^i)}$ 
(6) // Pre-compute some data for bilateral constraints
(7) for i := 1 to nB
(8)   sbi = M-1∇Ψi
(9)   gbi = ∇Ψi,Tsbi
(10)  ηbi =  $\frac{1}{g_b^i}$ 
(11)
(12) // Initialize impulses
(13) if warm start with initial guess γε*
(14)   γε0 = γε*
(15) else
(16)   γε0 = 0
(17)
(18) // Initialize speeds
(19) v =  $\sum_{i=1}^{n_A} s_a^i \gamma_a^{i,0} + \sum_{i=1}^{n_B} s_b^i \gamma_b^{i,0} + M^{-1} \tilde{k}$ 

(21) // Main iteration loop
(22) for r := 0 to rmax
(23)   // Loop on frictional constraints
(24)   for i := 1 to nA
(25)     δai,r = (γai,r - ωηai (Di,Tvr + bai));
(26)     γai,r+1 = λΠΥ (δai,r) + (1 - λ)γai,r;
(27)     Δγai,r+1 = γai,r+1 - γai,r;
(28)     v := v + sai,TΔγai,r+1.
(29)   // Loop on bilateral constraints
(30)   for i := 1 to nB
(31)     δbi,r = (γbi,r - ωηbi (∇Ψi,Tvr + bbi));
(32)     γbi,r+1 = λΠΥ (δbi,r) + (1 - λ)γbi,r;
(33)     Δγbi,r+1 = γbi,r+1 - γbi,r;
(34)     v := v + sbi,TΔγbi,r+1.
(35)
(36) return γε, v

```

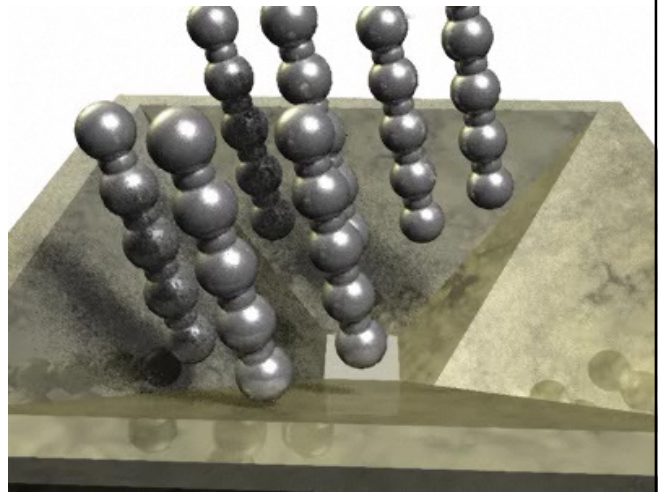
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Examples

Test with

- Bilateral constraints: spherical joints between the balls
- Unilateral constraints: collisions + min/max rotation limits for balls
- No friction



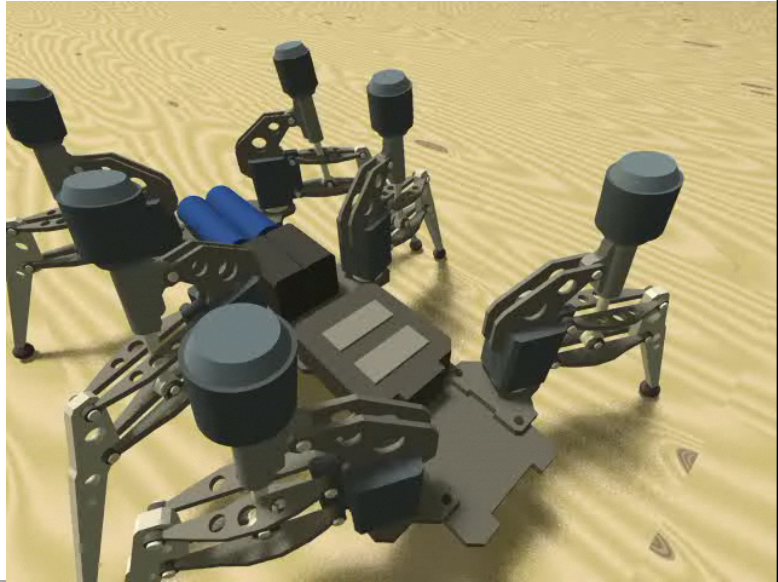
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Model

Test with:

- bilateral constraints
- motors
- contacts

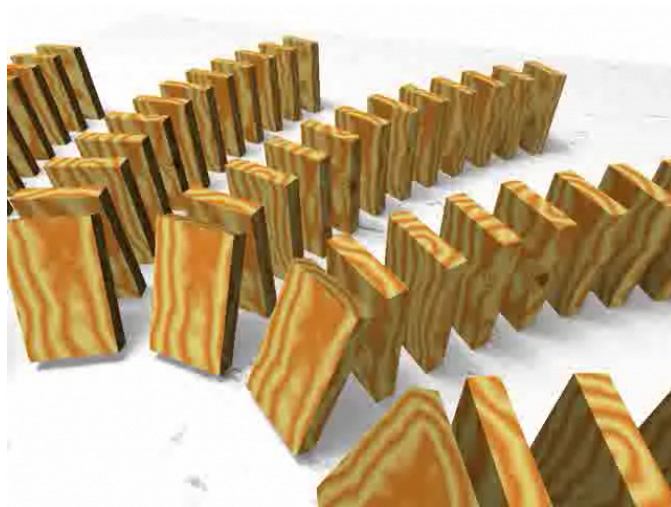


Simulation of a 6-legs robot with 42 joints, 38 rigid bodies, 12 motors, 6 contacts (A. Tasora)

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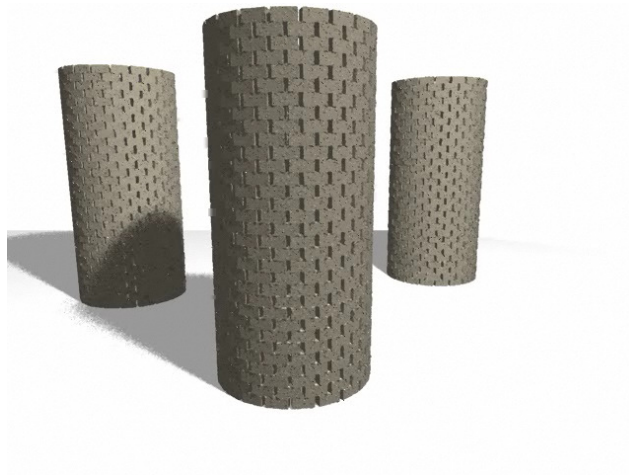
Examples



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Examples

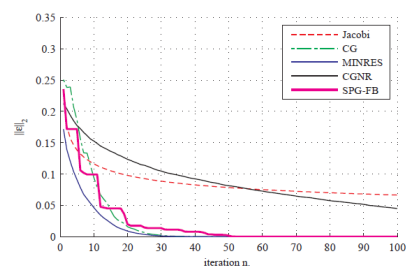
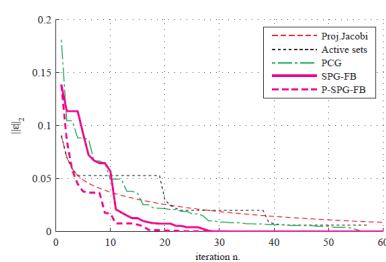


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Better solver?

- The projected fixed point method has **slow convergence!**
- New methods under development
- SPG modified Spectral Projected Gradient P-SPG-FB
- APGD Accelerated Projected Gradient Descend
- Interior point?
- FAS Multigrid?



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Better solver?

- Currently most solvers for the VI / CCP problem are based on *fixed point* iterations:
 - Projected Gauss-Jacobi,
 - Projected Gauss-Seidel / SOR, *← presented in the previous slides*
 - Mirtich 'microimpulses' method,
- These are robust, but their convergence is slow!
- On the other side, Krylov stationary methods have fast convergence, but are limited to linear problems (no contacts!)
 - Conjugate Gradient
 - MINRES
 - GMRES
 - Etc.

• *WE NEED THE BENEFITS OF BOTH, without their shortcomings!*

Better solver?

- In case of convexified problem (i.e. 'associative flows' as our CCP) one can express the VI as a constrained quadratic program:

$$\begin{aligned} \min \quad & f(\mathbf{x}) = \frac{1}{2} \mathbf{x}^T A \mathbf{x} + \mathbf{x}^T \mathbf{b} \\ \text{s.t.} \quad & \mathbf{x} \in \mathcal{K} \end{aligned}$$

- One can use the Spectral Projected Gradient method for solving it!

The P-SPG-FB first order method

Our P-SPG-FB algorithm:

- Based on the SPG method
 - Extends Barzilai-Borwein spectral iteration
 - Uses GLL non-monotone line search
- Improvements:
 - Uses alternating step sizes
 - Uses diagonal preconditioning (with isotropic cone scaling) $P = \text{diag}(A)$
 - Supports premature termination with fall-back strategy (FB)
- Draws on three main computational primitives:
 - Matrix X vector multiplication
 - Vector inner product
 - Projection onto Lorentz cones

```

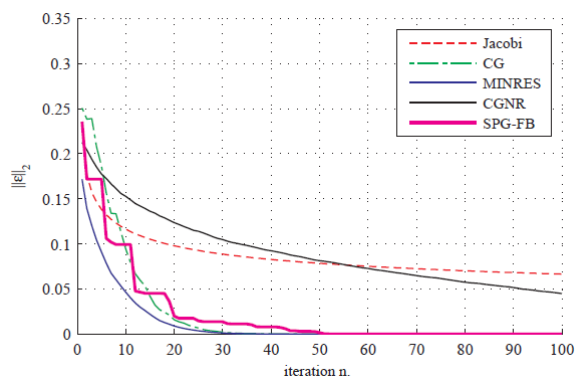
ALGORITHM P-SPG-FB( $A, b, x_0, \mathcal{X}, P \mapsto x$ )
 $x_0 := \Pi_{\mathcal{X}}(x_0), x_{FB} = x_0,$ 
 $\hat{\alpha}_0 \in [\alpha_{min}, \alpha_{max}]$ 
 $g_0 := Ax_0 + b, f(x_0) = \frac{1}{2}x_0^T Ax_0 +$ 
 $x_0^T b, w_0 = 10^{29}$ 
for  $j := 0$  to  $N_{max}$ 
   $p_j = P^{-1}g_j$ 
   $d_j = \Pi_{\mathcal{X}}(x_j - \hat{\alpha}_j p_j) - x_j$ 
  if  $\langle d_j, g_j \rangle \geq 0$ 
     $d_j = \Pi_{\mathcal{X}}(x_j - \hat{\alpha}_j g_j) - x_j$ 
   $\lambda := 1$ 
  while line search
     $x_{j+1} := x_j + \lambda d_j$ 
     $g_{j+1} := Ax_{j+1} + b$ 
     $f(x_{j+1}) = \frac{1}{2}x_{j+1}^T Ax_{j+1} +$ 
     $x_{j+1}^T b$ 
    if  $f(x_{j+1}) > \max_{i=0, \dots, \min(j, N_{GLL})} f(x_{j-i}) +$ 
     $\gamma \lambda \langle d_j, g_j \rangle$ 
      define  $\lambda_{new} \in [\sigma_{min} \lambda, \sigma_{max} \lambda]$  and
      repeat line search
    else
      terminate line search
   $s_j = x_{j+1} - x_j$ 
   $y_j = g_{j+1} - g_j$ 
  if  $j$  is odd
     $\hat{\alpha}_{j+1} = \frac{\langle s_j, p_j \rangle}{\langle s_j, s_j \rangle}$ 
  else
     $\hat{\alpha}_{j+1} = \frac{\langle s_j, y_j \rangle}{\langle y_j, P^{-1}y_j \rangle}$ 
   $\hat{\alpha}_{j+1} = \min(\alpha_{max}, \max(\alpha_{min}, \hat{\alpha}_{j+1}))$ 
   $w_{j+1} = ||[x_{j+1} - \Pi_{\mathcal{X}}(x_{j+1} - \tau_g g_{j+1})] / \tau_g||_2$ 
   $= ||e||_2$ 
  if  $w_{j+1} \leq \min_{k=0, \dots, j} w_k$ 
     $x_{FB} = x_{j+1}$ 
return  $x_{FB}$ 

```

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Results

- Comparison with other Krylov solvers for simple linear case
- (only bilateral constraints):

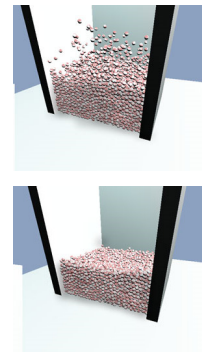
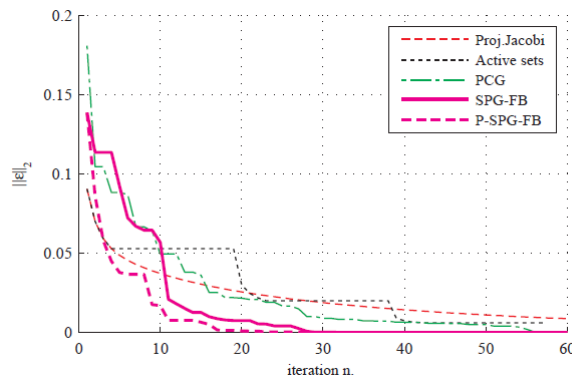


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Results

- Comparison with other solvers for complementarity problems
- (only unilateral contacts, no friction)

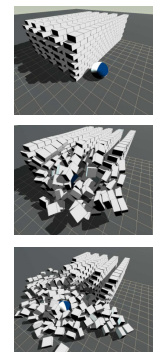
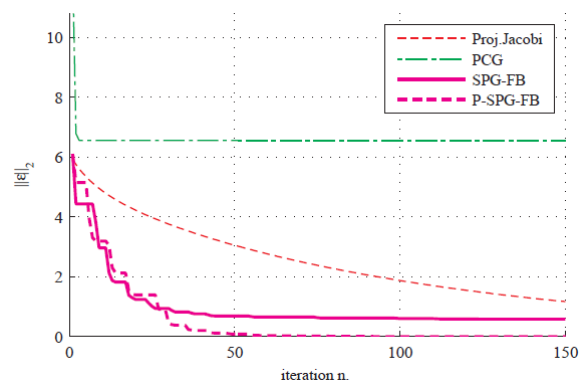


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Results

- Comparison with other solvers for complementarity problems
- (unilateral contacts AND friction - few solvers can handle it)

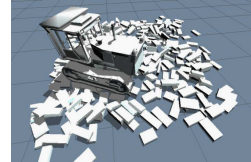
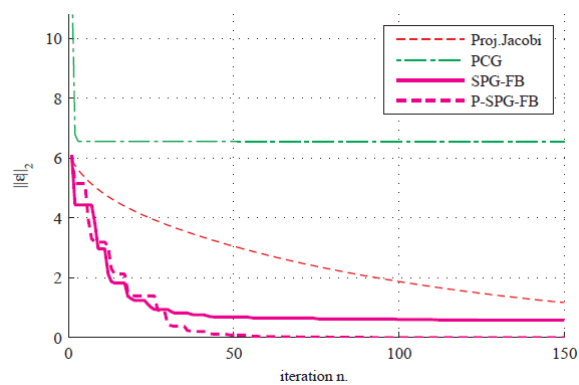


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Results

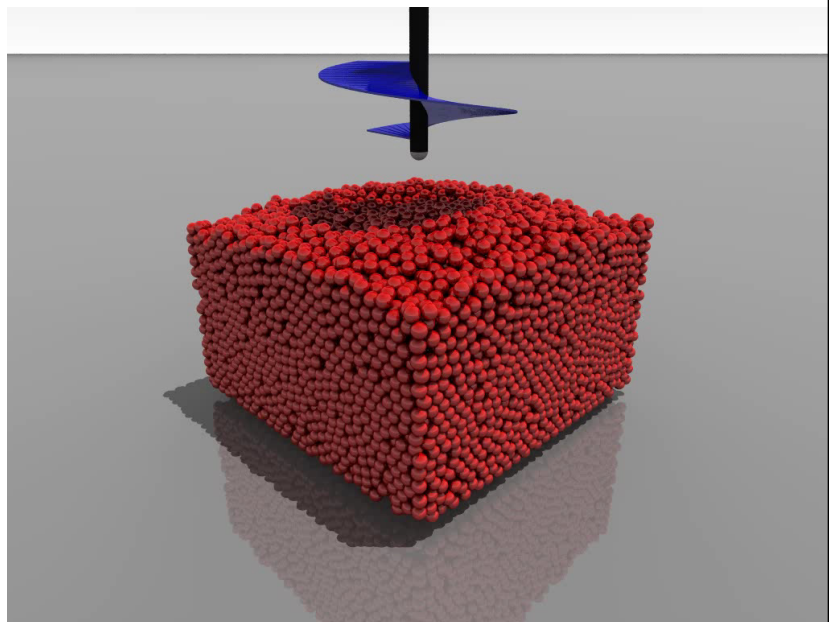
- Effect of preconditioning:



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Example



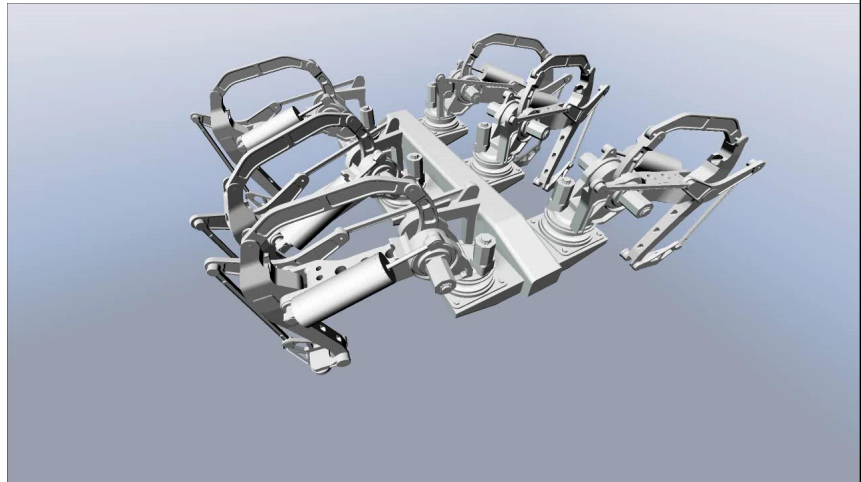
ProjectChrono test, SBEL

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Example

Walking robot with contacts and bilateral constraint



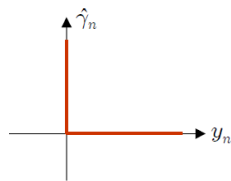
ProjectChrono test - A. Tasora, 2019

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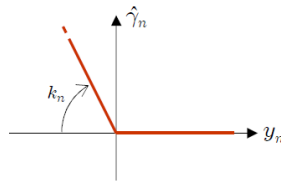
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DVI advanced contact laws

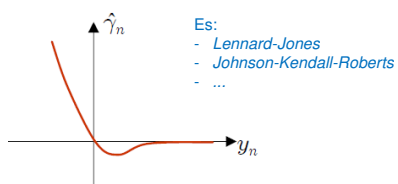
Rigid contact:



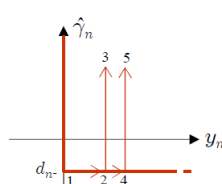
Compliant contact:



Nonlinear, with cohesion:



Rigid, with plastic cohesion

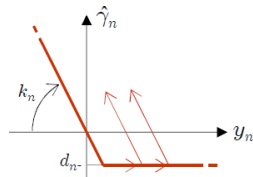


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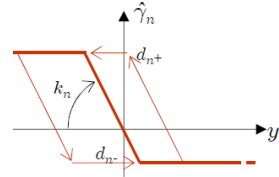
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DVI advanced contact laws

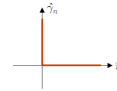
Compliant, plastic cohesion



Compliant, plastic cohesion and compression



- In general, DVI are useful for various reasons that are difficult to handle in DAE:
- very stiff or rigid contacts \rightarrow set valued force laws \rightarrow VI
- plasticity in contacts \rightarrow yield surfaces \rightarrow VI
- friction \rightarrow set valued force laws \rightarrow VI



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DVI Elasto-Plastic contact

- Contact forces

$$\hat{\gamma}_{\mathcal{A}}^i = \{\hat{\gamma}_n^i, \hat{\gamma}_u^i, \hat{\gamma}_w^i\}^T$$

- Inclusion in **yield surface**:

$$\hat{\gamma}_{\mathcal{A}}^i \in \hat{\Upsilon}^i$$

- Prandtl-Reuss-like assumption

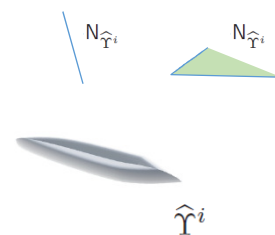
on displacements y

$$y^i = y_E^i + y_P^i$$

- **Associated flow** assumption:

- The increment to the plastic flow is orthogonal to the yield surface

$$\dot{y}_P^i \in -N_{\hat{\Upsilon}^i}(\hat{\gamma}_{\mathcal{A}}^i)$$

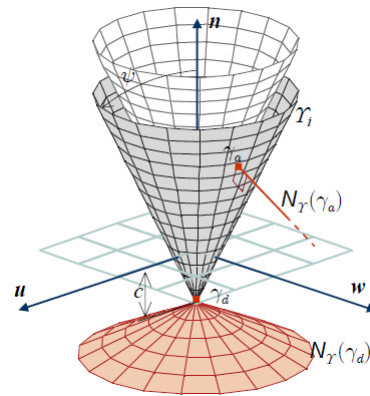
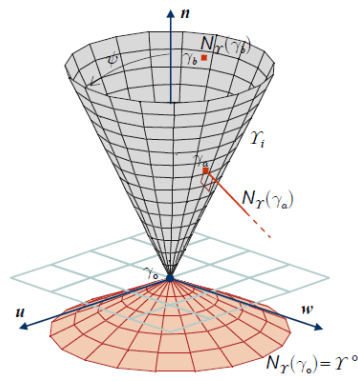


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DVI Elasto-Plastic contact

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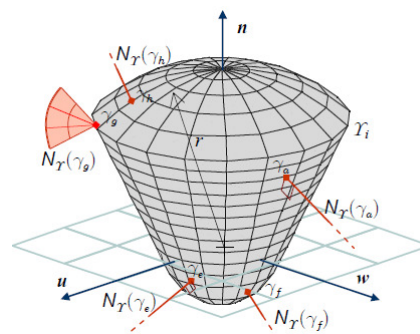
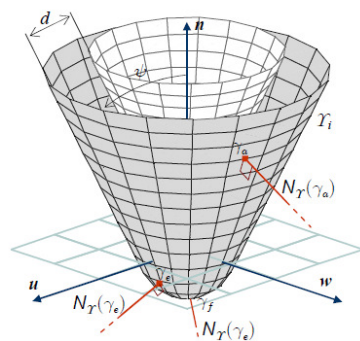


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DVI Elasto-Plastic contact

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DVI Elasto-Plastic contact

- Elasto-plastic model:

$$\begin{aligned}\hat{\gamma}_{\mathcal{A}}^i &= -K^i (\mathbf{y}^i - \mathbf{y}_P^i) & K^i &\in \mathbb{R}^{3 \times 3} \\ \dot{\mathbf{y}}_P^i &\in -N_{\hat{\Upsilon}^i}(\hat{\gamma}_{\mathcal{A}}^i) \quad ; \quad \hat{\gamma}_{\mathcal{A}}^i \in \hat{\Upsilon}^i\end{aligned}$$

$$\dot{\hat{\gamma}}_{\mathcal{A}}^i = -K^i (\dot{\mathbf{y}}^i - \dot{\mathbf{y}}_P^i)$$

- With time discretization: $h = t^{l+1} - t^l$ $h\hat{\gamma} = \gamma$ $\Upsilon = h\hat{\Upsilon}$

$$\frac{\hat{\gamma}_{\mathcal{A}}^{i,l+1} - \hat{\gamma}_{\mathcal{A}}^{i,l}}{h} = -K^i (D^{iT} \mathbf{v}^{l+1} - \dot{\mathbf{y}}_P^i)$$

$$\dot{\mathbf{y}}_P^i = D^{iT} \mathbf{v}^{l+1} + (h^2 K^i)^{-1} \gamma_{\mathcal{A}}^{i,l+1} - (h^2 K^i)^{-1} \gamma_{\mathcal{A}}^{i,l} \in -N_{\Upsilon^i}(\gamma_{\mathcal{A}}^i)$$

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DVI Elasto-Plastic contact

- Define: $\dot{\mathbf{y}}_P^i = D^{iT} \mathbf{v}^{l+1} + (h^2 K^i)^{-1} \gamma_{\mathcal{A}}^{i,l+1} - \frac{1}{h} (\mathbf{y}^{i,l} - \mathbf{y}_P^{i,l}) \in -N_{\Upsilon^i}(\gamma_{\mathcal{A}}^i)$

$$\begin{aligned}E^i &= -(h^2 K^i)^{-1} \\ \mathbf{c}^i &= -\frac{1}{h} (\mathbf{y}^{i,l} - \mathbf{y}_P^{i,l})\end{aligned}$$

$$\dot{\mathbf{y}}_P^i = D^{iT} \mathbf{v}^{l+1} - E^i \hat{\gamma}_{\mathcal{A}}^{i,l+1} - \mathbf{c}^i \in -N_{\Upsilon^i}(\hat{\gamma}_{\mathcal{A}}^i)$$

$$\begin{aligned}M \mathbf{v}^{l+1} &= M \mathbf{v}^l + \sum_{i \in \mathcal{G}_A} D^i \gamma_{\mathcal{A}}^{i,l+1} + h \mathbf{f}(\mathbf{q}, \mathbf{v}, t) & \gamma_{\mathcal{E}} &= \{\gamma_{\mathcal{A}}^{1T}, \gamma_{\mathcal{A}}^{2T}, \dots\}^T \\ & & D_{\mathcal{E}} &= [D^1 | D^2 | \dots] \\ & & \mathbf{c} &= \{\mathbf{c}^{1T}, \mathbf{c}^{2T}, \dots\}^T\end{aligned}$$

$$\dot{\mathbf{y}}_P = [D_{\mathcal{E}}^T M D_{\mathcal{E}} - E_{\mathcal{E}}] \gamma_{\mathcal{E}}^{l+1} + D_{\mathcal{E}}^T (\mathbf{v}^l + h M^{-1} \mathbf{f}(\mathbf{q}, \mathbf{v}, t)) - \mathbf{c} \in -N_{\Upsilon}(\hat{\gamma}_{\mathcal{E}})$$

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DVI Elasto-Plastic contact

- Posing:

$$N = [D_{\varepsilon}^T M D_{\varepsilon} - E_{\varepsilon}]$$

$$r = +D_{\varepsilon}^T (v^l + hM^{-1}f(q, v, t)) - c$$

- One finally gets the VI:

$$N\gamma_{\varepsilon}^{l+1} + r \in -N_{\Upsilon}(\gamma_{\varepsilon}) ; \gamma_{\varepsilon}^{l+1} \in \Upsilon$$

- That can be written also as the 'classical' VI:

$$\gamma_{\varepsilon}^{l+1} \in \Upsilon : \quad \langle N\gamma_{\varepsilon}^{l+1} + r, z - \gamma_{\varepsilon}^{l+1} \rangle \geq 0 \quad \forall z \in \Upsilon$$

DVI Elasto-Plastic contact

- Note: the VI, for associated plastic flow, is also a **convex minimization problem**

$$\gamma_{\varepsilon}^{l+1} \in \Upsilon : \quad \langle N\gamma_{\varepsilon}^{l+1} + r, z - \gamma_{\varepsilon}^{l+1} \rangle \geq 0 \quad \forall z \in \Upsilon$$



$$\min_{\gamma_{\varepsilon} \in \Upsilon} f(\gamma_{\varepsilon}) \quad \Leftrightarrow \quad \gamma_{\varepsilon} \in \Upsilon, \text{grad} f(\gamma_{\varepsilon}) \in -N_{\Upsilon}(\gamma_{\varepsilon})$$



$$\min_{\gamma_{\varepsilon} \in \Upsilon} \frac{1}{2} \gamma_{\varepsilon}^T N \gamma_{\varepsilon} + \gamma_{\varepsilon}^T r$$

DVI Visco-Elasto-Plastic contact

- By introducing also **viscous damping**, one gets the model

$$\begin{aligned}\hat{\gamma}_{\mathcal{A}}^i &= -K^i (\mathbf{y}^i - \mathbf{y}_P^i) - R^i (\dot{\mathbf{y}}^i - \dot{\mathbf{y}}_P^i) \\ \dot{\mathbf{y}}_P^i &\in -N_{\hat{\Upsilon}^i}(\hat{\gamma}_{\mathcal{A}}^i) \quad ; \quad \hat{\gamma}_{\mathcal{A}}^i \in \hat{\Upsilon}^i\end{aligned}$$

- Again one obtains a VI, this time with:

$$\begin{aligned}E^i &= -(h^2 K^i + h R^i)^{-1} \\ c^i &= -(h^2 K^i + h R^i)^{-1} (\gamma_{\mathcal{A}}^{i,l} + h R^i (\dot{\mathbf{y}}^l - \dot{\mathbf{y}}_P^l)) \\ N &= [D_{\mathcal{E}}^T M D_{\mathcal{E}} - E_{\mathcal{E}}] \\ \mathbf{r} &= +D_{\mathcal{E}}^T (\mathbf{v}^l + h M^{-1} \mathbf{f}(\mathbf{q}, \mathbf{v}, t)) - \mathbf{c} \\ \gamma_{\mathcal{E}}^{l+1} &\in \Upsilon : \quad \langle N \gamma_{\mathcal{E}}^{l+1} + \mathbf{r}, \mathbf{z} - \gamma_{\mathcal{E}}^{l+1} \rangle \geq 0 \quad \forall \mathbf{z} \in \Upsilon\end{aligned}$$

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DVI Visco-Elasto-Plastic contact

- With **Raleygh damping** \rightarrow simplification

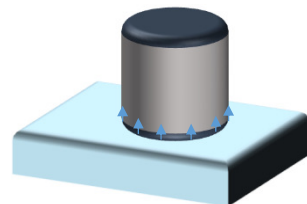
$$R^i = \alpha_K^i K^i$$

- Obtaining:

$$\begin{aligned}E^i &= -\frac{1}{h(h + \alpha_K^i)} K^{i-1} \\ c^i &= -\frac{1}{h + \alpha_K^i} (\dot{\mathbf{y}}^l - \dot{\mathbf{y}}_P^l)\end{aligned}$$

- NOTE**
the E term works as a **Tykhonov regularization** of the Schur complement

$$N = [D_{\mathcal{E}}^T M D_{\mathcal{E}} - E_{\mathcal{E}}]$$

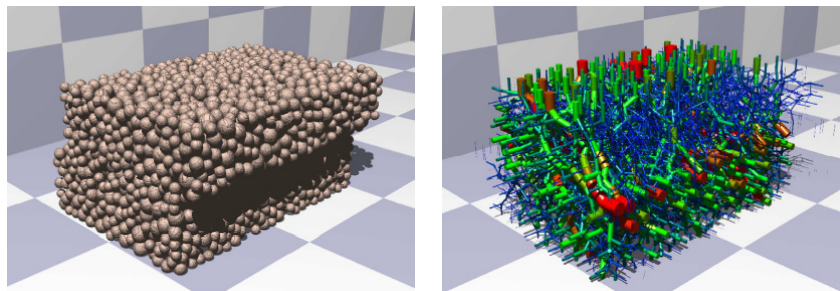


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Examples

- Granular flows (shear test)

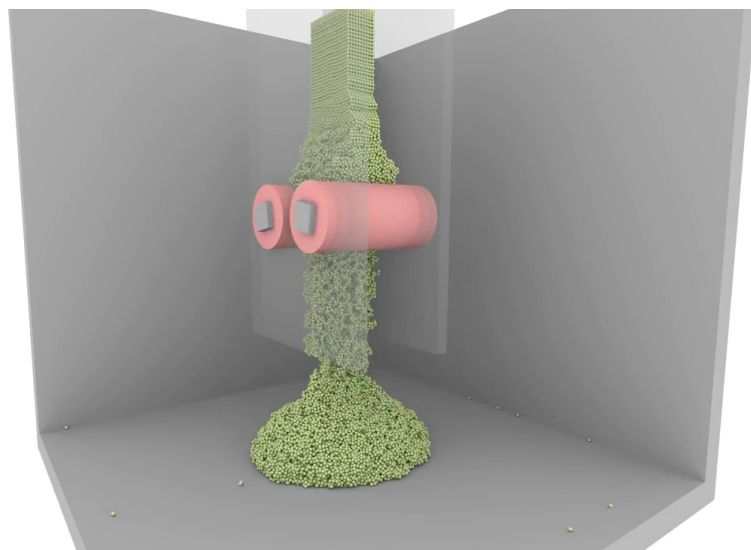


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Examples

Cohesion in contacts, with DVI



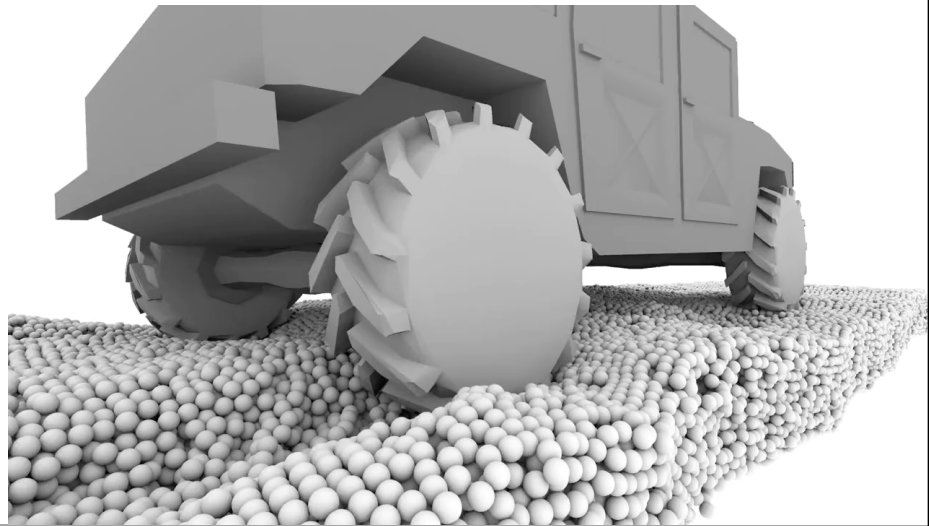
Simulation by H.Mazhar, 2013

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Examples

Cohesion in contacts, with DVI



ProjectChrono benchmark by SBEL

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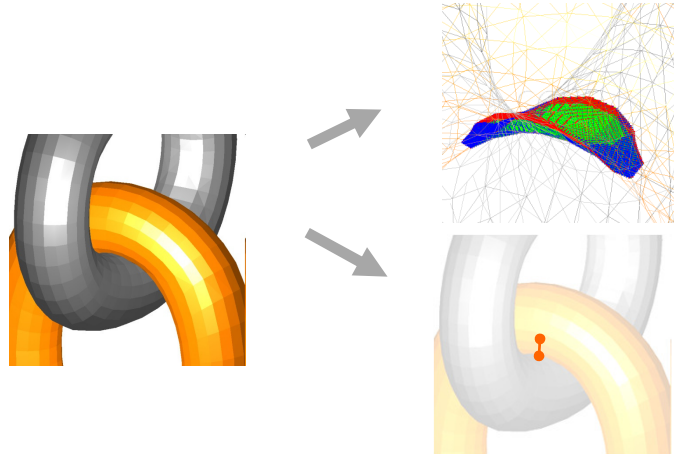
6. COLLISION DETECTION

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Collision detection

- Still one of the hardest problems of **computational geometry**
- Problem: find **points** or **areas/volumes** of contact between two shapes

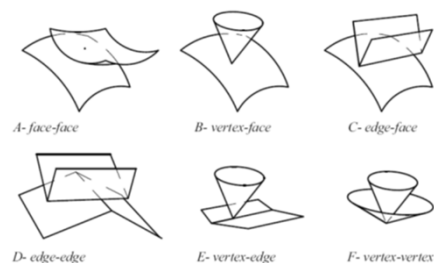


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Collision detection

- Approaches based on areas/volumes fit better in stiffness-based contact models, are more related to physics, but..
- approaches based on points are much faster!
- Different **sub-problems** depending on shape's topological entities:



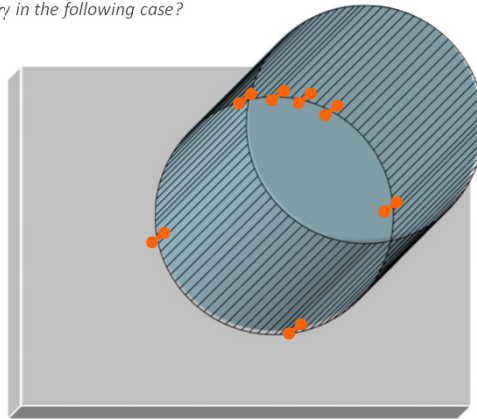
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Collision detection

- Note: point-based methods exhibit singularity problems in **degenerate cases** (ex: flat surface vs. flat surface)

- How many points are strictly necessary in the following case?

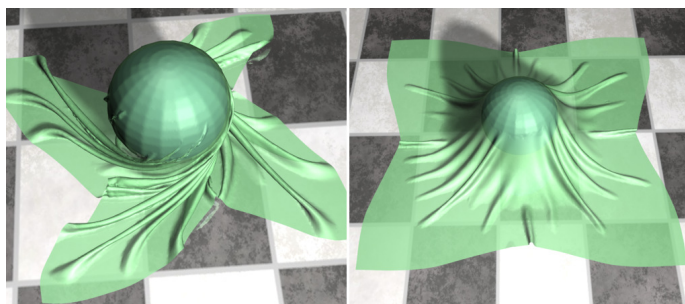


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Collision detection

- Both point-based methods and area/volume methods can be used for **deformable models**
- Additional complication: deformable thin shells (may need CCD to avoid tangling – see later)



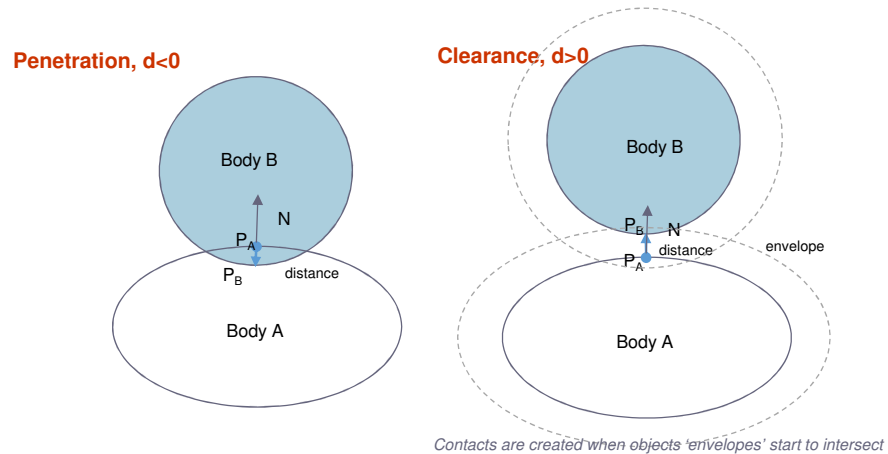
Duk-Su Kim, Jae-Pil Heo, Jaehyuk Huh, John Kim, and Sung-eui Yoon, 2010

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Collision detection

- We need: contact **distance** and **normal** between convex shapes
- Even **potential contacts** with distance > 0 can be useful for the time integrator
- A **tolerance** (envelope) can be used to discard unlikely potential contacts

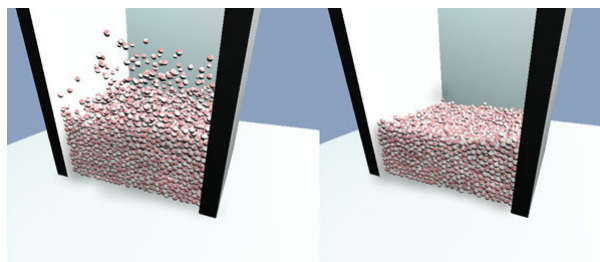


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Collision stages

- For large N of bodies, it is not practical to check collisions between all $\frac{1}{2}N^2 - N$ pairs
- naïve implementation: $O(n^2)$ complexity, too much CPU time!



- Solution: check collision points between pairs of bodies that are 'near enough', using a preliminary filter to discard 'too far' pairs.
- This filter is called **broad phase** collision detection

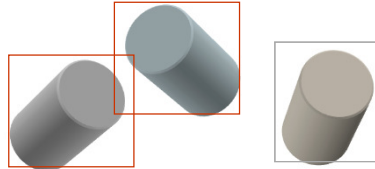
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Collision stages

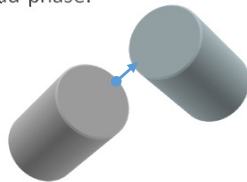
- **BROAD PHASE**

A 'broad-phase' stage is used to roughly identify the pairs that are near enough, and to discard the pairs that are too far



- **NARROW PHASE**

A 'narrow phase' stage is used to find exact collision points (or volumes/areas) between the pairs that comes from the broad-phase.



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Collision stages

- Various algorithms... Most famous:

- **BROAD PHASES**

- 'SAP'
- Octree
- 'DBVT' dynamic bounding boxes tree
- Lattice/grid domain decomposition
- Spatial hashing
- ...

- **NARROW PHASES**

- Analytic solutions
- GJK
- ...

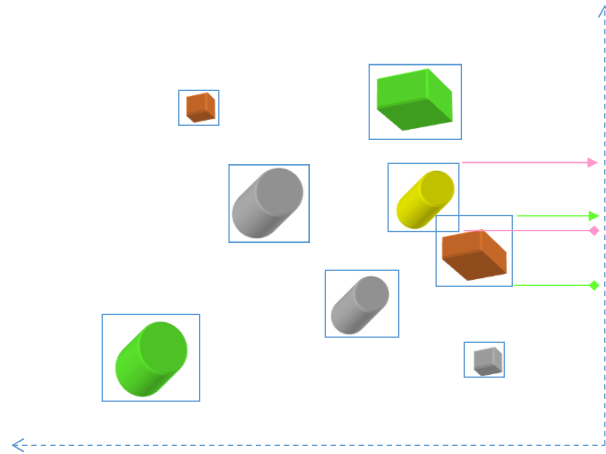
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Broad phases

'SAP' broadphases

- SAP = 'sweep-and-prune'
- Operates on **AABB** = Axis Aligned Bounding Boxes
- Basically, sorts X,Y,Z intervals of AABB and finds overlappings
- Optimization: use *quantized* AABB
- One of the most used and *fastest* broadphases!
- Not good for *deformable* objects



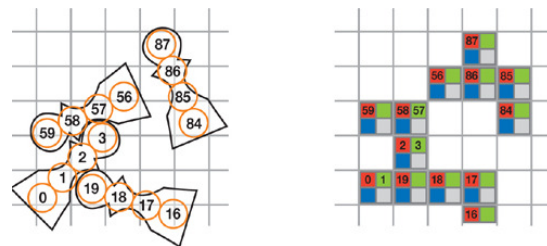
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Broad phases

'Grid / lattice / bins' broadphases

- Less efficient than SAP
- More 'false positives'..
- But very simple to implement!
- Data structures are 3D arrays of pairs. If only not-empty cells are stored, few RAM is needed.
- Very good for very *large number* of particles
- Problem: what to do if object size is much larger or much smaller than the grid cell? → suboptimal!



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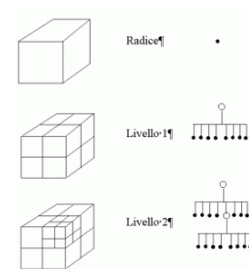
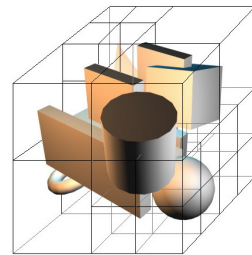
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Broad phases

'Octree' broadphase

'Dynamic bounding boxes tree' broadphase

- Almost as efficient as SAP
- Fit better in case of deformable bodies
- Data structures are *trees* of pointers
- Variants: also as 'KD-trees', etc.



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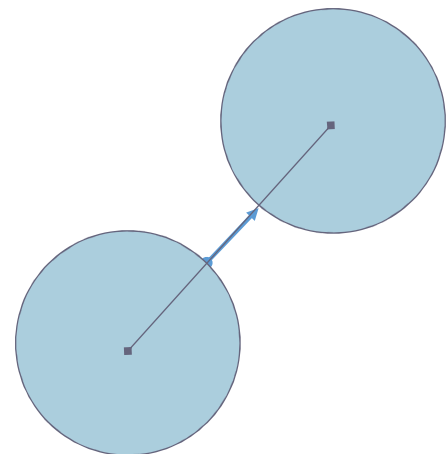
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Narrow phases

Analytical solutions

- For limited number of primitives (es: sphere vs. sphere, sphere vs. plane)
- Fastest approach, but....
- Not always possible (es: analytical solution for ellipsoid vs. ellipsoid ?)
- The number of algorithms grows $O(n^2)$ with the number of primitives:

	Sphere	Cylinder	Cube	...
Sphere	Sphere-Sphere	Sphere-Cylinder	Sphere-Cube	...
Cylinder	Cylinder-Sphere	Cylinder-Cylinder	Cylinder-Cube	...
Cube	Cube-Sphere	Cube-Cylinder	Cube-Cube	...
....



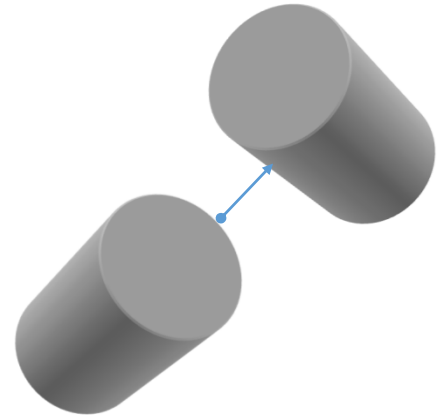
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Narrow phases

GJK - Gilbert Jordan Keerti algorithm

- For all **convex** shapes
- Works for spheres, ellipsoids, boxes, polytopes, etc.
- Based on a single computational primitive: compute **support vector**
- Finds the minimum distance in few iterations
- Fast, robust
- Does not support interpenetration!



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Narrow phases

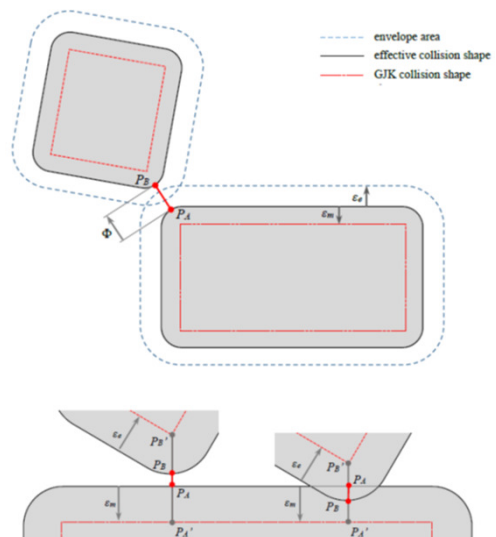
GJK - Gilbert Johnson Keerthi algorithm

- Trick 1 for supporting interpenetration:
 - Work on **shrunk** objects, reduced by a **margin**
 - Add the margin when creating the contact

Drawback: objects are 'smoothed' a bit – see pics at the right:

- Trick 2 for supporting interpenetration:
 - Use the EPA (Expanding Polytope Algorithm) for $d < 0$

Drawback: slow method



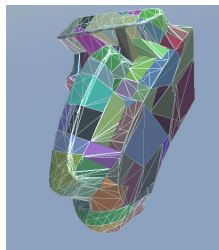
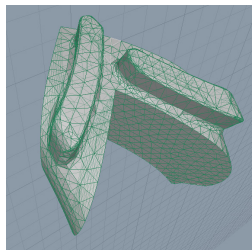
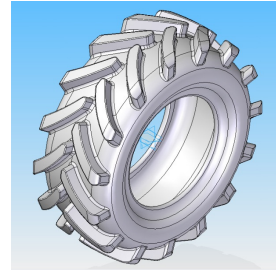
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Narrow phases

GJK - Gilbert Johnson Keerthi algorithm

- What happens in case of **concave** shapes?
 - Es. 'polygon soups',
 - meshes..
- Possible solution: **decompose** concave shapes in many *convex* shapes, and process each one with GJK.

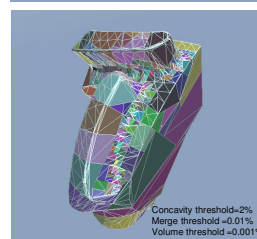
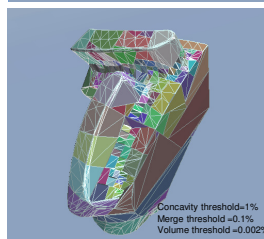
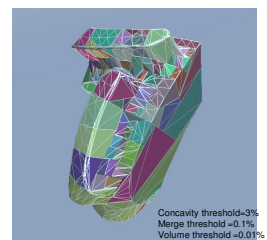
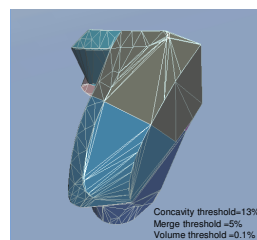
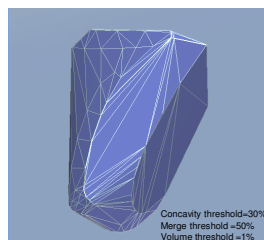


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Narrow phases

- Note: convex decomposition of concave shapes is not always easy...
- Sometimes, results are precise but not efficient, or viceversa.

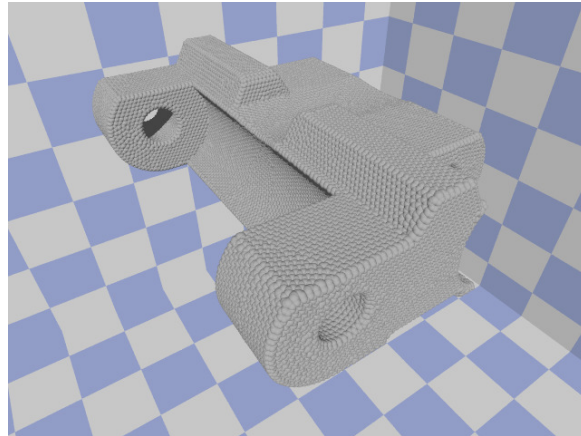


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Narrow phases

- Another solution for concave shapes: **spherical decomposition**
- Lot of RAM is used
- Can work well with GPUs
- Issue: bumpy sliding

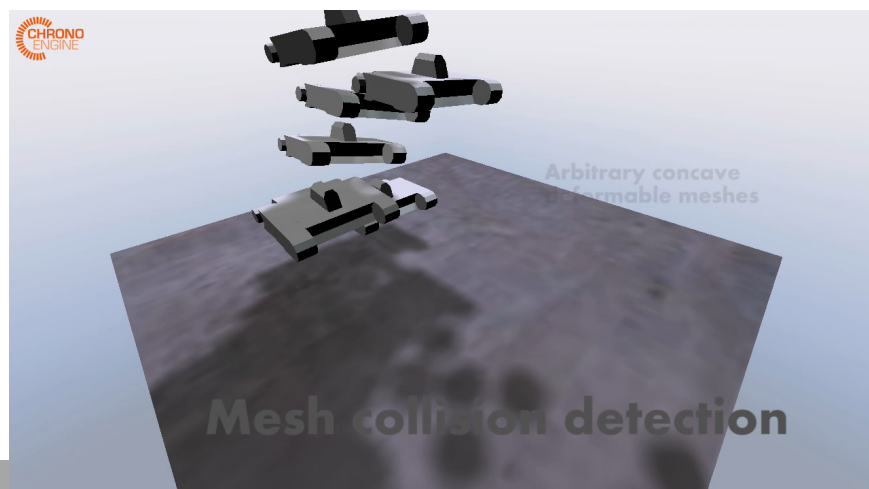


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Narrow phases

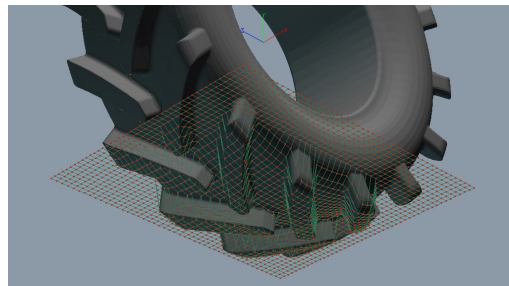
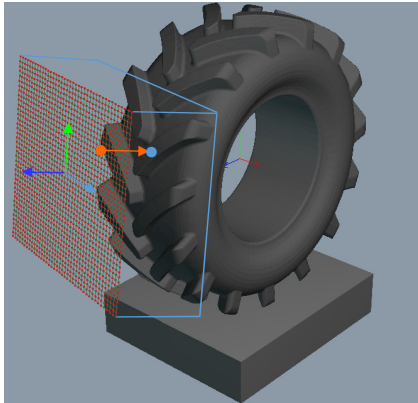
- Another solution for concave shapes: **custom algorithm for triangle meshes**
- Topological info (triangle connectivity) and watertight meshes needed for better robustness
- Implemented in ProjectChrono



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Narrow phases

- In some special cases (ex. deformable soil) one can use simple workarounds:
 - Ex. **raycasting** methods
 - etc.

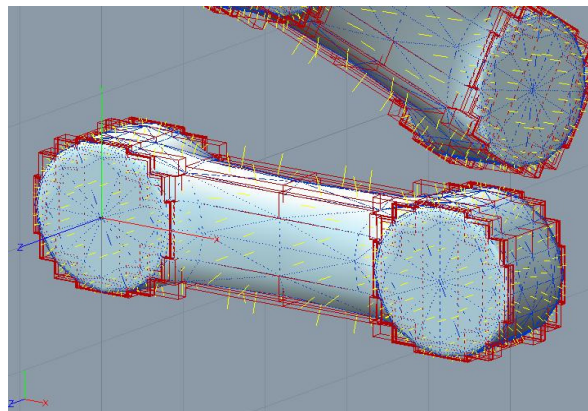


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Middle phase

- If a shape is decomposed in many sub-shapes, the narrow-phase can still hit the $O(n^2)$ issue...
- Solution: use a ...
- **Middle phase**
- Example:
 - Uses BVh trees of AABB to manage objects with thousands of triangles or sub-convex shapes

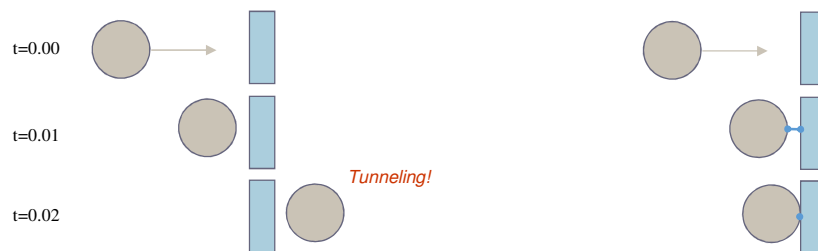


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Continuous collision detection

- The **CCD** *Continuous Collision Detection* is used for *very fast* objects to avoid the **tunneling** effect
- Few software has CCD.



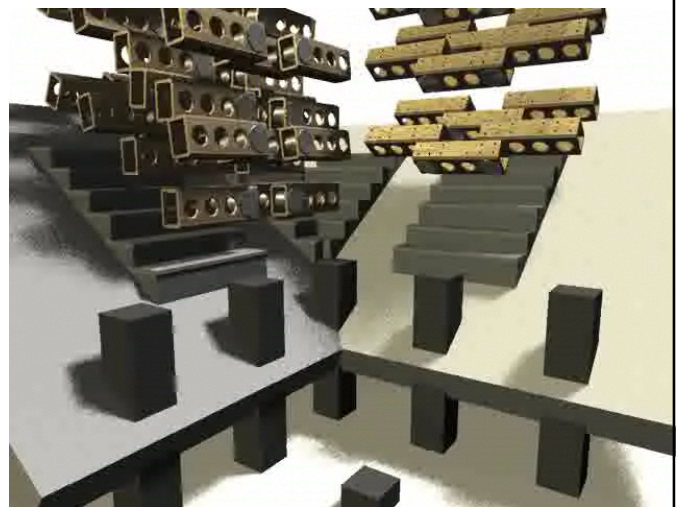
- Also needed for *very thin* objects
- Often, it is a GJK algorithm on Minkowski sums of shapes

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Example

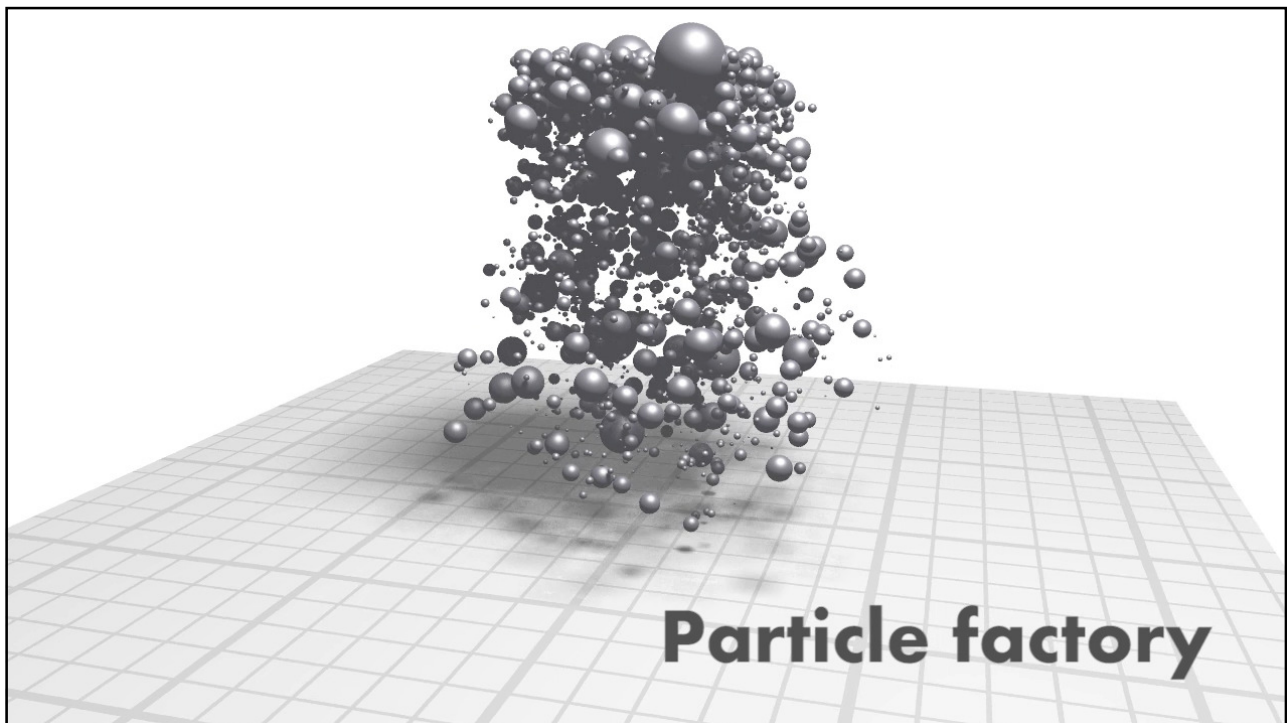
Contacts with friction



ProjectChrono benchmark

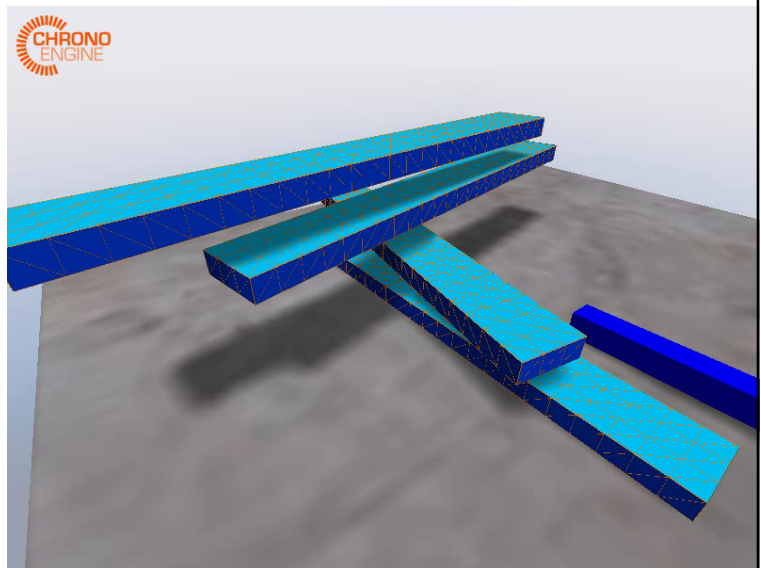
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Example

Contacts between deformable
parts (finite elements)



ProjectChrono benchmark, A. Tasora

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Example: ProjectChrono benchmark
(H.Mazhar)



7. AVAILABLE SOFTWARE

A list of multibody-related software tools



*“This manual says what our product actually does,
no matter what the salesman may have told you it does”*
In a graphic board manual, 1985.

Multibody software

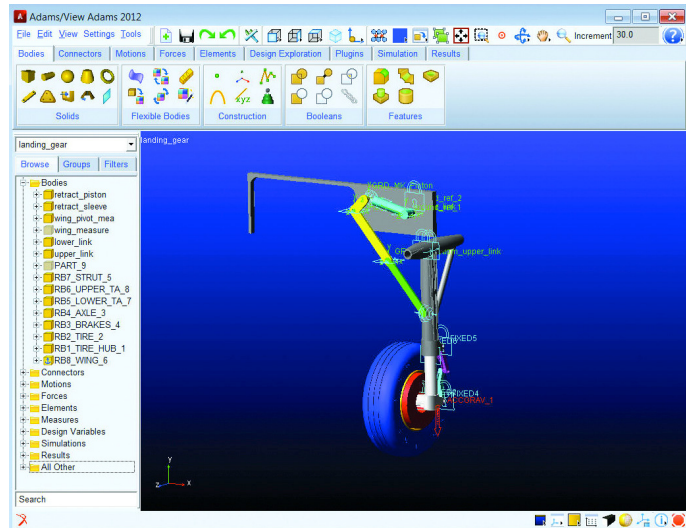
- Classification by **license**:
 - Commercial
 - Open source
- Classification by **architecture**:
 - Stand-alone application with Graphical User Interface (**GUI**)
 - Only **solver** (batch processing)
 - As a **plug-in** for 3rd party CAD
 - As **middleware** (library)
- Classification by **purpose**:
 - General purpose
 - Vertical (application-oriented)
 - Real-time
 - ...

Multibody software

Notable commercial software (with GUI):

- **ADAMS**

- Pioneer of MB, tested and reliable
- Powerful analysis functions
- Targeted at 'serious' engineering stuff
- Customizable
- Many solvers (but unfit for contacts..)
- Available modules for powertrains and vehicle dynamics (Adams/Driveline, Adams/Car, Adams/SmartDriver, FEV, etc.)
- Pre-post processing GUI not always easy to use...



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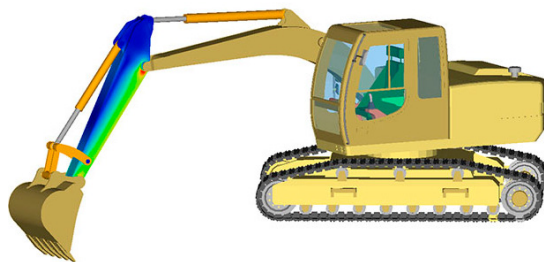
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Multibody software

Notable commercial software (with GUI):

- **Altair MotionSolve**

- Similar to Adams
- Integrated with other ALTAIR tools
- Tools for automotive scenarios



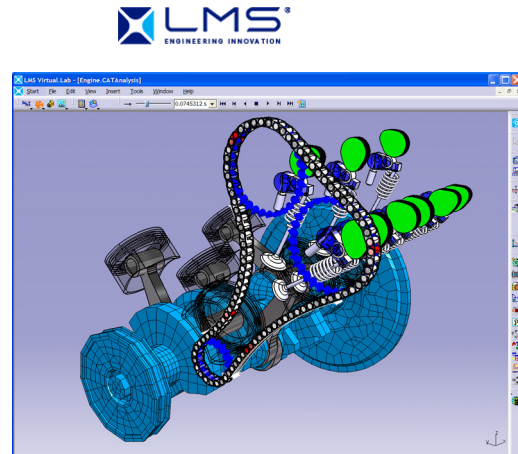
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Multibody software

Notable commercial software (with GUI):

- **LMS Virtual.Lab Motion (DADS)**
 - For engineering tasks
 - It was a competitor of ADAMS (Prof. Haug)
 - Available modules for powertrains and vehicle dynamics
 - Suspension templates, etc.
 - Interfaced with CATIA



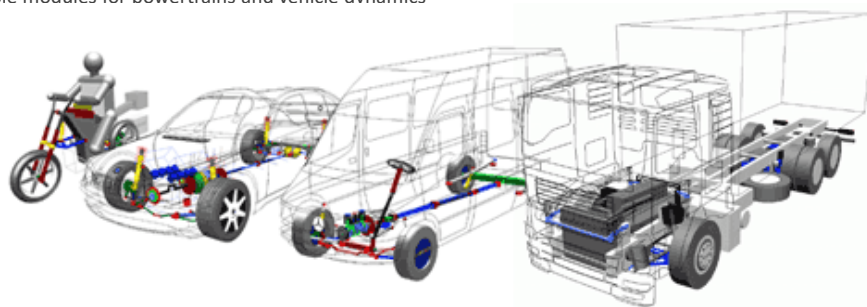
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Multibody software

Notable commercial software (with GUI):

- **SIMPACK**
 - Powerful features
 - Based on fast recursive formulation
 - Quickly growing in automotive field
 - De-facto standard in train engineering
 - Available modules for powertrains and vehicle dynamics



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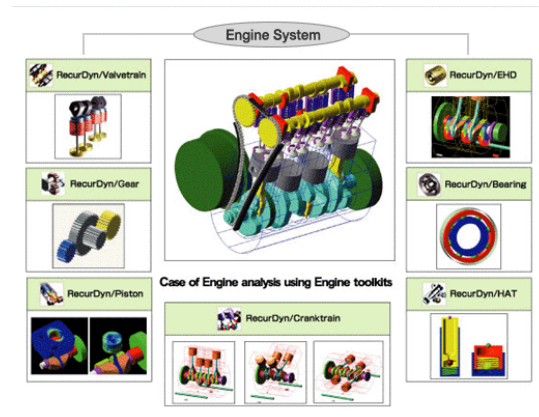
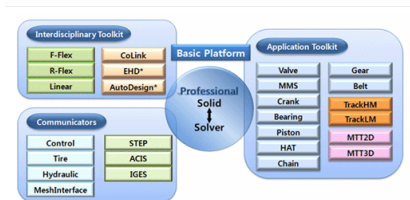
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Multibody software

Notable commercial software (with GUI):

- **RECURDYN**

- Based on fast recursive formulation
- Developed in Korea,
- Recent product
- Lot of modules for automotive applications
- In NX CAD as 'NX Motion'



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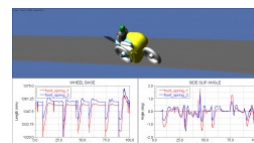
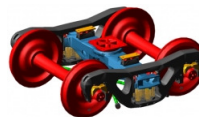
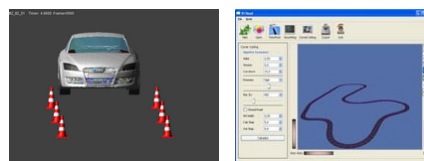
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Multibody software

Special purpose commercial software – ex: vehicles

- **VI-GRADE** suite (based on Adams)

- VI-Sportcar
- VI-Train
- VI-Motorcycle
- etc...



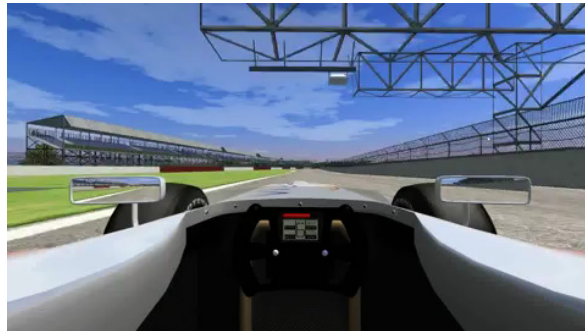
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Multibody software

Special purpose commercial software – ex: vehicles

- VI-GRADE suite (based on Adams)
 - VI-CarRealTime



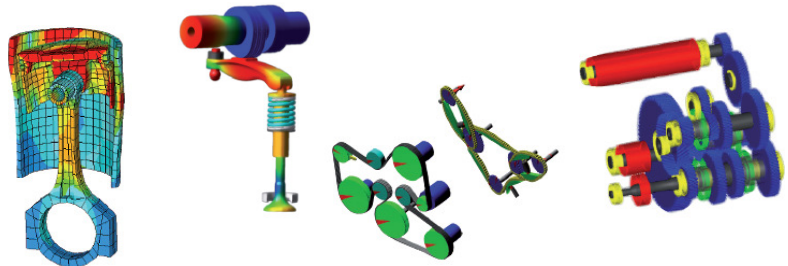
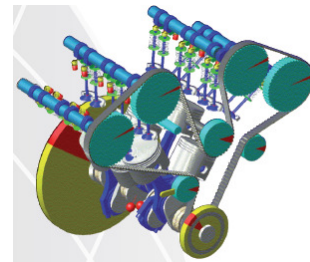
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Multibody software

Special purpose commercial software – ex: vehicles

- VI-GRADE FEV VIRTUAL ENGINE
 - Crank train module
 - Timing Drive module
 - Valve train module
 - Gear drive module
 - Piston dynamics module



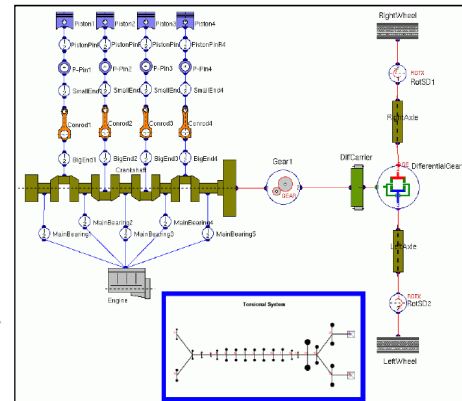
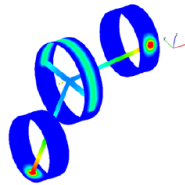
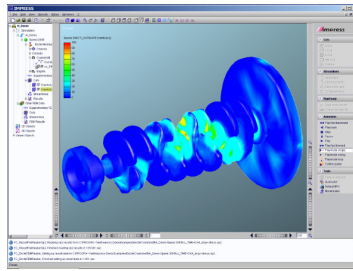
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Multibody software

Special purpose commercial software – ex: vehicles

- AVL EXCITE



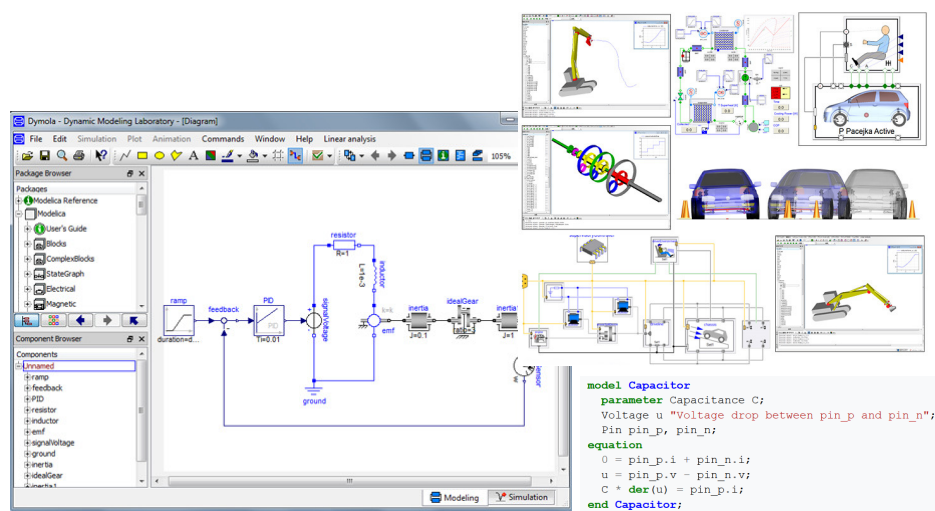
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Multibody software

Model-based software (MODELICA language)

- DYMOLA



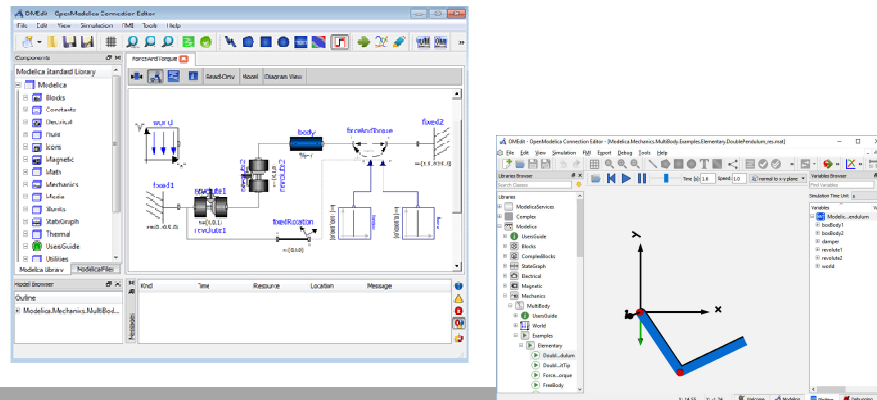
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Multibody software

Model-based software (MODELICA language)

- OpenModelica



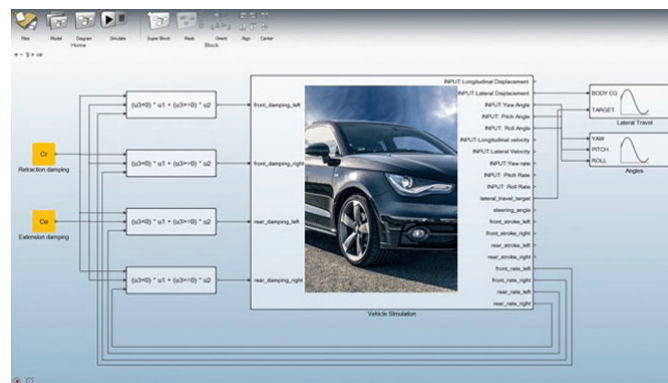
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Multibody software

Model-based software (MODELICA language)

- Altair ACTIVATE



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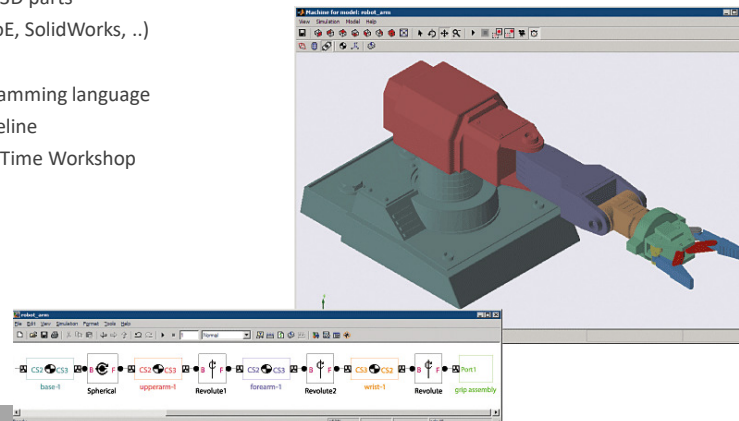
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Multibody software

Model-based software (not using Modelica)

- **SimScape - SimMechanics (MATLAB)**

- Based on Matlab + Simulink
- No GUI for designing 3D parts
- Import from CAD (ProE, SolidWorks, ...)
- Slow simulation...
- Expandable via programming language
- Interfaces to SimDriveline
- Export C code to RealTime Workshop



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Multibody software

Proprietary middleware & APIs:

- **HAVOK**

- For videogames mostly
- Very fast & reliable
- Implemented on GPU boards



- **PhysX (ex Ageia, ex Novodex, ex Meqon)**

- Powerful SDK
- Used also for engineering
- Competing with HAVOK – bought by NVIDIA



- **PIXELUX**

- Digital molecular matter (DMM)
- Realtime FEM
- Biased toward efficiency



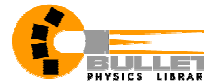
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Multibody software

Open source, free middleware:

- **ODE**
 - OpenSource
 - Large user base
 - Not optimized, dirty API
- **CHRONO::ENGINE**
 - Our project...
 - Work in progress..
- **BULLET**
 - Specialized in collision detection – biased toward efficiency
- **MBDYN**
 - Developed at Politecnico – biased toward precision



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8. PROJECT CHRONO

A tour into the software architecture of a middleware

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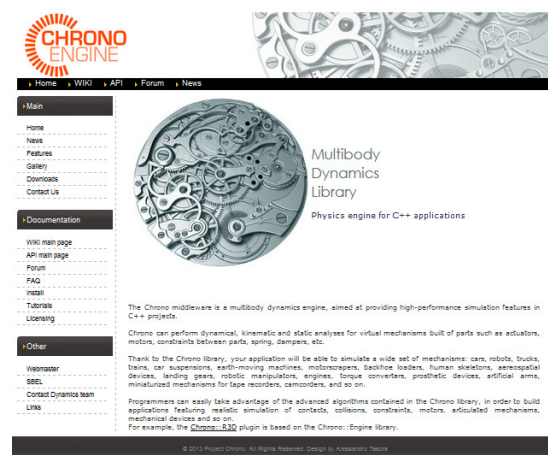
"Programming today is a race between software engineers striving to build bigger and better idiot-proof programs, and the universe trying to build bigger and better idiots. So far, the universe is winning."
Rick Cook

Multibody software

- Our **ProjectChrono** *middleware* project:

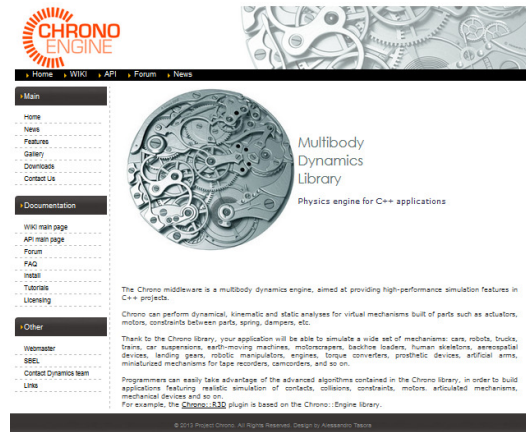


- **Middleware**: can be used by third parties
- Efficient and fast, **real-time** if possible
- **Expandable** via C++ class inheritance
- **Robust and reliable**
- Embeddable in VR applications
- **Cross-platform**
- State-of-the-art **collision-detection**



Multibody software

- Part of **ProjectChrono**: *← very recent initiative, more to come...*



Features

- Core features**
 - Platform independent
 - C++11 compliant
 - CMAKE build toolchain
 - Optimized custom classes for vectors, quaternions, matrices.
 - Optimized custom classes for coordinate systems and coordinate transformations
 - All operations on points/ speeds/ accelerations are based on quaternion algebra
 - Custom sparse matrix class
 - Linear algebra functions
 - Class factory and archiving
 - Smart pointers
 - High resolution timers
 - ...

Features

• Physical modeling

- Rigid bodies, markers, forces, torques
- Bodies can be activated/deactivated, and can selectively participate to collision detection.
- Set-valued Coloumb friction, plus rolling and spinning friction
- Parts can rebound, using restitution coefficients.
- Springs and dampers, even with non-linear features
- Wide set of joints (spherical, revolute joint, prismatic, universal joint, glyph, etc.)
- Constraints to impose trajectories, or to force motion on splines, curves, surfaces, etc.
- Constraints can have limits (ex. elbow)
- Custom constraint for linear motors
- Custom constraint for pneumatic cylinders
- Custom constraint for motors, with reducers, learning mode, etc
- Brakes and clutches
- Conveyors

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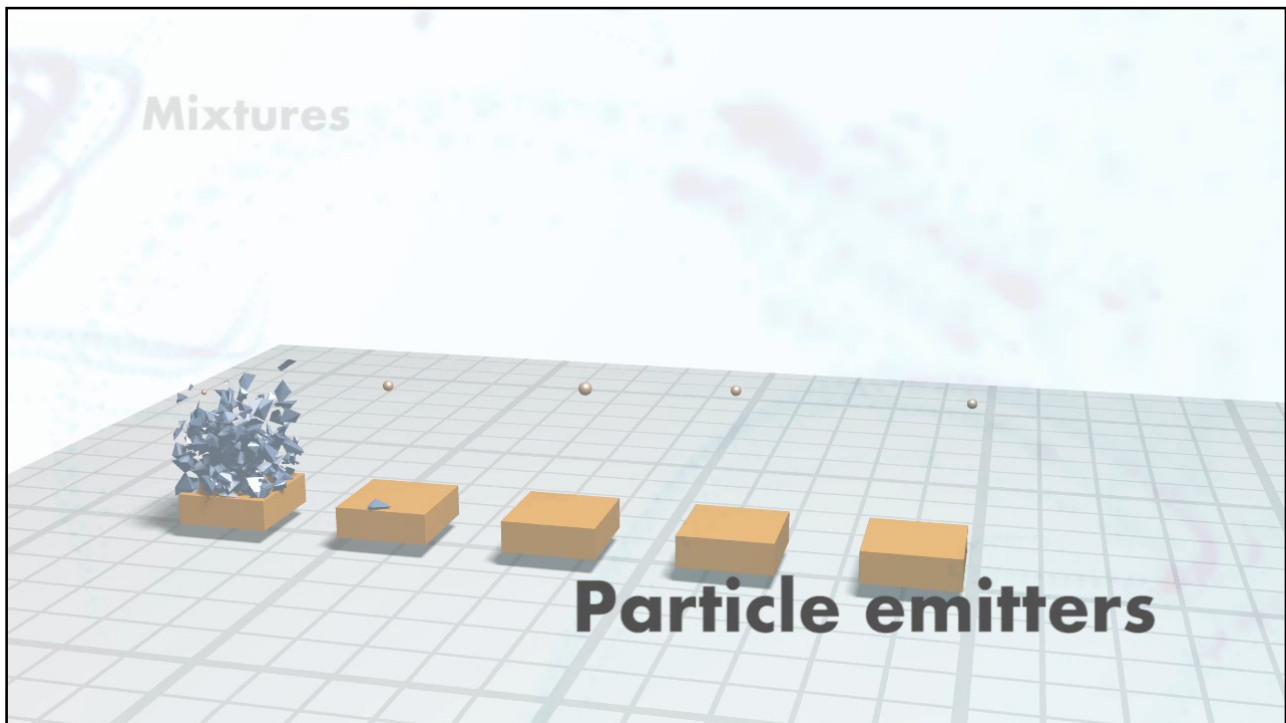
Features

• Other features

- Different integrators: MDI timestepper, Euler, Verlet, HHT, Newmark, etc.
- Inverse kinematics, statics, non-linear statics
- Fast collision detection between compound shapes
- Handling of redundant and ill-posed constraints
- Integration with measure differential inclusions approach
- Genetic & local optimization
- Simulink co-simulation
- Geometric objects (NURBS, splines, etc.)
- Python wrapper and Python parsers
- 'Probes' and 'controls' for man-in-the-loop simulations
- Wide set of examples and demos
- Powertrain 1D simulation
- Multithreading and GPU support, etc.

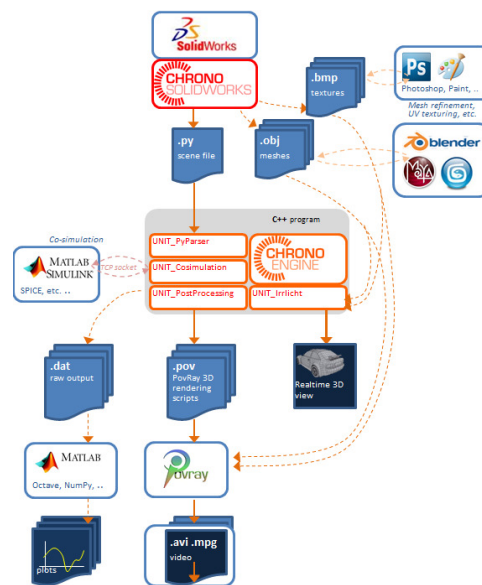
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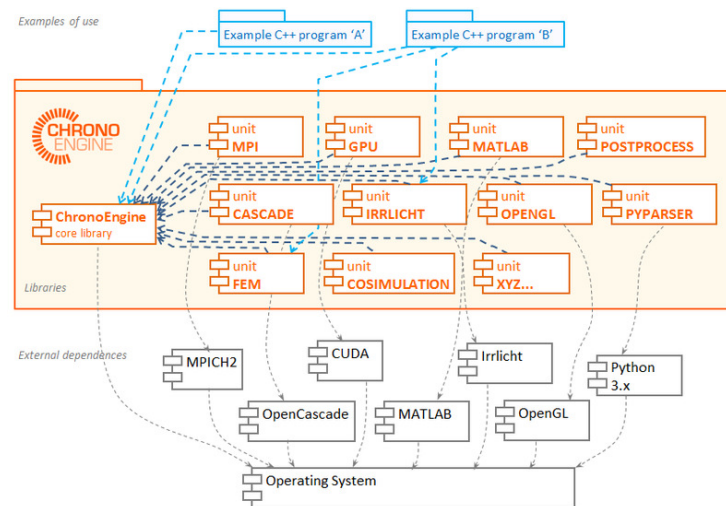
Architecture

- Workflow:



Architecture

- Modules:

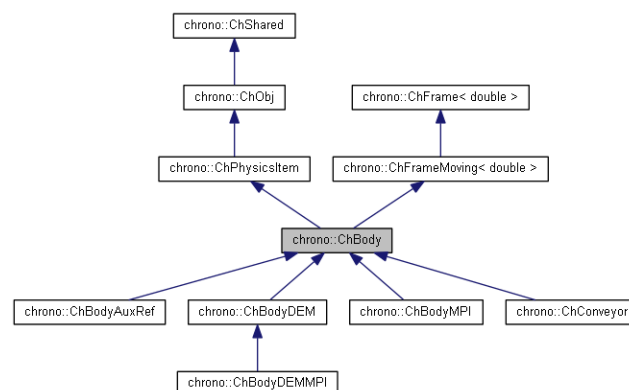


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C++ class hierarchy -examples-

- Rigid bodies

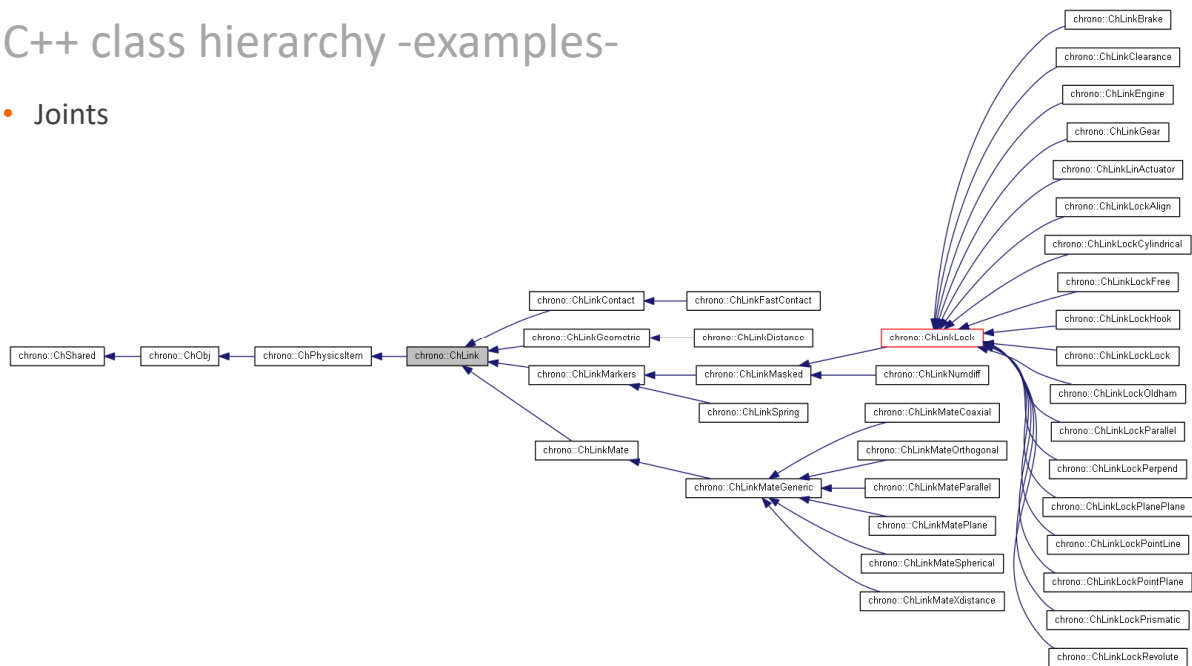


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C++ class hierarchy -examples-

- Joints



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C++ class hierarchy -examples-

Some joint types in our Chrono::Engine software

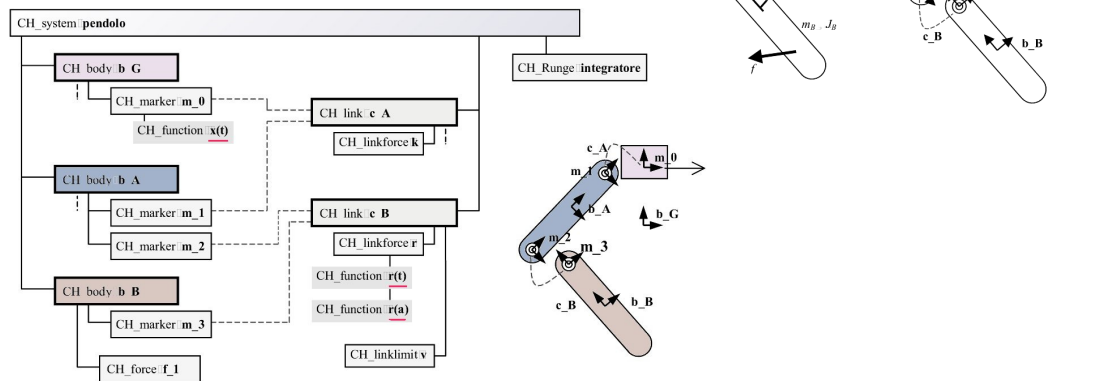


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C++ transient database

- Complex object hierarchy:
smart **shared pointers** are used

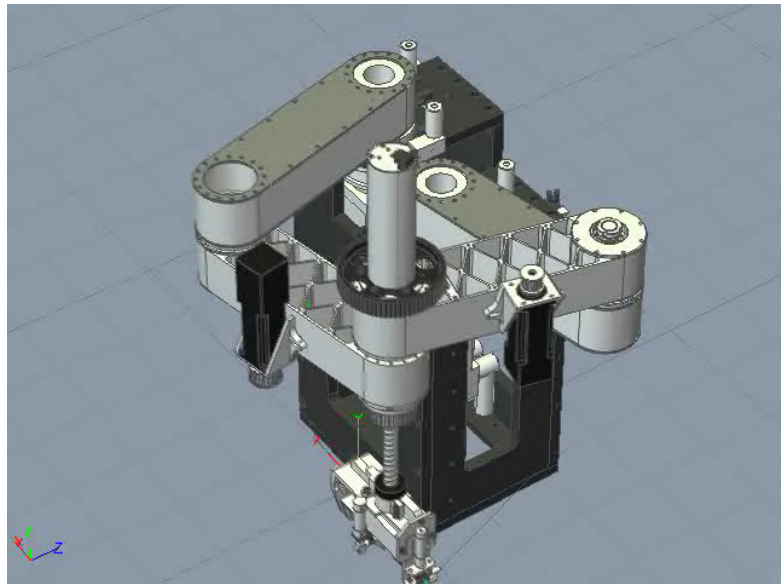


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Example

The GRANIT parallel-kinematics robot (Tasora, Righettini, Chatterton, 2007)



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C++ API example

- Example of Chrono::Engine C++ code (1..)

```
// 1- Create a ChronoENGINE physical system: all bodies and constraints
//    will be handled by this ChSystem object.
ChSystem my_system;

// 2- Create the rigid bodies of the slider-crank mechanical system
//    (a crank, a rod, a truss), maybe setting position/mass/inertias of
//    their center of mass (COG) etc.

// ..the truss
ChSharedBodyPtr my_body_A(new ChBody);
my_system.AddBody(my_body_A);
my_body_A->SetBodyFixed(true); // truss does not move!

// ..the crank
ChSharedBodyPtr my_body_B(new ChBody);
my_system.AddBody(my_body_B);
my_body_B->SetPos(ChVector<>(1,0,0)); // position of COG of crank

// ..the rod
ChSharedBodyPtr my_body_C(new ChBody);
my_system.AddBody(my_body_C);
my_body_C->SetPos(ChVector<>(4,0,0)); // position of COG of rod
```



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C++ API example

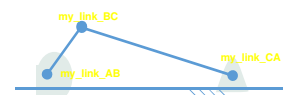
- Example of Chrono::Engine C++ code (2..)

```
...
// 3- Create constraints: the mechanical joints between the
//    rigid bodies.

// .. a revolute joint between crank and rod
ChSharedPtr<ChLinkLockRevolute> my_link_BC(new ChLinkLockRevolute);
my_link_BC->Initialize(my_body_B, my_body_C, ChCoordsys<>(ChVector<>(2,0,0)));
my_system.AddLink(my_link_BC);

// .. a slider joint between rod and truss
ChSharedPtr<ChLinkLockPointLine> my_link_CA(new ChLinkLockPointLine);
my_link_CA->Initialize(my_body_C, my_body_A, ChCoordsys<>(ChVector<>(6,0,0)));
my_system.AddLink(my_link_CA);

// .. an engine between crank and truss
ChSharedPtr<ChLinkEngine> my_link_AB(new ChLinkEngine);
my_link_AB->Initialize(my_body_A, my_body_B, ChCoordsys<>(ChVector<>(0,0,0)));
my_link_AB->Set_eng_mode(ChLinkEngine::ENG_MODE_SPEED);
my_link_AB->Get_spe_funct()->Set_yconst(CH_C_PI); // speed w=3.145 rad/sec
my_system.AddLink(my_link_AB);
...
```



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C++ API example

- Example of Chrono::Engine C++ code (..3)

```
...
// 4- THE SOFT-REAL-TIME CYCLE, SHOWING THE SIMULATION

// .. This will help choosing an integration step which matches the
//    real-time step of the simulation..
ChRealtimeStepTimer m_realtime_timer;

while(device->run())           // cycle on simulation steps
{
    // Redraw items (lines, circles, etc.) in
    // the 3D screen, for each simulation step
    [...]

    HERE DRAW THINGS ON THE SCREEN; FOR EXAMPLE:

    // .. draw the rod (from joint BC to joint CA)
    ChIrrTools::drawSegment(driver,
        my_link_BC->GetMarker1()->GetAbsCoord().pos,
        my_link_CA->GetMarker1()->GetAbsCoord().pos,
        video::SColor(255, 0,255,0));

    [...]

    // HERE CHRONO INTEGRATION IS PERFORMED!!!
    my_system.StepDynamics( m_realtime_timer.SuggestSimulationStep(0.02) );
}
```

[Demo_crank.exe](#)
[Demo_fourbar.exe](#)
[Demo_pendulum.exe](#)
[Demo_gears.exe](#)

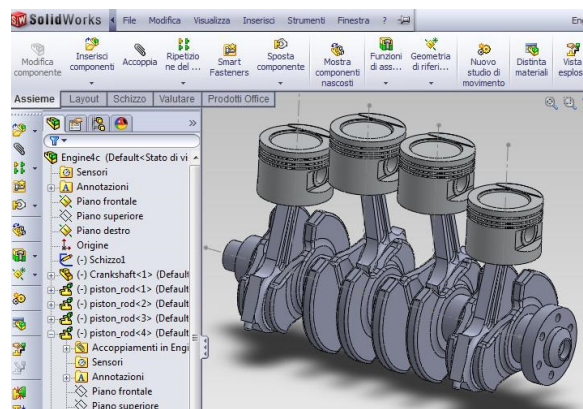
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Chrono::SolidWorks

- Our Chrono::SolidWorks **add-in** for CAD software:

- Expands SolidWorks with new buttons, tools
- Export a mechanism into a .PY file
- Load the system in a C++ simulator

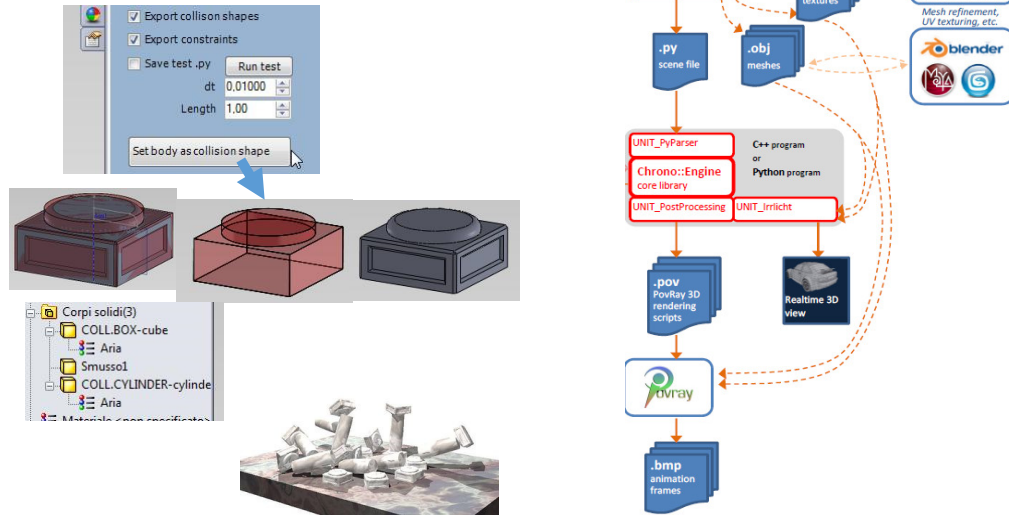


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Chrono::SolidWorks

- Our **Chrono::SolidWorks** add-in:

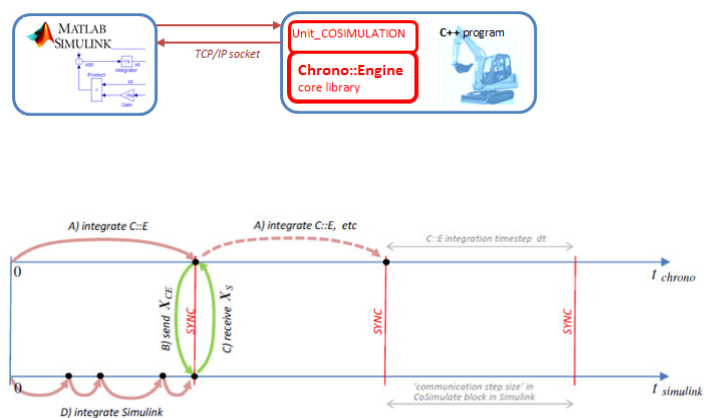


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COSIMULATION module

- The **COSIMULATION** module:

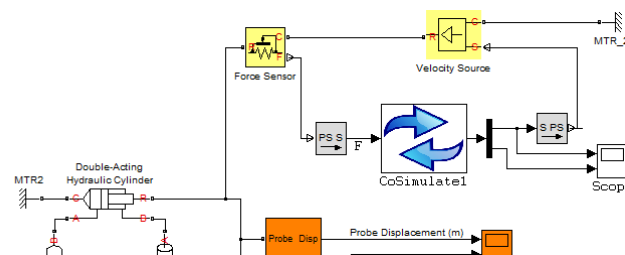
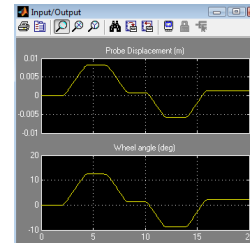
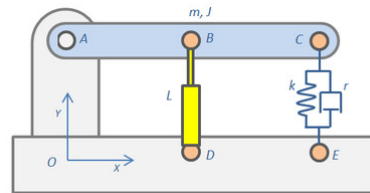


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COSIMULATION module

- The **COSIMULATION** module:



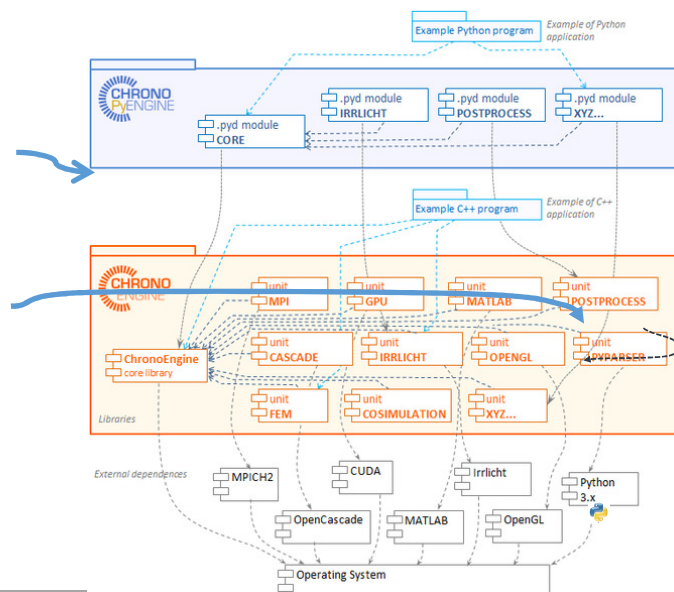
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PYTHON module

- The **PYTHON** module

- Python modules for using Chrono::Engine from Python
- a Python parser to use .py files in C++ programs



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PYCHRONO

-  **PYCHRONO** is the Python wrapper of Chrono:

Example:

```
my_quat = chrono.ChQuaternionD(1,2,3,4)
my_qconjugate = ~my_quat
print ('quat. conjugate =', my_qconjugate)
print ('quat. dot product=', my_qconjugate ^ my_quat)
print ('quat. product=', my_qconjugate % my_quat)
ma = chrono.ChMatrixDynamicD(4,4)
ma.FillDiag(-2)
mb = chrono.ChMatrixDynamicD(4,4)
mb.FillElem(10)
mc = (ma-mb)*0.1; # operator overloading of +,-,* is supported
print (mc);
mr = chrono.ChMatrix33D()
mr.FillDiag(20)
print (mr*my_vect1);
...
```

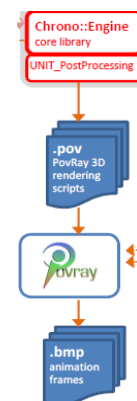
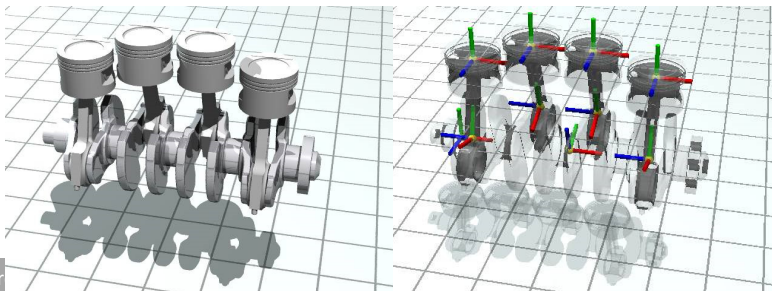


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POSTPROCESSING module

- The **POSTPROCESSING** module:
 - Based on **ChAsset** classes (interface agnostic)
 - For batch processing in:
 - POVray
 - *planned*: VTK
 - ...

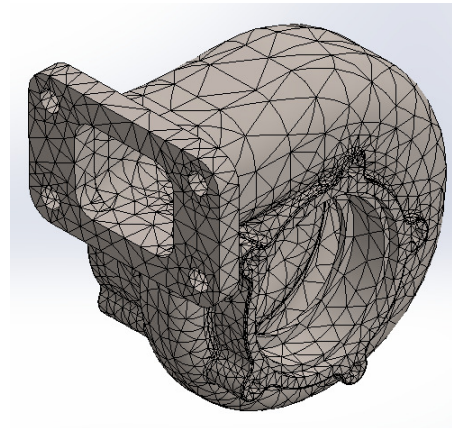


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FEA module

- The **FEA module**:
 - For dynamics, statics, non-linear statics, etc.
 - Compatible with existing constraints, rigid bodies, etc.
 - Corotational approach for beams, shells, etc.



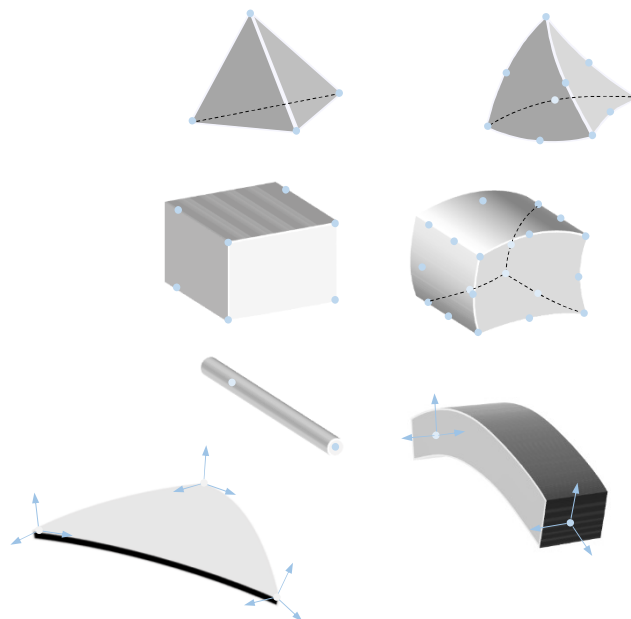
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FEA module

• Finite element types

- Tetrahedrons 4 nodes
- Tetrahedrons 10 nodes
- Hexahedrons 8 nodes
- Hexahedrons 20 nodes
- Springs
- Bars
- 3D beams
- ANCF beams
- ANCF shells
- Reissner 6-field shells
- Kirchhoff-Love thin shells
- IGA beams
- Etc.



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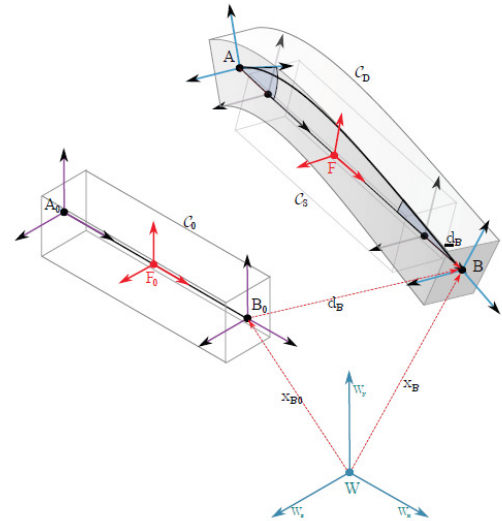
FEA module

- The corotational approach for beam FE
- Locally, a 3D Eulero-Bernoulli beam..

$$\underline{f}_{in} = \underline{K} \underline{d}$$

$$\underline{d} = [\underline{d}_A, \underline{\theta}_A, \underline{d}_B, \underline{\theta}_B]$$

$$\underline{K} = \begin{pmatrix} k_u & 0 & 0 & 0 & 0 & -k_u & 0 & 0 & 0 & 0 & 0 \\ k_v & 0 & 0 & 0 & k_{v\psi} & 0 & -k_v & 0 & 0 & 0 & k_{v\psi} \\ k_w & 0 & 0 & -k_{w\theta} & 0 & 0 & 0 & -k_w & 0 & -k_{w\theta} & 0 \\ k_\phi & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -k_\phi & 0 & 0 \\ k_\theta & 0 & 0 & 0 & 0 & 0 & k_{w\theta} & 0 & k_{\theta\theta} & 0 & 0 \\ k_\psi & 0 & 0 & 0 & k_{v\psi} & 0 & 0 & 0 & 0 & k_{v\psi} & 0 \\ \text{Sym.} & & & & k_u & 0 & 0 & 0 & 0 & 0 & -k_{v\psi} \\ & & & & k_v & 0 & 0 & 0 & 0 & k_{w\theta} & 0 \\ & & & & k_w & 0 & 0 & 0 & 0 & 0 & 0 \\ & & & & k_\phi & 0 & 0 & 0 & 0 & 0 & 0 \\ & & & & k_\theta & 0 & 0 & 0 & 0 & 0 & k_\psi \end{pmatrix}$$



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FEA module

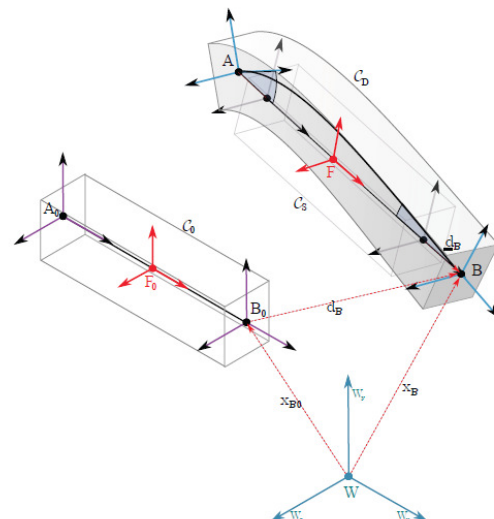
- The corotational approach for beam FE
- ..mapped to global coordinates:

$$\underline{q} = [x_1, \rho_1, x_2, \rho_2, \dots, x_n, \rho_n] \in \mathbb{R}^{(3+4)n}$$

$$\underline{v} = [v_1, \omega_1, v_2, \omega_2, \dots, v_n, \omega_n] \in \mathbb{R}^{(3+3)n}$$

$$\underline{f}_{in} = \underline{R}_\diamond \underline{P}^t \underline{H}^t \underline{f}_{in}$$

$$\underline{K} = \underline{R}_\diamond (\underline{P}^t \underline{H}^t \underline{K} \underline{H} \underline{P} - \underline{F}_{nm} \underline{G} - \underline{G}^t \underline{F}_n \underline{P} + \underline{P}^t \underline{L}_H \underline{P}) \underline{R}_\diamond^t$$

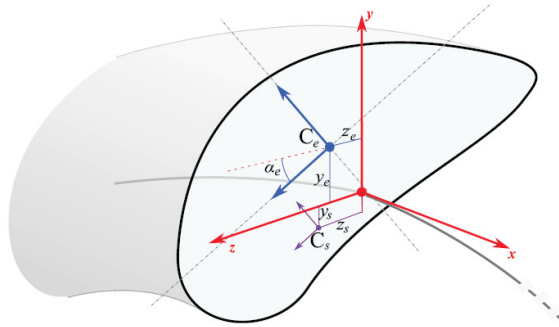


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FEA module

- The corotational approach for beam FE
- Generic sections
- Offset in shear center
- Offset in elastic center
- Section rotation
- etc.

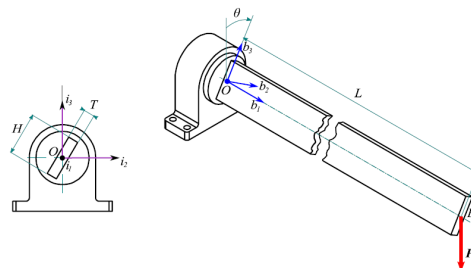


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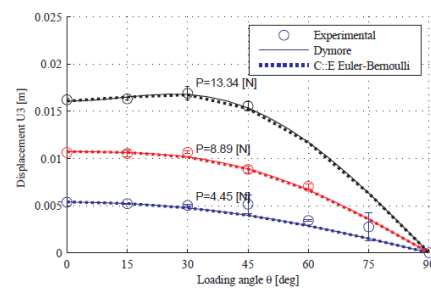
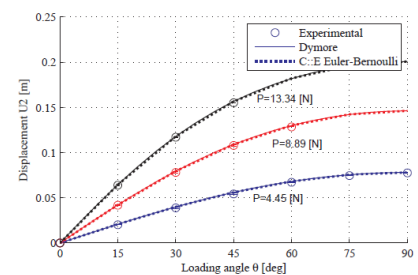
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FEA unit

- The corotational approach for beam FE
- Validation
 - Jeffcott rotor
 - Princeton beam
 - Lateral buckling
 - ...



Example: the Princeton beam experiment,
chordal and flapwise deflection

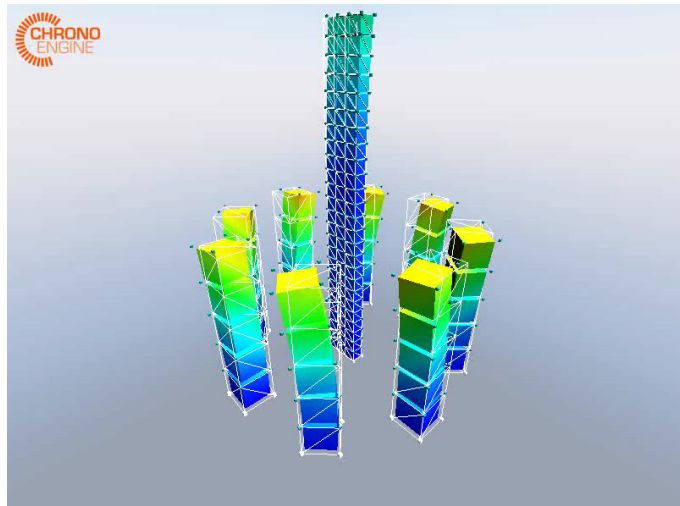


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FEA module

- 3D corotational tetrahedrons and hexahedrons

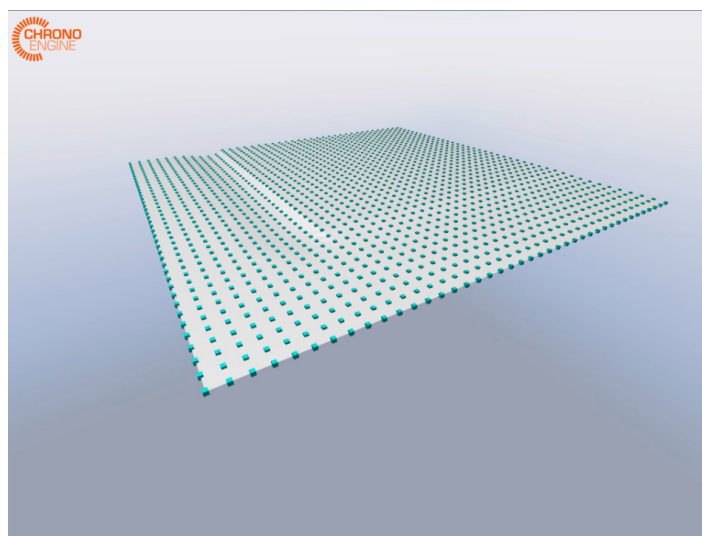


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FEA module

- Kirchhoff-Love thin shells, BST formulation



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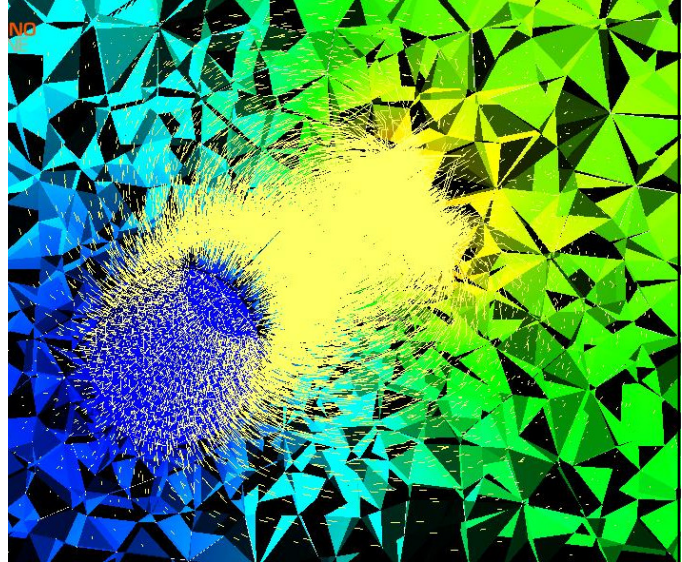
FEA module

- Other types of analysis
- Electrostatics
-

$$\nabla^2 \varphi = -\frac{\rho_f}{\epsilon}$$

$$\mathbf{E} = -\nabla \varphi$$

Example: Chrono::Engine solution for the E field between a 0kV cylinder and a 23kV plate



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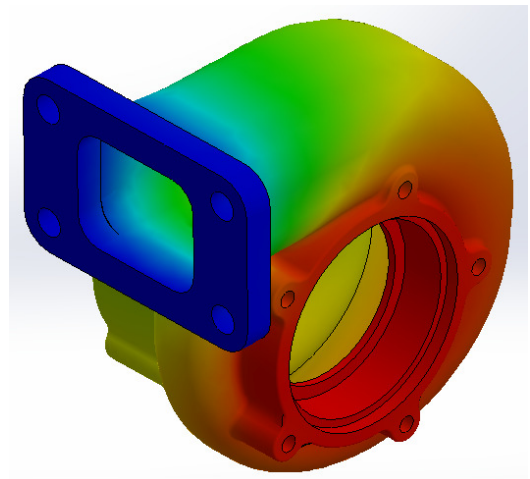
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FEA module

- Other types of analysis
- Thermal

- steady state
- transient

Example: turbo casing with Dirichlet boundary condition



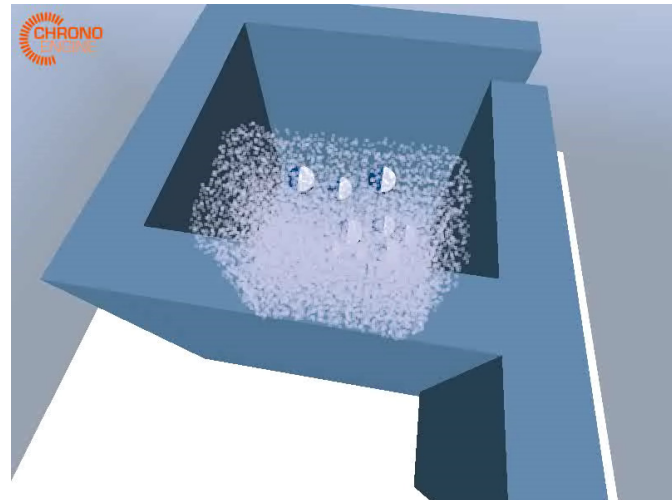
$$\frac{\partial u}{\partial t} = \alpha \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) + \frac{1}{c_p \rho} q$$

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FLOW module

- SPH:

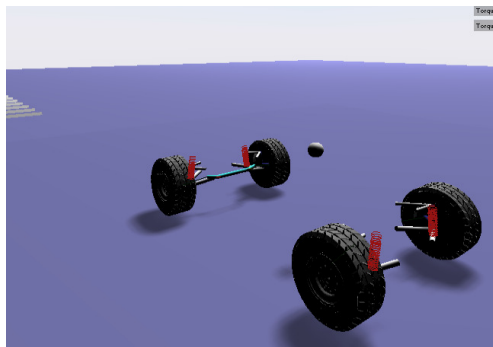


•(work in progress)

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VEHICLE module

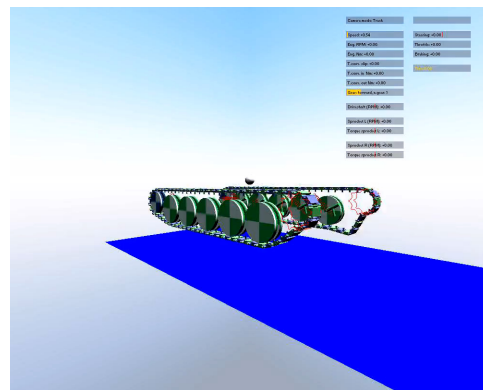
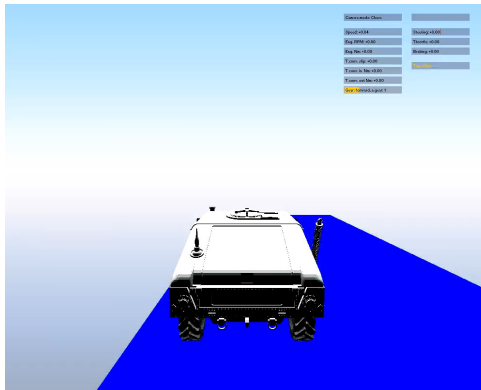


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VEHICLE module

- templated vehicles: tracked, wheeled, multi-axle, etc.
- 1D power train, driveline & control
- granular soils, deformable tires (shells, multi-layered orthotropic materials, solid lugs)

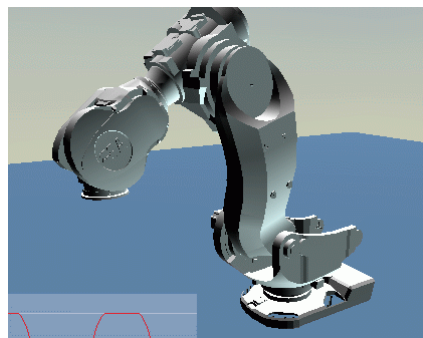


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Other modules...

- CASCADE
- POSTPROCESSING
- MATLAB
- PARALLEL
- OPENGL
- IRRLICHT
- ...

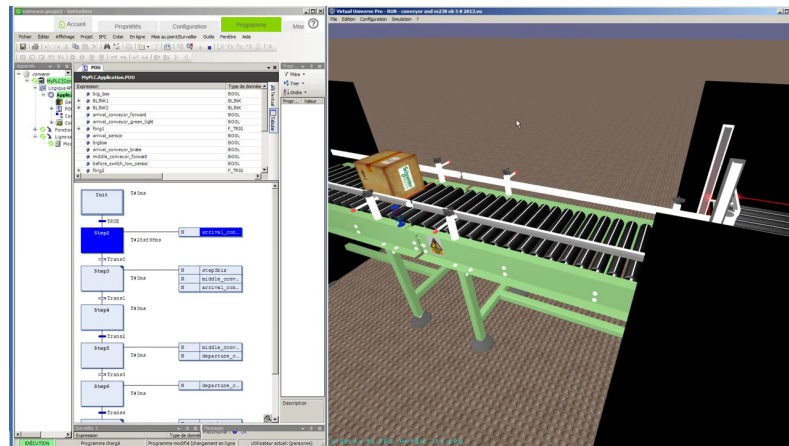


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Embedding C::E in third party software

- **Virtual Universe PRO**
- **Company:** IRAI - France
- **Contact:** stephane.massart.irai@gmail.com

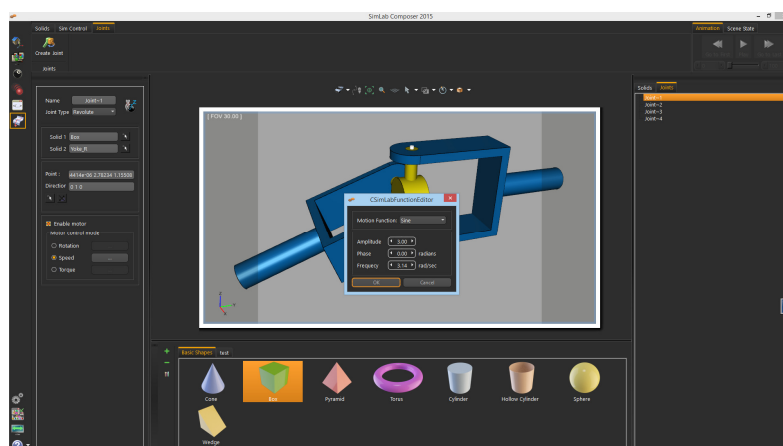


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Embedding C::E in third party software

- **SimLab Composer 2015**
- **Company:** SimLab Soft - France
- **Contact:** Ashraf Sultan asultan@simlab-soft.com



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9. EXAMPLES AND APPLICATIONS

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*"For a list of all the ways technology has failed
to improve the quality of life, please press three"*
Alice Kahn

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Example – Forklift truck

- The forklift truck simulator benchmark



*Up to **1600** forklift trucks simulated simultaneously*

Demo_forklift.exe

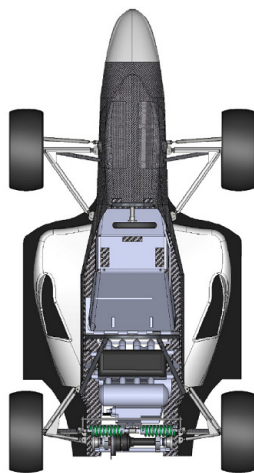
Demo_forklift100.exe

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Example – SAE Formula car real-time simulator

- Multibody simulation of the PR43100 racing car (SAE Formula) for optimal design



- Light alloy suspensions
- Suzuki Racing engine with EFI control
- Honeycomb carbon frame (a first in Italian SAE)
- Optimized push-rod / coilover geometry
- In collaboration with PR43100 team (M.Alfieri)



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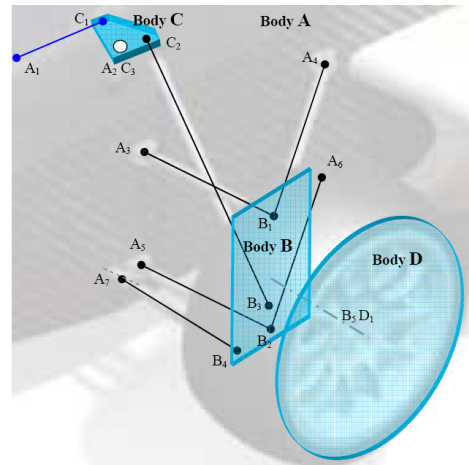
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Example – SAE Formula car real-time simulator

- Special model based on **13 rigid bodies** and **43 constraints**
- Car model with **14 DOFs** (**78 DOFs** unconstrained)

Bodies:

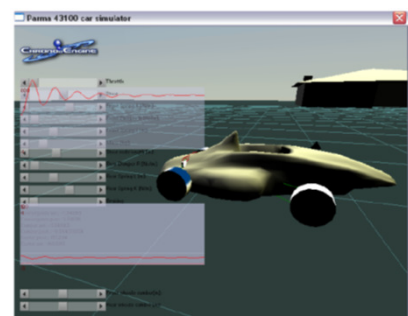
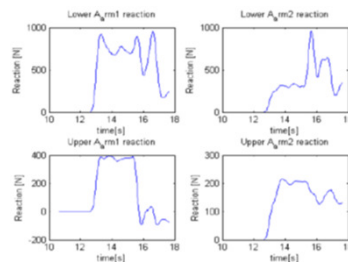
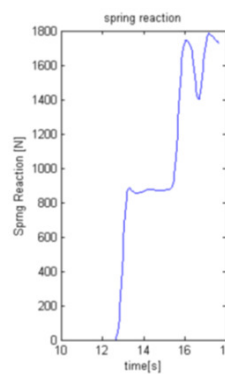
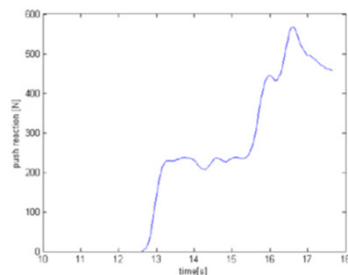
- car truss,
- front left wheel
- front left hub
- front left rocker
- front right wheel
- front right hub
- front right rocker
- rear left wheel
- rear left hub
- rear left rocker
- rear right wheel
- rear right hub
- rear right rocker



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Example – SAE Formula car real-time simulator



Example: push rod and spring forces during a simulated maneuver (a curve over a small bump)

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Example – SAE Formula car real-time simulator



Fiorano, 2008: the PR43100 car after the competition

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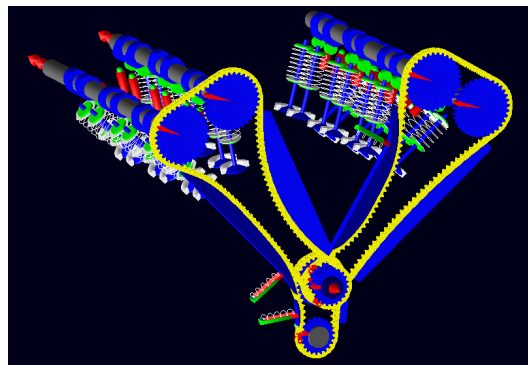
Example - Engines

- Simulation of high performance engines



collaboration with
F.Pulvirenti, C. Autore et al.,
Ferrari Auto

- Valve train & timing chain
with Adams + FEV
- Mixed 3D-1D multibody engine model
with Chrono
 - dampers
 - Etc.



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Example - Engines

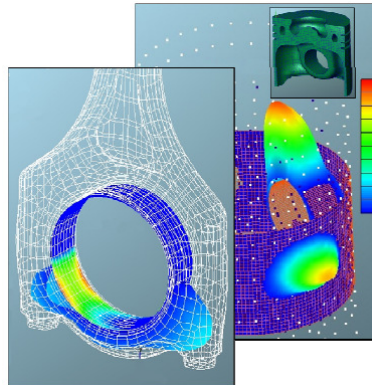
- Simulation of high performance engines



collaboration with
F. Pulvirenti, C. Autore et al.,
Ferrari Auto

- Engine crank train, TEHD, etc.
with AVL Excite

- wear prediction
- oil temperature
- etc.



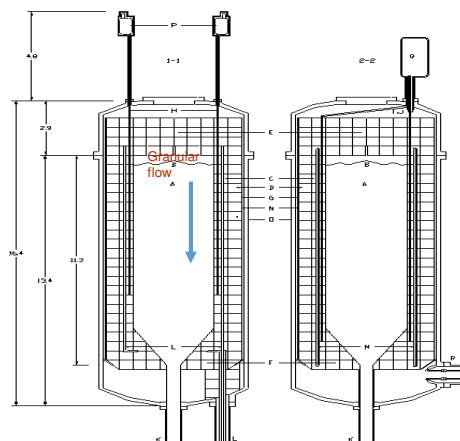
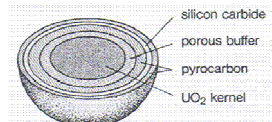
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Example - Simulating the PBR nuclear reactor

- The **PBR** nuclear reactor:

- Fourth generation design
- Inherently safe, by Doppler broadening of fission cross section
- Helium cooled $> 1000\text{ }^{\circ}\text{C}$
- Can crack water (mass production of hydrogen)
- Continuous cycling of **360'000** graphite spheres in a pebble bed



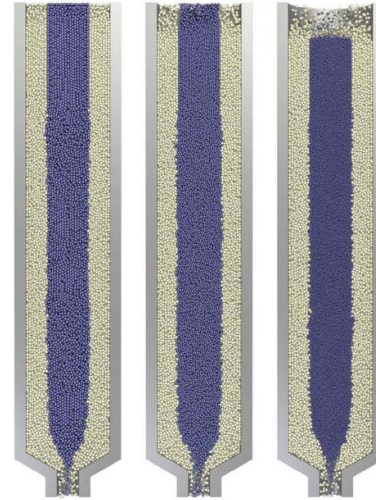
Research in collaboration with M. Anitescu, Argonne
National Laboratories, USA

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Example - Simulating the PBR nuclear reactor

- The 360'000 spheres have different radii, % of actinides, etc.
- Most important: central spheres should have less Uranium/Thorium.
- Problem of **bidisperse granular flow** with **dense packing**.
- Previous attempts: DEM methods on supercomputers at Sandia Labs (but introducing compliance!)



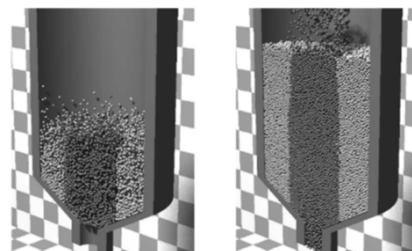
Simulations with DEM. Bazant et al. (MIT and Sandia laboratories).

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Example - Simulating the PBR nuclear reactor

- Our method can simulate systems with **one million of frictional contacts**:
 - with rigid bodies (no fake springs-dashpots)
 - non-smooth DVI approach requires one day on a PC where a supercomputer required a week using smooth ODE.

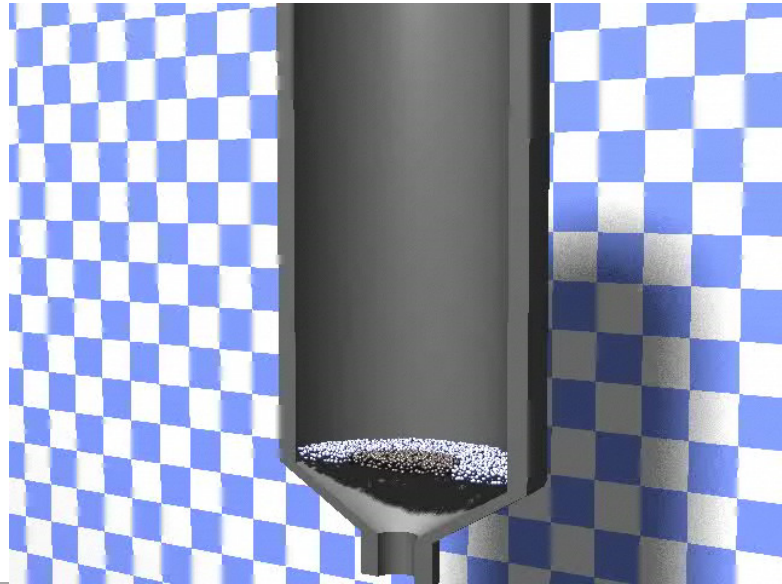


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Example - Simulating the PBR nuclear reactor

- *Recent test (2008) for reactor refueling cycle*
- 180'000 Uranium-Graphite spheres
- 700'000 contacts on average
- More than **two millions** of complementarity equations
- Two millions of primal variables, **ten millions** of dual variables

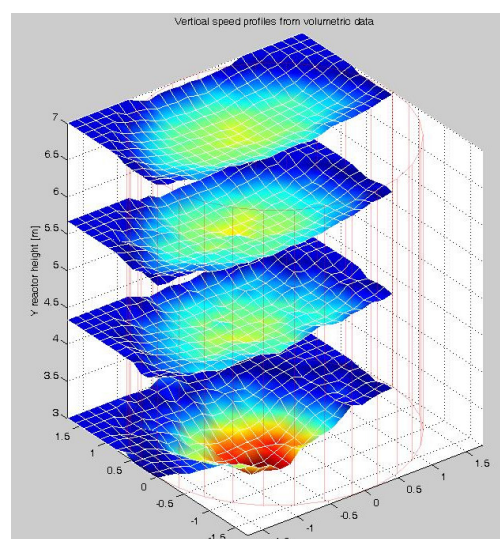


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Example - Simulating the PBR nuclear reactor

- Example of results

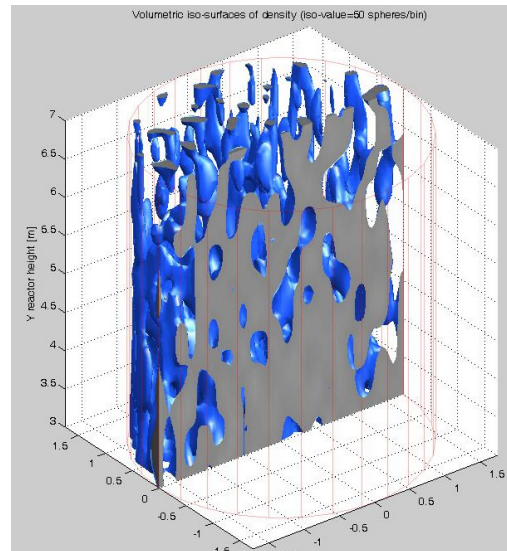


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Example - Simulating the PBR nuclear reactor

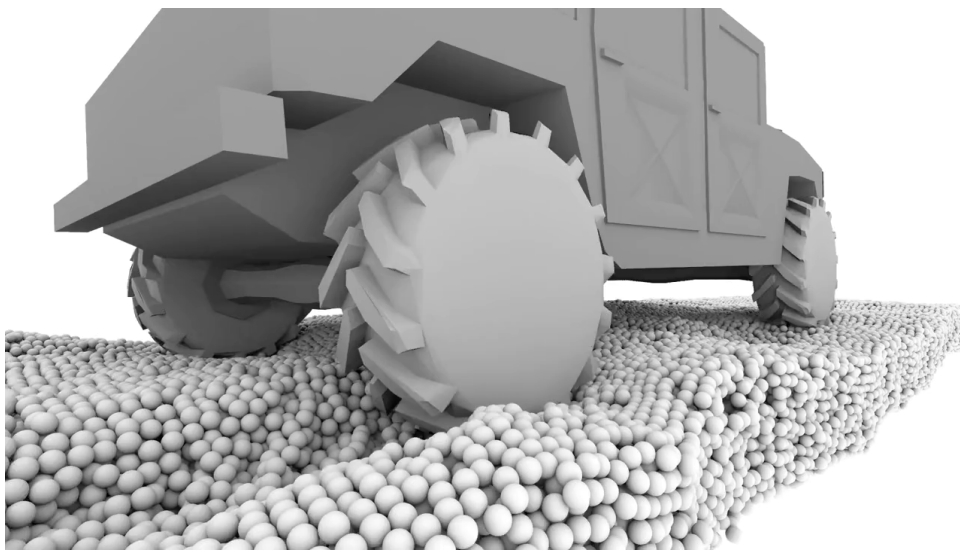
- Example of results



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Vehicle mobility analysis — with SBEL and TARDEC

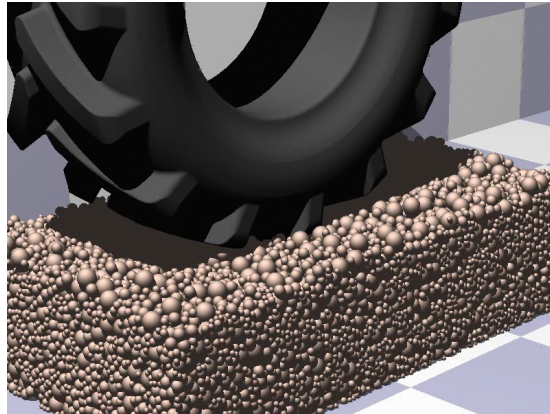


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Vehicle mobility analysis — with SBEL and TARDEC

Tire on a granular soil

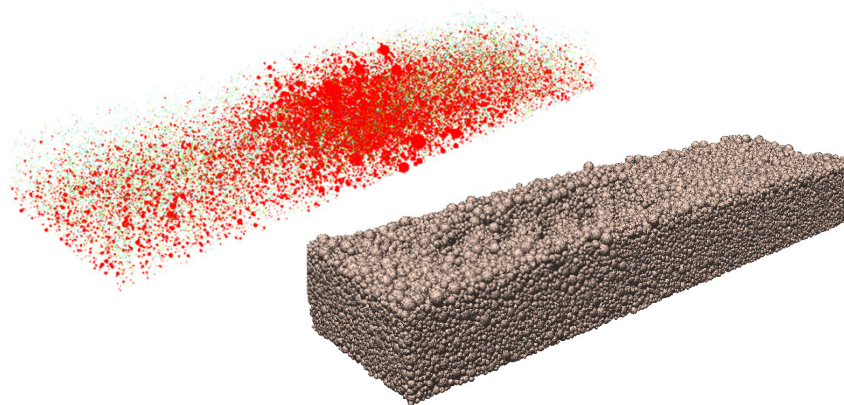


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Vehicle mobility analysis — with SBEL and TARDEC

Tire on a granular soil



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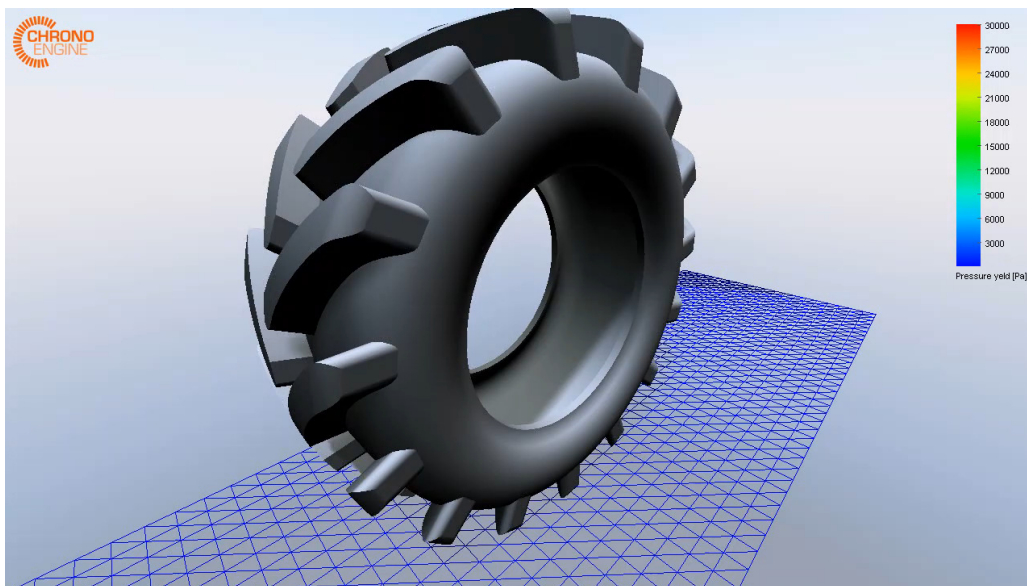
Vehicle mobility analysis — with SBEL and TARDEC



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Vehicle mobility analysis — with SBEL and TARDEC

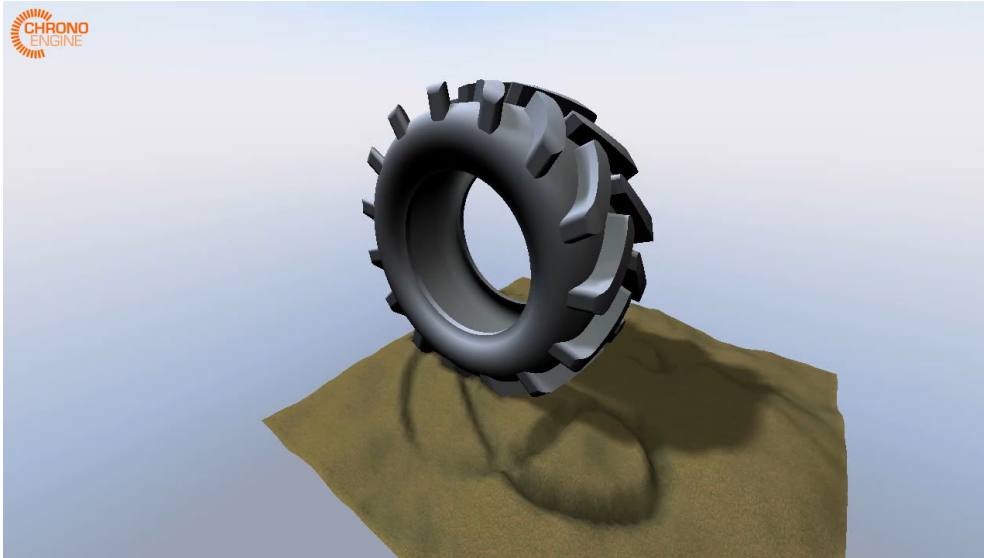


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Example: SCM fast model for plastic soil, with adaptive mesh refinement

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Vehicle mobility analysis — with SBEL and TARDEC



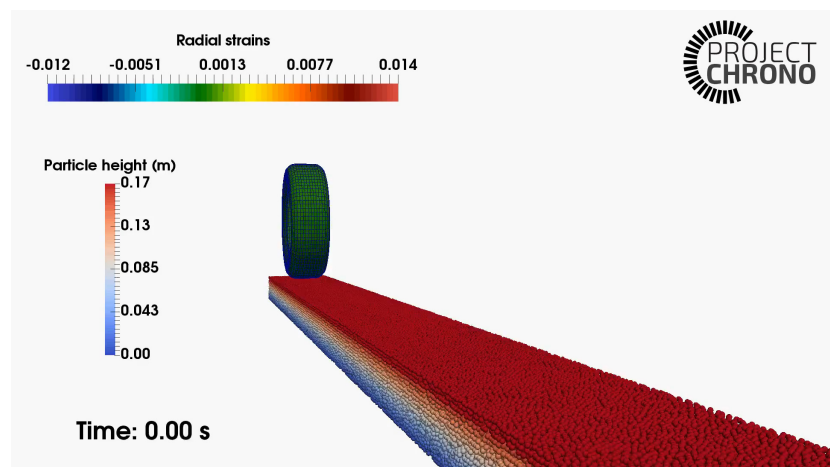
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Example: SCM fast model for plastic soil, with adaptive mesh refinement

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Tire-ground interaction

In collaboration with Dan Negrut, Radu Serban (University of Wisconsin), Hiroyuki Sugiyama (University of Iowa) et al.

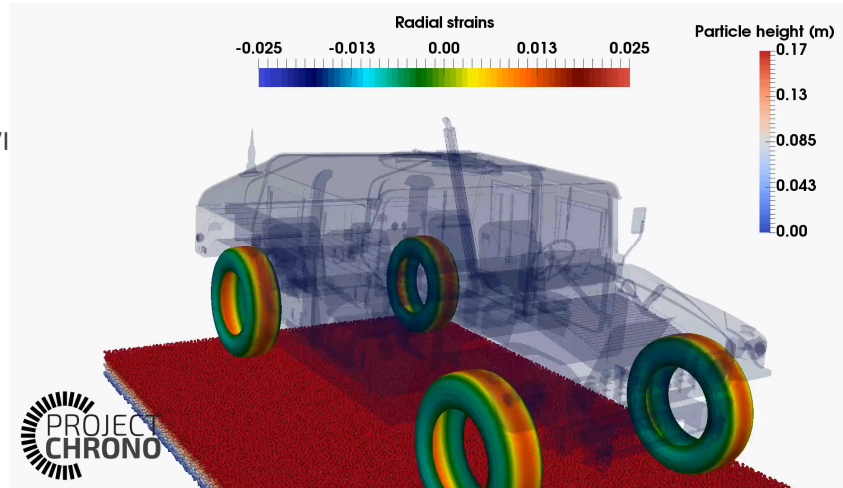


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Tire-ground interaction

- FEA:
 - ANCF shells for tires
 - Multi-layer material
- Hybrid integration:
 - Granular soil with DVI
 - Tires with HHT

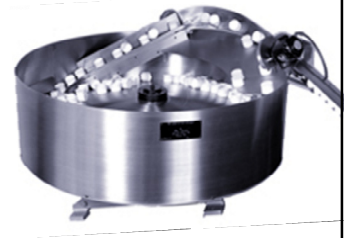
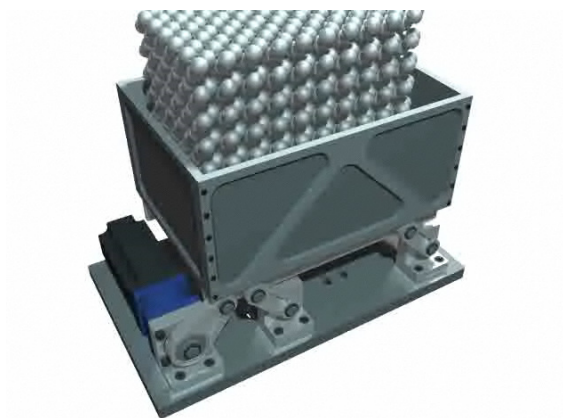


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Particulated flows in industry

- Part feeders, size segregation devices, etc.



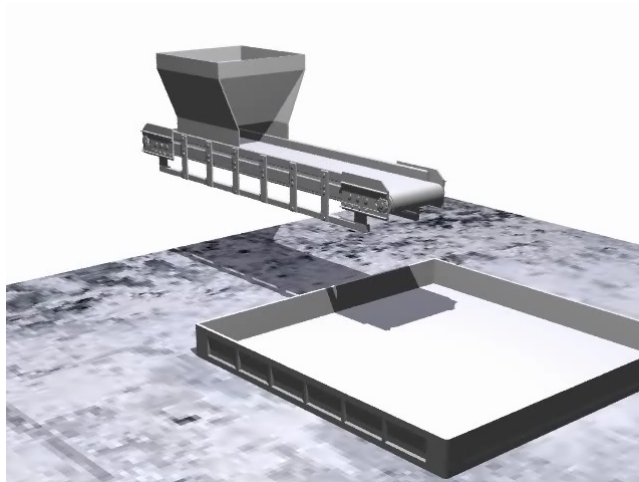
Example: size segregation device: about 2000 interacting objects

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Processing of waste material

- Conveyor belts, hoppers, ...

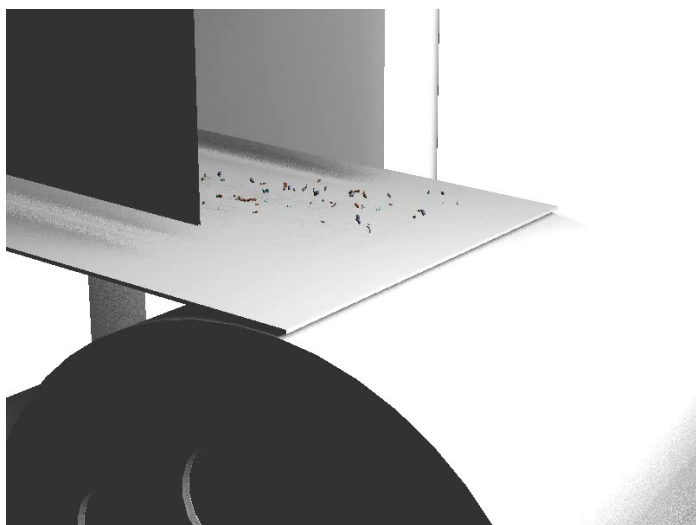


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Processing of waste material

- Separating materials in waste processing plants:



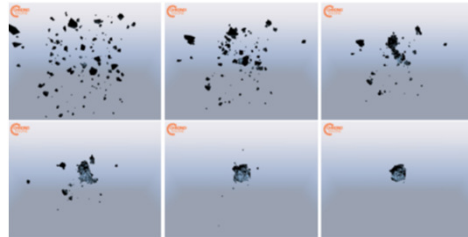
*Example of CES device simulated
with ProjectChrono software
(A. Tasora, I. Critelli 2014)*

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Space

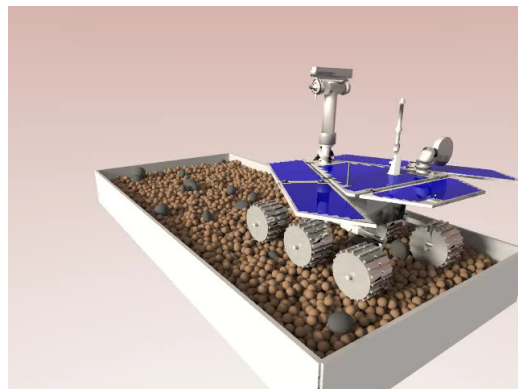
- Simulation of aggregation of small bodies



*ProjectChrono simulation by F.Ferrari,
Politecnico di Milano - JPL*

Space

The Mars rover on a granular soil, simulated with ProjectChrono

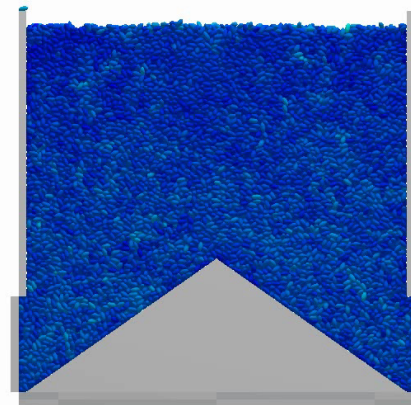
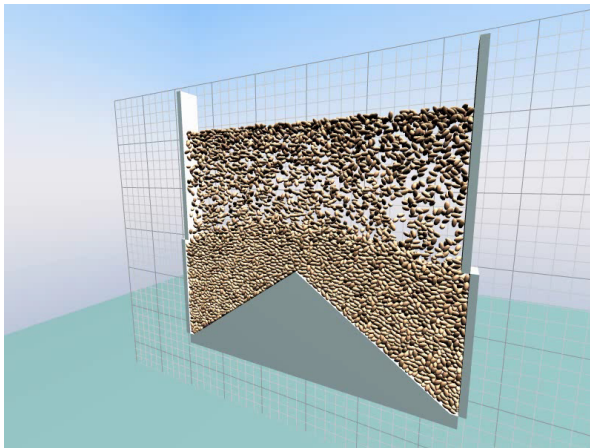


In collaboration with D.Negrut (USA) and SBEL labs [test]

Granular flows

Simulation of the lateral discharge of inverted-V silos:

ProjectChrono simulations by A.Tasora, 2018



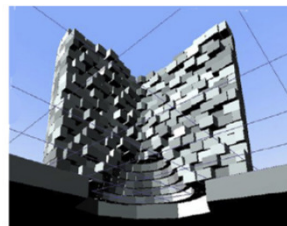
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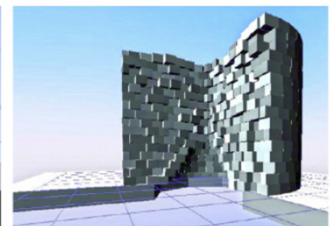
Masonry structures

In collaboration with Gianni C. Royer (University of Parma) and Valentina Beatini (University of Kayseri)

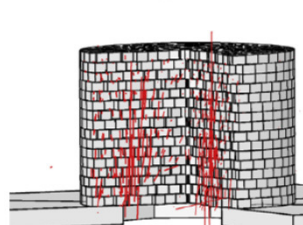
- The Non-Smooth dynamic approach can help studying ancient buildings
- Better insight in cases where traditional methods (ex. thrust line) cannot be used



(a)



(b)



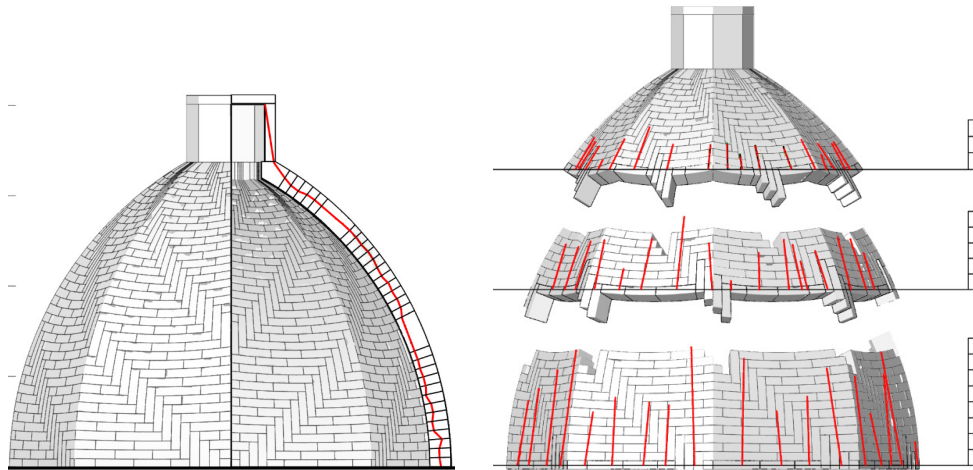
Tomb of Clytemnestra, Mycenae, c. 1500 b.C.

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Masonry structures

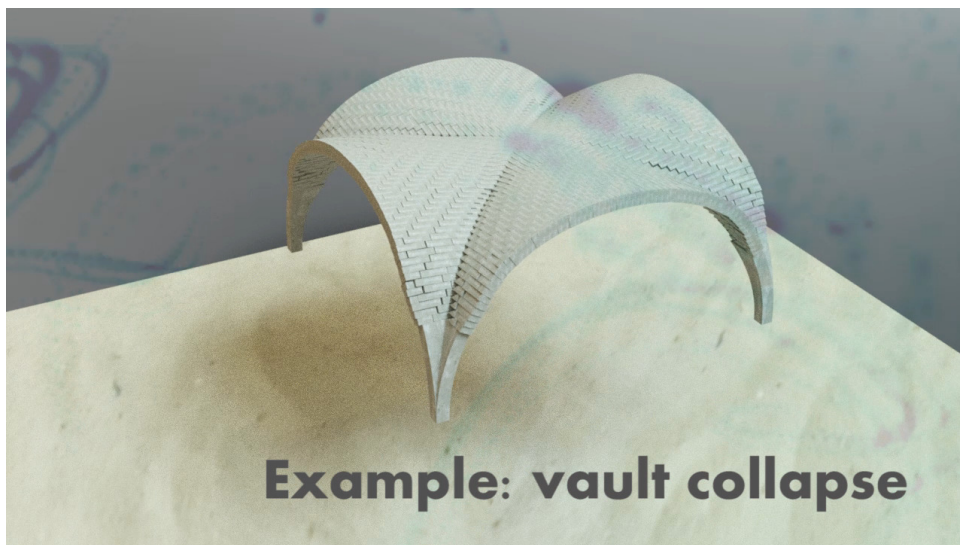
- The dome of Brunelleschi



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Seismic engineering



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Vehicle dynamics

Modelica-based real-time vehicle simulator

(in collaboration with Altair)



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10. FUTURE CHALLENGES

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"I think there's a world market for about 5 computers."
J. Watson, Chairman of the Board, IBM, 1948

AXIAΛEYΣ

GPU stream supercomputing

- **GPU, Graphical Processor Units** = "stream processors"¹
already used in hi-end gfx boards for pixel shading in realtime OpenGL 3D views.

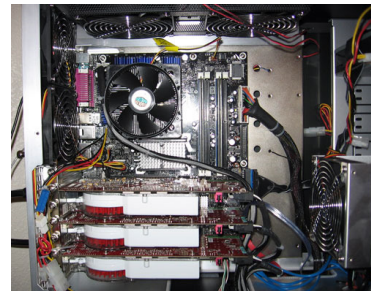
¹Once known as "fragment processors".

- One GPU = cluster of N "stream processors"
- Recent GPU have *floating-point* stream processors..
Why not using them for physics?



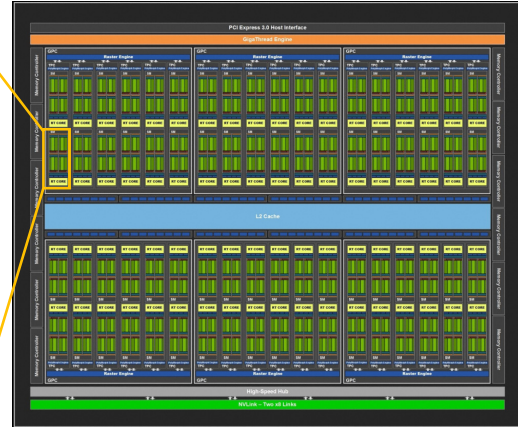
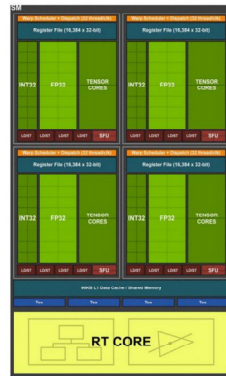
- Can be used for general purpose parallel computation!
(**GP-GPU** = General Purpose GPU)

Note: multiple GPU? Yes!
(ex: 4x256=1024 stream processors)



GPU parallel computing

- Exploit **GPU parallel processing**



- Current NVIDIA GPU boards feature **thousands of multiprocessors (cores)**, allowing **more than 10 TFlop** on a desktop system.
- Beware of
 - data transfer bottlenecks PC->GPU
 - not always easy translation of serial C++ algos to parallel CUDA algos

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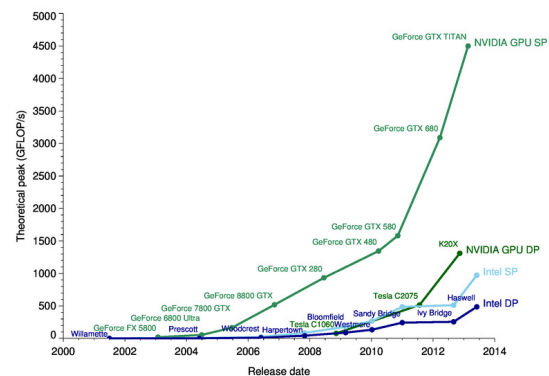
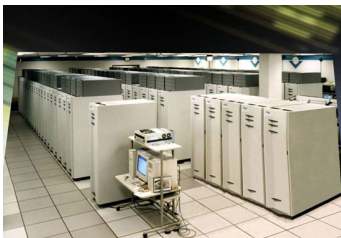
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GPU parallel computing

- Performance: > 4 TFLOP with recent GPU processors !!!



A single GeForce™ GPU board in 2012 was as powerful as four ASCI-RED 1996 supercomputers!



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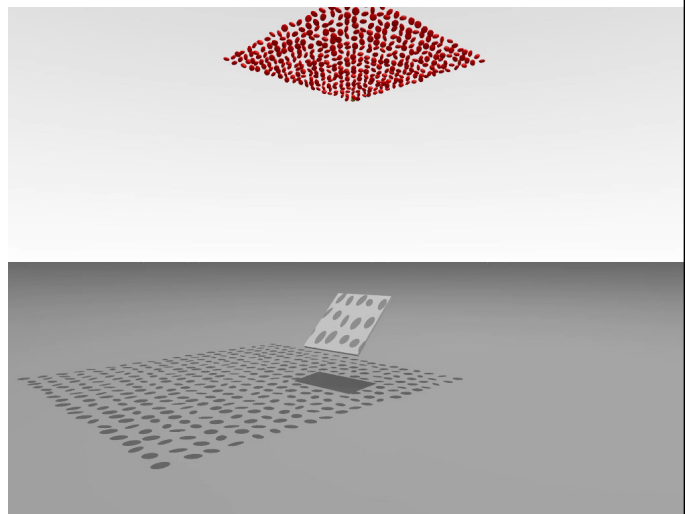
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*“Computers in the future
may have only 1,000 vacuum tubes
and perhaps only weigh 1 1/2 tons”
Popular Mechanics, 1949*

GPU parallel computing

- Example: the M&M benchmark on a TESLA GPU



- Rendered by H.Mazhar, 2011,
- with Chrono::Engine 'GPU unit'

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HPC high performance computing

- HPC motivation: *many-body dynamics*

- Examples, with *massive* number of particles:
- Interaction between bulldozer blade and sand, debris and pebbles,
- Powder compaction and blending in pharmaceutical engineering,
- etc.

> **10'000'000** particles

- Not practical on a single CPU,
- better with a **cluster of computers**
- Possibly, each computer fitted with **one or more GPU boards**



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Supercomputing



Ex: MIRA supercomputer at Argonne National Labs

- 10-petaFLOPS
- 786,432 processors
- power: 3.9 MW



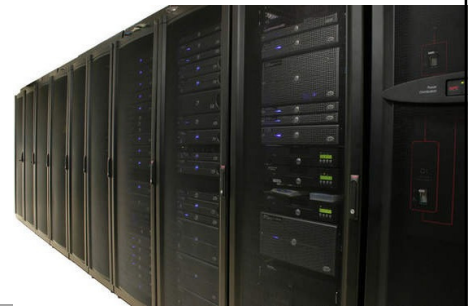
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Heterogeneous parallelism

A solution for *very large* multibody problems:

- use a cluster of computing nodes connected with Infiniband..
 → **MPI** is used to handle the node-level parallelism
- ..each computer fitted with one or multiple GPU boards
 → **CUDA** is used to handle the GPU-level parallelism

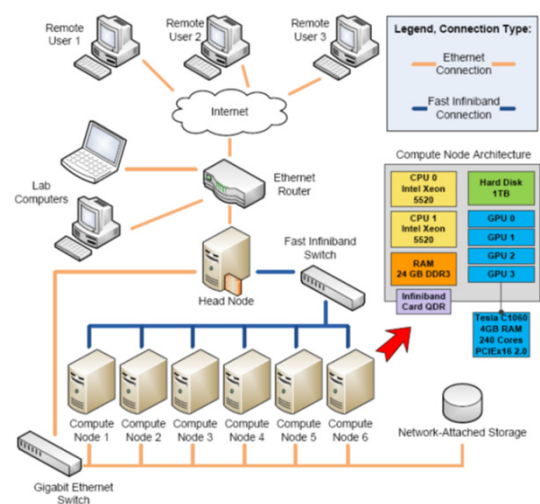


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Heterogeneous parallelism

- EULER heterogeneous cluster
(at University of Wisconsin, Madison, SBEL labs)



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Computing topology

$$T_c(V_c, E_c)$$

Nodes= computing hardware

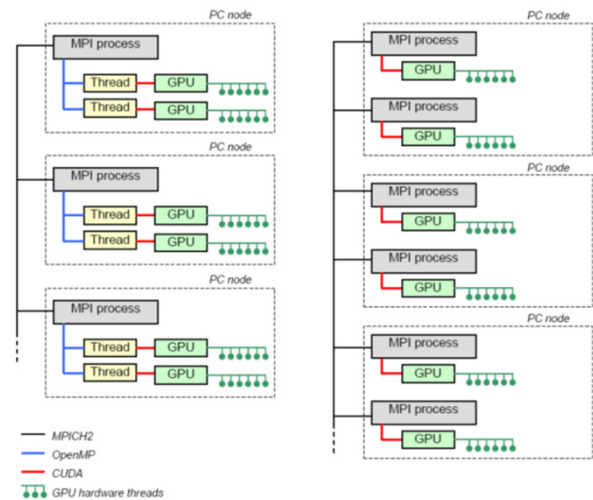
(CPU cores and/or GPU thread processors)

Edges= communication

(MPI messages, CUDA data flow, etc)

The computing topology must be implemented via software

Two options shown here

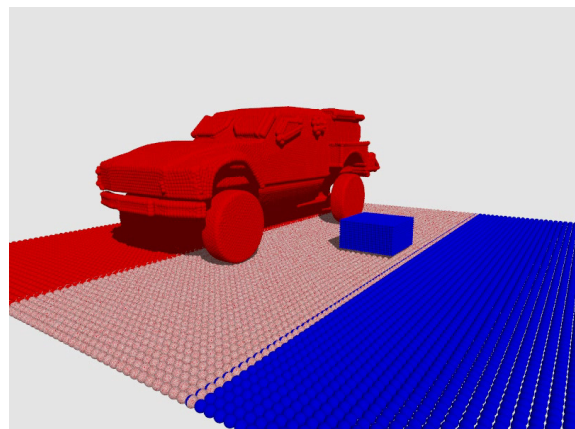


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MPI and domain decomposition for HPC

- Example of benchmark computed on the EULER cluster
- MPICH-2 message passing interface (MPI) between the nodes
- Simple Cartesian domain decomposition



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THANKS

Any question?

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<http://projectchrono.org>

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