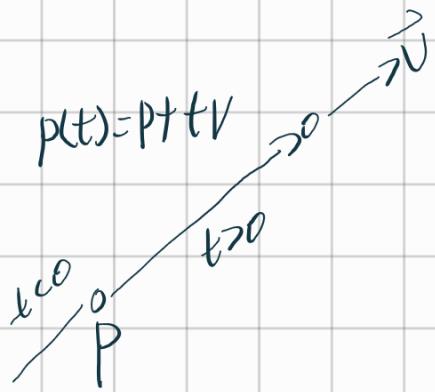
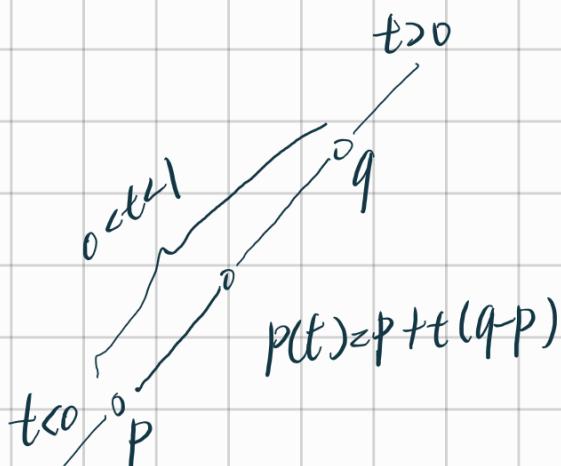


# Example 1: Linear Representation 线性表示



$t$ 表示时间



$t$ 是一个插值

Vector Norm 向量大小

$$\|p\|_2 = (p_x^2 + p_y^2 + p_z^2)^{\frac{1}{2}}$$

欧式里得 norm (模)

$$\|p\|_p = (|p_x|^p + |p_y|^p + |p_z|^p)^{1/p}$$

p-norm

$$\|p\|_1 = |p_x| + |p_y| + |p_z|$$

1-norm

$$\|p\|_\infty = \max(|p_x|, |p_y|, |p_z|)$$

Infinity norm

Vector Norm : Usage 用途

$$\|q-p\|$$

q到p的距离

$$\|p\| =$$

单位向量

$$\bar{p} = p/\|p\|$$

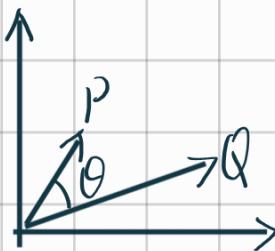
单位化(归一化)

# Vector Arithmetic: Dot Product 点乘 (内积)

在数学上：

$$\mathbf{p} \cdot \mathbf{q} = P_x q_x + P_y q_y + P_z q_z = \mathbf{p}^T \mathbf{q}$$

$$= \|\mathbf{p}\| \|\mathbf{q}\| \cos\theta$$

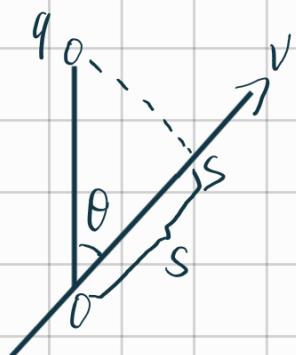


运算归则：

- $\mathbf{p} \cdot \mathbf{q} = \mathbf{q} \cdot \mathbf{p}$
- $\mathbf{p} \cdot (\mathbf{q} + \mathbf{r}) = \mathbf{p} \cdot \mathbf{q} + \mathbf{p} \cdot \mathbf{r}$
- $\mathbf{p} \cdot \mathbf{p} = \|\mathbf{p}\|_2^2$ , a different way to write norm.

• 当  $\mathbf{p} \cdot \mathbf{q} = 0$ ,  $\mathbf{p}, \mathbf{q}$  正交

## Example 2: Particle-Line Projection (点到线投影)



$$s = \|\mathbf{q} - \mathbf{O}\| \cos\theta$$

$$s = \frac{\|\mathbf{q} - \mathbf{O}\| |\mathbf{V}| \cos\theta}{|\mathbf{V}|}$$

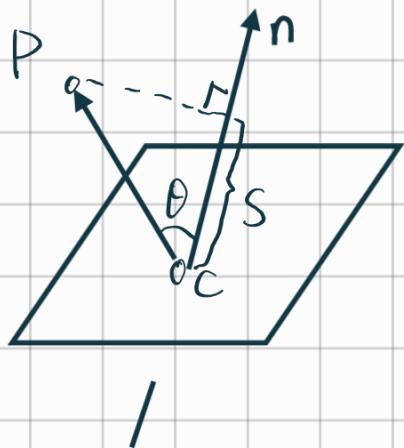
$$(\mathbf{q} - \mathbf{O}) \cdot \mathbf{V} \iff (\mathbf{q} - \mathbf{O})^T \mathbf{V}$$

$$\begin{aligned} s &= (\mathbf{q} - \mathbf{O})^T \mathbf{V} / \|\mathbf{V}\| \\ &= (\mathbf{q} - \mathbf{O})^T \bar{\mathbf{V}} \end{aligned}$$

And

$$\vec{s} = \mathbf{O} + s\bar{\mathbf{V}}$$

### Example 3: 平面表示



$$S = \frac{(\mathbf{P} - \mathbf{C})^T \mathbf{n}}{\|\mathbf{P} - \mathbf{C}\|}$$

$> 0$	平面以上	above
$= 0$	平面中	in
$< 0$	平面下	below

作用：

① 作碰撞检测

思考题：

判断一个点是否在盒子里

解答：

这里可以回想 Games10 中的 AABB,



一个盒子由六个面构成，只要这个点满足：  
对一面  $(\mathbf{P} - \mathbf{O})^T \mathbf{n} > 0$   
对另一面  $(\mathbf{P} - \mathbf{O})^T \mathbf{n} < 0$

且这三个相对的面都满足，那么点 P 在盒子内

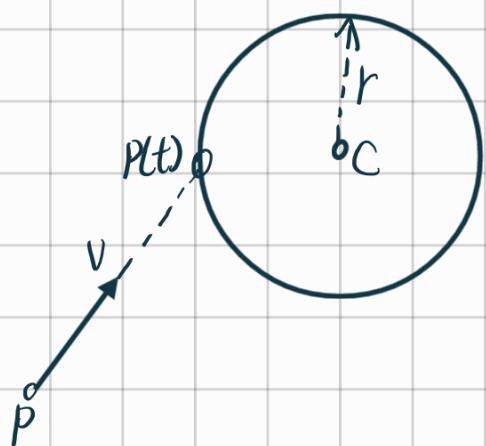
## Example 4: 粒子-球的碰撞

由例1:  $p(t) = p + tv$

$$|(p(t)-c)|^2 = r^2$$

$$(p - c + tv)(p - c + tv) = r^2$$

$$v \cdot vt^2 + 2(p - c)vt + (p - c) \cdot (p - c) - r^2 = 0$$



三个结果:

无根



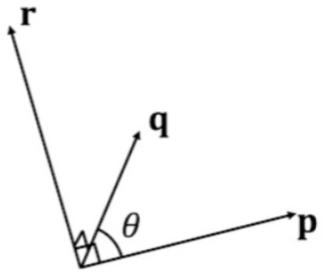
一个根



两个根



# Vector Arithmetic : 叉乘(外积)



Geometric Meanings

$$r = p \times q = \begin{bmatrix} p_y q_z - p_z q_y \\ p_z q_x - p_x q_z \\ p_x q_y - p_y q_x \end{bmatrix}$$

$$= \det \begin{vmatrix} i & j & k \\ p_x & p_y & p_z \\ q_x & q_y & q_z \end{vmatrix}$$

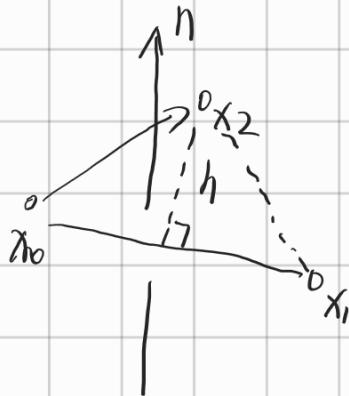
$$r \cdot p = 0; r \cdot q = 0; \|r\| = \|p\| \|q\| \sin \theta$$

$$p \times q = -q \times p$$

$$p \times (q + r) = p \times q + p \times r$$

$\Rightarrow p \times q = 0$  那么  $p, q$  平行

## Example 5: Triangle Normal and Area 三角形的法线和面积



$$\text{边: } \vec{x}_{10} = x_1 - x_0 \quad \vec{x}_{20} = x_2 - x_0$$

$$\text{法线: } n = (\vec{x}_{10} \times \vec{x}_{20}) / \| \vec{x}_{10} \times \vec{x}_{20} \|$$

$$\text{面积: } A = \| \vec{x}_{10} \| \cdot h / 2 = \| \vec{x}_{10} \| \| \vec{x}_{20} \| \sin \theta / 2$$

底 \$\times\$ 高/2

$$\| \vec{x}_{10} \times \vec{x}_{20} \|$$

$$= \| \vec{x}_{10} \times \vec{x}_{20} \| / 2$$

通过这个例子：

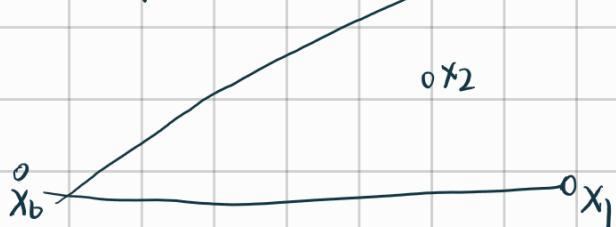
由两个向量的叉乘可知：

1. 一个面的法向量

2. 一个面的面积

思考题：

如何判断三个点在一条直线上？



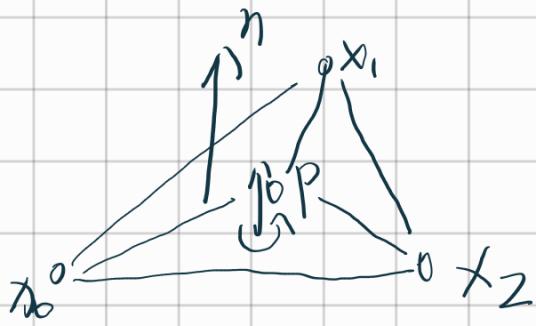
方法1：求得面积为0则在一条直线上

即  $A = \| \vec{x}_{10} \times \vec{x}_{20} \| / 2 = 0$  then they are on the same line

也可  $\vec{x}_{10} \times \vec{x}_{20} = 0$

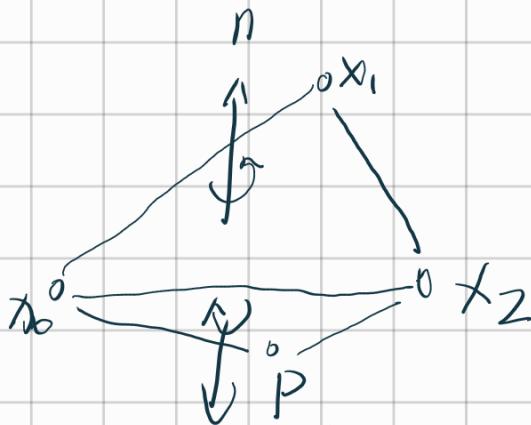
## Example 6 Triangle Inside/Outside Test

( 测试某一点在三角形中或外 )



当 \$P\$ 在 \$x\_0 x\_1\$ 内侧

$$(x_0 - P) \times (x_1 - P) \cdot n > 0$$



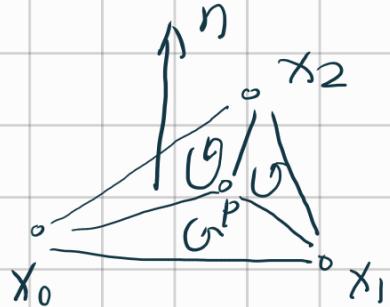
当 \$P\$ 在 \$x\_0 x\_1\$ 外侧

$$(x_0 - P) \times (x_1 - P) \cdot n < 0$$

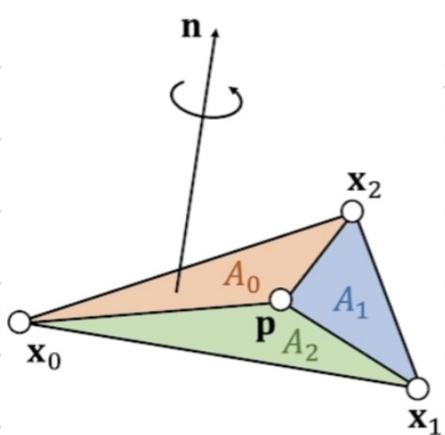
总结：

如果 \$P\$ 在三条边的内侧，即：

$$\left. \begin{array}{l} (x_0 - P) \times (x_1 - P) \cdot n > 0 \\ (x_1 - P) \times (x_2 - P) \cdot n > 0 \\ (x_2 - P) \times (x_0 - P) \cdot n > 0 \end{array} \right\} \text{在三角形内}$$



## Example 7: Barycentric Coordinates (重心坐标)



当点在三角形中,

$$\frac{1}{2} (\mathbf{x}_0 - \mathbf{p}) \times (\mathbf{x}_1 - \mathbf{p}) \cdot \mathbf{n} = \begin{cases} \frac{1}{2} |(\mathbf{x}_0 - \mathbf{p}) \times (\mathbf{x}_1 - \mathbf{p})| & \text{内} \\ -\frac{1}{2} |(\mathbf{x}_0 - \mathbf{p}) \times (\mathbf{x}_1 - \mathbf{p})| & \text{外} \end{cases}$$

面积:

$$A_0 = \frac{1}{2} (\mathbf{x}_0 - \mathbf{p}) \times (\mathbf{x}_1 - \mathbf{p}) \cdot \mathbf{n}$$

$$A_1 = \frac{1}{2} (\mathbf{x}_1 - \mathbf{p}) \times (\mathbf{x}_2 - \mathbf{p}) \cdot \mathbf{n}$$

$$A_2 = \frac{1}{2} (\mathbf{x}_2 - \mathbf{p}) \times (\mathbf{x}_0 - \mathbf{p}) \cdot \mathbf{n}$$

$$A = A_0 + A_1 + A_2$$

重心权重:  $b_0 = A_0/A$   $\alpha$      $b_1 = A_1/A$   $\beta$      $b_2 = A_2/A$   $\gamma$

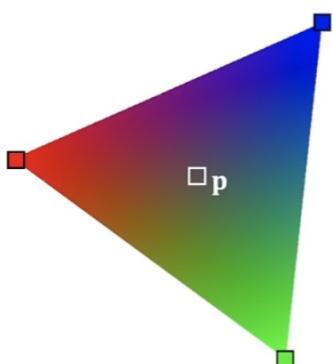
$$b_0 + b_1 + b_2 = 1$$

重心插值:  $\mathbf{p} = b_0 \mathbf{x}_0 + b_1 \mathbf{x}_1 + b_2 \mathbf{x}_2$

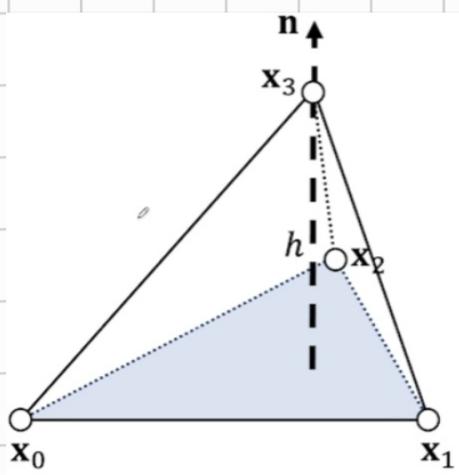
Gouraud shading (平滑着色) Gouraud只是发明者名字

Gouraud Shading

为三个顶点的颜色作插值



# Example 9 Tetrahedral Volume



边:

$$\mathbf{x}_{10} = \mathbf{x}_1 - \mathbf{x}_0 \quad \mathbf{x}_{20} = \mathbf{x}_2 - \mathbf{x}_0 \quad \mathbf{x}_{30} = \mathbf{x}_3 - \mathbf{x}_0$$

底面积:

$$A = \frac{1}{2} \|\mathbf{x}_{10} \times \mathbf{x}_{20}\|$$

高

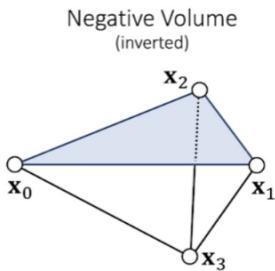
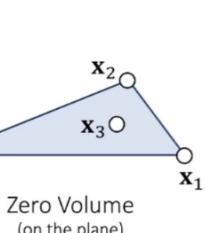
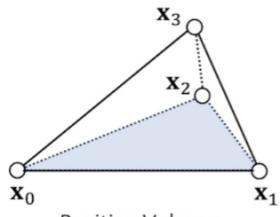
$$h = \mathbf{x}_{30} \cdot \mathbf{n} = \mathbf{x}_{30} \cdot \frac{\mathbf{x}_{10} \times \mathbf{x}_{20}}{\|\mathbf{x}_{10} \times \mathbf{x}_{20}\|}$$

$\mathbf{x}_{30}$  在  $\mathbf{n}$  方向的投影

体积:

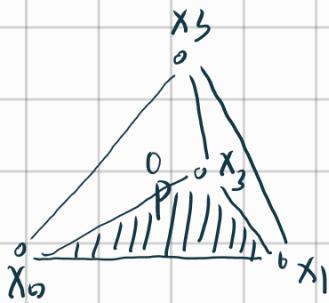
$$\begin{aligned} V &= \frac{1}{3} h A \\ &= \frac{1}{3} \underbrace{\mathbf{x}_{30}}_{\text{---}} \cdot \underbrace{\frac{\mathbf{x}_{10} \times \mathbf{x}_{20}}{\|\mathbf{x}_{10} \times \mathbf{x}_{20}\|}}_{\text{---}} \cdot \underbrace{\left( \frac{1}{2} \|\mathbf{x}_{10} \times \mathbf{x}_{20}\| \right)}_{\text{---}} \\ &= \frac{1}{6} \mathbf{x}_{30} \cdot \mathbf{x}_{10} \times \mathbf{x}_{20} \\ &= \frac{1}{6} \begin{vmatrix} \mathbf{x}_1 & \mathbf{x}_2 & \mathbf{x}_3 & \mathbf{x}_0 \\ 1 & 1 & 1 & 1 \end{vmatrix} \end{aligned}$$

Note that the volume  $V = \frac{1}{3} h A = \frac{1}{6} \mathbf{x}_{30} \cdot \mathbf{x}_{10} \times \mathbf{x}_{20}$  is signed.



这样算出来的体积都是带符号的

## Example 10: Barycentric Weight (重心权重)



P与四个顶点将四面体分成了四部分

$$V_0 = \text{Vol}(x_3, x_2, x_1, P)$$

$$V_1 = \text{Vol}(x_3, x_2, x_0, P)$$

$$V_2 = \text{Vol}(x_3, x_1, x_0, P)$$

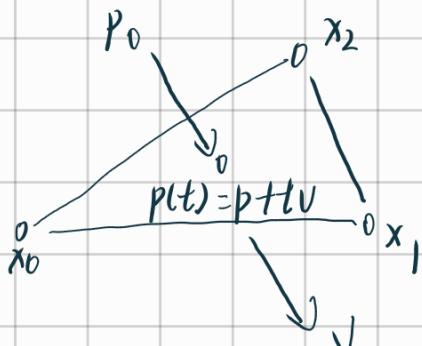
$$V_3 = \text{Vol}(x_2, x_1, x_0, P)$$

当P在四面体中时  $V_0, V_1, V_2, V_3 > 0$

重心权重

$$b_0 = V_0/V \quad b_1 = V_1/V \quad b_2 = V_2/V \quad b_3 = V_3/V$$

## Example 11: 粒子-三角形碰撞



当点与三角形相遇时

① 根据上一个例子 **体积公式** 可知

$$(P(t) - x_0) \cdot x_{10} \times x_{20} = 0$$

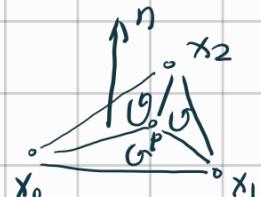
$$(P - x_0 + tV) \cdot x_{10} \times x_{20} = 0$$

$$t = \frac{(P - x_0) \cdot x_{10} \times x_{20}}{V \cdot x_{10} \times x_{20}}$$

② 再检测  $P(t)$  是否在三角形内侧 由 Example 6

如果 P 在三条边的内侧，则：

$$\left. \begin{aligned} (x_0 - P) \times (x_1 - P) \cdot n > 0 \\ (x_1 - P) \times (x_2 - P) \cdot n > 0 \\ (x_2 - P) \times (x_0 - P) \cdot n > 0 \end{aligned} \right\} \text{在三角形内}$$



# Matrix: Definition 矩阵定义

A real matrix is a set of real elements arranged in rows and columns.

$$\mathbf{A} = \begin{bmatrix} a_{00} & a_{01} & a_{02} \\ a_{10} & a_{11} & a_{12} \\ a_{20} & a_{21} & a_{22} \end{bmatrix} = [\mathbf{a}_0 \quad \mathbf{a}_1 \quad \mathbf{a}_2] \in \mathbb{R}^{3 \times 3}$$

$$\mathbf{A}^T = \begin{bmatrix} a_{00} & a_{10} & a_{20} \\ a_{01} & a_{11} & a_{21} \\ a_{02} & a_{12} & a_{22} \end{bmatrix}$$

Transpose

$$\begin{bmatrix} a_{00} & & \\ & a_{11} & \\ & & a_{22} \end{bmatrix}$$

Diagonal

$$\mathbf{I} = \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix}$$

Identity

$$\mathbf{A}^T = \mathbf{A} \quad \text{Symmetric}$$

转置

对角矩阵

单位矩阵

# Matrix: Multiplication 矩阵乘法

$$\mathbf{AB} \neq \mathbf{BA} \quad (\mathbf{AB})\mathbf{x} = \mathbf{A}(\mathbf{Bx})$$

$$(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T \quad (\mathbf{A}^T \mathbf{A})^T = \mathbf{A}^T \mathbf{A}$$

$$\mathbf{I}\mathbf{x} = \mathbf{x} \quad \mathbf{A}\mathbf{I} = \mathbf{A} = \mathbf{A}$$

$$\mathbf{A}^{-1}: \mathbf{AA}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$$

$$(\mathbf{AB})^{-1} = \mathbf{B}^{-1} \mathbf{A}^{-1}$$

# Matrix: Orthogonality 正交矩阵

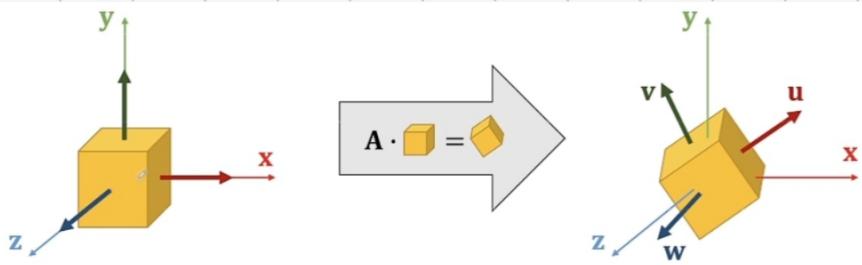
正交矩阵乘以它的转置

$$\mathbf{A} = [a_0 \ a_1 \ a_2] \quad \text{与} \quad \mathbf{a}_i^T \mathbf{a}_j = \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$$

$$\mathbf{A}^T \mathbf{A} = \begin{bmatrix} \mathbf{a}_0^T \\ \mathbf{a}_1^T \\ \mathbf{a}_2^T \end{bmatrix} [\mathbf{a}_0 \ \mathbf{a}_1 \ \mathbf{a}_2] = \begin{bmatrix} \mathbf{a}_0^T \mathbf{a}_0 & \mathbf{a}_0^T \mathbf{a}_1 & \mathbf{a}_0^T \mathbf{a}_2 \\ \mathbf{a}_1^T \mathbf{a}_0 & \mathbf{a}_1^T \mathbf{a}_1 & \mathbf{a}_1^T \mathbf{a}_2 \\ \mathbf{a}_2^T \mathbf{a}_0 & \mathbf{a}_2^T \mathbf{a}_1 & \mathbf{a}_2^T \mathbf{a}_2 \end{bmatrix} = \mathbf{I}$$

$$\mathbf{A}^T = \mathbf{A}^{-1}$$

# Matrix Transformation 矩阵变换



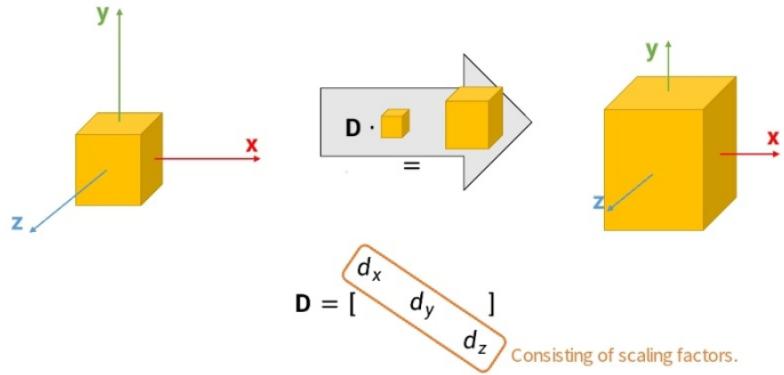
$$\mathbf{z} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{aligned} A\mathbf{x} &= \mathbf{u} \\ A\mathbf{y} &= \mathbf{v} \Rightarrow A = [\mathbf{u} \ \mathbf{v} \ \mathbf{w}] \\ A\mathbf{z} &= \mathbf{w} \end{aligned}$$

A是正交矩阵

MVP 中的  
变换

A scaling can be represented by a diagonal matrix.



MVP 中的 M

Consisting of scaling factors.

# Singular Value Decomposition 奇异值分解

一个矩阵可分为三个部分

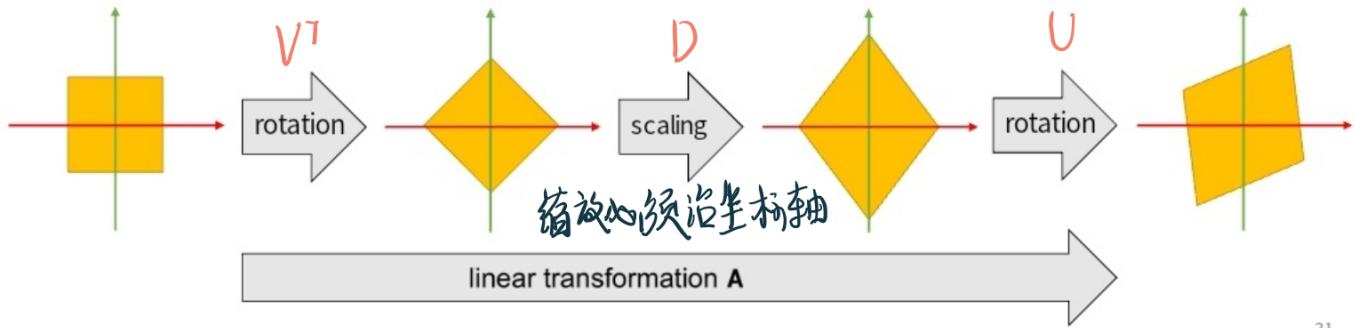
$$A = UDV^T \quad D: \text{奇异值}$$

$U$  and  $V$  是正交矩阵

在图形学中这样解释：

一个线性变换一定可以被拆分成三个步骤：

Any linear deformation can be decomposed into three steps: rotation, scaling and rotation:



31

# Eigenvalue Decomposition 特征值分解

$$A = V D V^{-1} \quad D: \text{特征值}$$

$$V D V^{-1} \quad V: \text{正交矩阵}$$

# Symmetric Positive Definiteness (S.p.d) 对称且正定

$$d > 0 \Leftrightarrow v^T d v > 0 \text{ 对任意 } v \neq 0$$

$$d_0, d_1, \dots > 0 \Leftrightarrow v^T D v = v^T \begin{bmatrix} d_0 & & \\ & \ddots & \\ & & d_n \end{bmatrix} v > 0$$

$$d_0, d_1, \dots > 0 \Leftrightarrow v^T (U D U^T) v = v^T U U^T (U D U^T) U U^T v$$

对角矩阵对角上都是正数的矩阵

判断正定：

$$a_{ii} > \sum_{j \neq i} |a_{ij}| \text{ for all } i$$

对子对角上的元素大于该行所有该行元素绝对值的和，  
称之为正定矩阵 P.d

$$\begin{bmatrix} 4 & 3 & 0 \\ -1 & 5 & 3 \\ -8 & 0 & 9 \end{bmatrix} \quad \begin{array}{l} 4 > 3+0 \\ 5 > 1+3 \\ 9 > 0+9 \end{array}$$

对称正定矩阵一定是可逆的：

$$A^{-1} = (U^T)^{-1} D^{-1} U^{-1} = U D^{-1} U^T$$

问题：证明 A 是 s.p.d.  $B = \begin{bmatrix} A & -A \\ -A & A \end{bmatrix}$  是半正定

对任意  $x, y$ , 得知

$$\begin{bmatrix} x^T & y^T \end{bmatrix} B \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x^T & y^T \end{bmatrix} \begin{bmatrix} A & -A \\ -A & A \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$
$$= \begin{bmatrix} Ax^T - Ay^T & -Ax^T + Ay^T \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$
$$= Ax^T(x-y) - Ay^T(x-y)$$
$$= (x-y)^T A(x-y)$$

因为 A 正定, 所以  $(x-y)^T A(x-y) \geq 0$

所以 B 是半正定

# Linear Solver 线性系统

unknown to be found

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

square matrix      boundary vector

本质就是求  $A^{-1}$      $\Leftrightarrow x = A^{-1}b$

但  $A^{-1}$  是难以求得的

## Direct Linear Solver 直接解法

基于LU分解

$$A = L U = \begin{bmatrix} l_{00} & & & \\ l_{10} & l_{11} & & \\ \vdots & \dots & \ddots & \\ & & & l_{nn} \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & \dots & u_{1n} \\ & u_{22} & \dots & u_{2n} \\ & & \ddots & \vdots \\ & & & u_{nn} \end{bmatrix}$$

下三角矩阵      上三角矩阵

① 解  $Ly = b$

$$\begin{bmatrix} l_{00} & & & \\ l_{10} & l_{11} & & \\ \vdots & \dots & \ddots & \\ & & & l_{nn} \end{bmatrix} \begin{bmatrix} y_0 \\ y_1 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_n \end{bmatrix}$$

$l_{10}y_0 + l_{11}y_1 = b_1$   
 $(l_{10} + l_{20})y_1 = b_2$   
 $l_{00}y_0 = b_0$

$$y_0 = b_0 / l_{00}$$

$$y_1 = (b_1 - l_{10}y_0) / l_{11}$$

...

(2) 解:  $Ux = y$

$$\begin{bmatrix} \ddots & & & \\ & u_{n-n, n-1} & \vdots & \\ & & \ddots & \\ & & & u_{n, n} \end{bmatrix} \begin{bmatrix} \vdots \\ x_{n-1} \\ x_n \end{bmatrix} = \begin{bmatrix} \vdots \\ y_{n-1} \\ y_n \end{bmatrix}$$

$$x_n = y_n / u_{n,n}$$

$$x_{n-1} = (y_{n-1} - u_{n-1, n} x_n) / u_{n-1, n-1}$$

...

总结:

当 A 是稀疏的, 但 L 和 U 可能不是稀疏的

# Iterative Linear Solver 迭代法

$$\mathbf{x}^{[k+1]} = \mathbf{x}^{[k]} + \alpha M^{-1} (\mathbf{b} - A\mathbf{x}^{[k]})$$

迭代矩阵      残差

$$\begin{aligned}\mathbf{b} - A\mathbf{x}^{[k+1]} &= \mathbf{b} - A\mathbf{x}^{[k]} - \alpha M^{-1} (\mathbf{b} - A\mathbf{x}^{[k]}) \\ &= (I - \alpha A M^{-1})(\mathbf{b} - A\mathbf{x}^{[k]}) = (I - \alpha A M^{-1})^{k+1} (\mathbf{b} - A\mathbf{x}^{[0]})\end{aligned}$$

FRM

$$\mathbf{b} - A\mathbf{x}^{[k+1]} \rightarrow 0, \text{ if } \rho(I - \alpha A M^{-1}) < 1$$

看不清楚了

## Iterative Linear Solver

An iterative solver has the form:

$$\mathbf{x}^{[k+1]} = \mathbf{x}^{[k]} + \underbrace{\alpha \mathbf{M}^{-1}(\mathbf{b} - A\mathbf{x}^{[k]})}_{\substack{\text{relaxation} \\ \text{iterative matrix} \\ \text{residual error}}}$$

$\mathbf{M}$  must be easier to solve:

$\mathbf{M} = \text{diag}(\mathbf{A})$   
Jacobi Method

$\mathbf{M} = \text{lower}(\mathbf{A})$   
Gauss-Seidel Method

The convergence can be accelerated: Chebyshev, Conjugate Gradient, ...  
(Omitted here.)

simple

fast for  
inexact  
solution

parallelabl  
e

convergence  
condition

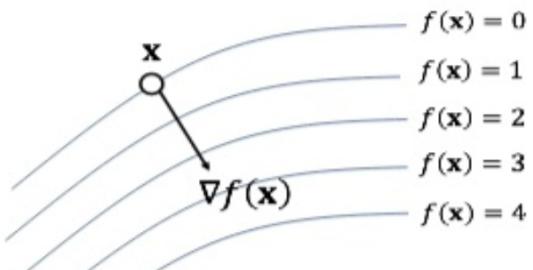
slow for exact  
solution

# Tensor Calculus 微积分

## Basic Concepts: 1st-Order Derivatives 梯度

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz = \underbrace{\left[ \frac{\partial f}{\partial x} \frac{\partial f}{\partial y} \frac{\partial f}{\partial z} \right]}_{\nabla f(x)} \begin{bmatrix} dx \\ dy \\ dz \end{bmatrix}$$

梯度



Gradient is the steepest direction for increasing  $f$ . It's perpendicular to the isosurface.

梯度是垂直于等高线的方向

函数值最快上升的方向

$$\frac{\partial f}{\partial x} = \left[ \frac{\partial f}{\partial x} \frac{\partial f}{\partial y} \frac{\partial f}{\partial z} \right]$$

or

$$\nabla f(x) = \begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \\ \frac{\partial f}{\partial z} \end{bmatrix}$$

gradient 梯度

If  $f(x) = \begin{bmatrix} f(x) \\ g(x) \\ h(x) \end{bmatrix} \in \mathbb{R}^3$ , then

Jacobian 矩阵

$$J(x) = \frac{\partial f}{\partial x} = \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} & \frac{\partial g}{\partial z} \\ \frac{\partial h}{\partial x} & \frac{\partial h}{\partial y} & \frac{\partial h}{\partial z} \end{bmatrix}$$

散度，对角上的和

$$\nabla \cdot f = \frac{\partial f}{\partial x} + \frac{\partial g}{\partial y} + \frac{\partial h}{\partial z}$$

Curl

$$\nabla \times f = \begin{bmatrix} \frac{\partial h}{\partial y} - \frac{\partial g}{\partial z} \\ \frac{\partial f}{\partial z} - \frac{\partial h}{\partial x} \\ \frac{\partial g}{\partial x} - \frac{\partial f}{\partial y} \end{bmatrix}$$

与流体有关

Basic Concepts: 2nd-Order Derivatives = 阶导

$$H = J(\nabla f(x)) = \begin{bmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial x \partial z} \\ \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial y^2} & \frac{\partial^2 f}{\partial y \partial z} \\ \frac{\partial^2 f}{\partial x \partial z} & \frac{\partial^2 f}{\partial y \partial z} & \frac{\partial^2 f}{\partial z^2} \end{bmatrix}$$

$\nabla \cdot \nabla f(x) = \nabla^2 f(x)$   
 $= \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}$

拉普拉斯方程

Taylor Expansion 泰勒展开

if  $f(x) \in R$  then:

$$f(x) = f(x_0) + \frac{\partial f(x_0)}{\partial x} (x - x_0) + \frac{1}{2} \frac{\partial f^2(x_0)}{\partial x^2} (x - x_0)^2 + \dots$$

if  $(\vec{x}) \in R$ , then:

$$f(x) = f(x_0) + \frac{\partial f(x_0)}{\partial x} (x - x_0) + \frac{1}{2} (x - x_0)^T \underbrace{\left[ \begin{array}{c} \frac{\partial^2 f(x_0)}{\partial x^2} \\ \vdots \end{array} \right]}_{\text{正定矩阵}} (x - x_0) + \dots$$

$$\left[ \begin{array}{c} \frac{\partial f(x_0)}{\partial x} \\ \frac{\partial f(x_0)}{\partial y} \\ \frac{\partial f(x_0)}{\partial z} \end{array} \right]$$

$$= f(x_0) + \nabla f(x_0) \cdot (x - x_0) + \frac{1}{2} (x - x_0)^T H (x - x_0) + \dots$$

# 問題

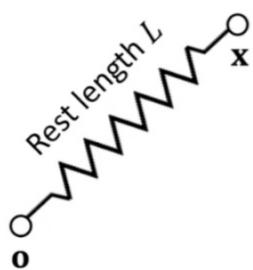
$$\frac{\partial \|\vec{x}\|}{\partial \vec{x}} = ?$$

$$\frac{\partial \|\vec{x}\|}{\partial \vec{x}} = \frac{\partial (\vec{x}^T \vec{x})^{1/2}}{\partial \vec{x}} = \frac{1}{2} \underbrace{(\vec{x}^T \vec{x})^{-\frac{1}{2}}}_{\frac{1}{\|\vec{x}\|}} \underbrace{\frac{\partial (\vec{x}^T \vec{x})}{\partial \vec{x}}}_{\vec{x}} = \frac{1}{2\|\vec{x}\|} 2\vec{x}^T = \frac{\vec{x}^T}{\|\vec{x}\|}$$

$$\frac{1}{\|\vec{x}\|} \quad \frac{\partial (\vec{x}^T \vec{x})}{\partial \vec{x}} = \frac{\partial (x^2 + y^2 + z^2)}{\partial \vec{x}} = [2x \quad 2y \quad 2z] = 2\vec{x}^T$$

$$\therefore \frac{\partial \|\vec{x}\|}{\partial \vec{x}} = \frac{\vec{x}^T}{\|\vec{x}\|}$$

Example: A Spring



Energy:

$$E(x) = \frac{1}{2} k (\|\vec{x}\| - L)^2$$

Force

$$f(x) = -\nabla E(x) = \frac{\partial E(x)}{\partial \vec{x}} = -k(\|\vec{x}\| - L) \left( \frac{\partial \|\vec{x}\|}{\partial \vec{x}} \right)$$

(T = 條件)

$$= -k(\|\vec{x}\| - L) \frac{\vec{x}}{\|\vec{x}\|}$$

Tangent stiffness:

$$H(x) = -\frac{\partial f(x)}{\partial \vec{x}} = k \frac{\vec{x} \vec{x}^T}{\|\vec{x}\|^2} + K(L - \|\vec{x}\|) \frac{1}{\|\vec{x}\|} - k(\|\vec{x}\| - L) \frac{\vec{x}}{\|\vec{x}\|} \frac{\vec{x}^T}{\|\vec{x}\|}$$

$$= k \frac{\vec{x} \vec{x}^T}{\|\vec{x}\|} + K \left( 1 - \frac{L}{\|\vec{x}\|} \right) \left[ -\frac{\vec{x} \vec{x}^T}{\|\vec{x}\|} \right]$$

Example: A Spring with Two Ends

设置明向 将往右吧

Energy:

$$E(\mathbf{x}) = \frac{k}{2} (\|\mathbf{x}_{01}\| - L)^2$$

$$\frac{\partial \|\mathbf{x}\|}{\partial \mathbf{x}} = \frac{\mathbf{x}^T}{\|\mathbf{x}\|}$$

Force:

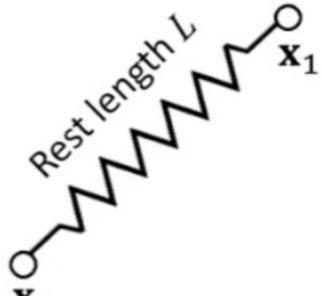
$$\mathbf{f}(\mathbf{x}) = -\nabla E(\mathbf{x}) = \begin{bmatrix} -\nabla_0 E(\mathbf{x}) \\ -\nabla_1 E(\mathbf{x}) \end{bmatrix} = \begin{bmatrix} \mathbf{f}_e \\ -\mathbf{f}_e \end{bmatrix}$$

$$\mathbf{f}_e = -k(\|\mathbf{x}_{01}\| - L) \frac{\mathbf{x}_{01}}{\|\mathbf{x}_{01}\|}$$

Tangent stiffness:

$$\mathbf{H}(\mathbf{x}) = \begin{bmatrix} \frac{\partial^2 E}{\partial \mathbf{x}_0^2} & \frac{\partial^2 E}{\partial \mathbf{x}_0 \partial \mathbf{x}_1} \\ \frac{\partial^2 E}{\partial \mathbf{x}_0 \partial \mathbf{x}_1} & \frac{\partial^2 E}{\partial \mathbf{x}_1^2} \end{bmatrix} = \begin{bmatrix} \mathbf{H}_e & -\mathbf{H}_e \\ -\mathbf{H}_e & \mathbf{H}_e \end{bmatrix}$$

$$\mathbf{H}_e = k \frac{\mathbf{x}_{01} \mathbf{x}_{01}^T}{\|\mathbf{x}_{01}\|^2} + k \left(1 - \frac{L}{\|\mathbf{x}_{01}\|}\right) \left(\mathbf{I} - \frac{\mathbf{x}_{01} \mathbf{x}_{01}^T}{\|\mathbf{x}_{01}\|^2}\right)$$



$$\mathbf{x}_{01} = \mathbf{x}_0 - \mathbf{x}_1$$