



CONVEX RELAXATION STRATEGIES FOR COMPUTER GRAPHICS

Leticia Mattos Da Silva

OUR ROADMAP

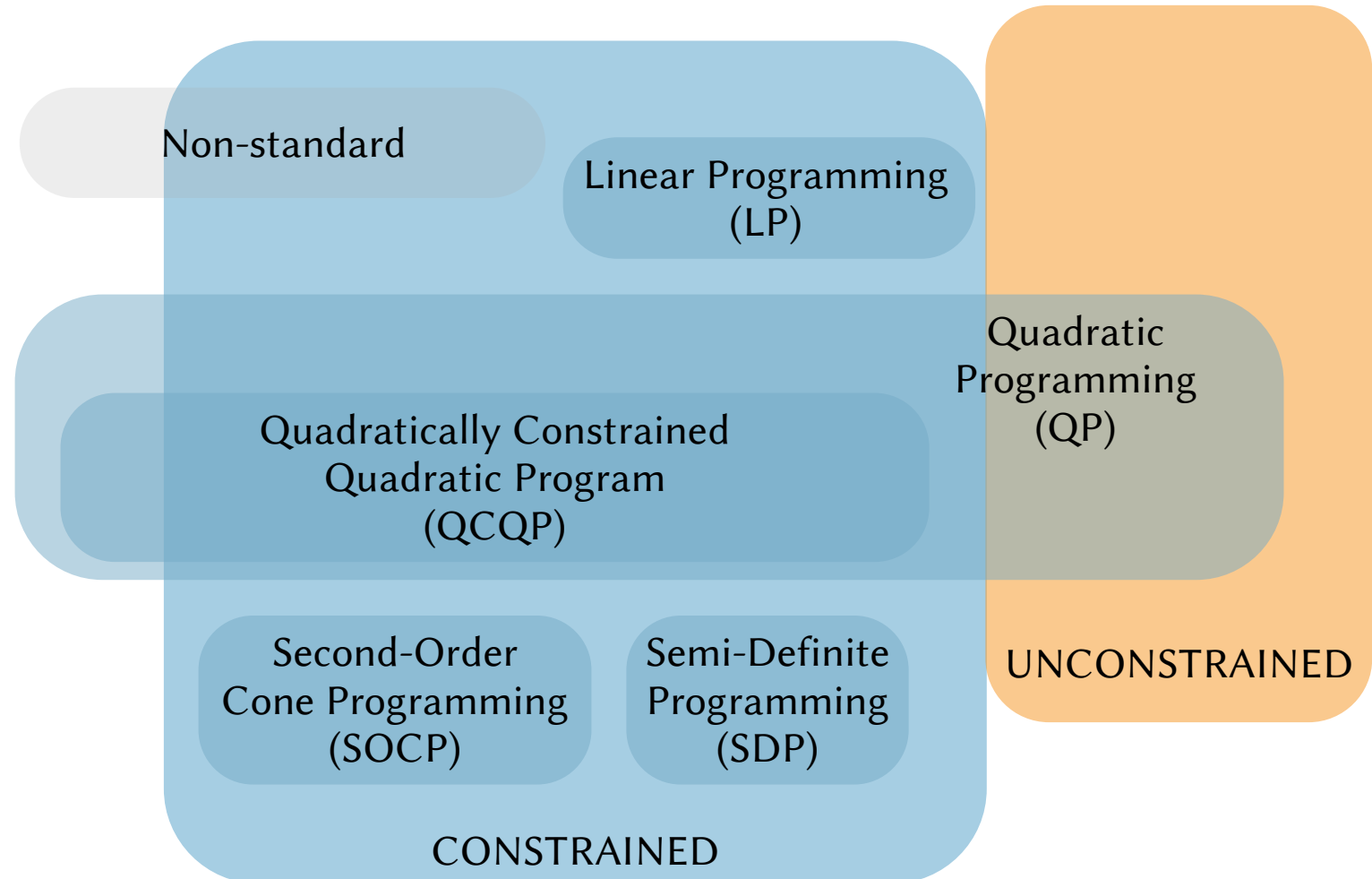
OPTIMIZATION

1. The Fundamentals
2. Convexity
3. Why Convexity?
4. Standard Convex Problems

CONVEX RELAXATION

5. Viscosity Solutions
6. Mapping Problems
7. Optimal Transport
8. SOS Relaxations
9. Convex Substructures

SIMPLIFIED TAXONOMY OF CONVEX



OUR END GOAL

💡 let's use question words!

WHY

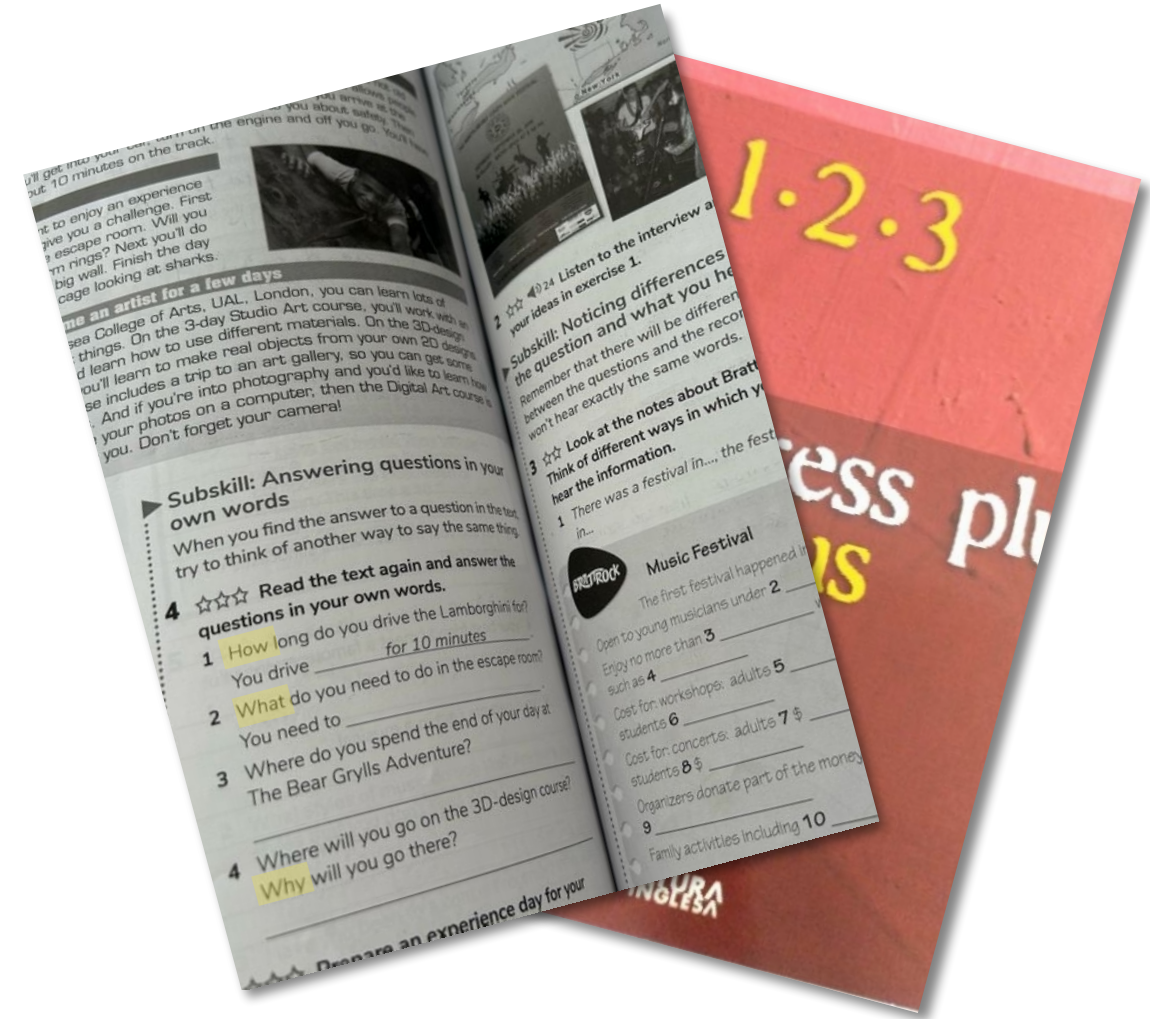
Why convex relaxation?

WHAT

What can be done via convex relaxation?

HOW

How is convex relaxation used?



OUR END GOAL

💡 let's use question words!

WHY

Why convex relaxation?

WHAT

What can be done via convex relaxation?

HOW

How is convex relaxation used?

we won't cover as much theory as a convex optimization course!

the examples of convex relaxation are non-exhaustive

we won't dive deep into all the technical aspects of each work

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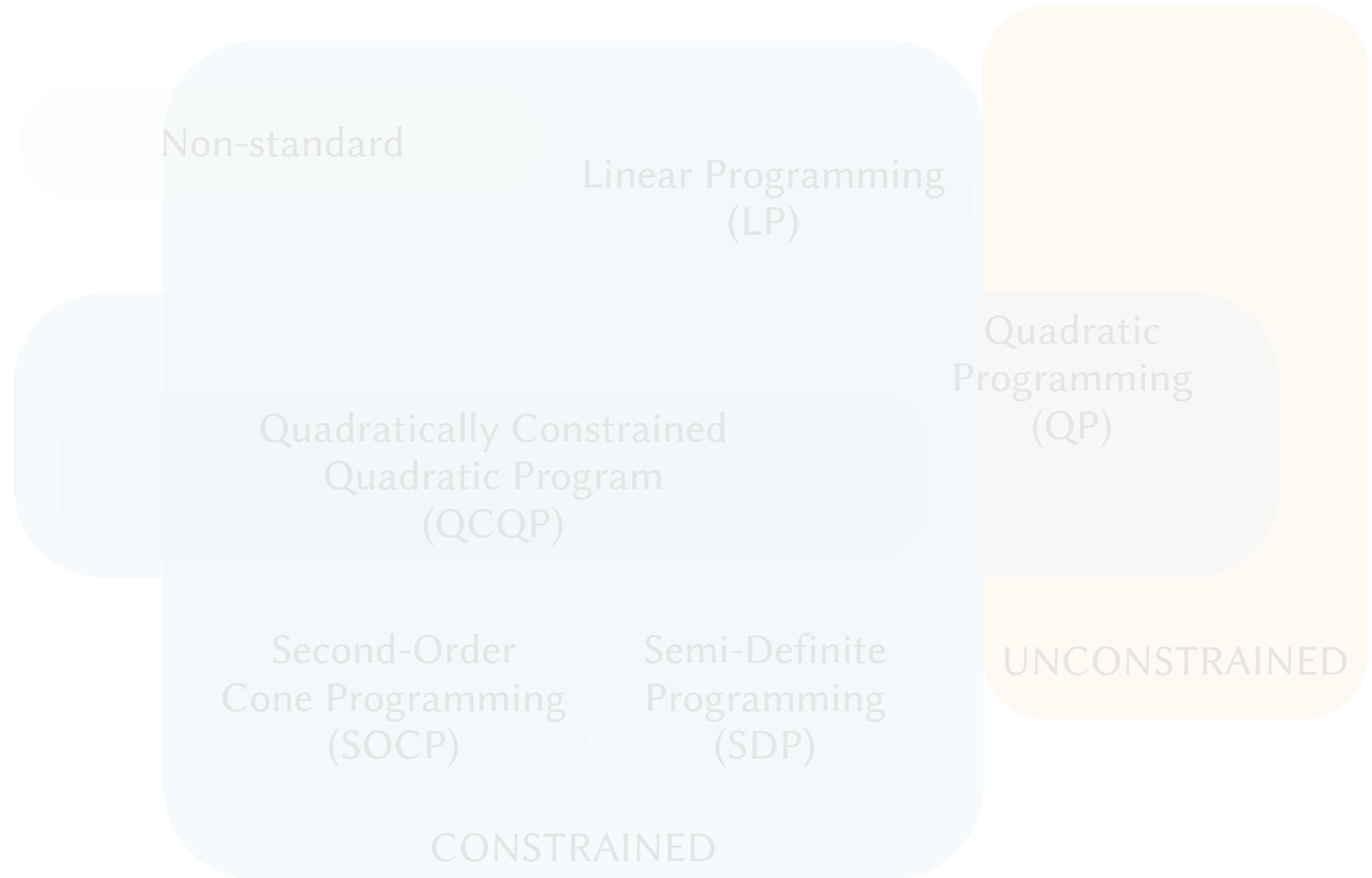
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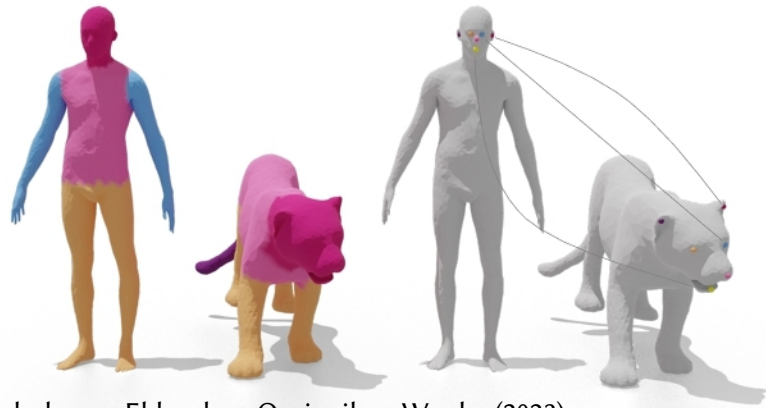
SIMPLIFIED TAXONOMY OF CONVEX



THE FUNDAMENTALS

Computer graphics is full of hard math problems!

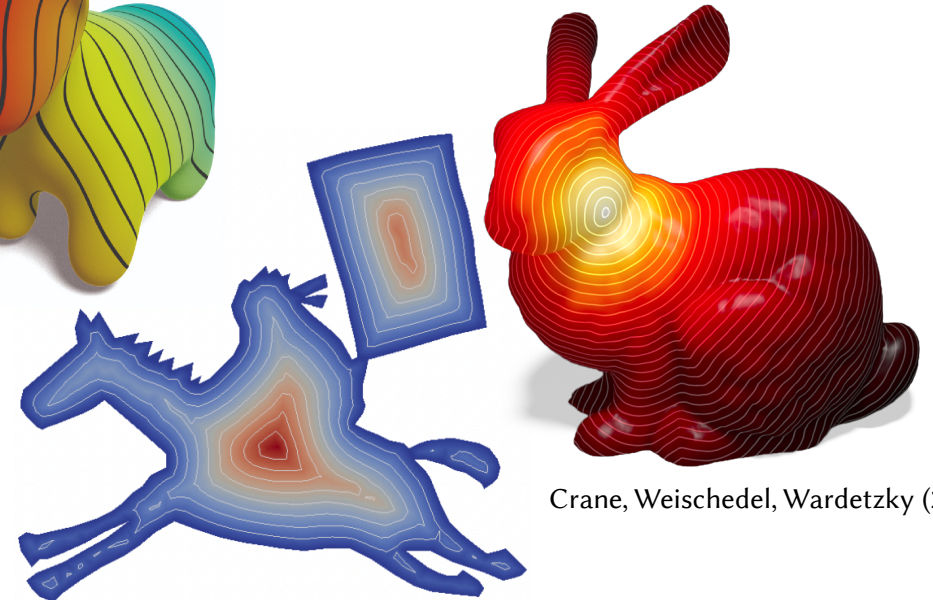
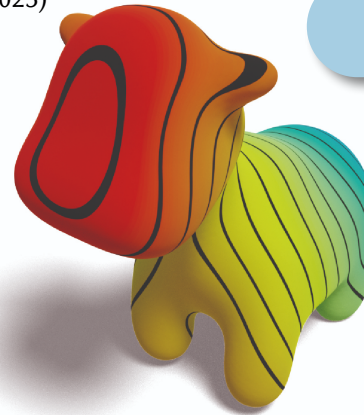
shape correspondence



Abdelreheem, Eldesokey, Ovsjanikov, Wonka (2023)

Edelstein, Guillén, Solomon,
Ben-Chen (2023)

geodesic distances



Crane, Weischedel, Wardetzky (2013)

Belyaev & Fayolle (2015)

optimal transport



Solomon, Goes, Peyre, Cuturi, Butscher,
Nguyen, Du, Guibas (2015)

THE FUNDAMENTALS

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shape co

**REFORMULATED AS AN
OPTIMIZATION PROBLEM**

min or max $f(x)$
subject to $x \in \Pi$

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THE FUNDAMENTALS

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THE FUNDAMENTALS

find the x that makes the **objective function** $f(x)$ as small or big as possible

**REFORMULATED AS AN
OPTIMIZATION PROBLEM**

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THE FUNDAMENTALS

find the x that makes the **objective function** $f(x)$ as small or big as possible

constraints define the set of all x that we are allowed to consider

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THE FUNDAMENTALS

find the x that makes the **objective function** $f(x)$ as small or big as possible

constraints define the set of all x that we are allowed to consider

the set of all x that satisfy the constraints is called **feasible**

**REFORMULATED AS AN
OPTIMIZATION PROBLEM**

min or max $f(x)$

subject to $x \in \Pi$

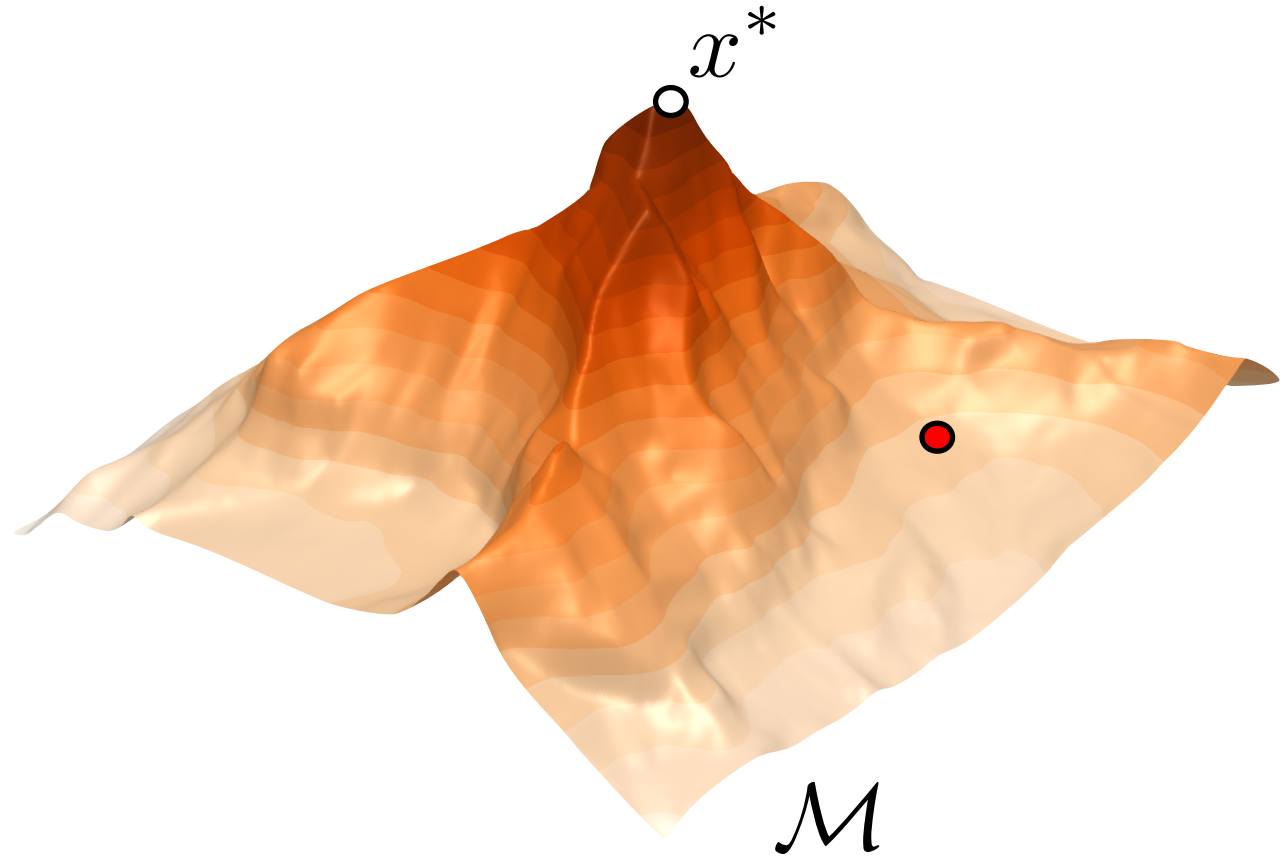
THE FUNDAMENTALS

$$x^* = \arg \max_{x \in \mathcal{M}} f(x)$$

From calculus...

$$\nabla f(x) = \mathbf{0}$$

Identifies the critical points



THE FUNDAMENTALS

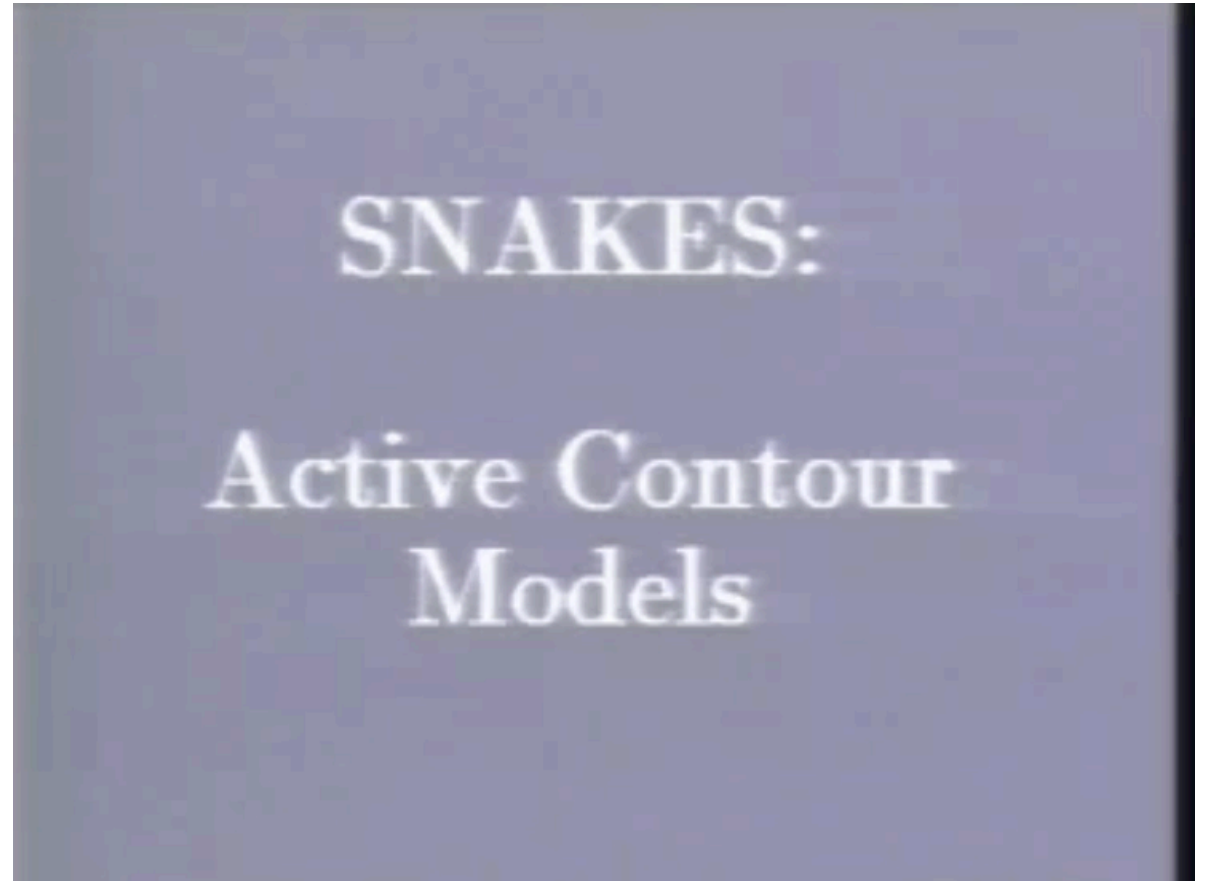
Snakes: Active Contour Models

Kass, Witkin and Terzopoulos (1988)

A snake is an energy-minimizing spline guided by external constraint forces and influenced by image forces that pull it toward features such as lines and edges.

$$v(s) = (x(s), y(s)), \quad s \in [0, 1]$$

$$\text{minimize } \mathcal{E}_{\text{snake}}(v)$$



THE FUNDAMENTALS

Snakes: Active Contour Models

Kass, Witkin and Terzopoulos (1988)

A snake is an energy-minimizing spline guided by external constraint forces and influenced by image forces that pull it toward features such as lines and edges.

$$v_{i+1} = v_i - \gamma \nabla \mathcal{E}_{\text{snake}}(v)$$

 gradient descent

The result is **highly sensitive to initialization** because classical “snakes” models are **non-convex** energy minimization problems solved using gradient descent.

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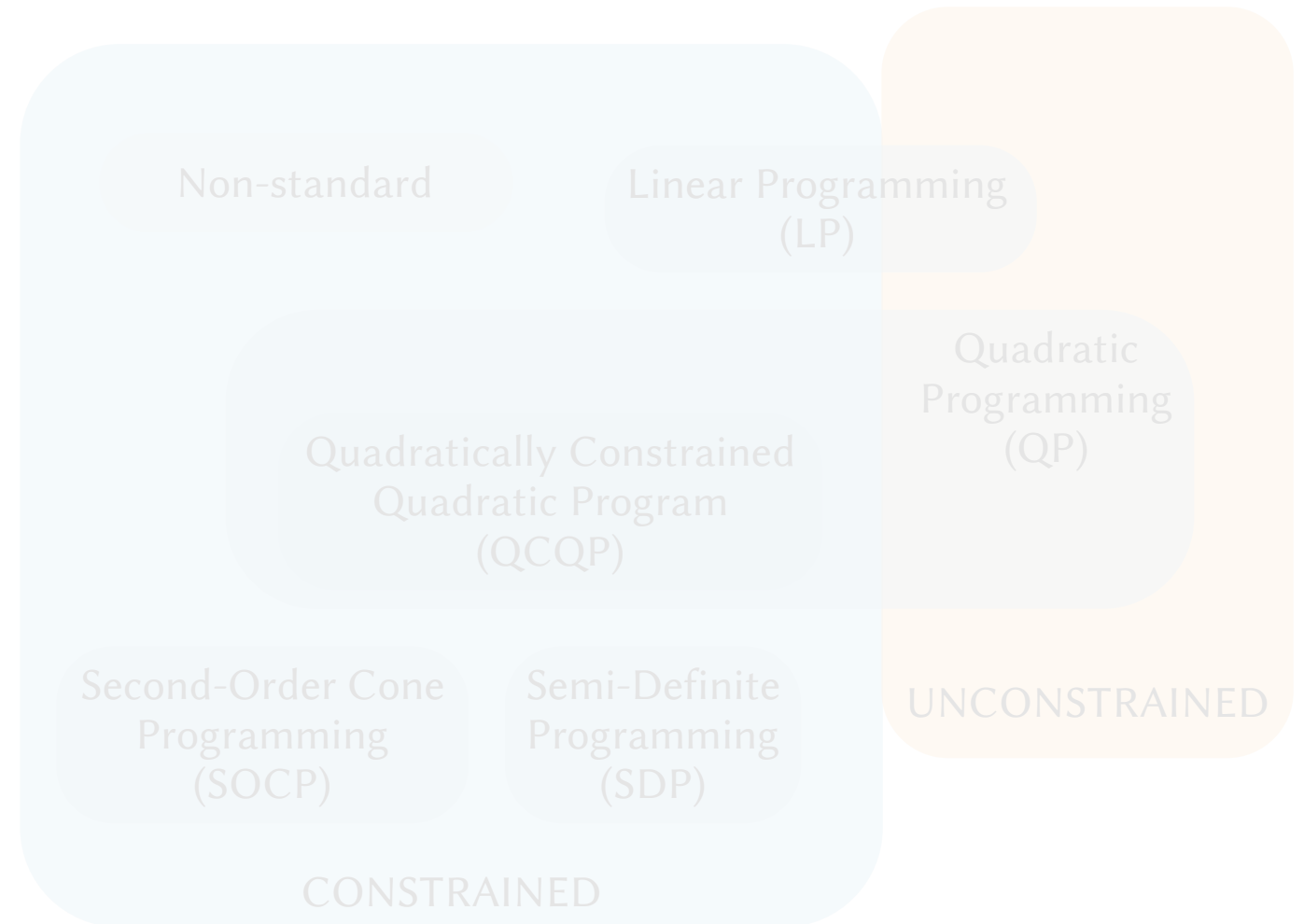
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SIMPLIFIED TAXONOMY OF CONVEX PROBLEMS

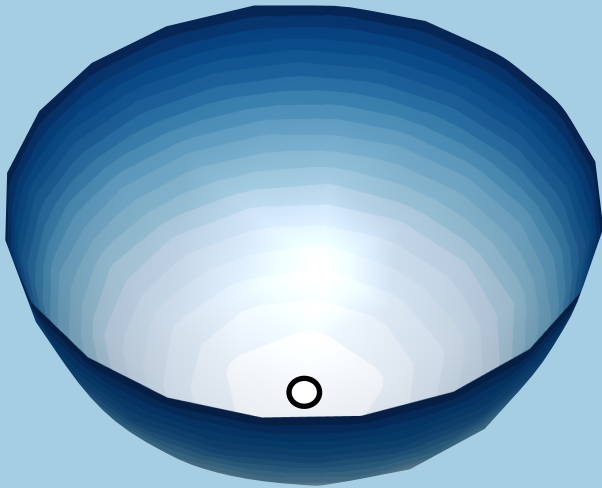


CONVEXITY

CONVEX

local optima are global optima

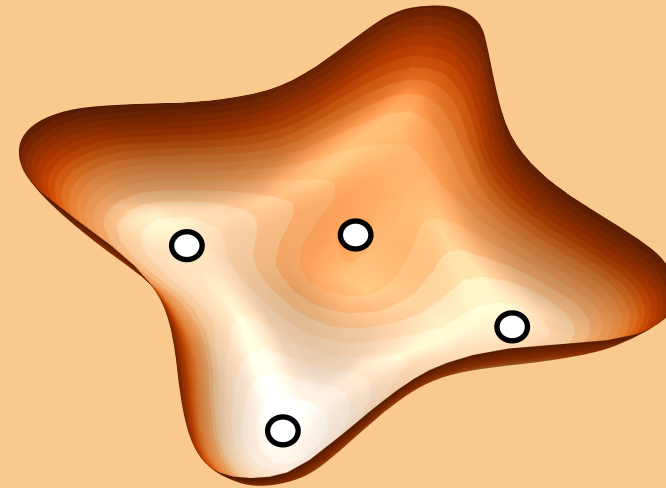
Convexity gives global optima



NON-CONVEX

multiple local optima

Often gets stuck on local optima or fails

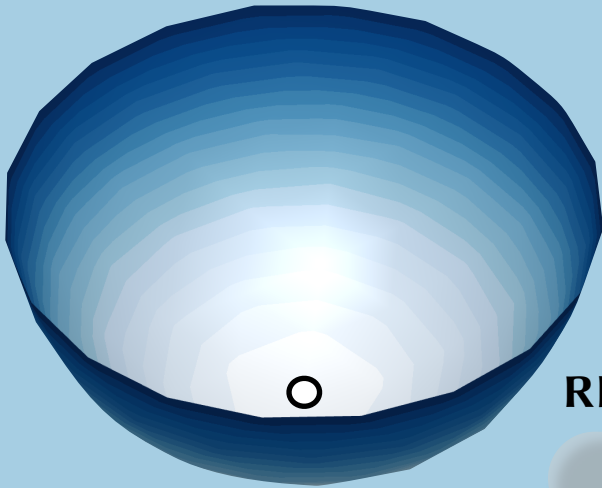


CONVEXITY

CONVEX

local optima are global optima

Convexity gives global optima



REQUIREMENTS:

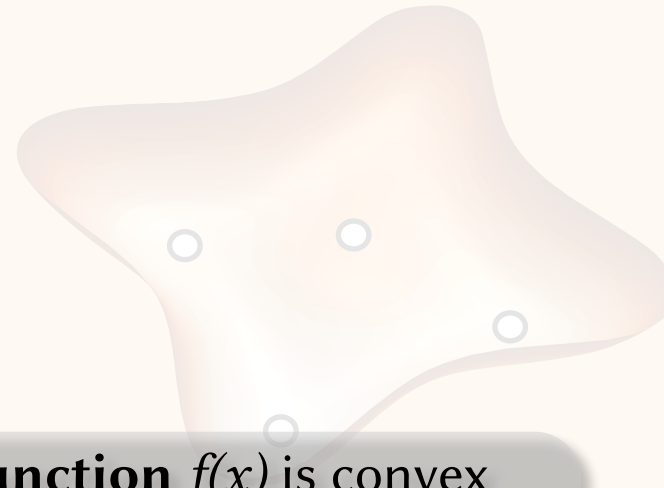
the **objective function** $f(x)$ is convex

constraint set is convex

NON-CONVEX

multiple local optima

Often gets stuck on
local optima or fails



CONVEXITY

CONVEX

local optima are global optima

Convexity gives global optima

THE ISSUE WITH NON-CONVEX PROBLEMS:

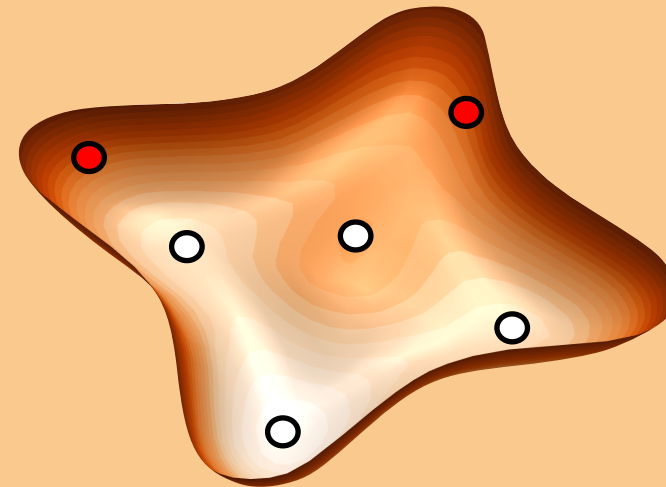
does not always recover the global optima

where we start matters!

NON-CONVEX

multiple local optima

Often gets stuck on local optima or fails



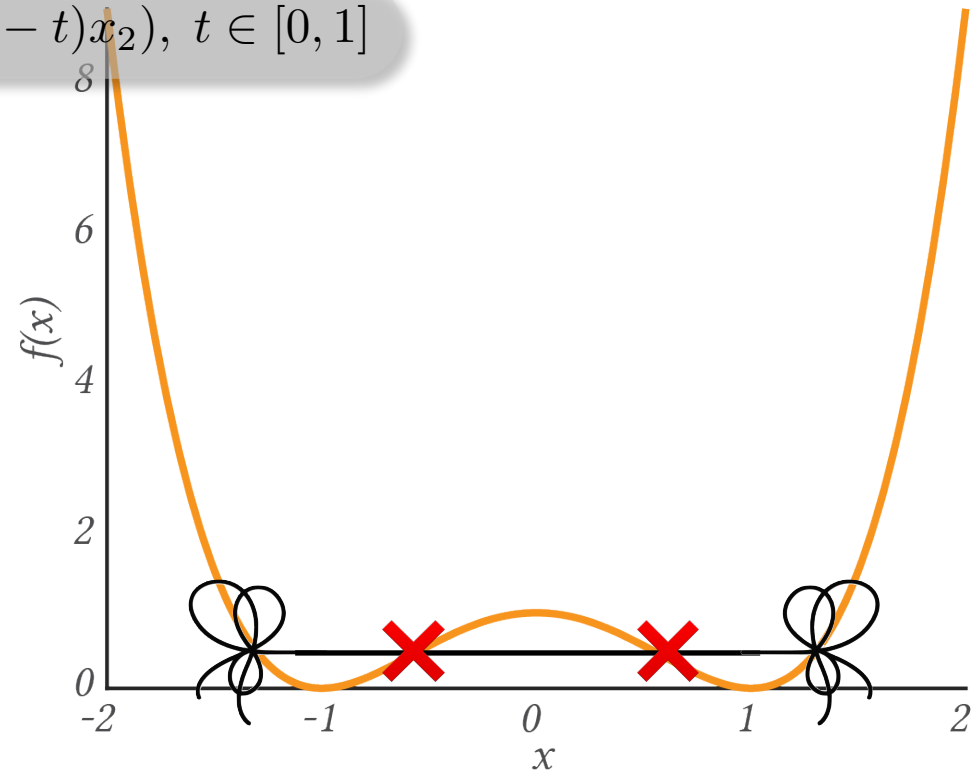
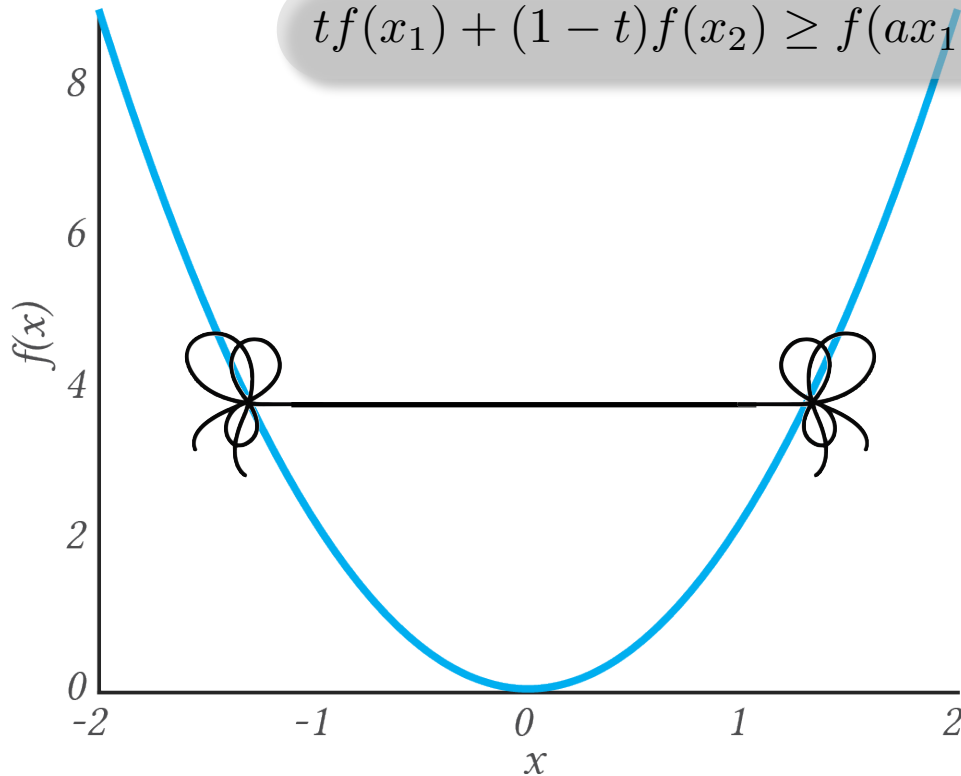
CONVEXITY

CONVEX FUNCTION

Convex functions lie below their **bowstrings**

mathematically

$$tf(x_1) + (1 - t)f(x_2) \geq f(tx_1 + (1 - t)x_2), \quad t \in [0, 1]$$



CONVEXITY

some standard convex functions...

linear functions

$$f(x) = c^\top x + d$$

norms

$$f(x) = \|x\|_p$$

exponential

$$f(x) = e^{ax}$$

certain powers

$$f(x) = x^a$$

$x > 0, a \notin (0, 1)$

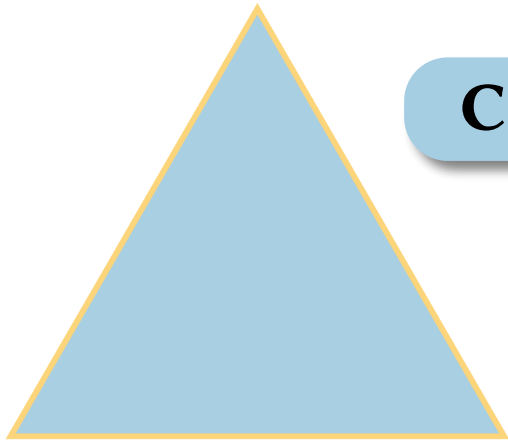
CONVEXITY

CONVEX SETS

Convex sets **don't** lie below a rubber band

mathematically

$$tx_1 + (1 - t)x_2 \in \Pi, \forall x_1, x_2 \in \Pi, t \in [0, 1]$$



CONVEX

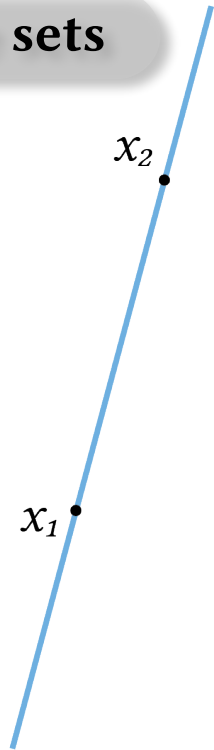


NON-CONVEX!

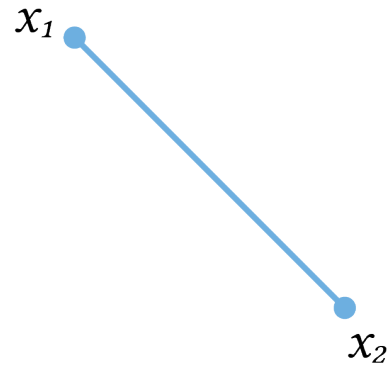
CONVEXITY

some standard convex sets...

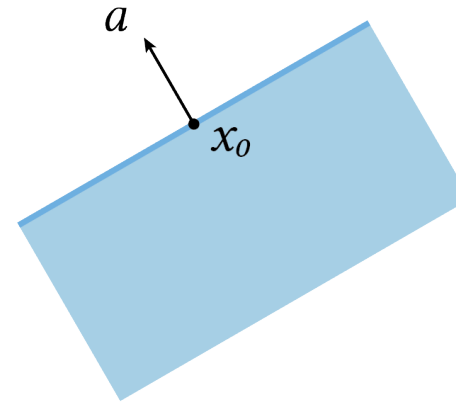
affine sets



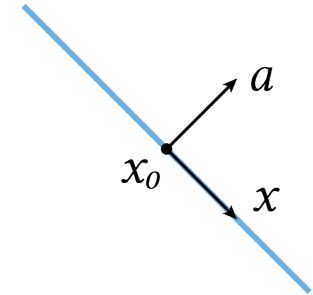
line segments



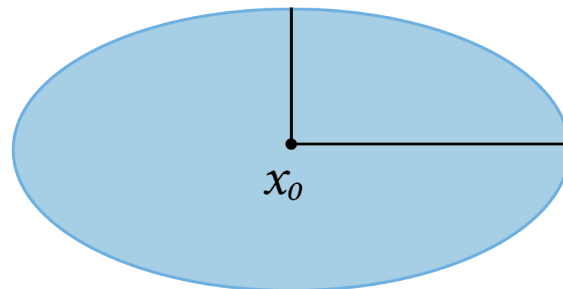
semi-planes



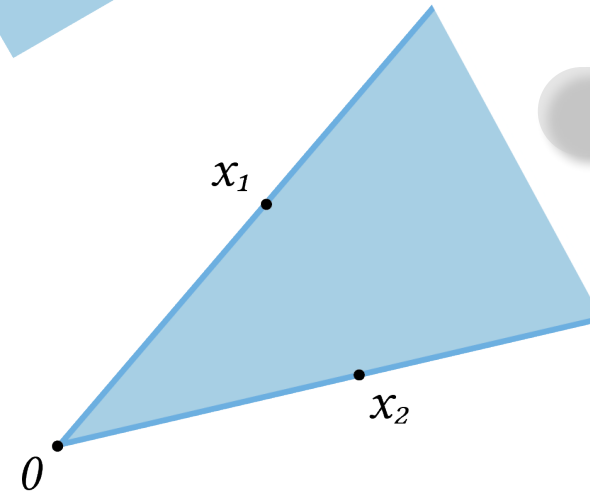
hyperplanes



ellipsoids



cones



OUR ROADMAP

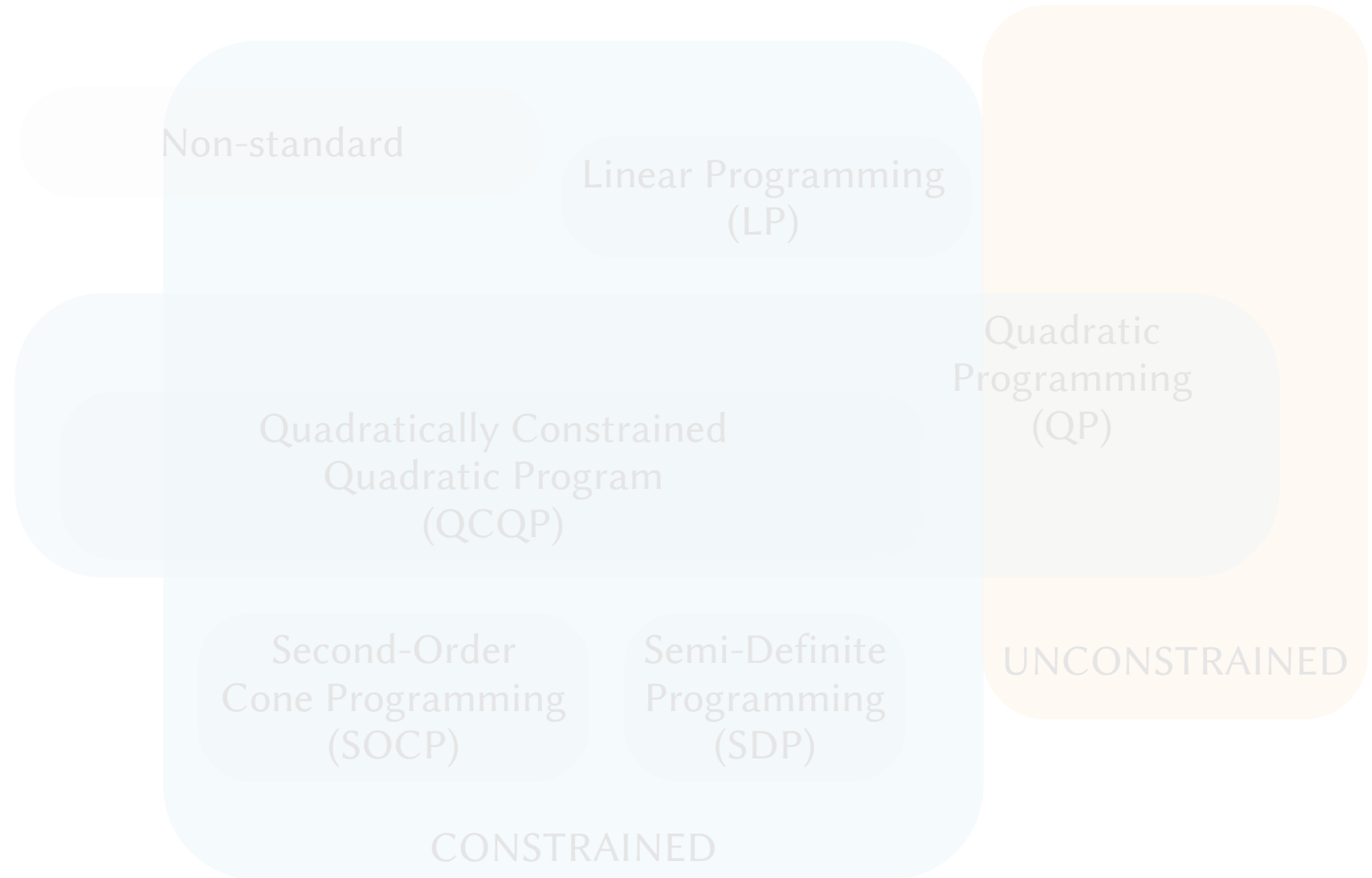
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SIMPLIFIED TAXONOMY OF CONVEX



WHY CONVEXITY?

we can solve convex problems with efficiency and robustness

Convexity **gives global optima** and
theoretical guarantees

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Algorithms are plentiful and “self-sufficient”

WHY CONVEXITY?

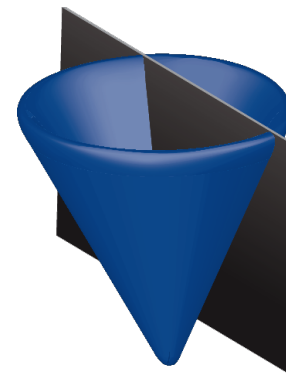
we can solve convex problems with efficiency and robustness

Convexity **gives global optima** and theoretical guarantees

Algorithms are plentiful and “self-sufficient”

Modern convex optimization software lets you **solve large, complex problems quickly**

🔧 **help you prototype quicker!**



mosek



GUROBI
OPTIMIZATION

YALMIP



SCS
SPLITTING CONIC SOLVER

WHY CONVEXITY?

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Convexity **gives global optima** and theoretical guarantees

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Modern convex optimization software lets you **solve large, complex problems quickly**

Convex optimization software **helps you debug**

🔧 **help you prototype quicker!**



WHY CONVEXITY?

```
% From Boyd & Vandenberghe, "Convex Optimization"
% Joëlle Skaf - 09/26/05
%
% Solves the following QP with inequality constraints:
%      minimize    1/2x'*P*x + q'*x + r
%      s.t.        -1 <= x_i <= 1      for i = 1,2,3
% Also shows that the given x_star is indeed optimal

% Generate data
P = [13 12 -2; 12 17 6; -2 6 12];
q = [-22; -14.5; 13];
r = 1;
n = 3;
x_star = [1;1/2;-1];

% Construct and solve the model
fprintf(1,'Computing the optimal solution ...');
cvx_begin
    variable x(n)
    minimize ( (1/2)*quad_form(x,P) + q'*x + r)
    x >= -1;
    x <= 1;
cvx_end
fprintf(1,'Done! \n');

% Display results
disp('-----');
disp('The computed optimal solution is: ');
disp(x);
disp('The given optimal solution is: ');
disp(x_star);
```

 help you prototype quicker!

```
Interior-point solution summary
Problem status : PRIMAL_AND_DUAL_FEASIBLE
Solution status : OPTIMAL
Primal.  obj: 3.9124999974e+01    nrm: 3e+01    Viol.  con: 3e-08    var: 0e+00
Dual.    obj: 3.9124999978e+01    nrm: 2e+00    Viol.  con: 0e+00    var: 3e-09
Optimizer summary
Optimizer      -                               time: 0.02
  Interior-point - iterations : 10           time: 0.01
    Basis identification -               time: 0.00
      Primal            - iterations : 0       time: 0.00
        Dual            - iterations : 0       time: 0.00
          Clean primal   - iterations : 0       time: 0.00
            Clean dual   - iterations : 0       time: 0.00
  Simplex        -                               time: 0.00
    Primal simplex    - iterations : 0       time: 0.00
      Dual simplex    - iterations : 0       time: 0.00
        Mixed integer  - relaxations: 0       time: 0.00

-----
Status: Solved
Optimal value (cvx_optval): -21.625

Done!
-----
The computed optimal solution is:
  1.0000
  0.5000
 -1.0000

The given optimal solution is:
  1.0000
  0.5000
 -1.0000
```

WHY **NOT** CONVEXITY?

WHY **NOT** CONVEXITY?

NON-CONVEX PROBLEM

What if you are given a bad hand?



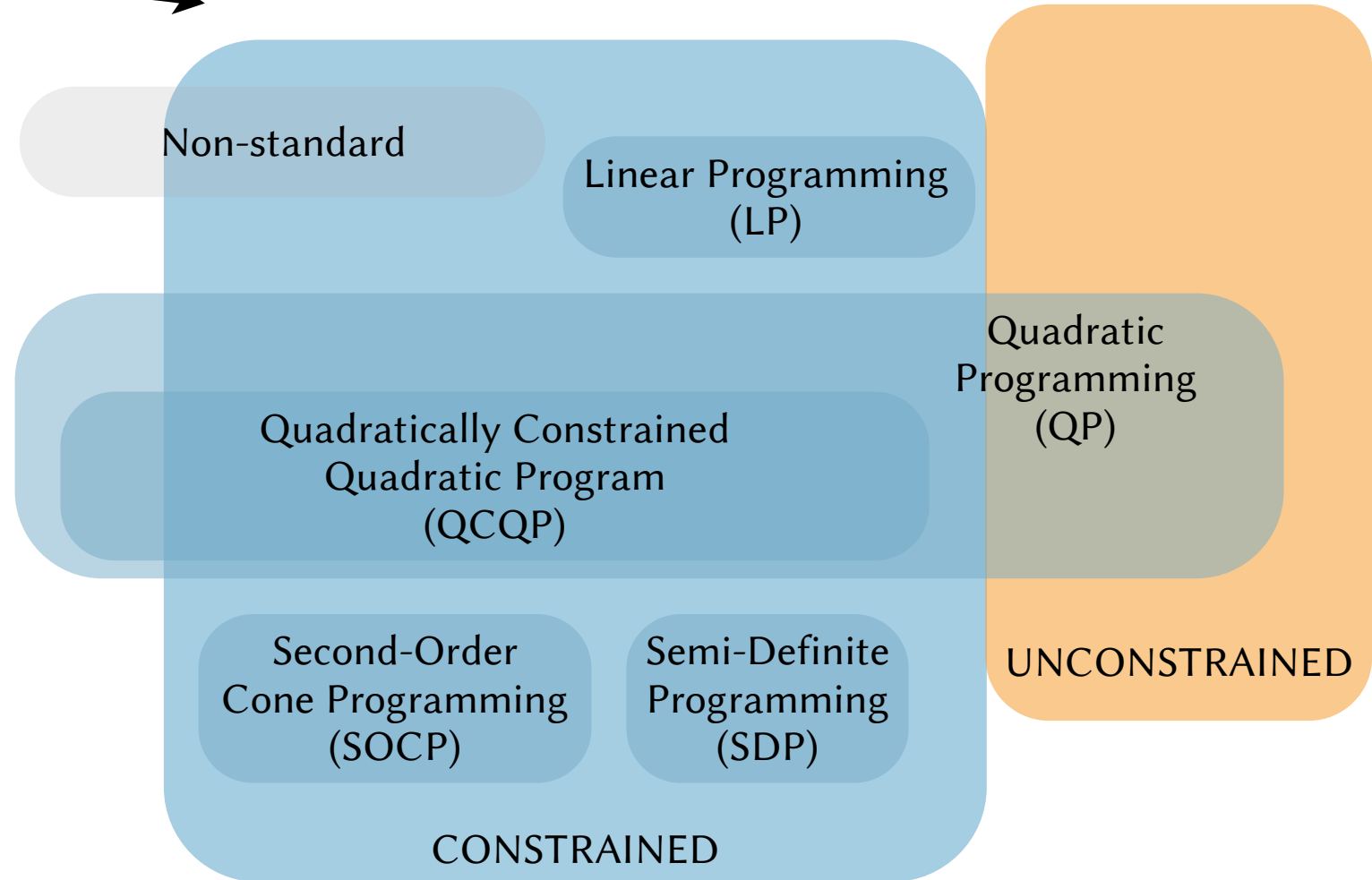
WHY **NOT** CONVEXITY?

Convex Relaxation

SIMPLIFIED TAXONOMY OF CONVEX

**NON-CONVEX
PROBLEM**

What if you are given a bad hand?



WHY **NOT** CONVEXITY?

Convex Relaxation?

SIMPLIFIED TAXONOMY OF CONVEX

**NON-CONVEX
PROBLEM**

What if you are given a bad hand?

convex relaxations with **exact recovery** exist
but **might not be tractable**

tractable relaxations exist but might not give
you exact recovery or even good approximations

Non-standard

Linear Programming
(LP)

Quadratically Constrained
Quadratic Program
(QCQP)

Quadratic
Programming
(QP)

Second-Order
Cone Programming
(SOCP)

Semi-Definite
Programming
(SDP)

UNCONSTRAINED

CONSTRAINED

OUR ROADMAP

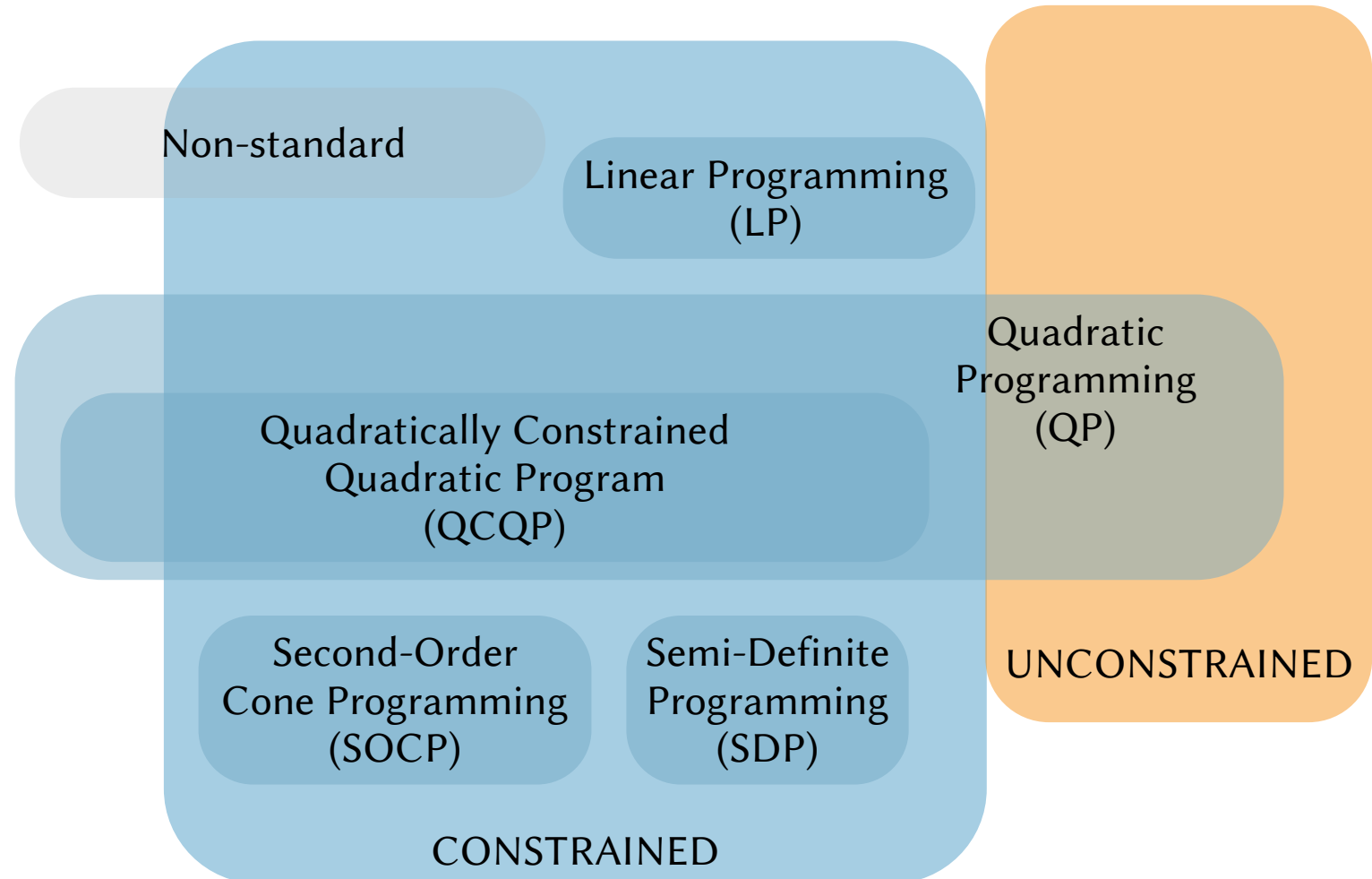
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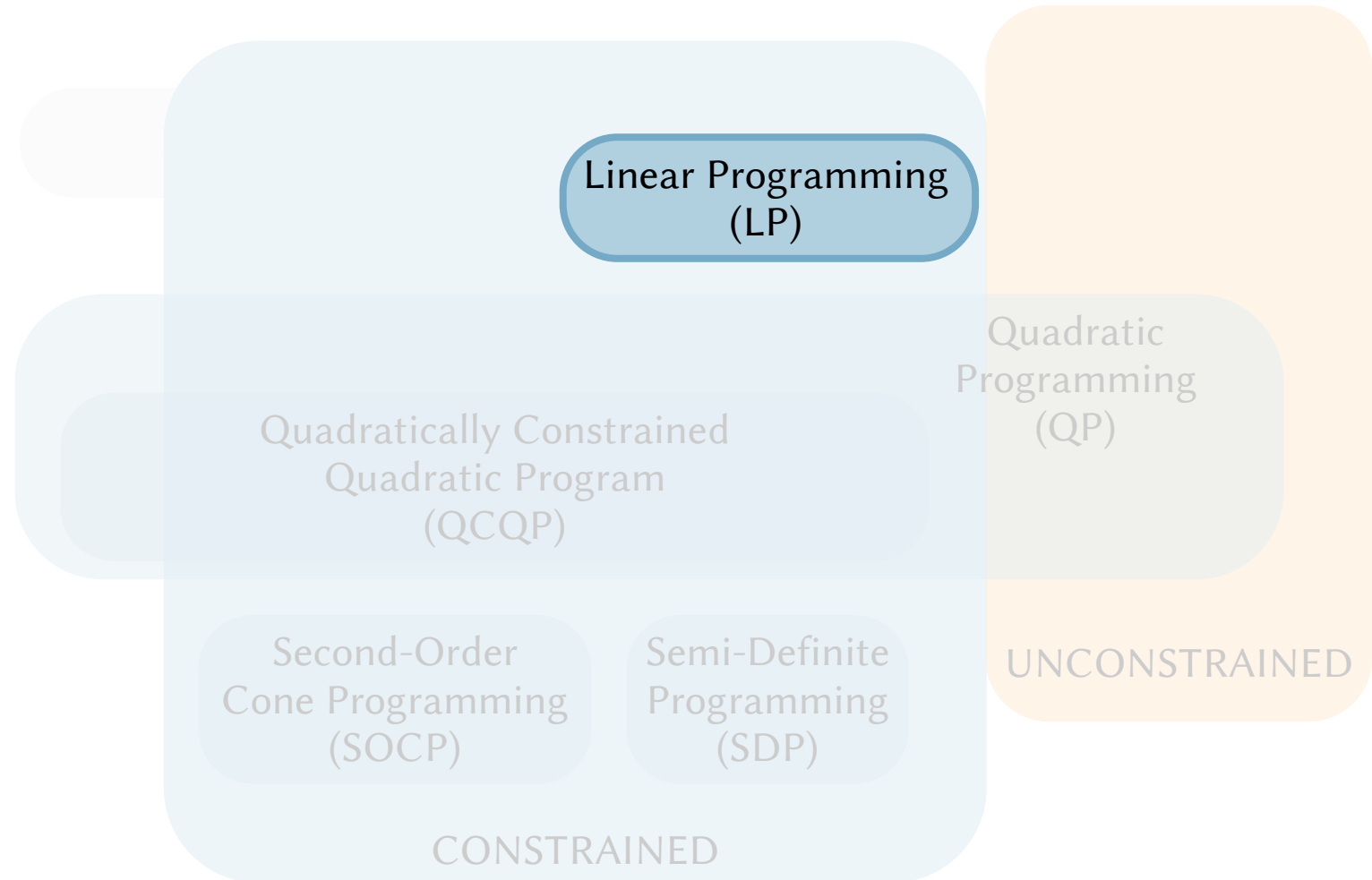
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STANDARD CONVEX PROBLEMS

LINEAR PROGRAMMING (LP)

$$\begin{array}{ll}\text{minimize} & c^\top x + d \\ \text{subject to} & Ax \leq b\end{array}$$

feasible set is a **convex polytope!**

find the variable x that...

minimizes the **linear objective function**

subject to the **linear inequality constraints**

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find the variable x that...

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subject to the **linear inequality constraints**

feasible set is a **convex polytope!**

intersection of **semi-planes**

$$a_{11}x_{11} + a_{12}x_{12} + \cdots + a_{1n}x_{1n} \leq b_1$$

$$\vdots$$

$$a_{m1}x_{m1} + a_{m2}x_{m2} + \cdots + a_{mn}x_{mn} \leq b_m$$

STANDARD CONVEX PROBLEMS

Optimal transport

Earth Mover's Distance

$$\mathcal{W}(\mu_0, \mu_1) := \inf_{\pi} \int \int d(x, y) d\pi(x, y)$$

s. t. $\pi \in \Pi(\mu_0, \mu_1)$

seeking a joint probability distribution



convex linear programming

STANDARD CONVEX PROBLEMS

Optimal transport

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seeking a joint probability distribution



convex linear programming



scales quadratically with the
number of variables

STANDARD CONVEX PROBLEMS

Optimal transport

Earth Mover's Distance

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$$\text{s. t. } \pi \in \Pi(\mu_0, \mu_1)$$

seeking a joint probability distribution



convex linear programming



scales quadratically with the number of variables



lesson: **convex does not always mean tractable!**

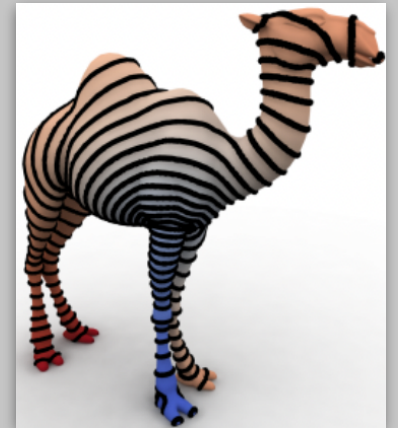
Earth Mover's Distances on Discrete Surfaces

Solomon, Rustamov, Guibas, Butscher (2014)

$$\mathcal{W}(\mu_0, \mu_1) = \inf_J \int \|J(x)\| dx$$

$$\text{s. t. } \nabla \cdot J(x) = \rho_1(x) - \rho_0(x)$$

$$J(x) \cdot n(x) = 0 \quad \forall x \in \partial M$$



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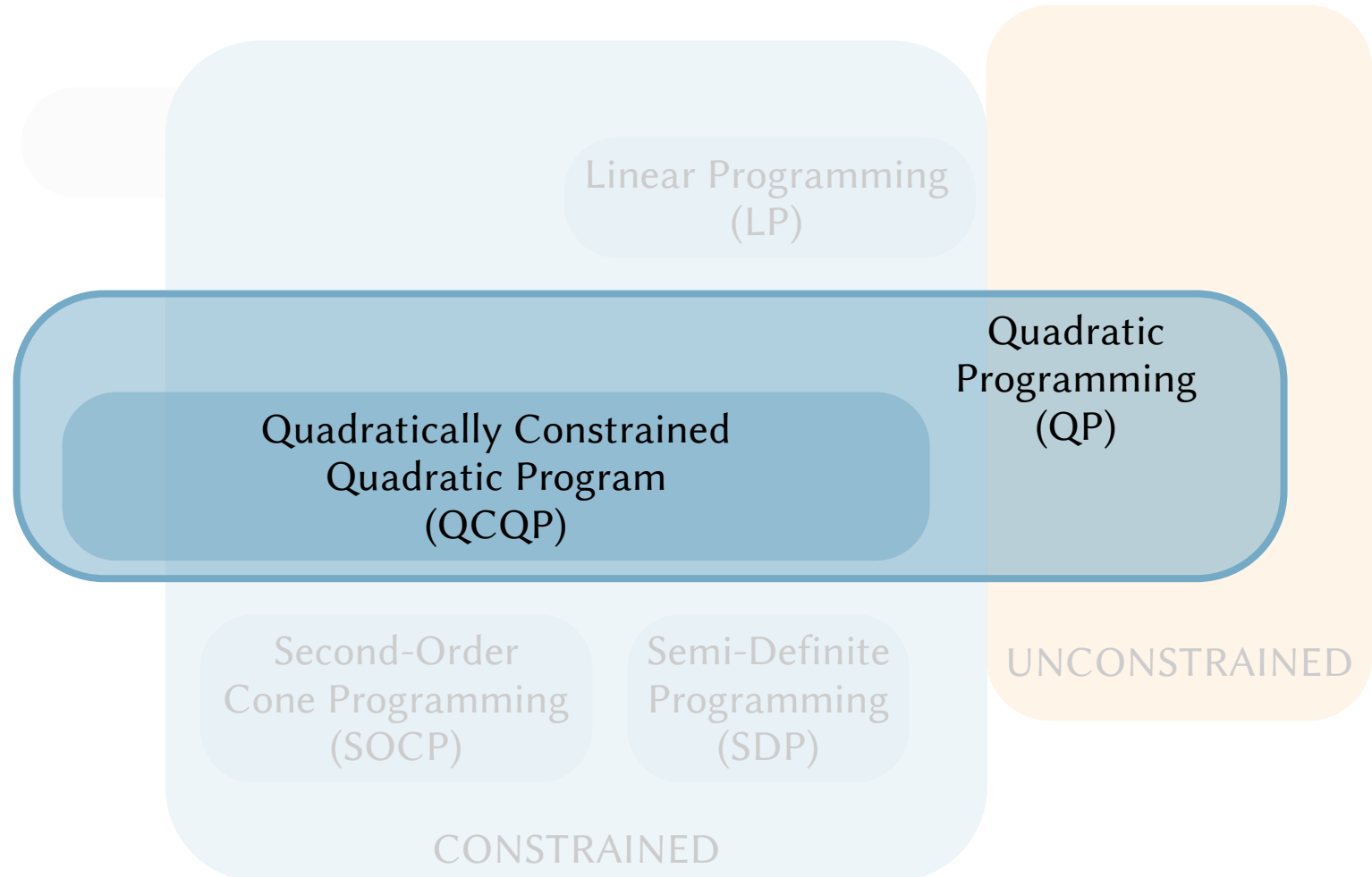
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STANDARD CONVEX PROBLEMS

QUADRATIC PROGRAMMING (QP)

$$\text{minimize } \frac{1}{2}x^\top Qx + c^\top x + d$$

$$\text{subject to } Ax \leq b$$

find the variable x that...

minimizes the **quadratic objective function**

subject to the **linear inequality constraints**

$Q \in \mathbb{S}_+^n$ so the objective is **convex quadratic**

Positive Semi-Definite (PSD)

A symmetric matrix M is PSD if

$$v^\top M v \geq 0$$

for every vector v .

STANDARD CONVEX PROBLEMS

Shape deformation

Bounded Biharmonic Weights for Real-Time Deformation

Jacobson, Baran, Popović, Sorkine (2011)

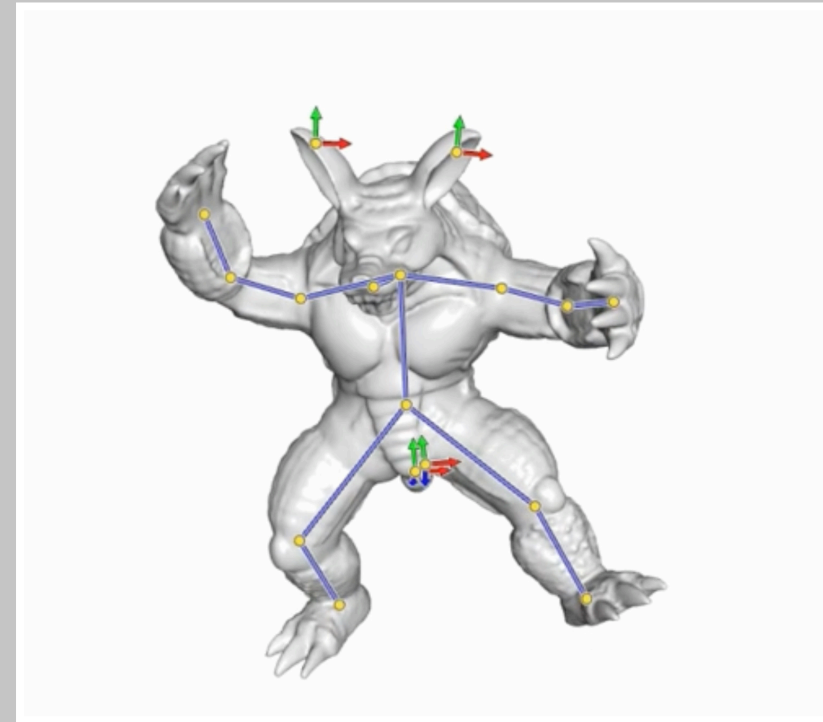
$$\arg \min_{w_j, j=1, \dots, m} \sum_{j=1}^m \frac{1}{2} \int_{\Omega} \|\Delta w_j\|^2 dV$$

$$\text{s. t. } w_j|_{H_k} = \delta_{jk}$$

$$w_j|_F \text{ is linear}$$

$$\sum_{j=1}^m w_j(\mathbf{p}) = 1$$

$$0 \leq w_j(\mathbf{p}) \leq 1, \quad j = 1, \dots, m$$



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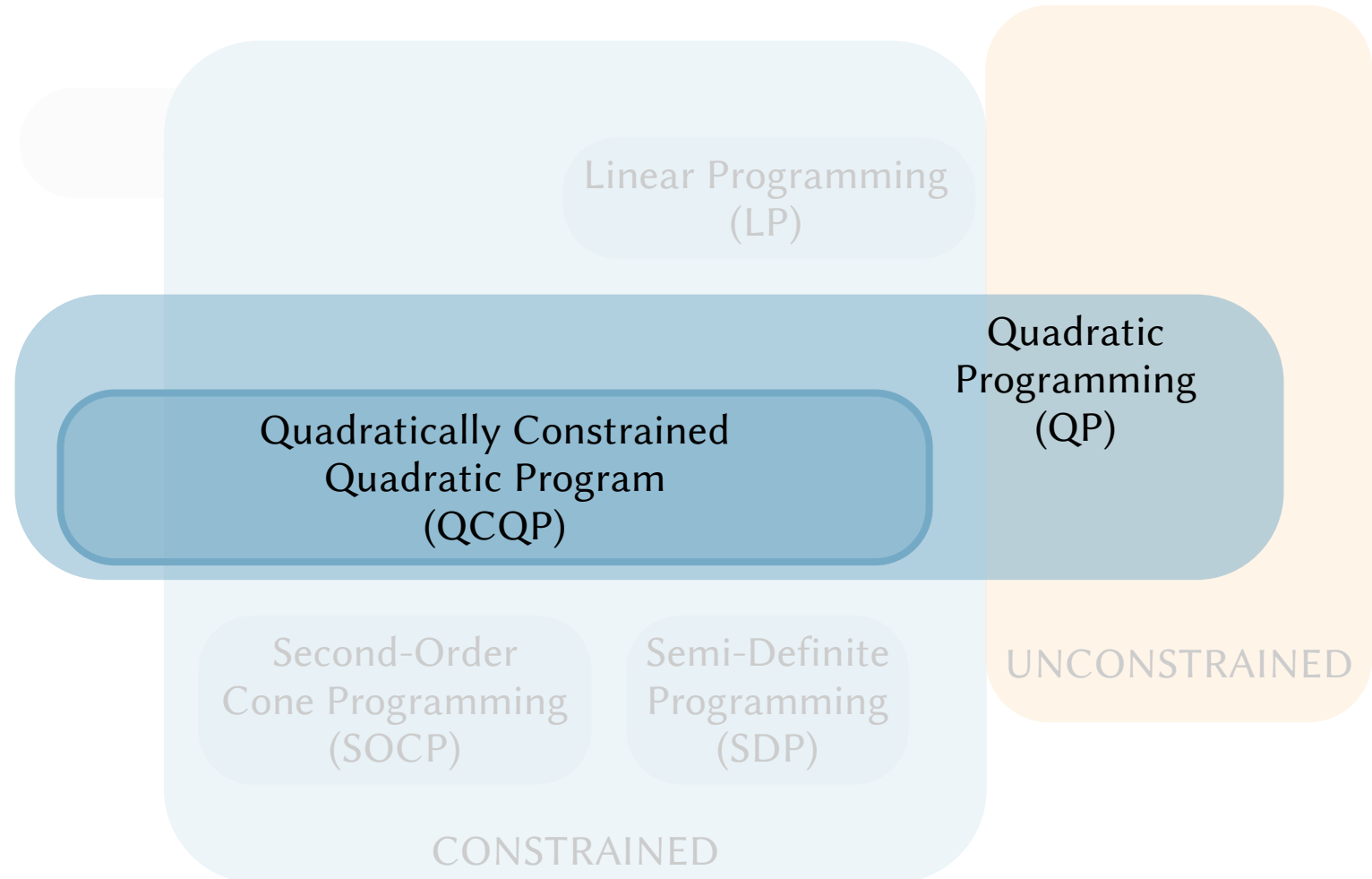
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STANDARD CONVEX PROBLEMS

QUADRATICALLY CONSTRAINED QUADRATIC PROGRAMMING (QCQP)

minimize $\frac{1}{2} x^\top Q x + c^\top x + d$

subject to $\frac{1}{2} x^\top P_i x + q_i^\top x + r_i \leq 0$

$Q, P \in \mathbb{S}_+^n$ so the objective and
constraints are **convex quadratic**

find the variable x that...

minimizes the **quadratic
objective function**

subject to the **quadratic
inequality constraints**

STANDARD CONVEX PROBLEMS

QUADRATICALLY CONSTRAINED QUADRATIC PROGRAMMING (QCQP)

minimize $\frac{1}{2} x^\top Q x + c^\top x + d$

subject to $\frac{1}{2} x^\top P_i x + q_i^\top x + r_i \leq 0$

$Q, P \in \mathbb{S}_+^n$ so the objective and
constraints are **convex quadratic**

find the variable x that...

minimizes the **quadratic
objective function**

subject to the **quadratic
inequality constraints**

feasible set is the **intersection of ellipsoids!**

WHAT CAN BE DONE?

Point-to-point



Procrustes matching

minimize $\|RP - QX\|_F^2$

s.t. $R^\top R = I, X$ a permutation



STANDARD CONVEX PROBLEMS

Point-to-point



Procrustes matching

$$\begin{aligned} &\text{minimize } \|RP - QX\|_F^2 \\ &\text{s.t. } R^\top R = I, X \text{ a permutation} \end{aligned}$$

Question: is this problem convex?



STANDARD CONVEX PROBLEMS

Point-to-point



Procrustes matching

$$\begin{aligned} &\text{minimize } \|RP - QX\|_F^2 \\ &\text{s.t. } R^\top R = I, X \text{ a permutation} \end{aligned}$$

Question: is this problem convex? **NO**



STANDARD CONVEX PROBLEMS

Point-to-point



Procrustes matching

$$\begin{aligned} &\text{minimize } \|RP - QX\|_F^2 \\ &\text{s.t. } R^\top R = I, X \text{ a permutation} \end{aligned}$$

Question: is this problem convex? NO

Point Registration via Efficient Convex Relaxation

Maron, Dym, Kezurer, Kovalsky, Lipman (2016)

We will see the relaxation later...



OUR ROADMAP

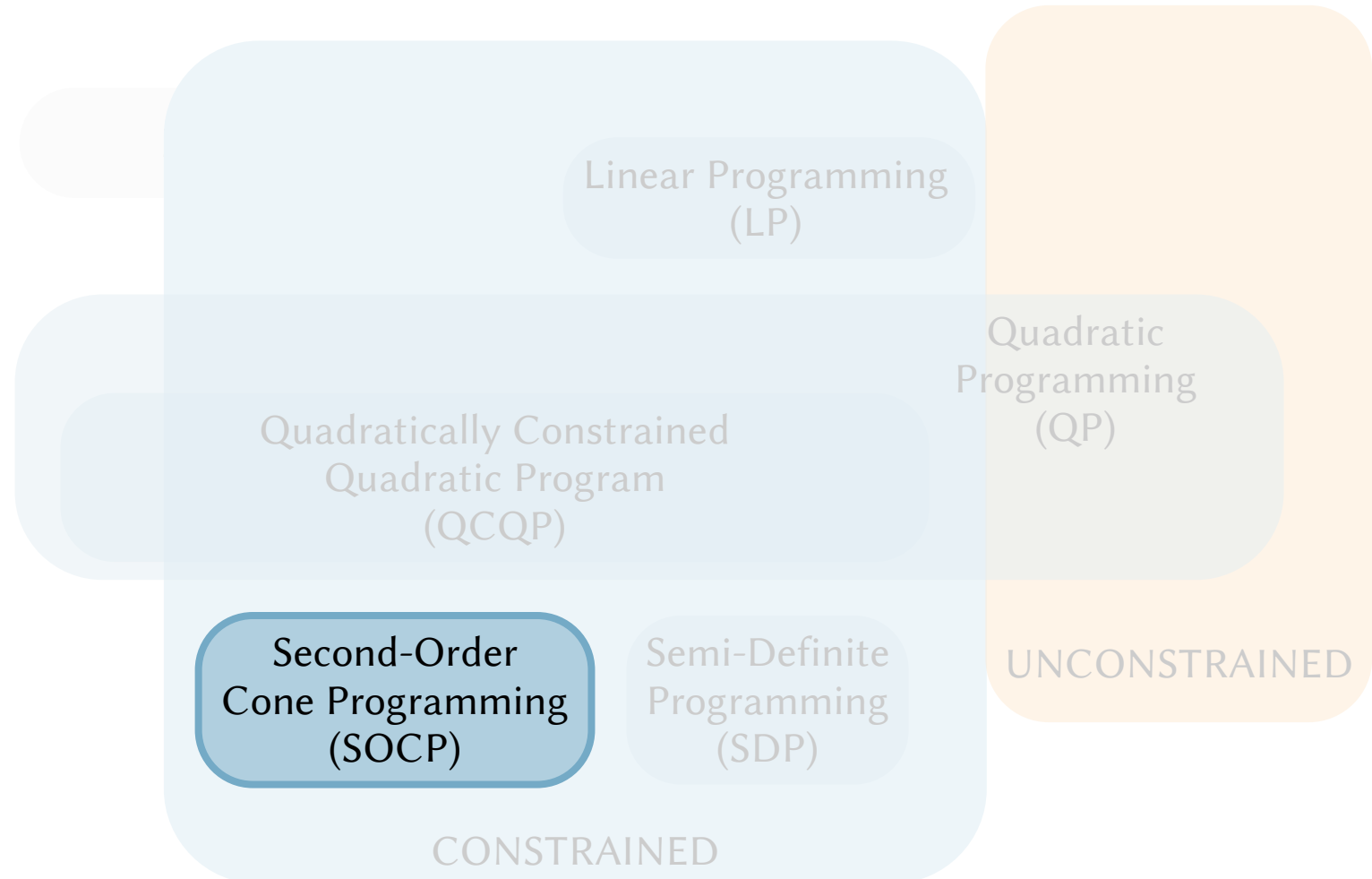
OPTIMIZATION

1. The Fundamentals
2. Convexity
3. Why Convexity?
4. Standard Convex Problems

CONVEX RELAXATION

5. Viscosity Solutions
6. Mapping Problems
7. Optimal Transport
8. SOS Relaxations
9. Convex Substructures

SIMPLIFIED TAXONOMY OF CONVEX



STANDARD CONVEX PROBLEMS

SECOND-ORDER CONE PROGRAMMING (SOCP)

minimize $f^\top x$

subject to $\|A_i x + b_i\|_2 \leq c_i^\top x + d_i$

$$Fx = q$$

find the variable x that...

minimizes the **linear objective function**

subject to the **cone and linear constraints**

inequality constraints are
second-order cones

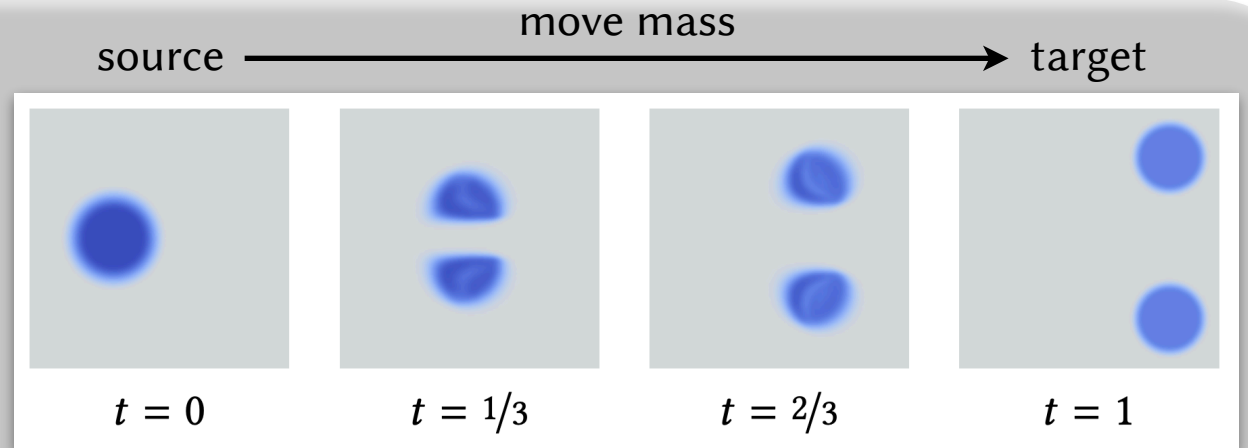
STANDARD CONVEX PROBLEMS

Optimal transport

Dynamical Optimal Transport on Discrete Surfaces

Lavenant, Claici, Chien, Solomon (2018)

$$\mathcal{W}(\mu_0, \mu_1) = \max_{\phi} \int \phi_1 d\mu_1 - \int \phi_0 d\mu_0$$
$$\text{s. t. } \partial_t \phi + \frac{1}{2} \|\nabla \phi\|^2 \leq 0$$



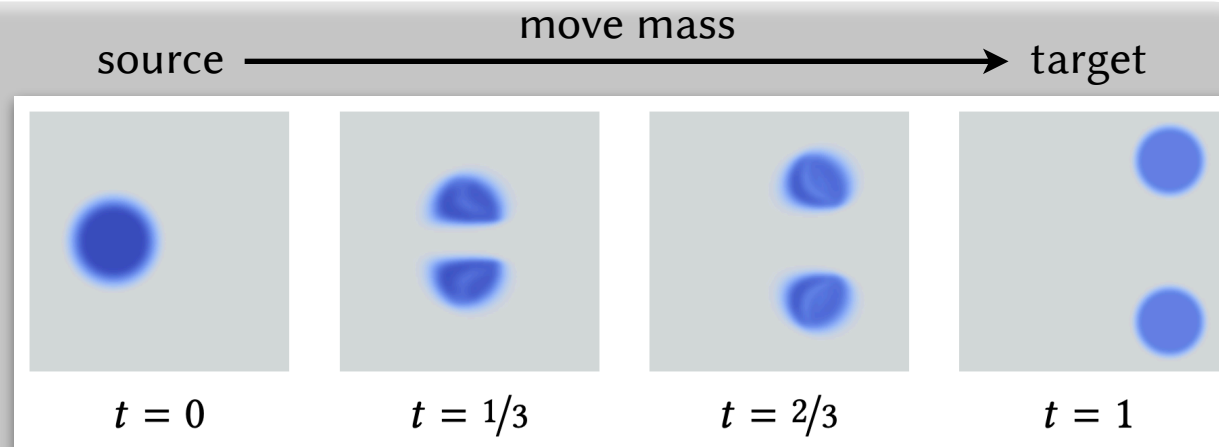
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$$\text{s. t. } \partial_t \phi + \frac{1}{2} \|\nabla \phi\|^2 \leq 0$$



quadratic constraint?

Quadratic
Inequality Constraints

$$x^{\top} Q x + c^{\top} x + d \leq 0$$

Cone constraints

$$\left\| Q^{1/2} x + \frac{1}{2} Q^{-1/2} c \right\|_2 \leq \left(\frac{1}{4} c^{\top} Q^{-1} c - d \right)^{1/2}$$

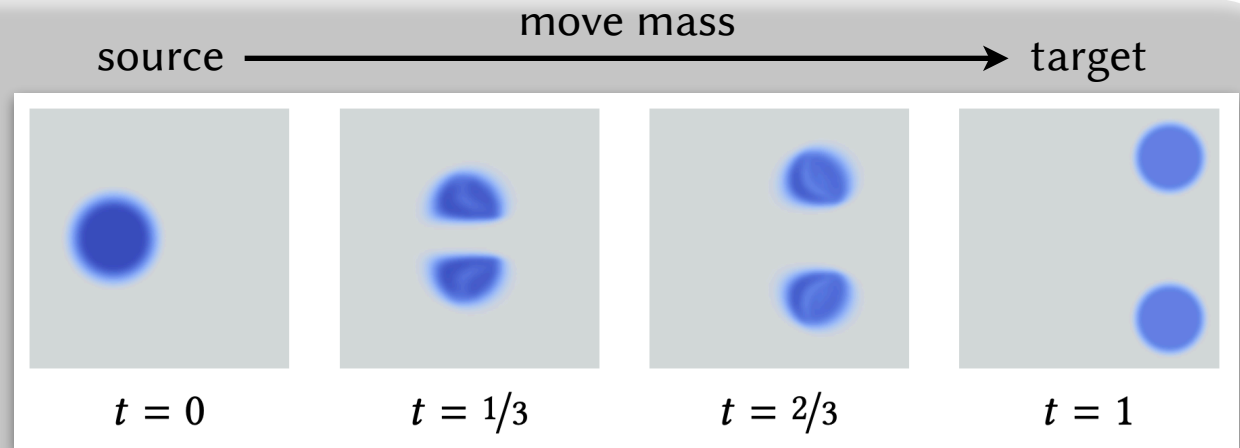
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We will see it again later...

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Inequality Constraints

$$x^{\top} Q x + c^{\top} x + d \leq 0$$

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OUR ROADMAP

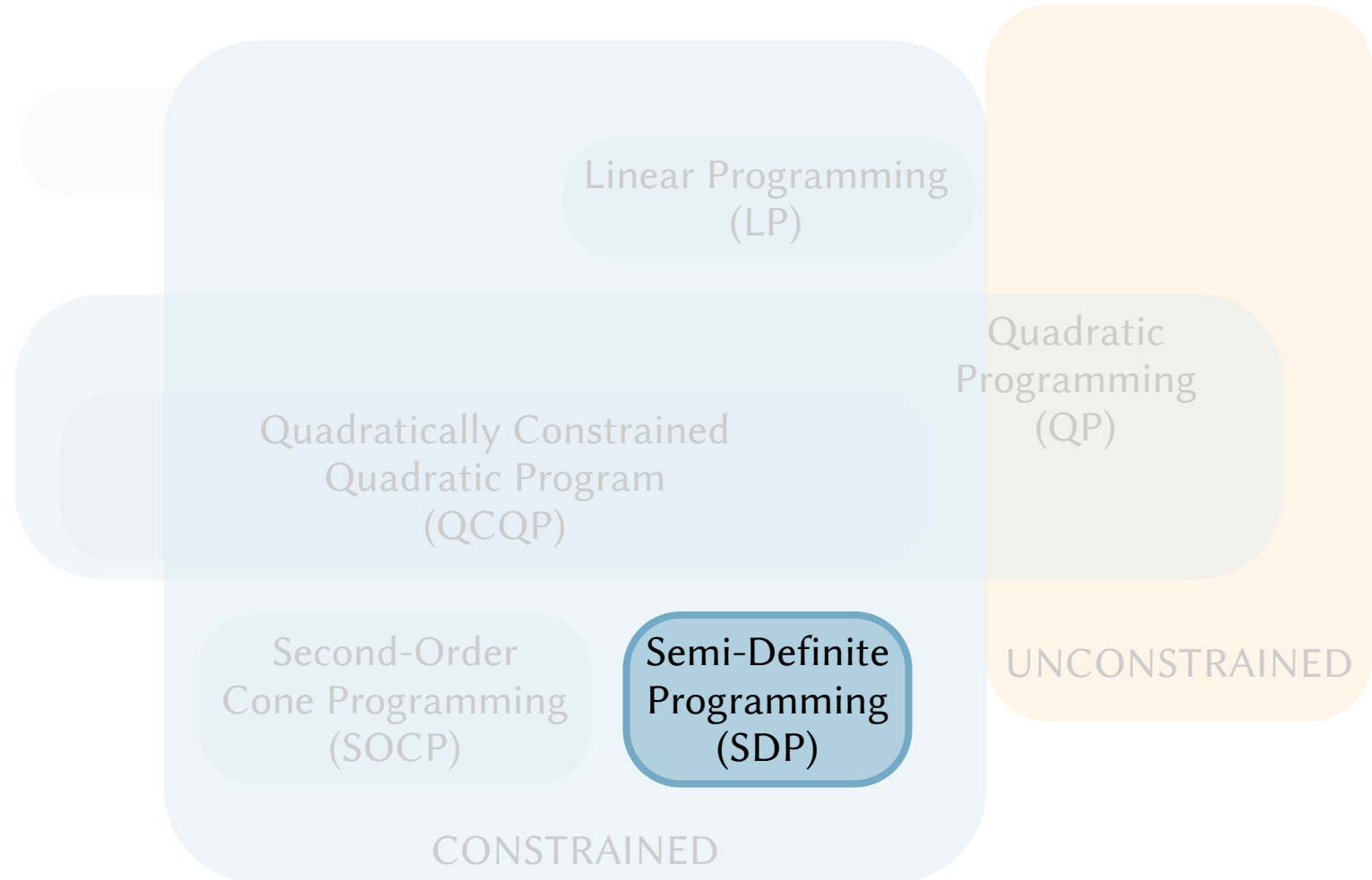
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- 4. Standard Convex Problems**

CONVEX RELAXATION

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SIMPLIFIED TAXONOMY OF CONVEX



STANDARD CONVEX PROBLEMS

SEMIDEFINITE PROGRAMMING (SDP)

minimize $\text{trace}(C^\top X)$
subject to $\text{trace}(A_i^\top X) \leq b_i$
 $X \succeq 0$

find the variable x that...

minimizes the **linear objective function**

subject to the **LMI and PSD constraints**

constraint is a **linear
matrix inequality (LMI)**

STANDARD CONVEX PROBLEMS

Volumetric mesh deformations

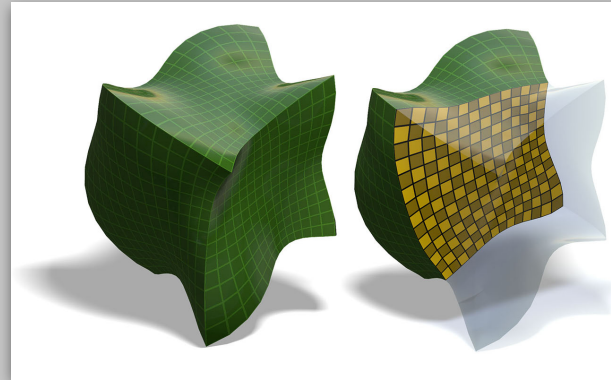
Controlling Singular Values with Semidefinite Programming

Kovalsky, Aigerman, Basri, Lipman (2014)

$$\min_{A \in \mathbb{R}^{n \times n}} \|A - B\|_F$$

$$\text{s.t.} \quad \begin{pmatrix} \Gamma I & A \\ A^T & \Gamma I \end{pmatrix} \succeq 0$$

$$\frac{A + A^T}{2} \succeq \gamma I$$



OUR ROADMAP

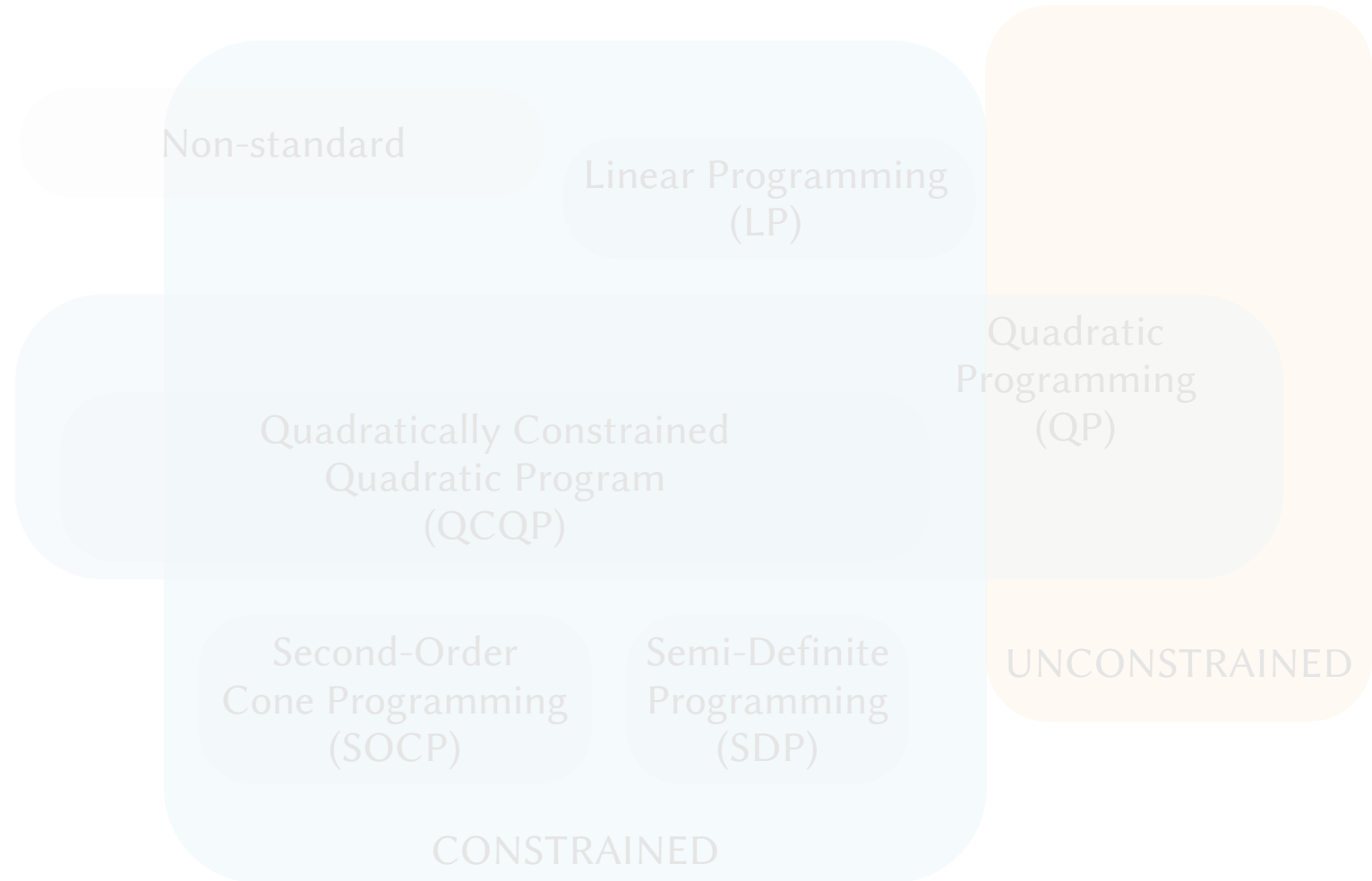
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SIMPLIFIED TAXONOMY OF CONVEX



COFFEE BREAK

 **Questions?**

OUR ROADMAP

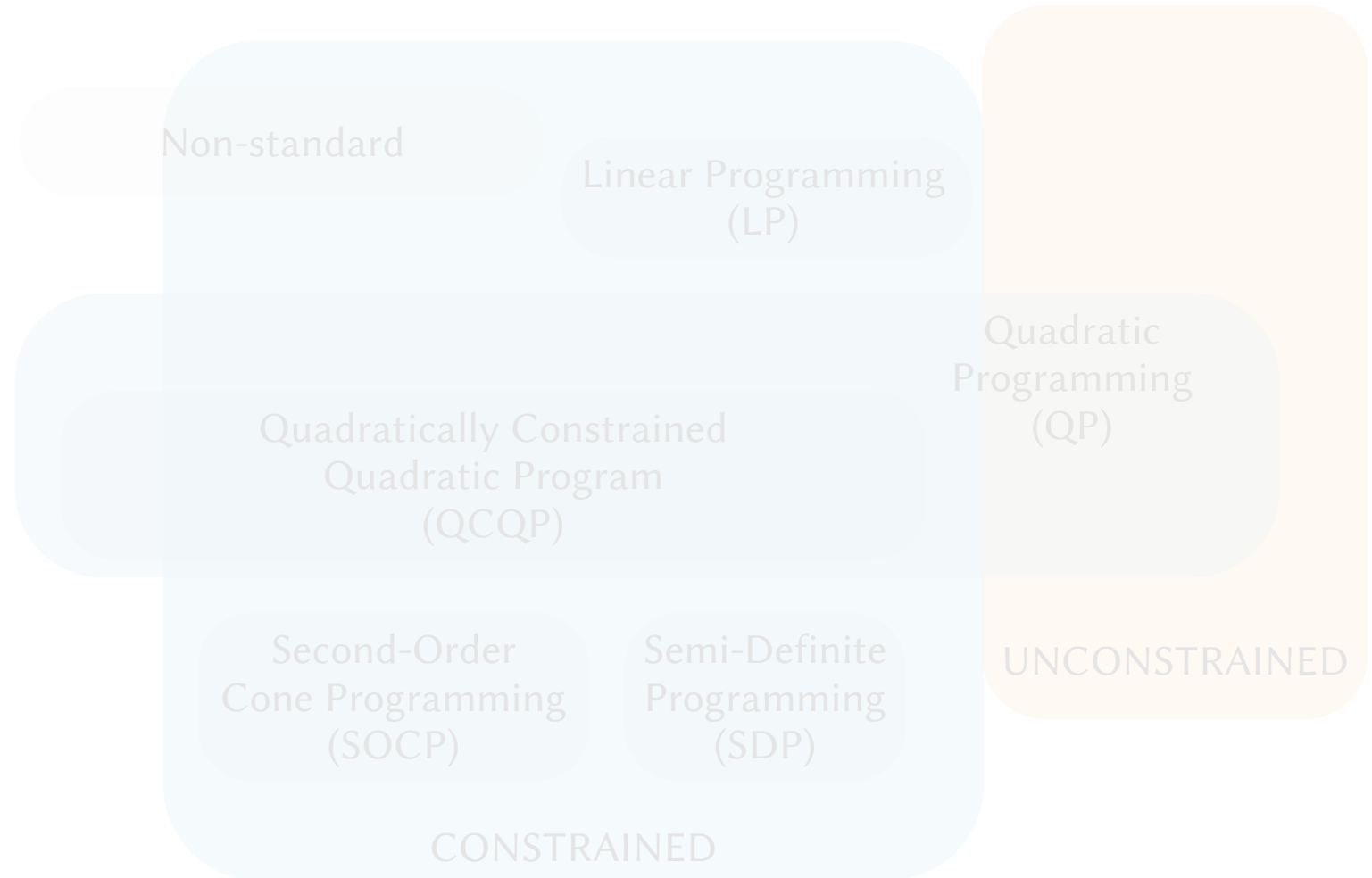
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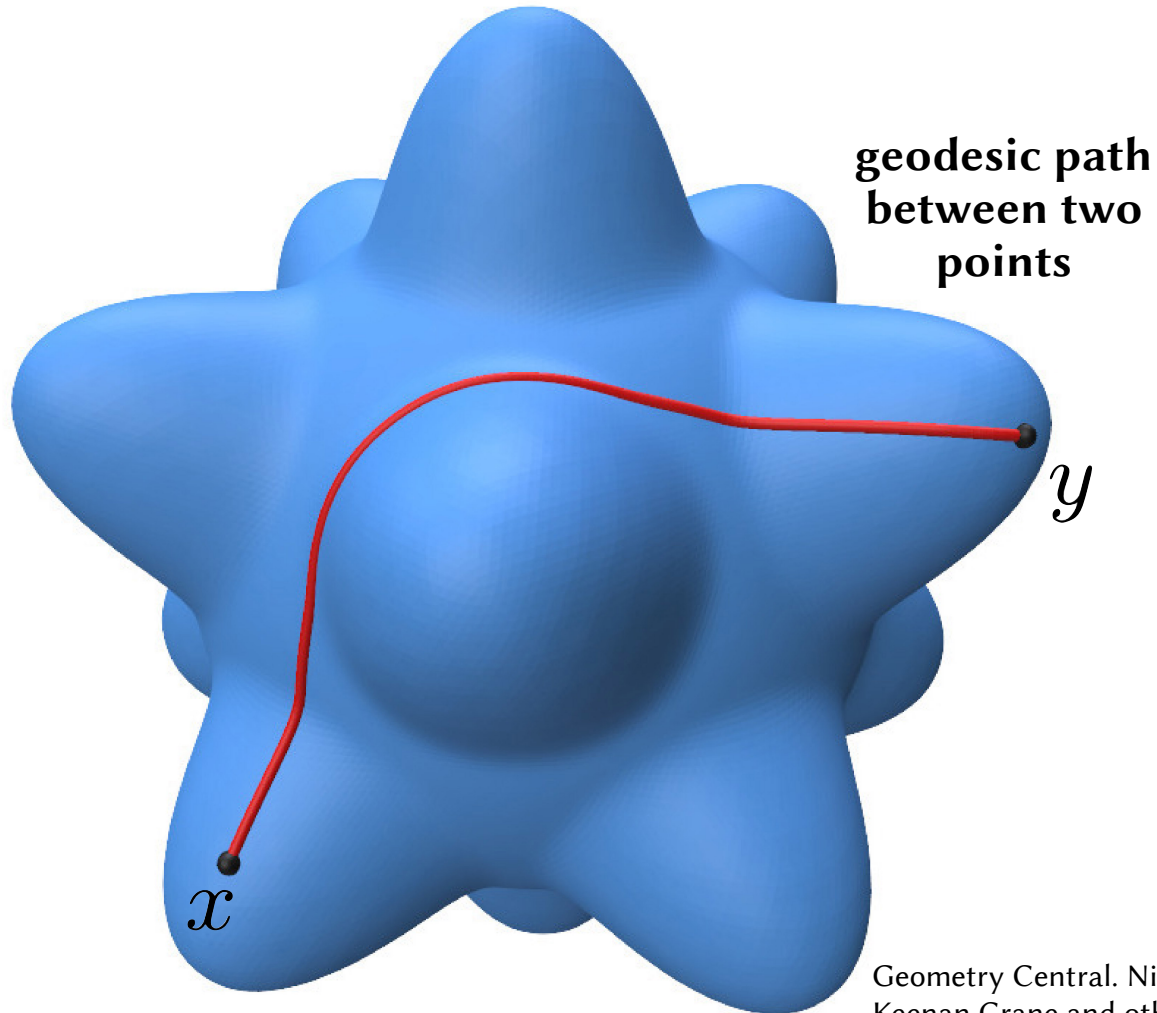
5. PDE Solutions
6. Mapping Problems
7. Optimal Transport
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SIMPLIFIED TAXONOMY OF CONVEX

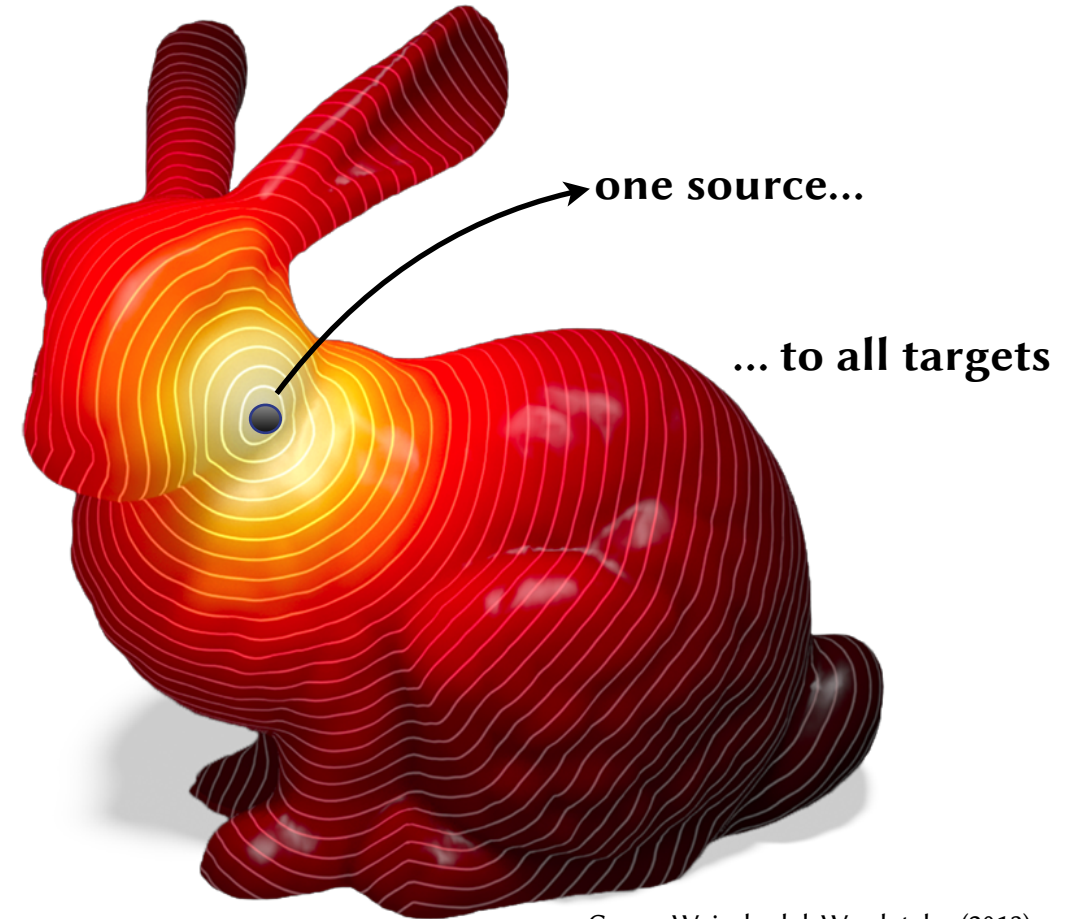


VISCOSITY SOLUTIONS

Computing geodesic distances



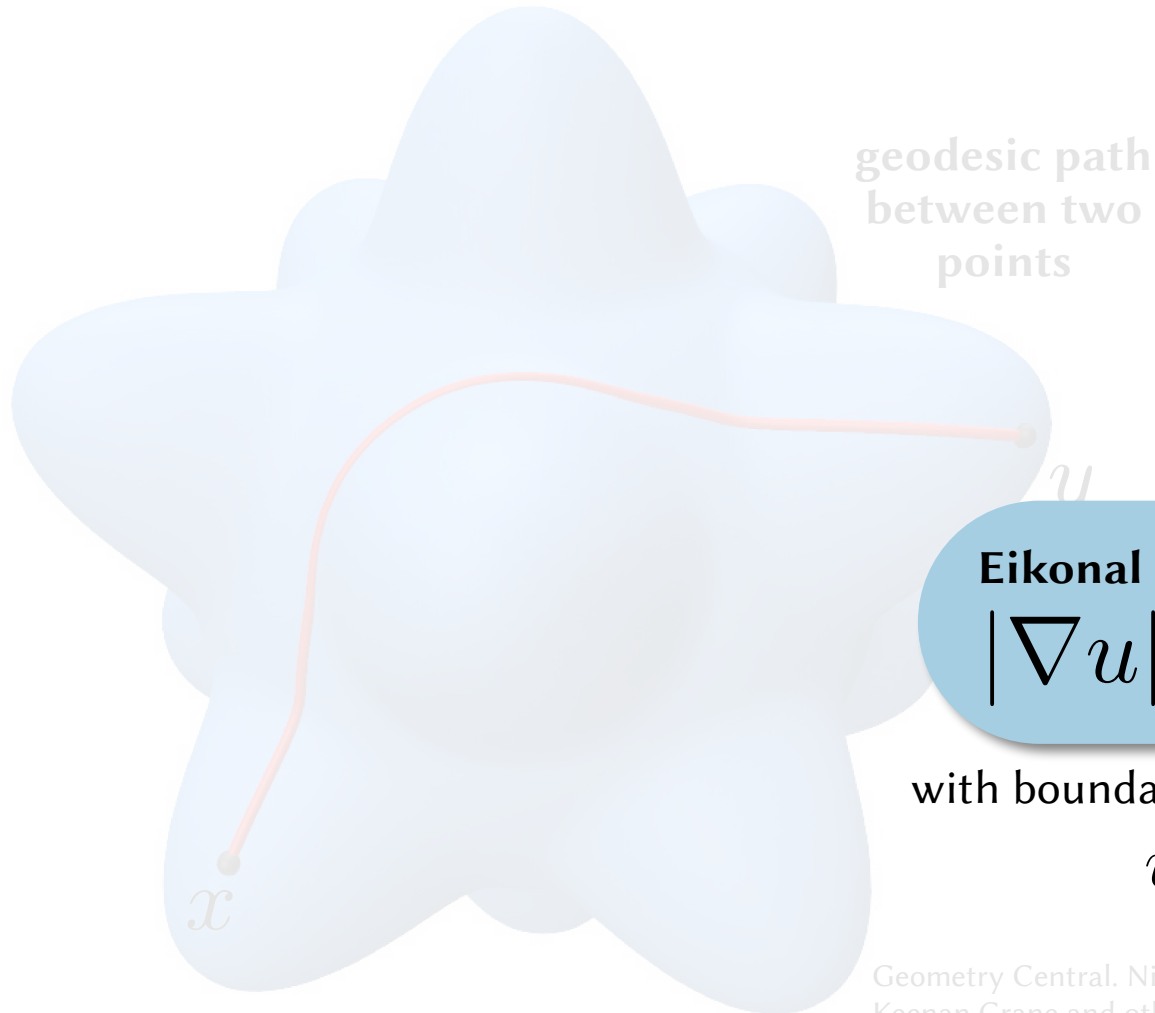
Geometry Central. Nicholas Sharp,
Keenan Crane and others (2019)



Crane, Weischedel, Wardetzky (2013)

VISCOSITY SOLUTIONS

Computing geodesic distances



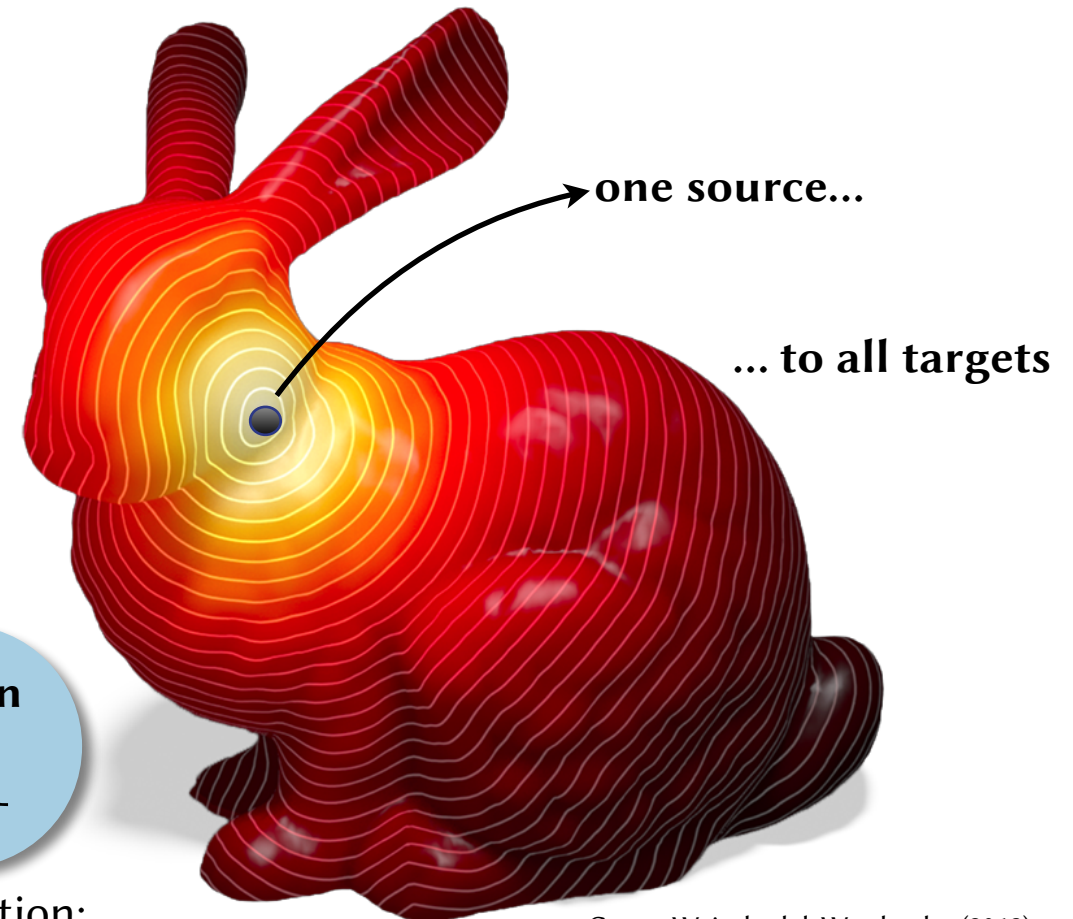
Eikonal equation

$$|\nabla u| = 1$$

with boundary condition:

$$u|_{x_0} = 0$$

Geometry Central. Nicholas Sharp,
Keenan Crane and others (2019)



Crane, Weischedel, Wardetzky (2013)

VISCOSITY SOLUTIONS

Computing geodesic distances

An ADMM-based Scheme for Distance Function Approximation Belyaev & Fayolle (2020)



VISCOSITY SOLUTIONS

Computing geodesic distances

An ADMM-based Scheme for Distance Function Approximation Belyaev & Fayolle (2020)



KEY INSIGHT

$$\max_{\phi} \int_{\Omega} \phi dx \text{ s.t. } |\nabla \phi| \leq 1, \phi|_{\partial\Omega} = 0$$



VISCOSITY SOLUTIONS

Question: What if we want the distances to be regularized instead of approximate?

A Convex Optimization Framework for Regularized Geodesic Distances

Edelstein, Guillen, Solomon, Ben-Chen (2020)

Regularizer

$$\mathcal{E}(u) = \int_{\Omega} F(\nabla u(x), x) d \text{Vol}(x)$$

A Convex Optimization Framework for Regularized Geodesic Distances

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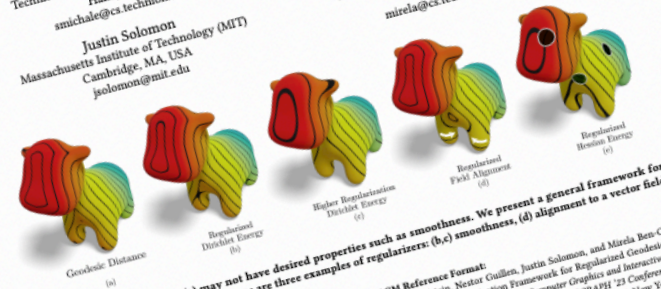


Figure 1: Geodesic distances (a) may not have desired properties such as smoothness. We present a general framework for regularized geodesic distances. Shown here are three examples of regularizers: (b,c) smoothness, (d) alignment to a vector field, and (e) boundary invariance.

ABSTRACT
We propose a general convex optimization problem for computing regularized geodesic distances. We show that under mild conditions the regularized problem is well posed. We propose three regularizers and provide efficient optimization algorithms. Additionally, we show how to generalize the approach to the all pairs case by formulating the problem on the product manifold, which leads to symmetric distances. Our regularized distances compare favorably to existing methods, in terms of robustness and ease of calibration.

CCS CONCEPTS
• Computing methodologies → Shape analysis

KEYWORDS

geodesic distance, convex optimization, triangle meshes

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SIGGRAPH '23 Conference Proceedings, August 6–10, 2023, Los Angeles, CA, USA
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ACM ISBN 978-1-60558-432-3/23/08
<https://doi.org/10.1145/3588432.3591525>

ACM Reference Format:
Michal Edelstein, Nestor Guillen, Justin Solomon, and Mirela Ben-Chen. 2023. A Convex Optimization Framework for Regularized Geodesic Distances. In *Special Interest Group on Computer Graphics and Interactive Techniques Conference Proceedings (SIGGRAPH '23 Conference Proceedings)*, August 6–10, 2023, Los Angeles, CA, USA. ACM, New York, NY, USA, 11 pages. <https://doi.org/10.1145/3588432.3591525>

1 INTRODUCTION

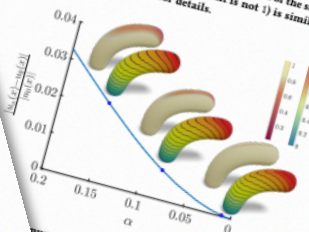
Distance computation is a central task in shape analysis. Distances are required for many downstream geometry processing applications, including shape correspondence, shape descriptors and remeshing. In many cases, however, exact geodesic distances are often required to regularize the distance-like function to improve performance of a downstream application. The geometry processing community has proposed myriad methods for computing geodesic distances (Crane et al. 2013; Solomon et al. 2014). However, a unified framework, including a controlled and easily calibratable approach to regularization is still missing.



Figure 13: Dirichlet regularized volumetric distances. (a) The input tetrahedral mesh. (b,c) Two cuts showing the distance to a point on the shoulder. (d,e) Distance to the boundary, where (d) is more smoothed than (e), i.e. has a larger δ value.



Figure 7: Scale invariance. While the distances are different between the uniformly scaled models, the area of the smoothing (where the norm of the gradient is not 1) is similar for all meshes. See the text for details.



Numerical solution on triangle meshes. The distances towards u_0 as α approaches 0. Note the different regions, whose width depends on α .

VISCOSITY SOLUTIONS

Question: What if we want the distances to be regularized instead of approximate?

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Edelstein, Guillen, Solomon, Ben-Chen (2023)

Regularizer

$$\mathcal{E}(u) = \int_{\Omega} F(\nabla u(x), x) d \text{Vol}(x)$$



VISCOSITY SOLUTIONS

Computing regularized geodesic distances.

**A Convex Optimization Framework
for Regularized Geodesic Distances**
Edelstein, Guillen, Solomon, Ben-Chen (2023)



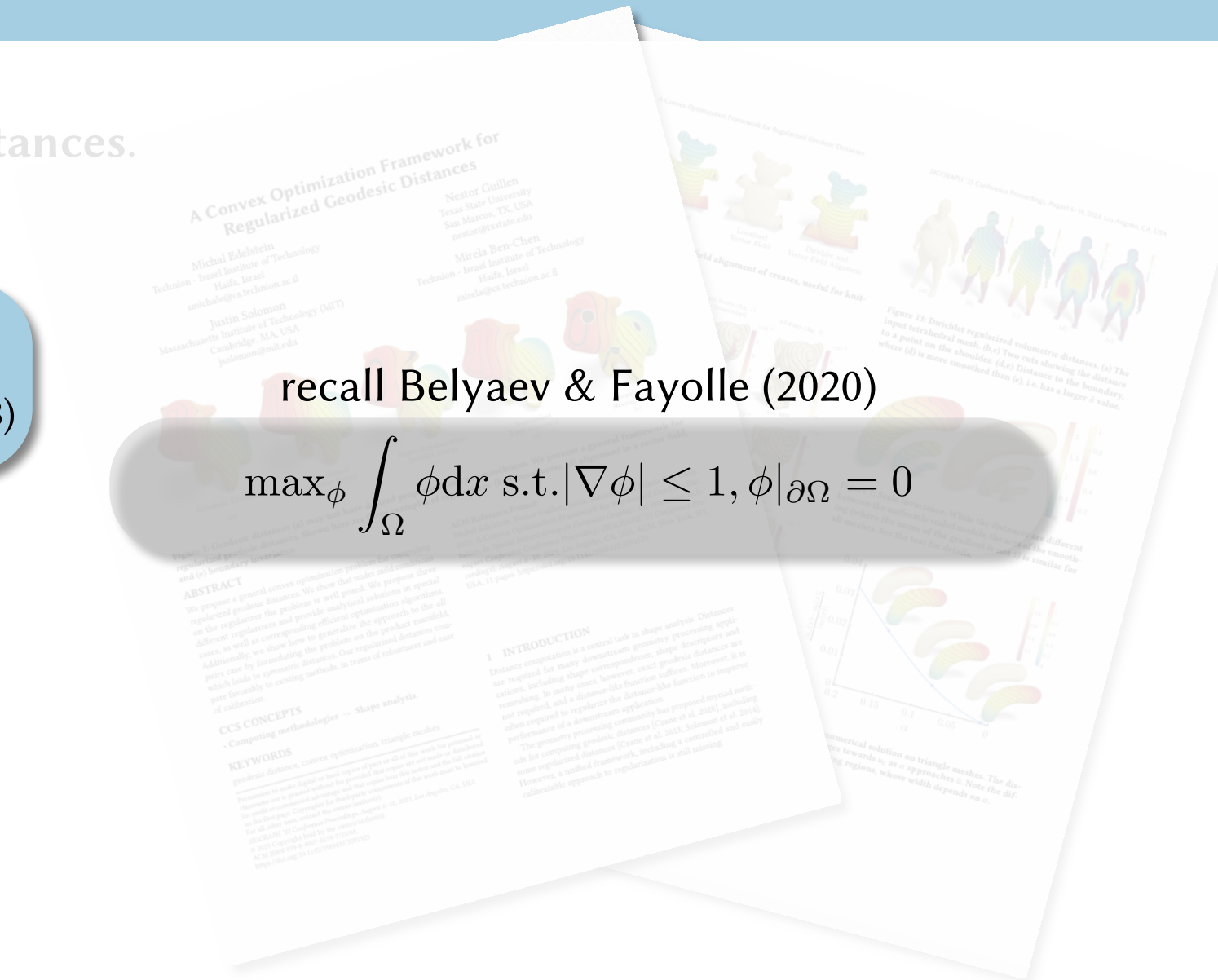
KEY INSIGHT

$$\begin{aligned} \min_u \mathcal{E}(u) - \int_{\mathcal{M}} u dx \\ \text{s.t. } |\nabla u| \leq 1, u|_{\partial\mathcal{M}} = 0 \end{aligned}$$

Same relaxation strategy: supersolutions

recall Belyaev & Fayolle (2020)

$$\max_{\phi} \int_{\Omega} \phi dx \text{ s.t. } |\nabla \phi| \leq 1, \phi|_{\partial\Omega} = 0$$



VISCOSITY SOLUTIONS

Question: What if we want to solve more general time-evolving PDE?

A Framework for Solving Parabolic Partial Differential Equations on Discrete Domains

Mattos Da Silva, Stein, Solomon (2024)

Second-order parabolic PDE

$$\frac{\partial u}{\partial t} + H(x, u, \nabla u) = \varepsilon \Delta u$$



VISCOSITY SOLUTIONS

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recall Edelstein et al. (2023)

Regularizer

$$\mathcal{E}(u) = \int_{\Omega} F(\nabla u(x), x) d \text{Vol}(x)$$

Eikonal equation

$$|\nabla u| = 1$$

first-order PDE

static

VISCOSITY SOLUTIONS

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Second-order parabolic PDE

$$\frac{\partial u}{\partial t} + H(x, u, \nabla u) = \varepsilon \Delta u$$

Same* relaxation strategy: supersolutions

first, apply splitting technique.

1. $\frac{\partial u}{\partial t} = \varepsilon \Delta u$ Linear solve

2. $\frac{\partial u}{\partial t} + H(x, \nabla u, u) = 0$ Convex relaxation

3. $\frac{\partial u}{\partial t} = \varepsilon \Delta u$ Linear solve, again

VISCOSITY SOLUTIONS

Question: What if we want to solve more general time-evolving PDE?



KEY INSIGHT

$$\begin{aligned} &\arg \min_u \int_{\mathcal{M}} u(x) \, d\text{Vol}(x) \\ &\text{subject to } \frac{1}{h} (u - u_n^{(1)}) + H(x, \nabla u, u) \geq 0 \\ &\quad \text{for all } x \in \mathcal{M}. \end{aligned}$$

Second-order parabolic PDE

$$\frac{\partial u}{\partial t} + H(x, u, \nabla u) = \varepsilon \Delta u$$

Same* relaxation strategy: supersolutions

first, apply splitting technique.

$$\frac{\partial u}{\partial t} = \varepsilon \Delta u \quad \text{Linear solve}$$

$$2. \quad \frac{\partial u}{\partial t} + H(x, \nabla u, u) = 0 \quad \text{Convex relaxation}$$

$$3. \quad \frac{\partial u}{\partial t} = \varepsilon \Delta u \quad \text{Linear solve, again}$$

OUR ROADMAP

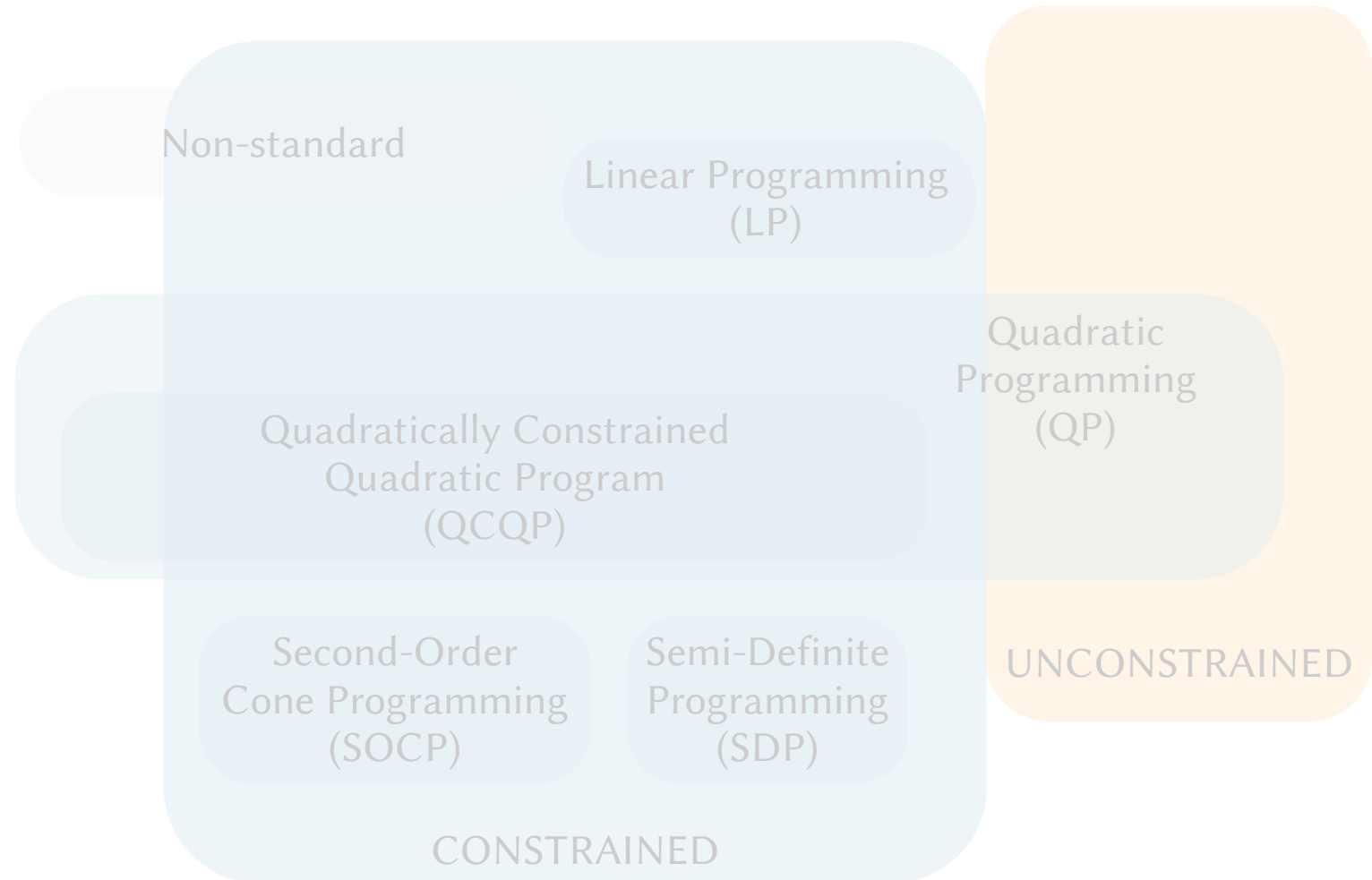
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SIMPLIFIED TAXONOMY OF CONVEX



MAPPING PROBLEMS

Point-to-point correspondence

Point Registration via Efficient Convex Relaxation

Maron, Dym, Kezurer, Kovalsky, Lipman (2016)



MAPPING PROBLEMS

Relaxing QCQP into SDP-LC

Procrustes matching

minimize $\|RP - QX\|_F^2$
s.t. $R^\top R = I, X$ a permutation



KEY INSIGHT

non-convex QCQP can be
relaxed to SDP at the cost of
exactness

MAPPING PROBLEMS

Relaxing QCQP into SDP-LC

Procrustes matching

minimize $\|RP - QX\|_F^2$
s.t. $R^\top R = I, X$ a permutation



KEY INSIGHT

non-convex QCQP can be relaxed to SDP at the cost of exactness

lots of steps... let's stick to the big ideas!

introduce new variable

$$Z = zz^\top, z = [\text{vec}(R), \text{vec}(X)]$$

and rewrite in standard quadratic

constraints are then linear, but also introduces PSD and $\text{rank}(1)$ constraints

drop the $\text{rank}(1)$ constraints

MAPPING PROBLEMS

Question: What if instead of relaxing the Procrustes matching, we relax the requirement that correspondences be exact point-to-point bijections?

💡 **lesson:**

another strategy is to relax the problem *itself* to obtain an already convex formulation instead of performing a proper relaxation.

MAPPING PROBLEMS

Soft Maps Between Surfaces

Solomon, Nguyen, Butscher, Ben-Chen, Guibas (2012)



KEY INSIGHT

Replace the “all or nothing” bijection constraints with linear probabilistic ones.
allow mass-splitting



OUR ROADMAP

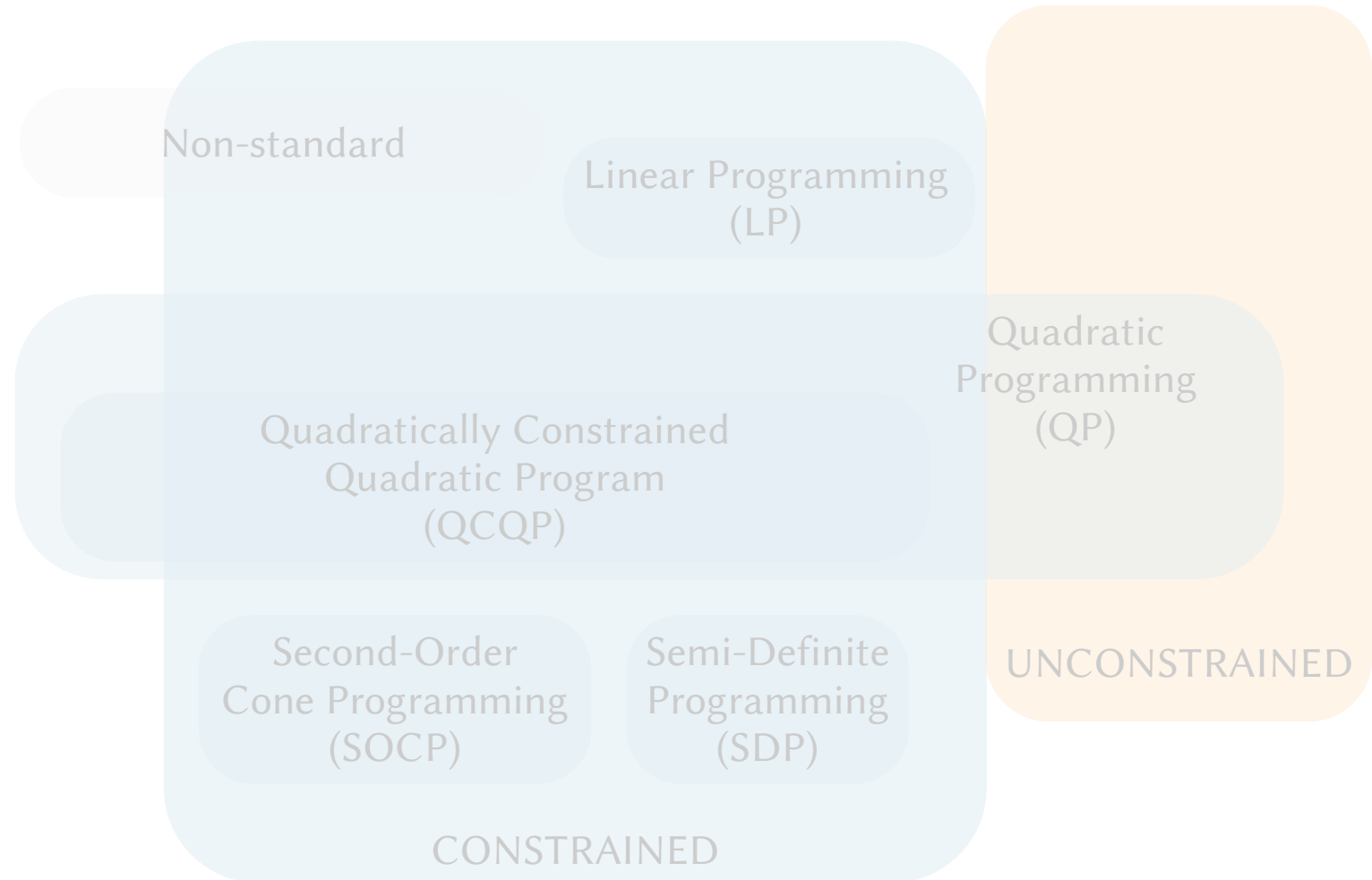
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SIMPLIFIED TAXONOMY OF CONVEX



OPTIMAL TRANSPORT

Optimal transport

Monge's original
formulation

$$\int_M \frac{1}{2} c(x, T(x)) d\mu_0(x)$$

$$\text{s. t. } T_{\#}\mu_0 = \mu_1$$

NON-CONVEX!

 seeking a deterministic map T
that maps points to points.

OPTIMAL TRANSPORT

Optimal transport

Kantorovich relaxation

$$\min_{\pi} \int \int \frac{1}{2} c(x, y) d\pi(x, y)$$

$$\text{s. t. } \pi \in \Pi(\mu_0, \mu_1)$$

💡 seeking a joint probability distribution.

Earth Mover's Distances on Discrete Surfaces

Solomon, Rustamov, Guibas, Butscher (2014)



Convolutional Wasserstein Distances: Efficient Optimal Transportation on Geometric Domains.

Solomon, de Goes, Peyré, Cuturi, Butscher,
Nguyen, Du, Guibas (2015)



OPTIMAL TRANSPORT

Optimal transport

Benamou-Brenier

$$\min_{\mu_t, v_t} \int_0^1 \int_M \frac{1}{2} \|v_t(x)\|^2 d\mu_t(x) dt$$

$$\text{s. t. } \partial \mu_t + \nabla \cdot (\mu v) = 0$$

$$\mu(0) = \mu_0, \mu(1) = \mu_1$$

NON-CONVEX!



change of variable

$$m = \mu v$$

$$\min_{\mu_t, m_t} \int_0^1 \int_M \frac{1}{2} \frac{\|m_t(x)\|^2}{\mu_t} d\mu_t(x) dt$$

$$\text{s. t. } \partial \mu_t + \nabla \cdot m = 0$$

$$\mu(0) = \mu_0, \mu(1) = \mu_1$$

CONVEX

OPTIMAL TRANSPORT

Optimal transport

Dynamical Optimal Transport on Discrete Surfaces

Lavenant, Claici, Chien, Solomon

Dynamical Optimal Transport on Discrete Surfaces

HUGO LAVENANT, Université Paris-Sud
SEBASTIAN CLAICI, Massachusetts Institute of Technology
EDWARD CHIEN, Massachusetts Institute of Technology
JUSTIN SOLOMON, Massachusetts Institute of Technology

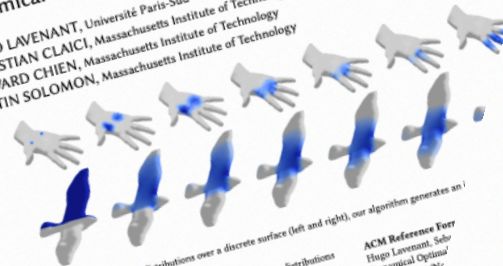


Fig. 1. Given two probability distributions over a discrete surface (left and right), our algorithm generates an evolution of the surface into account.

We propose a technique for interpolating between probability distributions on discrete surfaces, based on the theory of optimal transport. Unlike previous attempts that use linear programming, our method is based on the dynamical formulation of quadratic optimal transport proposed for flat domains by Benamou and Brenier [2000], adapted to discrete surfaces, which structure-preserving construction yields a Riemannian metric on the (finite-dimensional) space of probability distributions on a discrete surface. From a practical perspective, our technique provides a smooth interpolation between distributions on discrete surfaces with less diffusion than state-of-the-art algorithms involving entropic regularization. Beyond interpolation, we show how our discrete notion of optimal transport extends to other tasks, such as distribution-valued Dirichlet problems and time integration of gradient flows.

CCS Concepts: • Computing methodologies → Shape analysis; • Mathematics of computing → Interpolation; Convex optimization; Partial differential equations;

Additional Key Words and Phrases: Optimal Transport, Wasserstein Distance, Discrete Differential Geometry

Authors' addresses: Hugo Lavenant, Université Paris-Sud, Orsay, France; Sebastian Claici, Massachusetts Institute of Technology, Cambridge, MA; Edward Chien, Massachusetts Institute of Technology, Cambridge, MA; Justin Solomon, Massachusetts Institute of Technology, Cambridge, MA.

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<https://doi.org/10.1145/3271217.3273064>

2018-09-23 09:53, Page 1 of 1-16

ACM Reference Format:
Hugo Lavenant, Sebastian Claici, Edward Chien, Justin Solomon. 2018. Dynamical Optimal Transport on Discrete Surfaces. Article 250 (September 2018), 16 pages.
DOI: [10.1145/3271217.3273064](https://doi.org/10.1145/3271217.3273064)

INTR/Probabil/that co local/like is

5.3 Convergence with discretization in space and time
As indicated in Section 3, it is not known theoretically whether our discrete distance converges to the true Wasserstein distance when the mesh is refined. This is also the case as far as the proof of Erbar et al. [2017], but doing so is out of the scope of this article.

In Figure 6, however, we present some experiments indicating that convergence under space and time refinement is likely to be true.

Table 1. Timing data for various meshes and boundary data from the figures (numbers listed in the table). N denotes the number of time discretization points and α is the value of the congestion regularization parameter (see Section 5.4). For the ADMM method, the number of iterations and timing are given. Iterations were stopped once an error of 10^{-4} was reached for the L^2 norm of both the primal and dual residual. One can see that the time per iteration depends on the size of the mesh and the temporal grid, but the number of iterations of the optimization problem is quite insensitive to these parameters and rather depends on the boundary conditions and the regularization parameter. For the CVX implementation of the optimization problem, the solver time and the total time (includes CVX pre-processing) are given. Standard precision settings were used, but are hard to interpret absolutely due to unknown algorithmic rearrangement of the problem. * denotes that CVX reported a failure in this case. Results obtained on an 8-core 3.40GHz Intel i7 processor with 32GB RAM.

Mesh	Face	N	V	T	α	ADMM Iter.	ADMM Time (s)	Mesh Time (s)	CVX Total (s)
Function sphere	10	13	1020	2024	0.02	546	16	21	27
Function sphere	10	31	1020	2024	0.02	547	47	114	122
Hand	8	13	1515	3026	0.02	846	858	37	37
Hand	8	31	1515	3026	0.02	929	97	174	191
Armadillo	7	31	5002	10000	0.02	808	332	766	862
Armadillo	7	31	5002	10000	0.1	808	332	3729	3970
Face	2	31	5002	10000	0.1	415	649	144	1054
Face	2	31	5002	10000	0.1	535	155	1829	1964
Plane square	9	31	3772	7540	0.1	565	144	764	851
Plane square	9	31	3772	7540	0.1	565	473	10270	11082

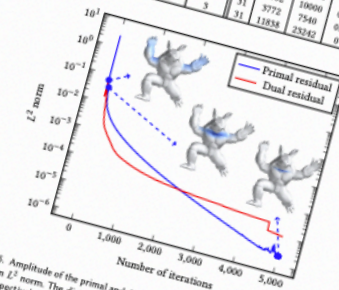


Fig. 5. Amplitude of the primal and dual residual [Boyd et al. 2011, Section 3.3] in L^2 norm. The distributions μ^0 and μ^1 are delta functions located on respectively the right and left hand of the armadillo. We also show the midpoint $\mu^{1/2}$ for different numbers of iterations (10,50 and 5000). After a few hundred iterations, there is no visible difference in $\mu^{1/2}$. There is a jump in the value of the dual residual at around 4000 iterations. This is due to a change in the value of the parameter r , which is updated according to the heuristic rule presented in Section 3.4.1 of [Boyd et al. 2011].

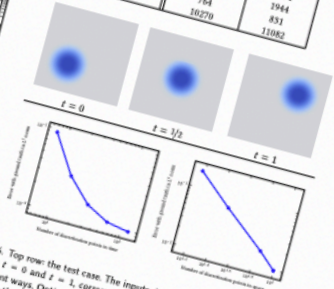


Fig. 6. Top row: the test case. The inputs, i.e. probability distributions at times $t = 0$ and $t = 1$, correspond to the same density translated two different ways. Optimal transport predicts that at time $t = 1/2$ we should observe the same density again, but translated to the midpoint between the two inputs. This gives us ground truth we can use to verify our algorithm's output. Bottom row: convergence plots. On the left: error, measured in L^1 norm, where the mesh is fixed (see plots). On the right: error, measured in L^2 norm, where the mesh is fixed (see plots). On the left: error, measured in L^1 norm, where the number N of discretization points in time varies. On the right: error, measured in L^2 norm, where the number of discretization points in time is fixed (127 points) and the mesh is a regular triangle mesh whose number of points per side varies and is plotted on the x-axis.

These were conducted in the simplest case: translation of a given density on a flat space. For this problem, the ground truth is known. We have used a regular triangle mesh with an increasing number of points per side. The error was evaluated at time $t = 1/2$ between the computed geodesic and the ground truth. As a measure of error, as the distributions are compactly supported, we use a total variation norm (in other words the L^1 norm between the densities) rather

OUR ROADMAP

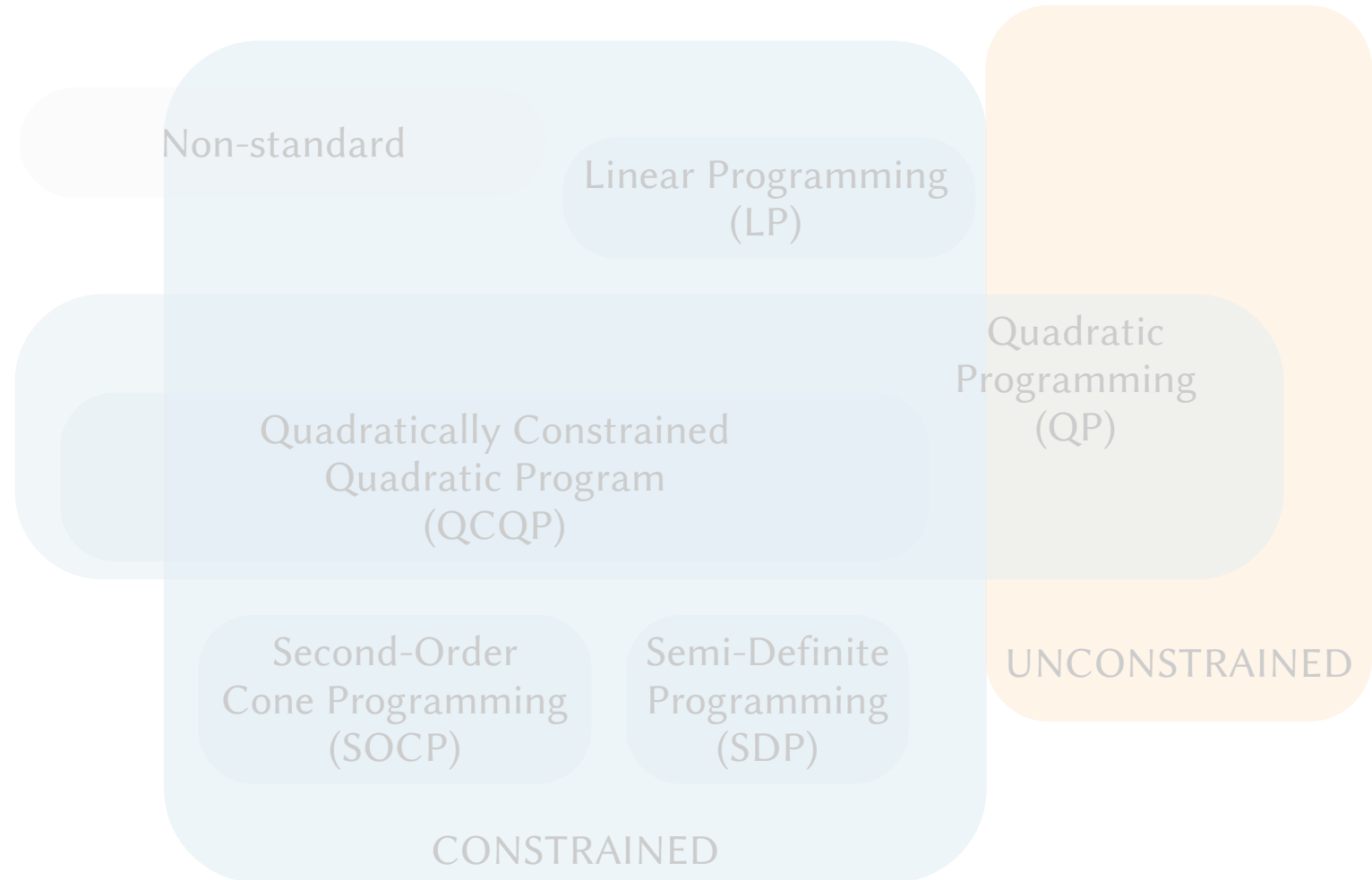
OPTIMIZATION

1. The Fundamentals
2. Convexity
3. Why Convexity?
4. Standard Convex Problems

CONVEX RELAXATION

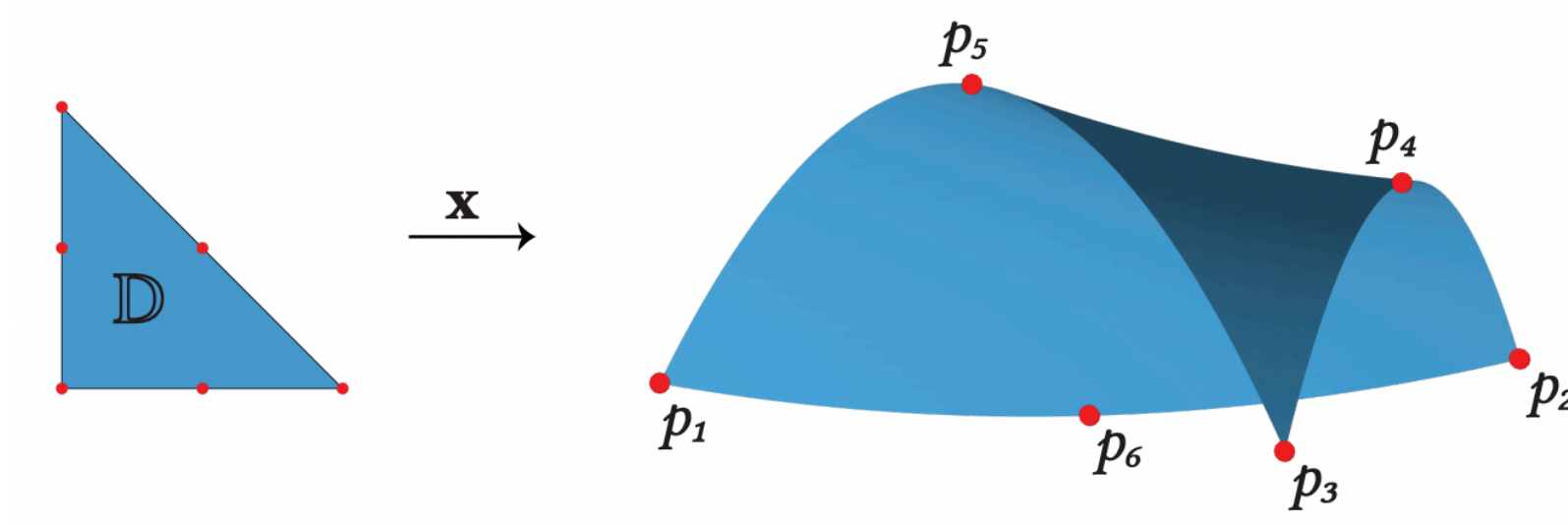
5. Viscosity Solutions
6. Mapping Problems
7. Optimal Transport
8. SOS Relaxations
9. Convex Substructures

SIMPLIFIED TAXONOMY OF CONVEX



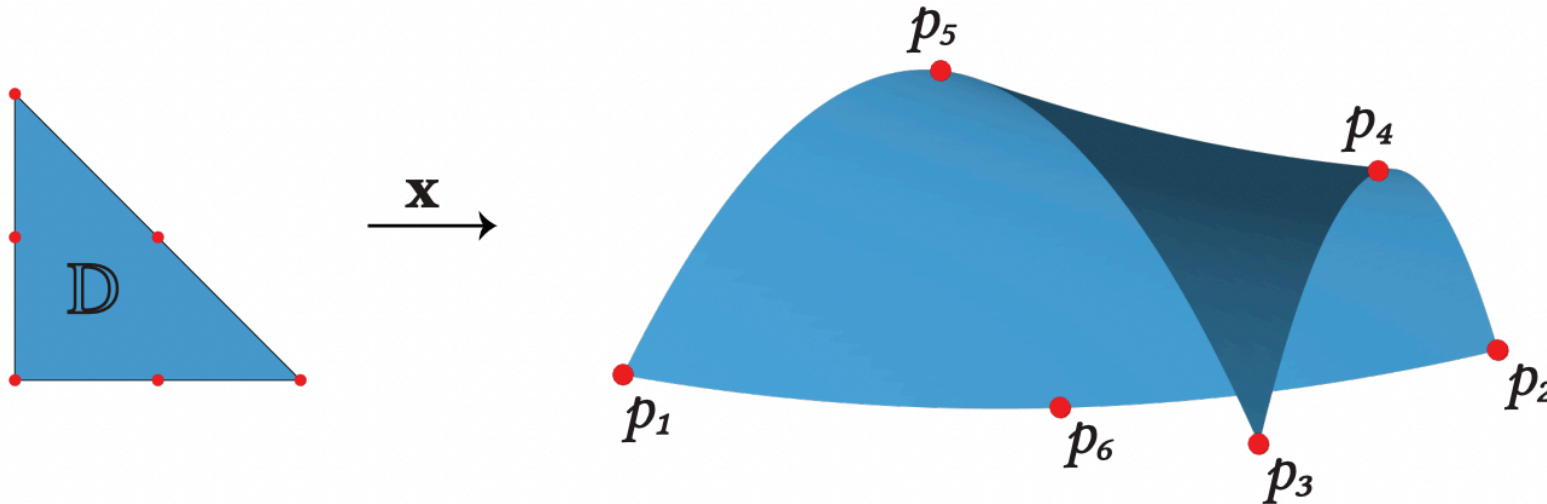
SOS RELAXATION

↪ This will connect back to SDP relaxation



SOS RELAXATION

↪ This will connect back to SDP relaxation



Putinar's Positivity Theorem

If f is polynomial, then f being nonnegative on $\mathbb{D}$ is equivalent to f being expressible as a sum of squares of polynomials.

SOS RELAXATION

equivalent to

Typical Optimization Problem

$$\min_{x \in \mathbb{D}} f(x)$$

Reformulation with Linear Objective

$$\begin{aligned} &\max \lambda \\ &\text{s.t. } f(x) - \lambda \geq 0 \\ &\quad x \in \mathbb{D} \end{aligned}$$

Putinar's Positivity Theorem

If f is polynomial, then f being nonnegative on $\mathbb{D}$ is equivalent to f being expressible as a sum of squares of polynomials.

SOS RELAXATION

Typical Optimization Problem

$$\min_{x \in \mathbb{D}} f(x)$$

Reformulation with Linear Objective

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Putinar's Positivity Theorem

If f is polynomial, then f being nonnegative on $\mathbb{D}$ is equivalent to f being expressible as a sum of squares of polynomials.

Can solve via SOS relaxation if:

domain compact with polynomial boundary

objective is polynomial function

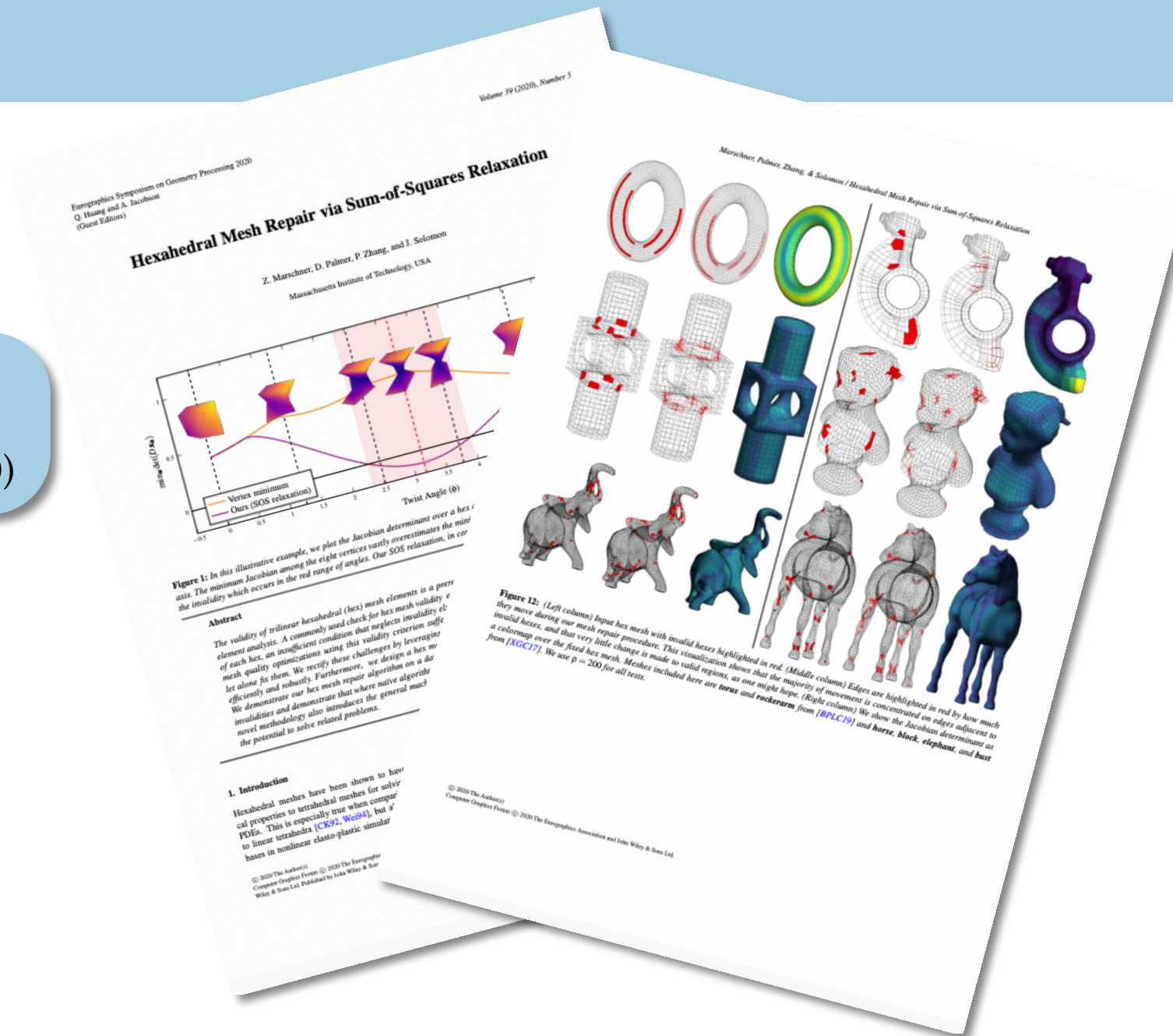
Solve resulting problem via SDP relaxation!

SOS RELAXATION

Mesh repair

Hexahedral Mesh Repair via Sum-of-Squares Relaxation

Marschner, Palmer, Zhang, Solomon (2020)



OUR ROADMAP

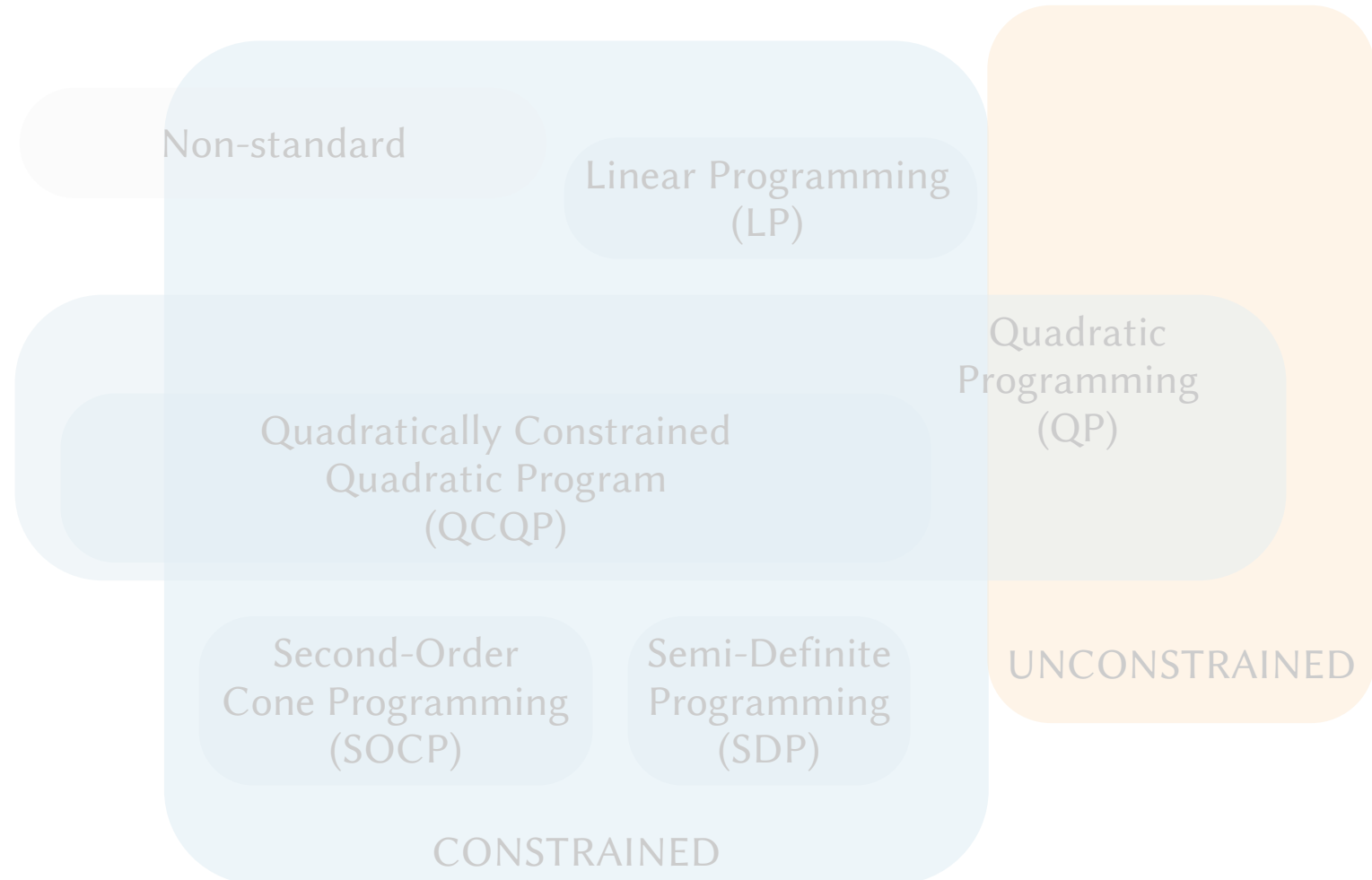
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CONVEX RELAXATION

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SIMPLIFIED TAXONOMY OF CONVEX



CONVEX SUBSTRUCTURES

💡 lesson:

A number of optimization problems cannot be recast as fully convex. A *hidden convexity* can at least isolate the non-convex part. While this strategy is not a proper convex relaxation, it can lead to optimization algorithms that enjoy some of the benefits of convex optimization.

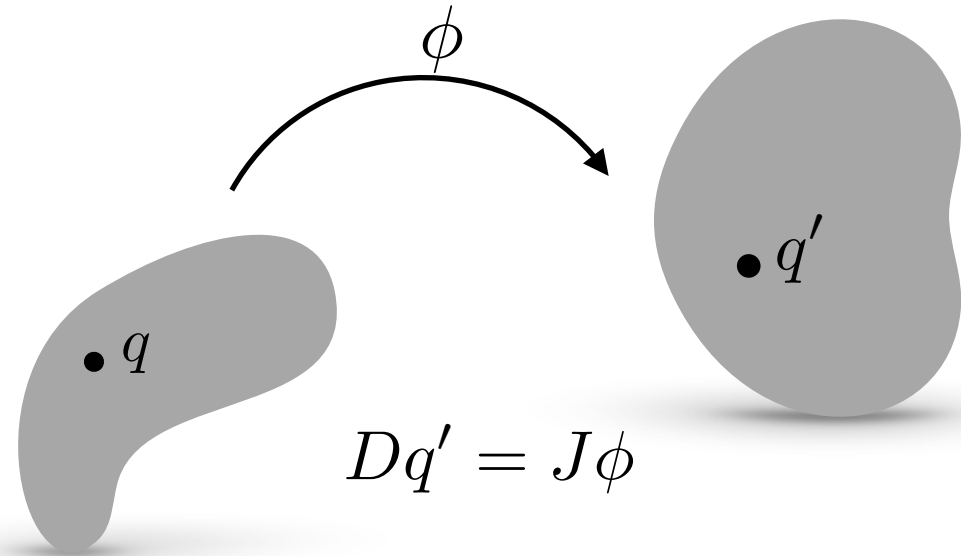
CONVEX SUBSTRUCTURES

🚧 Identifying convex substructure in distortion energies

Distortion energy

$$E(q) := \sum_i w_i f((Dq)_i)$$

NON-CONVEX!

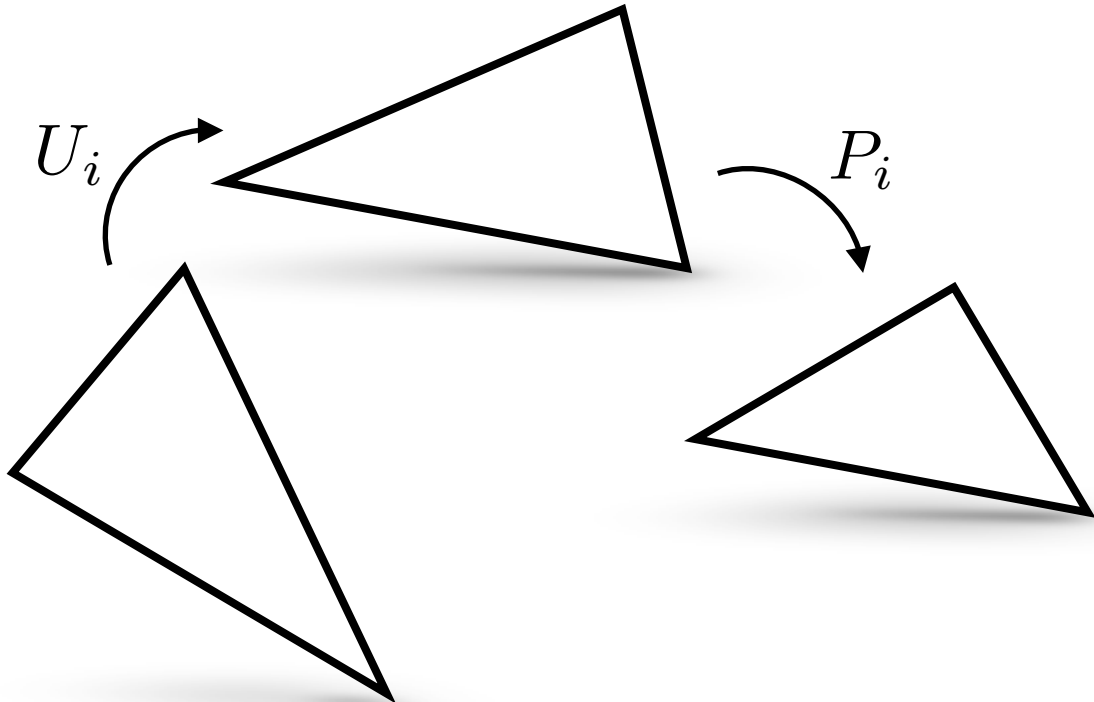


Deformation gradient

CONVEX SUBSTRUCTURES

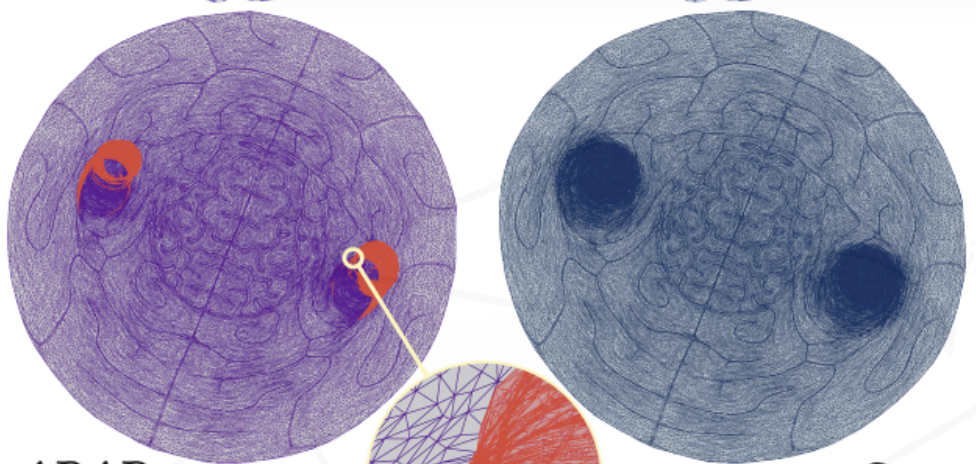
Apply polar decomposition to each Jacobian matrix $J_i = U_i P_i$

$$\begin{aligned} \min_{U \in SO(d), P \in \mathcal{S}_+^d} E(Dq) &= \sum_i w_i f(P_i) \\ \text{s.t. } (Dq)_i - U_i P_i &= 0 \end{aligned}$$



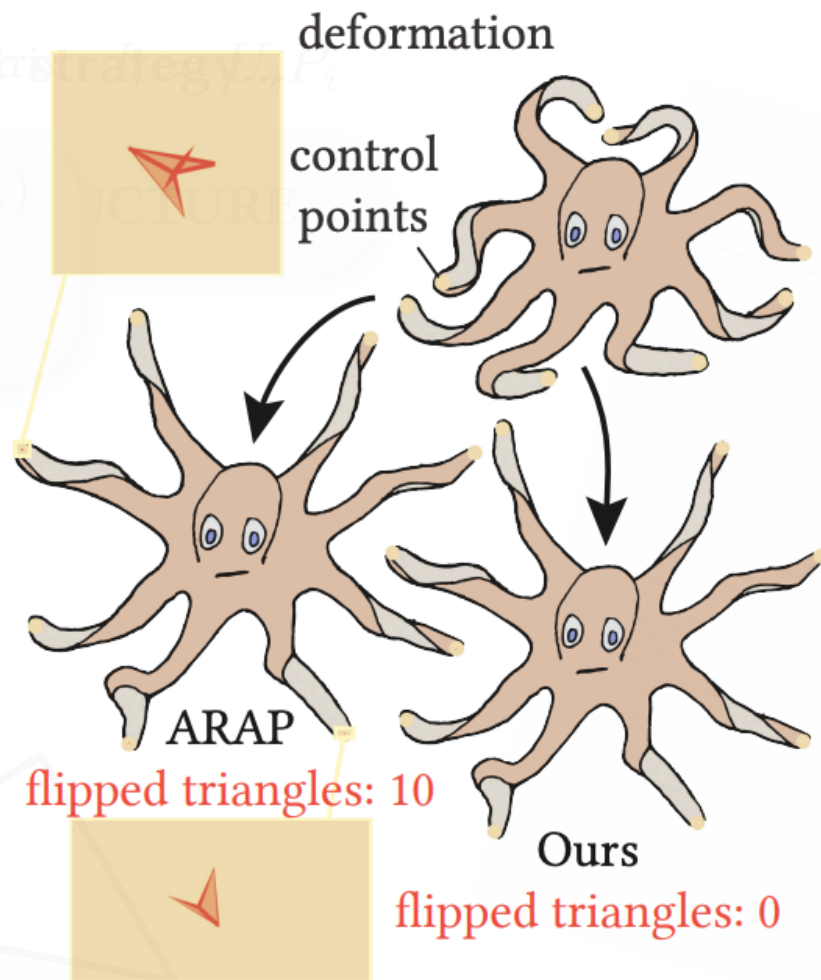
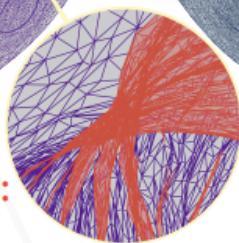
Stein, Li, Solomon (2021)

CONVEX SUBSTRUCTURES



ARAP
flipped triangles:
13590

Ours
flipped triangles:
0



many possible applications!

mon (2021)

Stein, Li, Solomon (2021)

CONVEX SUBSTRUCTURES

Question: What happens if we add dynamics?

Lagrangian Mechanics

convex

concave

$$\min \mathcal{L}, \quad \mathcal{L} = K - E$$

the solution of this optimization problem gives
the equations of motion

Not obvious that the hidden
convexity will be helpful!

CONVEX SUBSTRUCTURES

Question: What happens if we add dynamics?

Lagrangian Mechanics

$$\min \mathcal{L}, \quad \mathcal{L} = K - E$$

convex $\swarrow$ K E $\nwarrow$ concave

the solution of this optimization problem gives
the equations of motion

Not obvious that the hidden
convexity will be helpful!

Mostly Convex Reformulation

$$\min K' + E'$$

convex $\swarrow$ K' E' $\nwarrow$ hidden convexity

Preserve first-order optimality constraints!

simplified preview
(not the full story)

CONVEX SUBSTRUCTURES

Question: What happens if we add dynamical systems?

Lagrangian Mechanics

Variational Elastodynamic Simulation

Mattos Da Silva, Sellán, Pacheco-Tallaj, Solomon (2025)

Solution gives equations of motion

Not obvious that the hidden convexity will be helpful!

Variational Elastodynamic Simulation
LETICIA MATTOS DA SILVA, Massachusetts Institute of Technology
SILVIA SELLÁN, Massachusetts Institute of Technology
NATALIA PACHECO-TALLAJ, Massachusetts Institute of Technology
JUSTIN SOLOMON, Massachusetts Institute of Technology

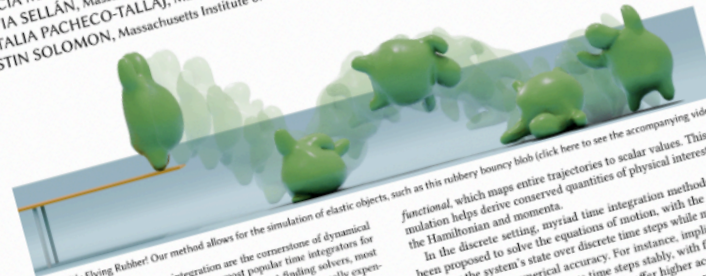


Fig. 1. It's Flying Rubber! Our method allows for the simulation of elastic objects, such as this rubbery bouncy blob (click here to see the accompanying video).

Numerical schemes for time integration are the cornerstone of dynamical simulations for deformable solids. The most popular time integrators for isotropic distortion energies rely on nonlinear root-finding solvers, most prominently, Newton's method. These solvers are computationally expensive and sensitive to ill-conditioned Hessians and poor initial guesses; these difficulties can particularly hamper the effectiveness of variational time integration for a large class of elastic energies as an optimization problem with a "hidden" convex substructure. This hidden convexity suggests uses of optimization techniques with rigorous convergence analysis, guaranteeing tolerance/numerical precision. In particular, we propose an Alternating Direction Method of Multipliers (ADMM) algorithm combined with a proximal operator step to solve our formulation. Empirically, our integrator improves the performance of elastic simulation tasks, as we demonstrate in a number of examples.

CCS Concepts • Computing methodologies → Physical simulation
Additional Key Words and Phrases: Time integration methods, convex optimization, ADMM

1 INTRODUCTION

An elegant property of classical mechanics is that it admits a wide variety of formulations and interpretations. Most prominently, Newton's laws determine the state of a system by evolving a second-order system of differential equations. An equivalent variational formulation provided by Lagrangian mechanics shows that the equations of motion can be understood as critical points of an action

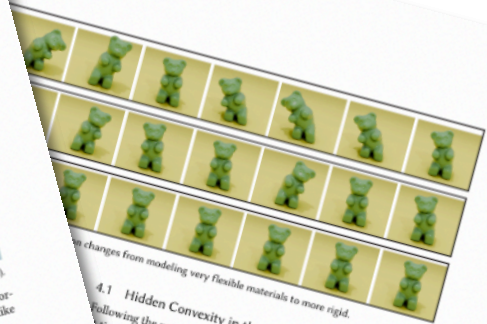
Authors' addresses: Leticia Mattos Da Silva, Massachusetts Institute of Technology, leticiamattos@mit.edu; Silvia Sellán, Massachusetts Institute of Technology, Natalia Pacheco-Tallaj, Massachusetts Institute of Technology; Justin Solomon, Massachusetts Institute of Technology.

functional, which maps entire trajectories to scalar values. This formulation helps derive conserved quantities of physical interest like the Hamiltonian and momenta.

In the discrete setting, myriad time integration methods have been proposed to solve the equations of motion, with the goal of evolving the system's state over discrete time steps while maintaining stability and numerical accuracy. For instance, implicit Euler integration is used to take large time steps stably, with first-order accuracy. Explicit Runge-Kutta methods offer higher accuracy under moderate time step restrictions for stability; implicit integrators, however, do not conserve physical invariants, losing energy over time even in the absence of dissipative forces, while explicit integrators like Runge-Kutta can increase the energy of the system over time.

Inspired by these shortcomings, variational time integrators adapt the Lagrangian formulation, exploiting discrete Hamilton principles, i.e., discrete principles of stationary action, to conserve momenta and approximately conserve energy. Implicit variational integrators typically rely on iterative nonlinear solvers such as Newton's method to advance the state of the system. Thus, despite their conservative properties, these methods can be computationally expensive, sensitive to the choice of initial conditions for the root-finding procedure, and lack convergence analysis.

In this paper, we propose an alternative to classical nonlinear solvers used in variational integrators for elastodynamic simulation. In particular, rather than expressing time integration using a generic root-finding or nonconvex optimization problem, we derive an equivalent optimization-based formulation that is jointly convex in all of its variables except the rotational component of the unknown deformation gradient. Leveraging this reformulation, we provide an Alternating Direction Method of Multipliers (ADMM) algorithm combined with a simple proximal operator step to solve



changes from modeling very flexible materials to more rigid.

4.1 Hidden Convexity in the Action Functional
Following the notation of §3.2, let $q^k \in \mathbb{R}^{n \times 3}$ be our estimate of $q(t)$ at time hk . Again, let $v^{k+1} = (q^{k+1} - q^k)/h$ be the velocity, and define $\tilde{q}^{k+1} = (q^{k+1} + q^k)/2$ as the midpoint approximation. We estimate q^{k+1} by applying Hamilton's principle to the action functional combined with a constraint for the polar decomposition of the Jacobian. In particular, we define a constrained action functional using discretization as follows:

$$S^k = \sum_{i=1}^n h \left[K(v^{k+1}) - E(\tilde{q}^{k+1}) \right],$$
$$\text{subject to } Dv^{k+1} - U^{k+1} \tilde{q}^{k+1} = 0 \quad \forall i. \quad (6)$$

Our formulation parametrizes the mesh by discrete position space and velocity on a staggered grid. The constrained action functional in (6) preserve the total energy of the system and thus preserve the symplectic structure. Moreover, by Noether's theorem, the discrete Lagrangian yield exactly second-order accuracy (Fetecau et al., 2003) for the observations below:

By applying Hamilton's principle to the discrete action functional (6), we obtain the discrete equations of motion (jointly

are given by these critical points, which are jointly

$$-U^{k+1} \tilde{q}^{k+1} = 0 \quad \forall i. \quad (7)$$

OUR ROADMAP

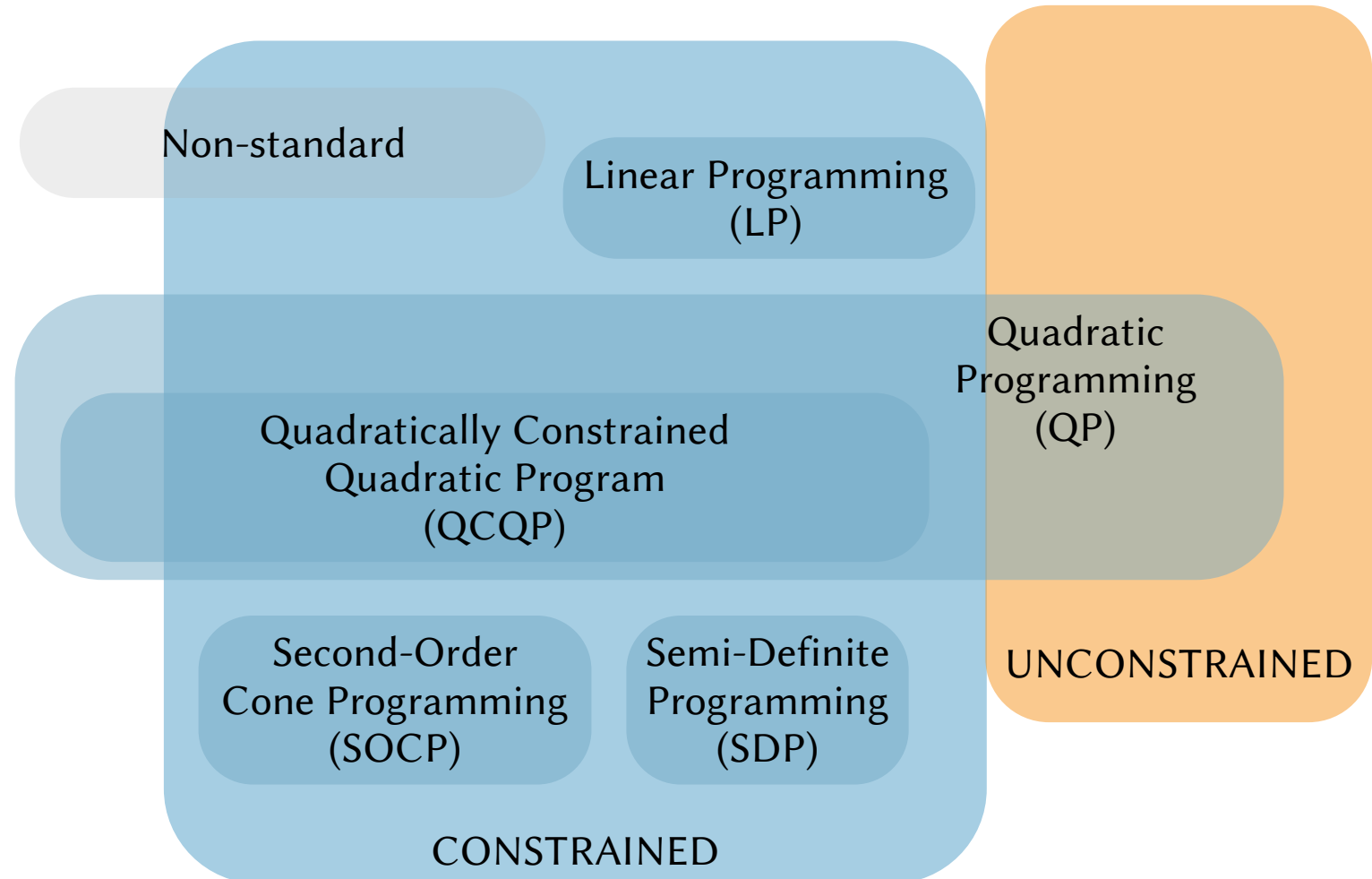
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SIMPLIFIED TAXONOMY OF CONVEX



SUGGESTED READING

OPTIMIZATION

Snakes: Active Contour Models

Kass, Witkin and Terzopoulos (1988)

STANDARD CONVEX PROBLEMS

Bounded Biharmonic Weights for Real-Time Deformation

Jacobson, Baran, Popović, Sorkine (2011)

Controlling Singular Values with Semidefinite Programming

Kovalsky, Aigerman, Basri, Lipman (2014)

RELATED READING

Convex Optimization

Boyd & Vandenberghe (2004)

SUGGESTED READING

VISCOSITY SOLUTIONS

An ADMM-based Scheme for Distance Function Approximation

Belyaev & Fayolle (2020)

A Convex Optimization Framework for Regularized Geodesic Distances

Edelstein, Guillen, Solomon, Ben-Chen (2023)

A Framework for Solving Parabolic Partial Differential Equations on Discrete Domains

Mattos Da Silva, Stein, Solomon (2024)

RELATED READING

Geodesics in Heat : A New Approach to Computing Distance Based on Heat Flow

Crane, Weischedel, Wardetzky (2013)

The Discrete Geodesic Problem

Mitchell, Mount, Papadimitriou (1987)

Fast Exact and Approximate Geodesics on Meshes

Surazhsky, Surazhsky, Kirsanov, Gortler, Hoppe (2005)

SUGGESTED READING

MAPPING PROBLEMS

Point Registration via Efficient Convex Relaxation

Maron, Dym, Kezurer, Kovalsky, Lipman (2016)

Soft Maps Between Surfaces

Solomon, Nguyen, Butscher, Ben-Chen, Guibas (2012)

RELATED READING

Blended Intrinsic Maps

Kim, Lipman, Funkhouser (2011)

OPTIMAL TRANSPORT

Earth Mover's Distances on Discrete Surfaces

Solomon, Rustamov, Guibas, Butscher (2014)

Convolutional Wasserstein Distances

Solomon, de Goes, Peyré, Cuturi, Butscher, Nguyen, Du, Guibas (2015)

Dynamical Optimal Transport on Discrete Surfaces

Lavenant, Clatici, Chien, Solomon

SUGGESTED READING

SOS RELAXATIONS

Hexahedral Mesh Repair via Sum-of-Squares Relaxation

Marschner, Palmer, Zhang, Solomon (2020)

RELATED READING

Sum-of-Squares Geometry Processing

Marshner, Zhang, Palmer, Solomon (2021)

Sum-of-Squares Collision Detection for Curved Shapes and Paths

Marschner*, Zhang*, Solomon, Tamstorf (2023)

CONVEX SUBSTRUCTURES

A Splitting Scheme for Flip-Free Distortion Energies

Stein, Li, Solomon (2022)

Variational Elastodynamic Simulation

Mattos Da Silva, Sellán, Pacheco-Tallaj, Solomon (2025)

THANK YOU FOR ATTENDING!

 Questions?



Presenter's website