

GAMES 301: 第4讲

无翻转参数化方法 初始无翻转

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Computing flip-free mappings with flip-free initializations

Problem definition



General solution

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- Key idea:
 - Starting from a flip-free initialization
 - Keeping mappings always staying in the flip-free space



Barrier functions

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- Barrier functions diverge to infinity when elements become degenerate, thus inhibiting flips.
- Auxiliary barrier
 log of the determinant
- Distortion metrics
 - explode near degeneracies

• MIPS:
$$\frac{\sigma_1}{\sigma_2} + \frac{\sigma_2}{\sigma_1} = \frac{\sigma_1^2 + \sigma_2^2}{\sigma_1 \sigma_2} = \frac{\|J_t\|_F^2}{\det J_t}$$

Degenerate
triangle t $det(J_t) \to 0$ $MIPS \to \infty$

Descent directions

• Most approaches use a local quadratic approximation of the objective function *E*:

$$\tilde{E}(\boldsymbol{x}) = E(\boldsymbol{x}_i) + (\boldsymbol{x} - \boldsymbol{x}_i)^T \nabla E(\boldsymbol{x}_i) + \frac{1}{2} (\boldsymbol{x} - \boldsymbol{x}_i)^T H_i (\boldsymbol{x} - \boldsymbol{x}_i)$$

- $\tilde{E}(\mathbf{x})$ is an osculating convex quadric approximation to E at \mathbf{x}_i .
- The minimization of $\tilde{E}(\mathbf{x})$ determines descent direction \mathbf{d} .
- The difference between the various methods lies in the choice of $\tilde{E}(\mathbf{x})$
 - More precisely, the choice of its proxy matrix H_i .

Three rough categories

- First-order methods
 - Only first derivatives
 - Do not directly use second-order derivatives
- Quasi-Newton methods
 - Iteratively update H_i to approximate second derivatives
 - Using just differences in gradients and variables
- Newton-type methods
 - Exploit expensive second-order derivative information

Line search

- Theoretical guarantee
 - Each triangle has a positive area
- The triangle $\Delta u_1 u_2 u_3$ becomes degenerate when its signed area becomes zero: $\det \begin{bmatrix} (u_2 + v_2 \alpha) - (u_1 + v_1 \alpha) \\ (u_3 + v_2 \alpha) - (u_1 + v_1 \alpha) \end{bmatrix} = 0$
- It is quadratic in α .
- The max step size for this triangle
- = the smallest positive root.
- The max step size for all triangles
- = the minimum parameter over all triangles .





Termination conditions



- The gradient is small $\|\nabla E\| \leq \varepsilon$.
- The absolute or relative error in energy and/or position are small.
- A fixed number of iterations.

First-order

Block coordinate descent

- BCD solver
- Optimization problem

$$\begin{array}{l} \min_{x} F(x_{1}, x_{2}, \dots, x_{n}) \\ x = (x_{1}, x_{2}, \dots, x_{n}) \in \Omega = \Omega_{1} \times \Omega_{2} \times \dots \times \Omega_{m} \subseteq \mathbb{R}^{n} \\ x = \{B_{1}, B_{2}, \dots, B_{m}\} \end{array}$$

Initial guess Solve convex subproblems iteratively, l = 1, ..., m: $\min_{B_l} F(B_1^k, ..., B_{l-1}^k, B_l, B_{l+1}^{k-1}, ..., B_m^{k-1})$ Converge

Fu X M, Liu Y, Guo B. Computing locally injective mappings by advanced MIPS[J]. ACM Transactions on Graphics (TOG), 2015, 34(4): 1-12.

Inexact BCD vs. exact BCD

• Solver of subproblem

Exact: solve it until convergence

Inexact: one step of gradient descent [Bonettini 2011], [Tappenden et al. 2013], [Cassioli et al. 2013], [Xu and Yin 2013] ...

Efficiency: less computation **Lower objectives**: not be trapped by local minimum easily



Inexact BCD for MIPS

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- Initialization
 - convex combinatorial mapping for parameterization
 - Flip-free mesh for deformation, improvement
- Blocks of variables
 parallelization (Graph coloring)
- Vertex updating
 one step of gradient descent
- Stopping condition

Quadratic proxy

- Objective function: $f(\mathbf{x}) = h(\mathbf{x}) + g(\mathbf{x})$
- $h(\mathbf{x}) = \frac{1}{2}\mathbf{x}^T H\mathbf{x}$

• $h(\mathbf{x})$ is a quadratic function.

- $f(y_n + p) = h(y_n + p) + g(y_n + p)$ • p is the descent direction.
- $f(\mathbf{y}_n + \mathbf{p}) \approx h(\mathbf{y}_n + \mathbf{p}) + g(\mathbf{y}_n) + \nabla g(\mathbf{y}_n)^T p$ • Tayler expansion of $g(\mathbf{y}_n + \mathbf{p})$
- Computing $\mathbf{p}: \nabla f(\mathbf{y}_n + \mathbf{p}) = H(\mathbf{y}_n + \mathbf{p}) + \nabla g(\mathbf{y}_n) = 0$ $H\mathbf{p} = -H\mathbf{y}_n - \nabla g(\mathbf{y}_n) = -\nabla f(\mathbf{y}_n)$

Accelerated quadratic proxy

Algorithm 1: Accelerated Quadratic Proxy (AQP)

Data: feasible initialization **x** ; parameter η

 $\begin{aligned} \mathbf{x}_{-1} &= \mathbf{x}_0 = \mathbf{x} ;\\ \theta &= \frac{1 - \sqrt{1/\eta}}{1 + \sqrt{1/\eta}} ; \end{aligned}$

while not converged do

 $\begin{array}{ll} / \star \mbox{ Acceleration } & \star / \\ \mathbf{y}_n = (1 + \theta) \mathbf{x}_{n-1} - \theta \mathbf{x}_{n-2} ; \\ / \star \mbox{ Quadratic proxy minimization } & \star / \\ \mathbf{p}_n = \arg\min_{\mathbf{p}} & h(\mathbf{y}_n + \mathbf{p}) + g(\mathbf{y}_n) + \nabla g(\mathbf{y}_n) \mathbf{p} \\ & \text{ s.t. } & A\mathbf{p} = 0 \\ \\ / \star \mbox{ Line search } & \star / \\ \mathbf{x}_n = \mbox{ linesearch } _{0 < t \leq 1} & f(\mathbf{y}_n + t\mathbf{p}_n) \end{array}$

Results





2022/SII0712019 Spring Digital Geometry Processing Geometric Optimization





Results



Scalable Locally Injective Mappings

- Objective function $\sum \operatorname{Area}(A_t) D(J_t)$
 - E.g., symmetric Dirichlet $D(J_t) = ||J_t||_F^2 + ||J_t^{-1}||_F^2$
- The proxy function: $\|W_t^k(J_t R^k)\|_F^2$
 - W_t^k : matrix weight
 - k: iteration number
 - R^k : the projected matrix from J_t^{k-1} to the rotation matrix space
- Condition: $\nabla_{J_t} \left\| W_t^k (J_t R^k) \right\|_F^2 = \nabla_{J_t} D(J_t)$ $\nabla_J \operatorname{tr}(W^T W (J - R) (J - R)^T) = (W^T W + W W^T) (J - R) = \nabla_J D(J)$ $W = \left(\frac{1}{2} \nabla_J D(J) (J - R)^{-1}\right)^{1/2}$

Scalable Locally Injective Mappings



Results



Quasi-Newton

L-BFGS



• Secant equation:

$$f(\mathbf{x}) \approx f(\mathbf{x}_{n+1}) + \nabla f(\mathbf{x}_{n+1})^T (\mathbf{x} - \mathbf{x}_{n+1}) + \frac{1}{2} (\mathbf{x} - \mathbf{x}_{n+1})^T H_{n+1} (\mathbf{x} - \mathbf{x}_{n+1})$$

$$\nabla f(\mathbf{x}_{n+1}) + H_{n+1} (\mathbf{x}_n - \mathbf{x}_{n+1}) = \nabla f(\mathbf{x}_n)$$

$$H_{n+1} (\mathbf{x}_{n+1} - \mathbf{x}_n) = \nabla f(\mathbf{x}_{n+1}) - \nabla f(\mathbf{x}_n)$$

 s_n : difference in positions, y_n : difference in gradients

$$H_{n+1}s_n = y_n, s_n = D_{n+1}y_n, D_{n+1} = H_{n+1}^{-1}$$

• Rank-two modification

$$D_{n+1} = \left(I - \frac{\mathbf{y}_n \mathbf{s}_n^T}{\mathbf{s}_n^T \mathbf{y}_n}\right)^T D_n \left(I - \frac{\mathbf{y}_n \mathbf{s}_n^T}{\mathbf{s}_n^T \mathbf{y}_n}\right) + \frac{\mathbf{s}_n \mathbf{s}_n^T}{\mathbf{s}_n^T \mathbf{y}_n}$$

• Descent direction

$$\boldsymbol{d}_{n+1} = -D_{n+1}\nabla f(\boldsymbol{x}_{n+1})$$

BCQN



- In mesh-based mappings, the Laplacian *L* is often a much more effective proxy than the L-BFGS secant version.
 - Near distorted triangles, $y_n = \nabla f(x_{n+1}) \nabla f(x_n)$ may introduce spurious coupling or have badly scaled values.
 - $Ls_n = L(x_{n+1} x_n)$ would be the better behaved than y_n .
 - Replacing y_n with Ls_n .
- To achieve the super-linear convergence of L-BFGS near the solution:

$$\boldsymbol{y}_n \leftarrow (1 - \beta_n) \boldsymbol{y}_n + \beta_n L \boldsymbol{s}_n$$

Extensive testing to determine β_n .

Results



Second-order

Overview



- Second-order methods generally can achieve the most rapid convergence.
- But require the costly assembly, factorization, and backsolve of new linear systems per step.
- Second-order methods use the energy Hessian, $\nabla^2 E$ to form a proxy matrix H.
 - Work for convex energies.
 - Require modification for non-convex energies to ensure that *H* is at least positive semi-definite to achieve a descent direction.
- General solution: add small multiples of the identity
 generally damp convergence too much

Overview



- The common objective form: $\sum_t D_t$
 - Sum over all locally individual elements (triangle or tetrahedra).
- The global Hessian matrix of the objective function is constructed from the element Hessian matrix.
- As long as the Hessian matrices of all elements are PSD, then the global Hessian matrix is PSD.
- Thus, most second-order methods locally modify the element Hessian matrices

$$H^+ = \sum_t H_t^+$$

the dimensions of H_t^+ are far lower than H^+ .

Projected Newton

• Eigendecomposition on per-element Hessian $\nabla^2 D_t$:

$$\nabla^2 D_t = V \begin{pmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_1 & 0 \\ 0 & 0 & \lambda_3 \end{pmatrix} V^T$$

- Clamps all negative eigenvalues to zero to project perelement Hessian to the PSD H_t^+ .
- Shortcomings:
 - eigendecomposition is time-consuming.
- Goal of the next methods:
 - analytically achieve H_t^+ .

Analytic Eigensystem

- The majority of distortion energies used in geometry optimization are isotropic and can be expressed using the following invariants:
 - Polar decomposition: $J_t = R_t S_t$
 - The first invariant I_1 sums one-dimensional stretches: $I_1 = tr(S_t) = \sum_i \sigma_i$
 - I_2 is the Frobenius squared norm of $J_t: I_2 = ||S_t||^2 = \sum_i \sigma_i^2$
 - The third invariant I_3 encodes the volume change: $I_3 = \det(S_t) = \prod_i \sigma_i$
- Example: $D_{\text{ARAP}}(J_t) = \sum_i (\sigma_i 1)^2 = I_2 2I_1 + d$
- Closed-form expressions for the eigensystems for invariants
 systematically derive the eigensystems of any isotropic energy.
 - these systems can be used to project energy Hessian to PSD analytically.

Problem



• Convex-concave decompositions:

 $h_i = h_i^+ + h_{\bar{i}}$, $g_i = g_i^+ + g_{\bar{i}}$ with h_i^+ convex and the vector-valued functions g_i^+ convex in each of their coordinates and, respectively, $h_{\bar{i}}$ and $g_{\bar{i}}$ concave.

• Example:

Given $J_i = \begin{pmatrix} a_i & b_i \\ c_i & d_i \end{pmatrix}$, we set $\alpha_i = \frac{1}{2} \begin{bmatrix} a_i + d_i \\ c_i - b_i \end{bmatrix}$ and $\beta_i = \frac{1}{2} \begin{bmatrix} a_i - d_i \\ c_i + b_i \end{bmatrix}$. Then, we have: $\sigma_1 = \|\alpha_i\|_2 + \|\beta_i\|_2$ and $\sigma_2 = \|\alpha_i\|_2 - \|\beta_i\|_2$. Finally, $\boldsymbol{g}_i = (\sigma_1, \sigma_2), \boldsymbol{g}_i^+ = (\|\alpha_i\|_2 + \|\beta_i\|_2, \|\alpha_i\|_2), \boldsymbol{g}_{\overline{i}} = (0, -\|\beta_i\|_2)$ Symmetric Dirichlet energy: $h_i (\boldsymbol{g}_i (\boldsymbol{x})) = \operatorname{Area}(t_i)(\sigma_1^2 + \sigma_2^2 + \sigma_1^{-2} + \sigma_2^{-2})$ is convex with respect to $\sigma_1, \sigma_2 > 0$, thus $h_i = h_i^+$.

Majorization-Minimization

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- Majorization Minimization (MM)
 - at each iteration, fitting a convex surrogate upper bound, called a majorizer, which is minimized to drive the objective function downhill.
 - replacing a difficult optimization with a sequence of simpler optimizations.
- Given a scalar function *r*:

The majorizer at $x_0: \overline{r}(x; x_0) = r^+(x) + r^-(x_0) + \nabla r^-(x_0)(x - x_0)$ The minorizer at $x_0: \underline{r}(x; x_0) = r^-(x) + r^+(x_0) + \nabla r^+(x_0)(x - x_0)$

- \overline{r} (<u>r</u>) satisfies:
 - It is a convex (concave) function.
 - It coincides with r up to first order(i.e. , value and first derivative) at $x = x_0$.
 - It is a global majorizer (minorizer) of $r: \underline{r}(\mathbf{x}; \mathbf{x}_0) \leq r(\mathbf{x}) \leq \overline{r}(\mathbf{x}; \mathbf{x}_0), \forall \mathbf{x}$.
- A natural idea: approximate Hessian to be the Hessian of the convex majorizer.

A convex majorizer



• A convex majorizer to f centered at a general point \mathbf{x}_0 : $\overline{f}(\mathbf{x}; \mathbf{x}_0) = \sum_i \overline{h}_i([\mathbf{g}_i](\mathbf{x}; \mathbf{x}_0); \mathbf{g}_i(\mathbf{x}_0))$

 \overline{h}_i is a majorizer of h_i centered at $\boldsymbol{g}_i(\boldsymbol{x}_0)$ and $[\boldsymbol{g}_i](\boldsymbol{x}; \boldsymbol{x}_0)$ is a vector function whose entries are either majorizers or minorizers of \boldsymbol{g}_i centered at \boldsymbol{x}_0 .

For one entry $g_{i,j}$ of \boldsymbol{g}_i , we define:

$$[g_{i,j}](\boldsymbol{x};\boldsymbol{x}_{0}) = \begin{cases} \overline{g}_{i,j}(\boldsymbol{x};\boldsymbol{x}_{0}) & \frac{\partial \overline{h}_{i}}{\partial g_{i,j}}(\boldsymbol{g}_{i}(\boldsymbol{x});\boldsymbol{g}_{i}(\boldsymbol{x}_{0})) \geq 0\\ \underline{g}_{i,j}(\boldsymbol{x};\boldsymbol{x}_{0}) & \frac{\partial \overline{h}_{i}}{\partial g_{i,j}}(\boldsymbol{g}_{i}(\boldsymbol{x});\boldsymbol{g}_{i}(\boldsymbol{x}_{0})) < 0 \end{cases},$$

$$\text{Proof: } \nabla_{\boldsymbol{x}}^{2} \overline{f}(\boldsymbol{x};\boldsymbol{x}_{0}) = \frac{\partial [\boldsymbol{g}]^{T}}{\partial \boldsymbol{x}} \nabla^{2} h^{+} \frac{\partial [\boldsymbol{g}]}{\partial \boldsymbol{x}} + \sum_{j} \frac{\partial \overline{h}}{\partial g_{i,j}} \begin{cases} \nabla^{2} g_{j}^{+} & \frac{\partial \overline{h}_{i}}{\partial g_{i,j}}(\boldsymbol{g}_{i}(\boldsymbol{x});\boldsymbol{g}_{i}(\boldsymbol{x}_{0})) \geq 0\\ \nabla^{2} g_{j}^{-} & \frac{\partial \overline{h}_{i}}{\partial g_{i,j}}(\boldsymbol{g}_{i}(\boldsymbol{x});\boldsymbol{g}_{i}(\boldsymbol{x}_{0})) < 0 \end{cases}$$

Results



Progressive Parameterizations



Existing methods choose the triangles f_i of input mesh M as reference triangles. The energy is numerically difficult to optimize, leading to numerous iterations and high computational costs.

Reference M^r : A set of individual triangles

Parameterized mesh M^p

Liu L, Ye C, Ni R, et al. Progressive parameterizations[J]. ACM Trans. Graph., 2018, 37(4): 41:1-41:12.

Motivation



If $D(f_i^r, f_i^p) \le K$, $\forall i$, only a few iterations in the optimization of $E(M^r, M^p)$ are necessary.

Goal: find a triangle between f_i and f_i^p as the reference f_i^r that satisfies $D(f_i^r, f_i^p) \leq K$.

New reference triangles

• Exponential function :

 $J_i(t) = U_i \operatorname{diag}(\sigma_i^t, \tau_i^t) V_i^T$

where $J_i = U_i \operatorname{diag}(\sigma_i, \tau_i) V_i^T$

• Bounded distortion:

$$D\left(f_i^r, f_i^p\right) = \left(\sigma_i^{2t} + \sigma_i^{-2t} + \tau_i^{2t} + \tau_i^{-2t}\right)/4 \leq K$$

It is strictly increasing w.r.t t.

• Maximize the guidance of reference triangle:

$$\left(\sigma_{i}^{2t} + \sigma_{i}^{-2t} + \tau_{i}^{2t} + \tau_{i}^{-2t}\right)/4 = K$$

Newton-Raphson method



Construction of new reference

Pipeline



Hybrid solver

- SLIM [Rabinovich et al. 2017]
 - A reweighting scheme
 - Pros: effectively penalize the maximum distortion
 - Cons: a poor convergence rate
- CM [Shtengel et al. 2017]
 - Pros: converge quickly
 - Cons: cannot reduce large distortion quickly
- Hybrid
 - First perform SLIM solver
 - Then use the CM solver

Results



Connectivity-updated methods

Formulation



$$E(u,T) = E_d(u,T) + E_c(u) + E_b(u,T)$$

Distortion energy:

$$E_d(u, T) = \sum_t (\sigma_1 - 1)^2 + (\sigma_2 - 1)^2$$

Position constraints:

$$E_c(u) = \sum_i ||u_i - p_i||^2$$

Barrier functions:

$$E_b(u,\mathcal{T}) = \sum_t -\log(A_t)$$

Remeshing



 $E(u,\mathcal{T})=E_d(u,\mathcal{T})+E_c(u)+E_b(u,\mathcal{T})$



Remeshing





ARAP Energy Deformation for the Woody Shape (Without Flip v.s. With Flip)





