

It was natural to put normal contact conditions into the form of a C.P. We now want to extend and include friction if possible. 4/26/03
Complementarity Problems (1.1)

Let w and z be vectors of length n . Further, let $w(z)$ be a given function. The complementarity problem is to find z satisfying:

$$z \geq 0, w(z) \geq 0, w(z)^T z = 0$$

$$0 \leq z \perp w(z) \geq 0$$

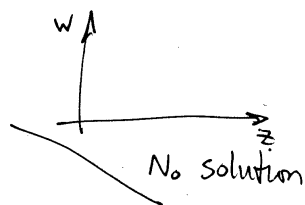
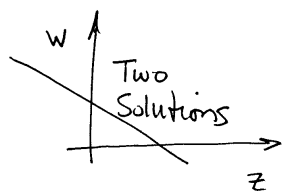
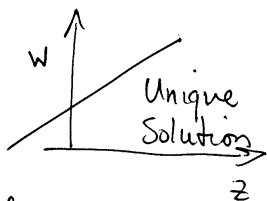
Linear Complementarity Problem (LCP)

If $w(z)$ is defined as

$$w(z) = Fz + f$$

where $F \in \mathbb{R}^{n \times n}$ and $f \in \mathbb{R}^n$ are given constants

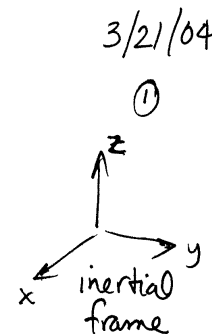
LCP of Size 1



The LCP has a unique solution if F is a P-matrix and Lemke's alg. is guaranteed to find a soln. in finite time.

Dynamics of a Particle

$$\text{Let } q = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad v = \begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \end{bmatrix} = \begin{bmatrix} v_x \\ v_y \\ v_z \end{bmatrix}$$



Newton's Law

$$\sum \text{forces} = F = \frac{d}{dt}(mv)$$

$$F = m\dot{v} + v \dot{m}$$

Assume $\dot{m} = 0$

Equations of Motion in First-Order Form

$$\begin{cases} \dot{v} = F/m \\ \dot{q} = v \end{cases}$$

Time Stepping

We want to approx. the solution over the time interval $[a, b]$. (Assume constant time steps.)

$$t_k = a + hl \quad \text{for } l = 0, 1, \dots, M \quad \text{where } h = \frac{b-a}{M}$$

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Euler's Method

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Let $\dot{q} = f(t)$. Taylor expand to approx at t_{l+1}

$$\frac{1}{h}[q(t_{l+1}) - q(t_l)] \cong f(t_l)$$

$$q^{l+1} \cong q^l + f^l h$$

Explicit if $q^{l+1} = \text{fcn of } q^l$
Implicit otherwise

f is normally evaluated at t_l , but this is not required.

Apply to our problem

$$\dot{v} = F/m$$

$$\dot{q} = v$$

Use Euler approximations of \dot{v} and \dot{q}

$$\frac{v^{l+1} - v^l}{h} = F/m \quad \left| \quad F^l/m ? \quad F^{l+1}/m ? \right.$$

$$\frac{q^{l+1} - q^l}{h} = v \quad \left| \quad v^l ? \quad v^{l+1} ? \right.$$

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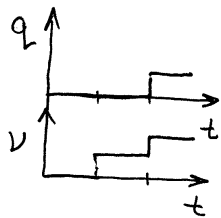
(3)

Does it matter where we evaluate F and v ?

$$\left. \begin{aligned} v^{l+1} &= v^l + h \frac{F^l}{m} \\ q^{l+1} &= q^l + h v^l \end{aligned} \right\} \leftarrow \text{Explicit Method}$$

Everything on RHS is known

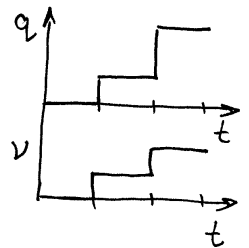
	l	q^l	v^l	Constant F, m, h		
	0	0	0	1	1	1
delayed response	1	0	1	\vdots	\vdots	\vdots
	2	1	2	\vdots	\vdots	\vdots
	3	3	3	\vdots	\vdots	\vdots



$$v^{l+1} = v^l + h F/m$$

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

	l	q^l	v^l	Constant $F, m, h = 1$		
	0	0	0	1	1	1
extra fast response	1	1	1			
	2	3	2			
	3	6	3			



Consider Dynamics When Collision is Imminent

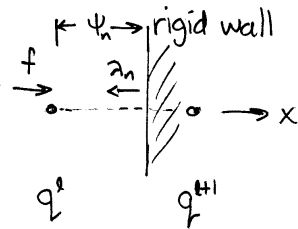
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(4)

Assume 1-dimensional motion.

$$\dot{v} = F/m$$

$$\dot{q} = v$$



Now $F =$ external force + wall force

$$\dot{v} = \frac{1}{m}(f - \lambda_n)$$

$$\dot{q} = v$$

Let $\psi_n =$ dist to wall.

Assume $\lambda_n = 0$ if $\psi_n > 0$
 $\lambda_n \geq 0$ if $\psi_n = 0$
 $\lambda_n > 0$ only if $\psi_n = 0$

$$\Rightarrow \begin{cases} \lambda_n \geq 0 \\ \psi_n \geq 0 \\ \lambda_n \psi_n = 0 \end{cases}$$

So now the dynamics are:

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$$\begin{cases} \dot{v} = \frac{1}{m}(f - \lambda_n) \\ \dot{q} = v \\ \text{s.t. } 0 \leq \lambda_n \perp \psi_n \geq 0 \end{cases}$$

← complementarity constraint

Suppose velocity is high enough so that particle will bounce.

Then apply an impact model when particle reaches wall.

Newton's Hypothesis

$$v(t_c^+) = -v(t_c^-)e$$

inelastic $0 \leq e \leq 1$ elastic

where e is known as the coeff. of rest.

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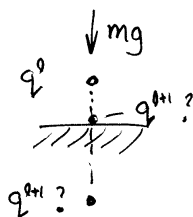
Suppose collision is inelastic or particle will not bounce off by much.

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$$v^{k+1} = v^k + (-g + \lambda_n^k/m)h$$

$$q^{k+1} = q^k + hv^k$$

$$0 \leq \lambda_n^k \perp \psi_n^k \geq 0$$



We want to prevent penetration

Notice that v^k is not biased by contact force, but v^{k+1} is!

\therefore To prevent q^{k+1} from penetrating, we should use v^{k+1} in $q^{k+1} = q^k + hv^{k+1}$.

Now make complementarity constraint valid.

Goal: make system consistent at end of time step.

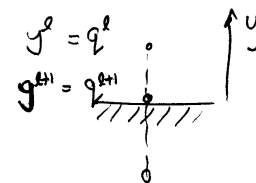
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(7)

$$v^{k+1} = v^k + h \left(\frac{\lambda_n^{k+1}}{m} - g^{k+1} \right)$$

$$q^{k+1} = q^k + hv^{k+1}$$

$$0 \leq \lambda_n^{k+1} \perp q^{k+1} \geq 0$$



Substituting first two eqs into third

$$0 \leq \lambda_n^{k+1} \perp \underbrace{\lambda_n^{k+1} \left(\frac{h^2}{m} \right) + q^k + hv^k - gh^2}_{f(\lambda_n^{k+1})} \geq 0$$

Find Solution \Rightarrow

$\lambda_n^{k+1} = 0$	$f(\lambda_n^{k+1}) = 0$
$f(\lambda_n^{k+1}) \geq 0$	$\lambda_n^{k+1} \geq 0$

OR

Let $m=h=g=1, v^k=-4, q^k=1$

$$0 \leq \lambda_n^{k+1} \perp \underbrace{\lambda_n^{k+1} + 1 - 4 - 1}_{q^k \quad v^k \quad g} \geq 0$$

$$0 \leq \lambda_n^{l+1} \perp \lambda_n^{l+1} - 4 \geq 0$$

Unique Solution

$$\lambda_n^{l+1} = 4$$

Interpretation of solution

Substitute Back in:

$$v^{l+1} = -4 + 1(4 - 1) = -1$$

$$q^{l+1} = 1 + 1(-1) = 0$$

Enough impulse was applied to prevent penetration at end of current time step, BUT NOT ENOUGH TO REMOVE ALL APPROACH VELOCITY!

Next time step

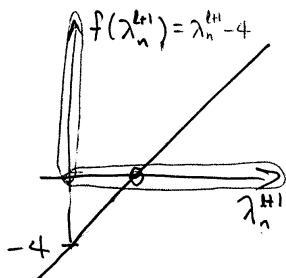
$$0 \leq \lambda_n^{l+2} \perp \lambda_n^{l+2} + (-1) - 1 \geq 0$$

↑
dist covered in $h=1$ at v^{l+1}

↑
dist that would be covered by grav. accel in $h=1$.

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(9)

$$\therefore \lambda_n^{l+2} = 2$$

We see it takes two time steps to fully resolve a collision.

l	q^l	v^l	λ_n^{l*}
l	1	-4	0
$l+1$	0	-1	4
$l+2$	0	0	2
$l+3$	0	0	1 = mg
\vdots	\vdots	\vdots	\vdots

↓ mg
0
↑ λ_n

Why is impulse to stop particle equal to 6 & not 4?

Impulse = Δmomentum

This is because there are also 2 units of gravity impulse over the 2 time steps required to resolve the impulse.

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Suppose wall is moving as $q_w(t)$

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$$q - q_w(t) \geq 0$$

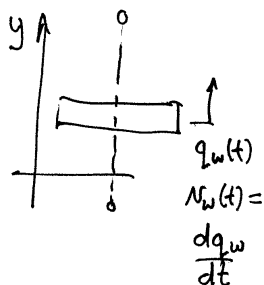
$$\psi_n(q, t) = y - q_w(t) \geq 0$$

Note $y = q$

Discretize

$$\frac{\psi_n^{k+1} - \psi_n^k}{h} = \frac{\partial \psi_n}{\partial q} \underbrace{\frac{q^{k+1} - q^k}{h}}_{v^{k+1}} + \frac{\partial \psi_n}{\partial t}$$

evaluate where?



$$\psi_n^{k+1} \approx \underbrace{\psi_n^k}_{\substack{\uparrow \\ \text{when negative} \\ \text{this term acts to} \\ \text{stabilize the constraint}}} + ((1)v^{k+1} - v_w(t))h$$

when negative
this term acts to
stabilize the constraint

if givenfcn of time, then
could use v_w^{k+1}

Rewrite LCP

$$v^{k+1} = v^k + h \left(\frac{\lambda_n^{k+1}}{m} - g \right)$$

$$q^{k+1} = q^k + h v^{k+1}$$

$$0 \leq \lambda_n^{k+1} \perp \psi_n^{k+1} \geq 0$$

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Substitute

$$0 \leq \lambda_n^{k+1} \perp \underbrace{q^k - q_w^k + h(v^{k+1} - v_w)}_{\psi_n^k} \geq 0$$

$$0 \leq \lambda_n^{k+1} \perp q^k - q_w^k + h \left[v^k + h \left(\frac{\lambda_n^{k+1}}{m} - g \right) - v_w \right] \geq 0$$

Let $h = m = g = 1$ $q^k = 1$ $v^k = -4$
 $q_w^k = 0$ $v_w^k = 0.5$

$$0 \leq \lambda_n^{k+1} \perp 1 - 0 + 1 \left[-4 + 1(\lambda_n^{k+1} - 1) - \frac{1}{2} \right] \geq 0$$

$$0 \leq \lambda_n^{k+1} \perp \lambda_n^{k+1} - 4.5 \geq 0$$

$$\underline{\lambda_n^{k+1} = 4.5}$$

$$v^{k+1} = -4 + \frac{1}{1} 4.5 - 1 = \underline{-0.5} = v^{k+1} \leftarrow \text{still has rel. vel. into surface}$$

$$q^{k+1} = 1 - 1 \cdot 0.5 = \underline{+0.5} = q^{k+1} \leftarrow \text{on surface}$$

since $q_w^{k+1} = q_w^k + h v_w = 0.5$

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Next time step

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$$0 \leq \lambda_n^{l+2} \perp q_l^{l+1} - q_w^{l+1} + h(v^{l+1} + \frac{h}{m}\lambda_n^{l+2} - hg - v_w) \geq 0$$

$$0 \leq \lambda_n^{l+2} \perp 0.5 - 0.5 + 1(-0.5 + \lambda_n^{l+2} - 1 - \frac{0.5}{m}) \geq 0$$

$$0 \leq \lambda_n^{l+2} \perp \lambda_n^{l+2} - 2.0 \geq 0$$

$$\underline{\lambda_n^{l+2} = 2.0}$$

$$v^{l+2} = -0.5 + 1(2.0 - 1) = 0.5 = \underline{v^{l+2}}$$

$$q_l^{l+2} = 0.5 + 1 \cdot 0.5 = \underline{1.0} = \underline{q_l^{l+2}}$$

Future time steps will have $\lambda_n^{l+j} = 1$ for $j > 2$

l	ψ_n^l	v^l	λ_n^l
l	1	-4	0
$l+1$	0	-0.5	4.5
$l+2$	0	0.5	2
$l+3$	0	0.5	1
	\vdots	\vdots	\vdots

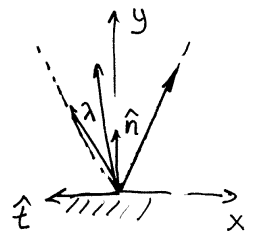
How do we add Friction?

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Coulomb's Law

Let velocity of particle be $\begin{matrix} v \\ \begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} -v_t \\ v_n \end{bmatrix} \end{matrix}$
with position $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$



Let λ_n be the normal component of contact force, $\lambda_n \geq 0$
 λ_t be the tangential " " " " in \hat{t} direction

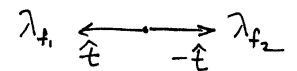
Coulomb's Law is given by:

$$\begin{array}{l|l} \lambda_t = -\mu\lambda_n & \text{if } v_t > 0 \\ -\mu\lambda_n \leq \lambda_t \leq \mu\lambda_n & \text{if } v_t = 0 \\ \lambda_t = \mu\lambda_n & \text{if } v_t < 0 \end{array} \quad \begin{array}{l} \dot{x} < 0 \\ \dot{x} = 0 \\ \dot{x} > 0 \end{array}$$

Let's divide friction force into positive and negative parts

$$\lambda_t = \lambda_{f_1} - \lambda_{f_2}$$

st. $\lambda_{f_1}, \lambda_{f_2} \geq 0$



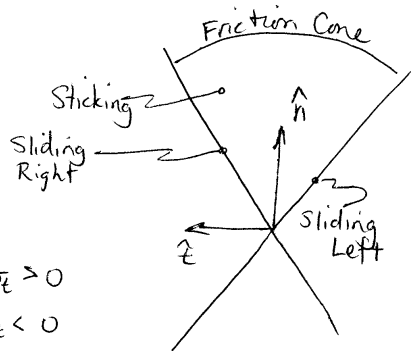
Modeling Friction in Planar Systems

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(14)

There are 3 physically distinct, important cases to model:

- Slide Left $\Rightarrow \lambda_t = -\mu\lambda_n, \nu_{\hat{e}} > 0$
- Slide Right $\Rightarrow \lambda_t = \mu\lambda_n, \nu_{\hat{e}} < 0$
- Stick $\Rightarrow -\mu\lambda_n \leq \lambda_t \leq \mu\lambda_n, \nu_{\hat{e}} = 0$



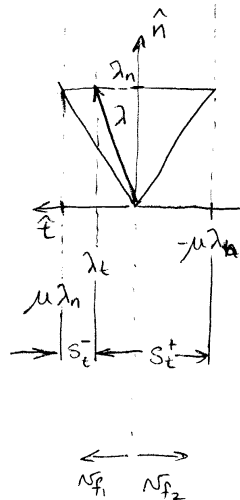
Introduce 2 nonnegative slack variables, s_e^+ and s_e^-

$$s_e^+ = \mu\lambda_n + \lambda_t$$

$$s_e^- = \mu\lambda_n - \lambda_t$$

$$s_e^+ = 0 \Rightarrow \text{sliding Left}$$

$$s_e^- = 0 \Rightarrow \text{sliding Right}$$



Rewrite $\nu_{\hat{e}}$ as the sum of its nonnegative & nonpositive parts

$$\nu_{\hat{e}} = \nu_{f_1} - \nu_{f_2}$$

$$\nu_{f_1}, \nu_{f_2} \geq 0$$

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(15)

Ideally $\nu_{f_1} \perp \nu_{f_2}$

or equivalently $|\nu_{\hat{e}}| = \nu_{f_1} + \nu_{f_2}$

Friction Complementarity Conditions

$$\begin{aligned} 0 \leq \mu\lambda_n + \lambda_t \perp \nu_{f_1} \geq 0 \\ 0 \leq \mu\lambda_n - \lambda_t \perp \nu_{f_2} \geq 0 \end{aligned}$$

4 Cases

$\mu\lambda_n + \lambda_t, \mu\lambda_n - \lambda_t > 0 \Rightarrow$ Sticking $\nu_{f_1} = \nu_{f_2} = \nu_{\hat{e}} = 0$

$\mu\lambda_n + \lambda_t, \nu_{f_2} > 0 \Rightarrow$ Sliding Right $\lambda_t = \mu\lambda_n, \nu_{f_1} = 0$
 $\Rightarrow \nu_{\hat{e}} = -\nu_{f_2} < 0$

$\mu\lambda_n - \lambda_t, \nu_{f_1} > 0 \Rightarrow$ Sliding Left $\lambda_t = -\mu\lambda_n, \nu_{f_2} = 0$
 $\Rightarrow \nu_{\hat{e}} = +\nu_{f_1} > 0$

$\nu_{f_1}, \nu_{f_2} > 0 \Rightarrow$ Degenerate Sliding $\lambda_t = -\lambda_n \mu = \mu\lambda_n$
 $\Rightarrow \lambda_n = \lambda_t = 0$

An Alternative Formulation

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Not as efficient, but extends to 3D problems.

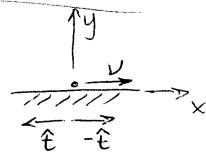
(16)

$$\begin{aligned} 0 \leq \lambda_f \perp W_f^T v + E s &\geq 0 \\ 0 \leq s \perp \mu \lambda_n - E^T \lambda_f &\geq 0 \end{aligned}$$

$W_f^T v = \begin{bmatrix} N_{f_1} \\ N_{f_2} \end{bmatrix} = \text{tangential velocity components}$

$E = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

Example:



$0 \leq \lambda_{f_1} \perp N_{f_1} + s \geq 0 \quad (1)$

$0 \leq \lambda_{f_2} \perp N_{f_2} + s \geq 0 \quad (2)$

$0 \leq s \perp \mu \lambda_n - \lambda_{f_1} - \lambda_{f_2} \geq 0 \quad (3)$

$W_f = \begin{bmatrix} \hat{t} \\ -\hat{t} \end{bmatrix}$

Note $N_{f_2} = -\hat{t}^T v > 0$

$N_{f_1} = \dot{x} > 0$

$N_{f_1} = -N_{f_2} = -\dot{x}$

Consider all 8 cases Systematically

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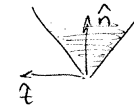
(17)

Case 1: Inconsistent

$(3) \Rightarrow s > 0$, but $(1) \& (2) \Rightarrow s = -N_{f_1} = -N_{f_2}$
 Since $N_{f_1} = -N_{f_2}$, $s = N_{f_1} = 0$ q.e.d.

Case 2: Sticking

$\lambda_{f_1}, \lambda_{f_2} \geq 0$, $N_{f_1} = N_{f_2} = 0$



Case 3: Right Sliding

$s = N_{f_2}$, $\lambda_{f_1} = \mu \lambda_n$

Case 4: Degenerate Sticking

$\dot{x} = 0$, $\lambda_{f_2} = 0$, $\lambda_{f_1} \geq 0$



Case 5: Left Sliding

$s = N_{f_1}$, $\lambda_{f_2} = \mu \lambda_n$

Case 6: Degenerate Sticking

$\dot{x} = 0$, $\lambda_{f_1} = 0$, $\lambda_{f_2} \geq 0$



Case 7: Degenerate Sliding

$\lambda_{f_1} = \lambda_{f_2} = \lambda_n = 0$, $s > 0$

Case 8: Degenerate Sticking

$\lambda_{f_1} = \lambda_{f_2} = \lambda_n = 0$, $s = 0$, $N_{f_1} = N_{f_2} = 0$

Case	Signs Left	Sign Right
1	+ +	0 0
2	+ 0	0 +
3	+ 0 +	0 +
4	+ 0 0	0 +
5	0 +	+ 0
6	0 +	+ +
7	0 0 +	+ +
8	0 0 0	+ +

Time Stepping Subproblem

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(18)

$$v^{l+1} = v^l + Fh/m$$

$$q^{l+1} = q^l + hv^{l+1}$$

$$0 \leq \begin{bmatrix} \lambda_n^{l+1} \\ \lambda_f^{l+1} \\ s^{l+1} \end{bmatrix} \perp \begin{bmatrix} \Psi_n(q^{l+1}, t_{l+1}) \\ W_f^T v^{l+1} + E s^{l+1} \\ \mu \lambda_n^{l+1} - E^T \lambda_f^{l+1} \end{bmatrix} \geq 0$$

Mixed
Nonlinear
Complementarity
Problem

Where are the nonlinearities?

F(t) could be nonlinear. Could integrate if easy enough

If $\Psi_n(q,t)$ is nonlinear, eg. circular obstacle

If \hat{t} changes over time step, $W_f^T = \begin{bmatrix} \hat{t} \\ -\hat{t} \end{bmatrix}$

LCP's are much easier to solve (use PATH solver),

so linearize

$$\Psi_n^{l+1} = \Psi_n^l + \frac{\partial \Psi_n^l}{\partial q} \Delta q + \frac{\partial \Psi_n^l}{\partial t} \Delta t + \text{H.O.T.}$$

ignore

$$\Delta q = q^{l+1} - q^l = hv^{l+1}$$

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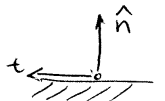
(19)

$$P_n^{l+1} = \frac{\Psi_n^{l+1}}{h} \approx \frac{\Psi_n^l}{h} + W_n^T v^{l+1} + \frac{\partial \Psi_n}{\partial t}$$

where $W_n^T = \hat{n}^T$

Write F in terms of external and contact forces

$$F = W_n \lambda_n + W_f \lambda_f + g_{ext}$$



gravity, wind resistance, etc.

friction force

normal force

Organize Eqs.:

Let: $M = \begin{bmatrix} m & \\ & m \end{bmatrix}$, $U = \mu$
 $hg_{ext} = p_{ext}$, $h\lambda = p$

just definitions

$$\begin{bmatrix} 0 \\ P_n^{l+1} \\ P_f^{l+1} \\ \sigma^{l+1} \end{bmatrix} = \begin{bmatrix} M & -W_n & -W_f & 0 \\ W_n^T & 0 & 0 & 0 \\ W_f^T & 0 & 0 & E \\ 0 & U & -E^T & 0 \end{bmatrix} \begin{bmatrix} v^{l+1} \\ P_n^{l+1} \\ P_f^{l+1} \\ s^{l+1} \end{bmatrix} + \begin{bmatrix} v^l - p_{ext} \\ \frac{\Psi_n^l}{h} + \frac{\partial \Psi_n}{\partial t} \\ 0 \\ 0 \end{bmatrix}$$

$$q^{l+1} = q^l + hv^{l+1}$$

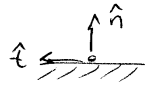
unknowns

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Define: $p_n^{k+1} = \frac{\Psi_n^e}{h} + W_n^T v^{k+1} + \frac{\partial \Psi_n}{\partial t}$

(20)

note that $W_n^T = \hat{n}^T$



Rewrite $F = W_n \lambda_n + W_f \lambda_f + g_{ext}$

↑ external forces
 ↑ friction force
 ↑ normal force

Let $M = \begin{bmatrix} m & 0 \\ 0 & m \end{bmatrix}$, $U = \mu$, $p_{ext} = h g_{ext}$, $p_a = h \lambda_a$

Time Stepping SubProblem - Mixed LCP

$$\begin{bmatrix} 0 \\ p_n^{k+1} \\ p_f^{k+1} \\ \sigma^{k+1} \end{bmatrix} = \begin{bmatrix} M & -W_n & -W_f & 0 \\ W_n^T & 0 & 0 & 0 \\ W_f^T & 0 & 0 & E \\ 0 & U & -E^T & 0 \end{bmatrix} \begin{bmatrix} v^{k+1} \\ \lambda_n^{k+1} \\ \lambda_f^{k+1} \\ s^{k+1} \end{bmatrix} + \begin{bmatrix} -M v^e - p_{ext}^e \\ \frac{\Psi_n^e}{h} + \frac{\partial \Psi_n}{\partial t} \\ 0 \\ 0 \end{bmatrix}$$

$$0 \leq \begin{bmatrix} p_n^{k+1} \\ p_f^{k+1} \\ \sigma^{k+1} \end{bmatrix} \perp \begin{bmatrix} \lambda_n^{k+1} \\ \lambda_f^{k+1} \\ s^{k+1} \end{bmatrix} \geq 0$$

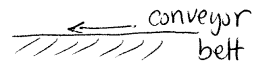
$$q^{k+1} = q^e + h v^{k+1}$$

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Another variation. Suppose the contact surface is moving in tangential direction

(21)

Define Ψ_f analogous to $\Psi_n \geq 0$



$\Psi_f(q, t)$ only velocity matters

$$\Psi_f^{k+1} \approx \Psi_f^e + \frac{\partial \Psi_f}{\partial q} \Delta q + \frac{\partial \Psi_f}{\partial t} \Delta t$$

rel. tang. velocity = $W_f^T v^{k+1} + \frac{\partial \Psi_f}{\partial t}$

Change to LCP is in only the constant vector.

It becomes

$$\begin{bmatrix} -M v^e - p_{ext}^e \\ \frac{\Psi_f^e}{h} + \frac{\partial \Psi_f}{\partial t} \\ \frac{\partial \Psi_f}{\partial t} \\ 0 \end{bmatrix}$$

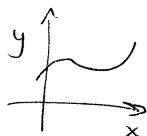
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One more variation: Equality Constraints

(22)

$\Theta(q,t) = 0$ eg. particle moves on a wire

$$\Theta^{t+1} \approx \Theta^l + \frac{\partial \Theta}{\partial q} \Delta q + \frac{\partial \Theta}{\partial t} \Delta t$$



$$\frac{\Theta^l}{h} + W_b^T v^{t+1} + \frac{\partial \Theta}{\partial t} \approx 0$$

New Matrix & Vector of Mixed LCP

$$\begin{bmatrix} 0 \\ 0 \\ p_b^{t+1} \\ p_f^{t+1} \\ g^{t+1} \end{bmatrix} = \begin{bmatrix} M & -W_b & -W_n & -W_f & 0 \\ W_b^T & 0 & & & 0 \\ W_n^T & & & & 0 \\ W_f^T & & & & E \\ 0 & 0 & U & -E^T & 0 \end{bmatrix} \begin{bmatrix} v^{t+1} \\ p_b^{t+1} \\ p_n^{t+1} \\ p_f^{t+1} \\ s^{t+1} \end{bmatrix} + \begin{bmatrix} -Mv^l - p_{ext}^l \\ \frac{\partial \Theta^l}{\partial q} + \frac{\partial \Theta^l}{\partial t} \\ \frac{\partial \Psi_n^l}{\partial q} + \frac{\partial \Psi_n^l}{\partial t} \\ \frac{\partial \Psi_f}{\partial t} \\ 0 \end{bmatrix}$$

$$0 \leq \begin{bmatrix} p_b^{t+1} \\ p_f^{t+1} \\ g^{t+1} \end{bmatrix} \perp \begin{bmatrix} p_n^{t+1} \\ p_f^{t+1} \\ s^{t+1} \end{bmatrix} \geq 0$$

$$q^{t+1} = q^l + h v^{t+1}$$

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unilateral

What changes for multiple contacts

(23)

$$\Psi_n = [\Psi_{n1} \ \Psi_{n2} \ \dots]^T$$

$$W_n = [\hat{n}_1 \ \hat{n}_2 \ \dots]$$



$$W_f = [\hat{t}_1 \ -\hat{t}_1 \ \hat{t}_2 \ -\hat{t}_2 \ \dots]$$

$$E = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ \vdots & \vdots \\ 0 & 1 \\ \vdots & \vdots \\ 0 & 1 \end{bmatrix} \text{ block diagonal}$$

$$U = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \vdots \end{bmatrix}$$

$$\frac{\partial \Psi_n}{\partial t} \text{ is } (n_c \times 1) \quad \frac{\partial \Psi_f}{\partial t} \text{ is } (2n_c \times 1)$$

What about more equality constraints?

$$\Theta = \begin{bmatrix} \Theta_1 \\ \vdots \\ \Theta \end{bmatrix}$$

Solution existence

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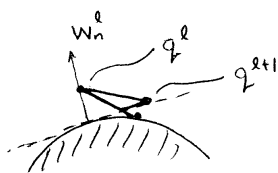
(24)

Can Prove soln existence (or not) by eliminating $v^{k+1} \leftarrow p_b^{k+1}$

If can eliminate, and $\frac{\Psi_n^e}{h} \geq 0$, then solution exists and ~~can~~ can be found in finite time by Lemke's algorithm.

Errors

Ψ_n nonlinear



contact force will exist

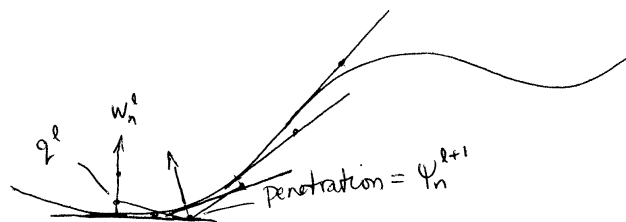


penetration exists

Constraint Stabilization

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(25)



$\frac{\Psi_n^{k+1}}{h}$ = outward normal component of velocity needed to eliminate penetration

contains \uparrow

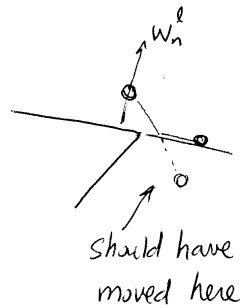
$p_n \perp p_n$

$\therefore \frac{\Psi_n^e}{h}$ requires p_n^{k+1} to be large enough to eliminate penetration. if Not physically realistic impulse.

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Error due to Polygonalization
(and explicit integration method)

~~23~~ 26



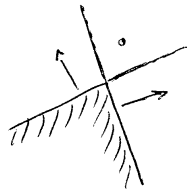
If we used w_n^{t+1}
we could avoid this.

Alternative: exact representation of polygonal free space.

$$\Psi_{in}^{t+1} \cong \Psi_{in}^l + W_{in}^T U^{t+1} + \frac{\partial \Psi_{in}}{\partial E} \geq 0$$

OR

$$\Psi_{2n}^{t+1} \cong \Psi_{2n}^l + W_{2n}^T U^{t+1} + \frac{\partial \Psi_{2n}}{\partial E} \geq 0$$



Egan, Berard, Trinkle, Tech report

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Extension to Planar Rigid Bodies

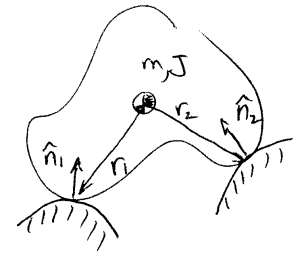
~~24~~ 27

$$M \dot{v} = W_n \lambda_n + W_f \lambda_f + g_{ext}$$

$$M = \text{diag}(m, m, J)_{(3 \times 3)}$$

$$W_n = \begin{bmatrix} \hat{n}_1 & \hat{n}_2 & \dots \\ (r_1 \times \hat{n}_1)_z & (r_2 \times \hat{n}_2)_z & \dots \end{bmatrix}_{(3 \times n_c)}$$

$$W_f = \begin{bmatrix} \hat{t}_1 & -\hat{t}_1 & \dots \\ (r_1 \times \hat{t}_1)_z & -(r_1 \times \hat{t}_1)_z & \dots \end{bmatrix}_{(3 \times 2n_c)}$$



$g_{ext} = h g_{ext}$ includes moment component
(3x1)

$$E^{\#} = \text{diag}(\dots [1] \dots)$$

$$U = \text{diag}(\mu_1, \mu_2, \dots)$$

$$\Psi_n \quad (n \times 1)$$

$$\Psi_f \quad (2n_c \times 1)$$

Multiple Planar Rigid Bodies

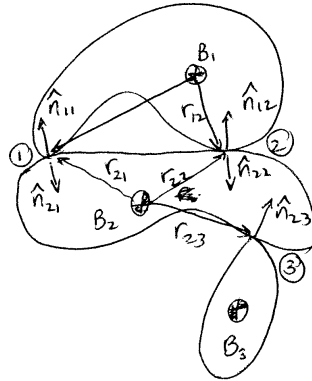
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(28)

$$M = \text{blockdiag} \left([{}^m m_i] \dots \right)$$

$$W_n = \begin{bmatrix} \hat{n}_{11} & \hat{n}_{12} & 0 \\ r_{11} \times \hat{n}_{11} & r_{12} \times \hat{n}_{12} & 0 \\ \hat{n}_{21} & \hat{n}_{22} & \hat{n}_{23} \\ r_{21} \times \hat{n}_{21} & r_{22} \times \hat{n}_{22} & r_{23} \times \hat{n}_{23} \\ 0 & 0 & \hat{n}_{33} \\ 0 & 0 & r_{33} \times \hat{n}_{33} \end{bmatrix} \begin{matrix} \left. \vphantom{\begin{matrix} \hat{n}_{11} \\ r_{11} \times \hat{n}_{11} \end{matrix}} \right\} B_1 \\ \left. \vphantom{\begin{matrix} \hat{n}_{21} \\ r_{21} \times \hat{n}_{21} \end{matrix}} \right\} B_2 \\ \left. \vphantom{\begin{matrix} \hat{n}_{33} \\ r_{33} \times \hat{n}_{33} \end{matrix}} \right\} B_3 \end{matrix}$$

Cont 1 Cont 2 Cont 3



W_p analogous

p_{ext} ($3n_b \times 1$)

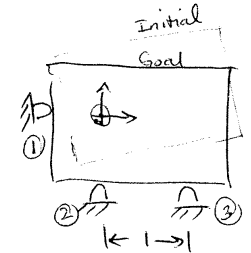
An application that's not just simulation.

11/9/06

(29)

Frictionless Pants Seating

Determine impulse to apply to cause contact at all three points.



$$\begin{bmatrix} 0 \\ p_n^{t+1} \end{bmatrix} = \begin{bmatrix} M & -W_n \\ W_n^T & 0 \end{bmatrix} \begin{bmatrix} v^{t+1} \\ p_n^{t+1} \end{bmatrix} + \begin{bmatrix} -Mv^t - p_{ext}^t \\ \frac{\psi_n^t}{h} + \frac{\partial \psi_n}{\partial t} \end{bmatrix}$$

Eliminate $v^{t+1} = v^t$

$$p_n^{t+1} = W_n^T M^{-1} W_n p_n^{t+1} + W_n^T M^{-1} (v^t + p_{ext}^t) + \frac{\psi_n^t}{h} + \frac{\partial \psi_n}{\partial t}$$

Assume $M = I$, $v^t = 0$, $\frac{\partial \psi_n}{\partial t} = 0$, $h = 1$

Note that $W_n = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ $W_n^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}$ $\det(W_n) = 1$

Close contacts $\Rightarrow p_n^{t+1} = 0$

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Simplify

(30)

$$p_n^{ext} = \boxed{-W_n^{-1} p_{ext} - W_n^{-1} W_n^{-T} \psi_n^l \geq 0}$$

Assume sensor can measure gaps.


Then all ψ is known except p_{ext}

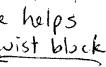
Inequality represents a polytope in p_{ext} space.

Multiply by

$$p_{ext} \leq \begin{bmatrix} -\psi_{1n}^l \\ -\psi_{2n}^l \\ \psi_{2n}^l - \psi_{3n}^l \end{bmatrix}$$

Since $\psi_n^l > 0$, p_{ext} has ^{strictly} negative x & y components

if $\psi_{2n}^l > \psi_{3n}^l$, $(p_{ext})_3$ is \leq positive number 

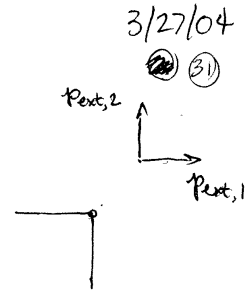
$\psi_{3n}^l > \psi_{2n}^l$, $(p_{ext})_3$ ~~is~~ strictly ~~neg~~ ~~component~~ 

What if ψ_n^l not known accurately?

What about pt into corner problem?

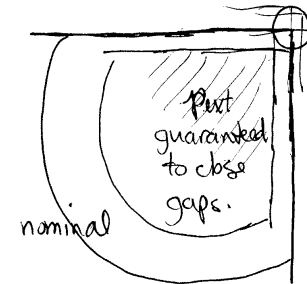
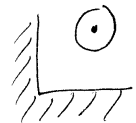
$$W_n = M = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\text{then } p_{ext} \leq \begin{bmatrix} -\psi_{1n}^l/h \\ -\psi_{2n}^l/h \end{bmatrix}$$



Uncertainty.

If q^l uncertain, then ψ_n^l is uncertain



Generalize to Spatial Case

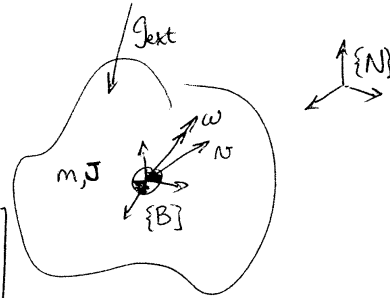
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①

Significant Changes:

- Rotation Kinematics
- Nonlinear Friction Constraint
- New term in dynamics
- Matrix dimensions

Generalized velocity

$$v = \begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \\ \omega_x \\ \omega_y \\ \omega_z \end{bmatrix} \quad N = \begin{bmatrix} N_x \\ N_y \\ N_z \end{bmatrix} \quad \omega = \begin{bmatrix} \omega_x \\ \omega_y \\ \omega_z \end{bmatrix}$$



Configuration

$$q = \begin{bmatrix} x \\ y \\ z \\ e_0 \\ e_1 \\ e_2 \\ e_3 \end{bmatrix} \quad \left. \begin{array}{l} \text{unit quaternion} \\ \text{a.k.a. Euler parameters} \end{array} \right\} \quad e_0^2 + e_1^2 + e_2^2 + e_3^2 = 1$$

Rotational Kinematics

$$\dot{q} = G v$$

$$G = \begin{bmatrix} I_{(3 \times 3)} & | & 0 \\ \hline 0 & | & {}^B B(q)_{(4 \times 3)} \end{bmatrix}_{(7 \times 6)}$$

11/13/06
②

$$I_{(3 \times 3)} = 3 \times 3 \text{ identity matrix} \Rightarrow \begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \end{bmatrix} = \begin{bmatrix} N_x \\ N_y \\ N_z \end{bmatrix}$$

$${}^B B = \frac{1}{2} \begin{bmatrix} -e_1 & -e_2 & -e_3 \\ e_0 & -e_3 & e_2 \\ e_1 & e_0 & -e_1 \\ -e_2 & e_3 & e_0 \end{bmatrix} \Rightarrow \begin{bmatrix} \dot{e}_0 \\ \dot{e}_1 \\ \dot{e}_2 \\ \dot{e}_3 \end{bmatrix} = {}^B B(q) \begin{bmatrix} \omega_x \\ \omega_y \\ \omega_z \end{bmatrix}$$

Properties: $G^T G = I_{(6 \times 6)}$

very important

$$G G^T \dot{q} = \dot{q}$$

Also need rotation matrix

$${}^N_B R(q) = \underbrace{\begin{bmatrix} 1 - 2(e_2^2 + e_3^2) & 2(e_1 e_2 - e_0 e_3) & 2(e_1 e_3 + e_0 e_2) \\ 2(e_1 e_2 + e_0 e_3) & 1 - 2(e_1^2 + e_3^2) & 2(e_2 e_3 - e_0 e_1) \\ 2(e_1 e_3 - e_0 e_2) & 2(e_2 e_3 + e_0 e_1) & 1 - 2(e_2^2 + e_1^2) \end{bmatrix}}_{{}^N X_B}$$

Change in Dynamic Eqs.

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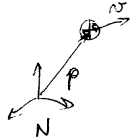
Sum of forces $\sum f_i = F$

③

Sum of Moments $\sum r_i \times f_i + n_i = N$

Newton: $F = \frac{d}{dt}(mv) \xrightarrow{m=\text{const}}$

$F = m\dot{v}$



Euler: $N = \frac{d}{dt}(J\omega)$

because $J\omega$ is the angular momentum of a rotating body, its derivative has two parts

$\frac{d}{dt}(J\omega) = J\dot{\omega} + \omega \times J\omega = N$

Prepare for integration/simulation - put in first-order form.

$\dot{v} = F/m$

$\dot{\omega} = J^{-1}(N - \omega \times J\omega)$

$\dot{x} = v$

$\dot{e} = B\omega$

11/13/06

J = Inertia Matrix

④

J is 3x3, P.D., & symmetric.

represents mass distribution

In frame B, J is constant = ${}^B J$

Frames of representation of dynamic eqs.

${}^N \dot{v} = {}^N F/m$

${}^N \dot{\omega} = {}^N J^{-1} ({}^N N - {}^N \omega \times {}^N J {}^N \omega)$

${}^N \dot{x} = {}^N v$

${}^N \dot{e} = {}^N B {}^N \omega$

~~Define ${}^N J$ from ${}^B J$.~~
 ~~${}^N \dot{\omega} = {}^N J^{-1} ({}^N N - {}^N \omega \times {}^N J {}^N \omega)$~~

Define ${}^N J$ from ${}^B J$

11/13/06
⑤

$${}^N_B R ({}^B J {}^B \dot{\omega} = {}^N_N - {}^B \omega \times {}^B J {}^B \omega)$$

$$\underbrace{{}^N_B R {}^B J {}^B_N R}^{{}^N J} \dot{\omega} = \underbrace{{}^N_B R}^{{}^N N} \underbrace{{}^B \omega}^{{}^N \omega} \times \underbrace{{}^N_B R {}^B J {}^B_N R}^{{}^N J} \omega$$

$${}^N J = {}^N_B R {}^B J {}^B_N R$$

${}^N J$ is P.D. & Symmetric.

$$g_{ext} = \begin{bmatrix} \text{gravity,} \\ \text{drag,} \\ \text{etc} \end{bmatrix} + \begin{bmatrix} 0 \\ -\omega \times J \omega \end{bmatrix}$$

Complementarity conditions and the following

$$\dot{v} = M^{-1} (W_n \lambda_n + W_f \lambda_f + g_{ext}) + W_b \lambda_b$$

$$\dot{q} = G v, \quad e_0^2 + e_1^2 + e_2^2 + e_3^2 - 1 = 0 = \Theta(q)$$

where $M = \begin{bmatrix} mI & 0 \\ 0 & J \end{bmatrix}$ $G = \begin{bmatrix} I & 0 \\ 0 & B \end{bmatrix}$

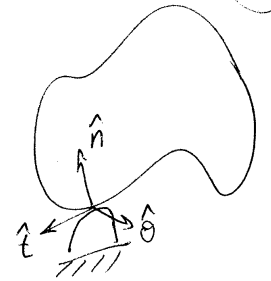
3D Dynamics - Contact Friction

3/29/04

②⑥

$$f = \hat{n} \lambda_n + \hat{t} \lambda_t + \hat{\theta} \lambda_\theta$$

$$r \times f = r \times \hat{n} \lambda_n + r \times \hat{t} \lambda_t + r \times \hat{\theta} \lambda_\theta$$



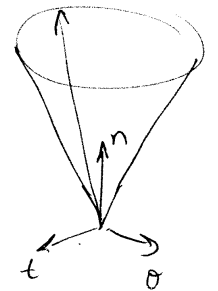
Friction Model - ~~Wong-Shih~~

Friction acts to maximize rate at which energy is dissipated

Friction force lies within a cone.

Sliding or Rolling $\rightarrow \lambda_t^2 + \lambda_\theta^2 \leq \mu^2 \lambda_n^2$

Sliding $(\lambda_t, \lambda_\theta) \in \text{argmax} \{ -N_t \lambda_t - N_\theta \lambda_\theta : \lambda_t^2 + \lambda_\theta^2 \leq \mu^2 \lambda_n^2 \}$
 $(N_t, N_\theta) \neq 0$



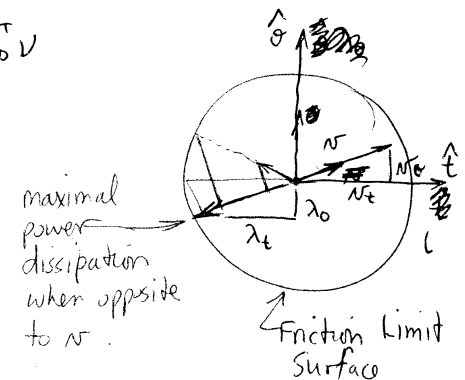
where $N_t = W_t^T v$, $N_\theta = W_\theta^T v$

~~$(\lambda_t, \lambda_\theta) \in \text{argmax} \{ -W_t \}$~~

~~$(\lambda_t, \lambda_\theta) \in \text{argmax} \{ -v^T [W_t \ W_\theta] \begin{bmatrix} \lambda_t \\ \lambda_\theta \end{bmatrix} : \lambda_t^2 + \lambda_\theta^2 \leq \mu^2 \lambda_n^2 \}$~~

$(\lambda_t, \lambda_\theta) \in \text{argmax} \{ -v^T [W_t \ W_\theta] \begin{bmatrix} \lambda_t \\ \lambda_\theta \end{bmatrix} : \lambda_t^2 + \lambda_\theta^2 \leq \mu^2 \lambda_n^2 \}$

$\rightarrow (\lambda_t, \lambda_\theta) \in \mathcal{F}$



When sliding we can solve for λ_t, λ_o :

$$\lambda_t = \frac{-\mu \lambda_n N_t}{\sqrt{N_t^2 + N_o^2}} \quad \lambda_o = \frac{-\mu \lambda_n N_o}{\sqrt{N_t^2 + N_o^2}}$$

NONLINEAR CONSTRAINTS

If we knew the approximate sliding direction, then we could linearize with Taylor series

But we don't!

And $\sqrt{N_t^2 + N_o^2}$ can go to zero!

Skip to Page (7.1)

Approximate Friction Limit Surface as a Polygon

Friction force:

$$\hat{d}_1 \lambda_{1f} + \hat{d}_2 \lambda_{2f} + \dots + \hat{d}_{n_f} \lambda_{n_f f}$$

$$\lambda_{if} \geq 0 \quad \forall i$$

Friction moment:

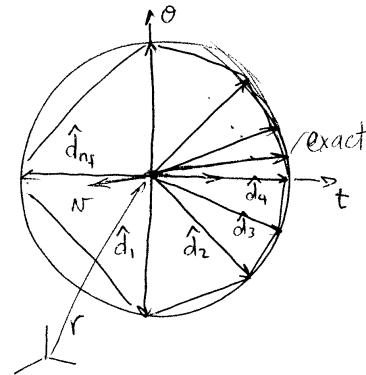
$$r \times \hat{d}_1 \lambda_{1f} + \dots + r \times \hat{d}_{n_f} \lambda_{n_f f}$$

Friction Wrench

$$W_f \lambda_f$$

$$W_f = \begin{bmatrix} \hat{d}_1 & \dots & \hat{d}_{n_f} \\ r \times \hat{d}_1 & \dots & r \times \hat{d}_{n_f} \end{bmatrix} \quad \lambda_f = \begin{bmatrix} \lambda_{1f} \\ \lambda_{2f} \\ \vdots \\ \lambda_{n_f f} \end{bmatrix} \geq 0$$

(6x1) (n_fx1)



3/29/04

(7)

11/13/06

(7.1)

Instantaneous Dynamics

$$\dot{v} = M^{-1} (W_n \lambda_n + W_t \lambda_t + W_o \lambda_o + W_b \lambda_b + g_{ext})$$

$$\dot{q} = G v$$

$$\oplus = 0, \quad \lambda_b \text{ free}$$

$$0 \leq \lambda_n \perp \Psi_n \geq 0$$

$$(\lambda_t, \lambda_o) \in \operatorname{argmax} \left\{ -v^T [W_t \ W_o] \begin{bmatrix} \lambda'_t \\ \lambda'_o \end{bmatrix} : (\lambda'_t, \lambda'_o) \in \mathcal{F} \right\}$$

$$\text{where } \mathcal{F} = \mathcal{F}_1 \times \mathcal{F}_2 \times \dots \times \mathcal{F}_{n_f}$$

Sum all contact forces

$$W_n \lambda_n + W_f \lambda_f$$

$$\lambda_n, \lambda_f \geq 0$$

$$\lambda_n = \begin{bmatrix} \lambda_{1n} \\ \lambda_{2n} \\ \vdots \\ \lambda_{nd} \end{bmatrix} \quad \lambda_f = \begin{bmatrix} \lambda_{1f} \\ \lambda_{2f} \\ \vdots \\ \lambda_{nf} \end{bmatrix} \quad \textcircled{B}$$

11/13/06

where $\lambda_{jf} = [\lambda_{jf_1}, \dots, \lambda_{jf_{nd}}]$

Over small time step

$$W_n p_n + W_f p_f$$

$$p_n, p_f \geq 0, \quad p_\alpha = h \lambda_\alpha$$

How do we write constraints to pick best friction force?

$$0 \leq p_f^{\text{th}} \perp W_f^T v^{\text{th}} + E s^{\text{th}} \geq 0$$

$$0 \leq s^{\text{th}} \perp U p_n^{\text{th}} - E^T p_f^{\text{th}} \geq 0$$

$$U = \text{diag}(\mu_1, \dots, \mu_{nd}) \quad E = \text{BlkDiag}(e_1, e_2, \dots, e_n)$$

where $e = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}_{(nd \times 1)}$

Nondegenerate
Solutions of the LCP

11/13/06

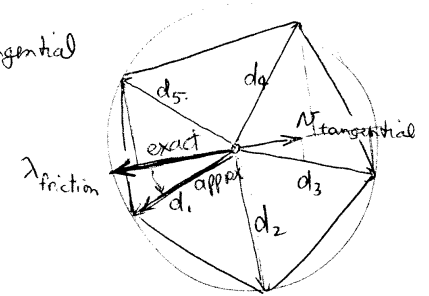
ⓐ

Assume $(W_t + W_o) v = N_{\text{tangential}}$

Note that

$$N_{\text{tang}} \cdot d_i$$

dissipates most
energy.



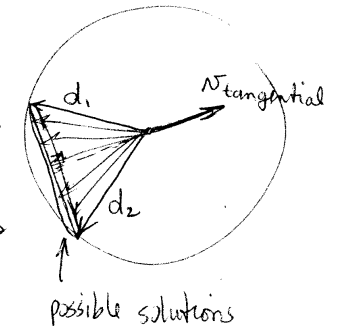
$$\therefore \lambda_{f1} \geq 0, \quad \lambda_{f2} = \lambda_{f3} = \lambda_{f4} = \lambda_{f5} = 0$$

Some solutions

find $N_{\text{tangential}}$

such that

$$W_f^T v = \begin{bmatrix} \min \\ \min \\ \text{larger} \\ \vdots \\ \text{larger} \end{bmatrix}$$



$$\text{Then } \lambda_{f1}, \lambda_{f2} \geq 0, \quad \lambda_{fj} = 0 \quad \forall j \neq 1, 2$$

Time Stepping LCP

11/13/06

(10)

Same as page (22) 11/9/06

Note that for every body we have

$$\oplus_i = e_{i0}^2 + e_{i1}^2 + e_{i2}^2 + e_{i3}^2 - 1 = 0$$

LCP Solution non-existence

11/13/06

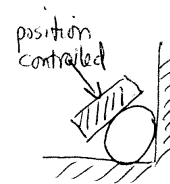
(11)

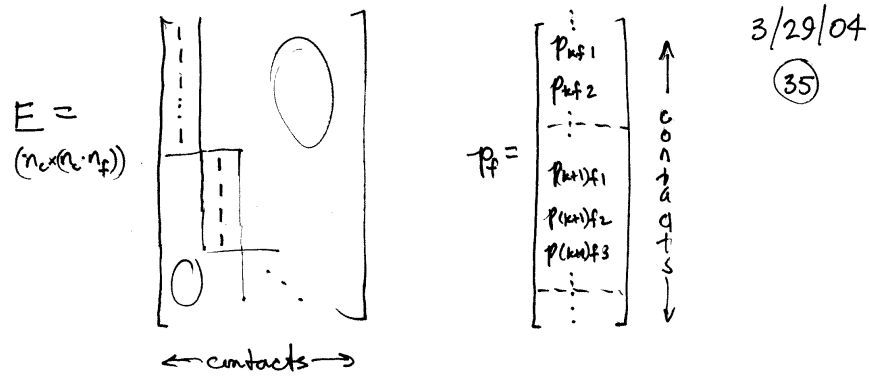
$\Psi_n^{t+1} \geq 0$ is infeasible

ie block moves toward corner by some finite amount over timestep h .

Disk is larger than ~~the~~ space between

$$\Psi_n^{t+1} \not\geq 0 .$$





Final Size of LCP $(7n_b + n_c(2+n_f))$

Could eliminate $7n_b$ variables
to make problem smaller,
but then the LCP matrix
becomes dense and solver
converges more slowly.