



... for a brighter future

An iterative solver for cone complementarity problems of nonsmooth multibody dynamics

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Introduction

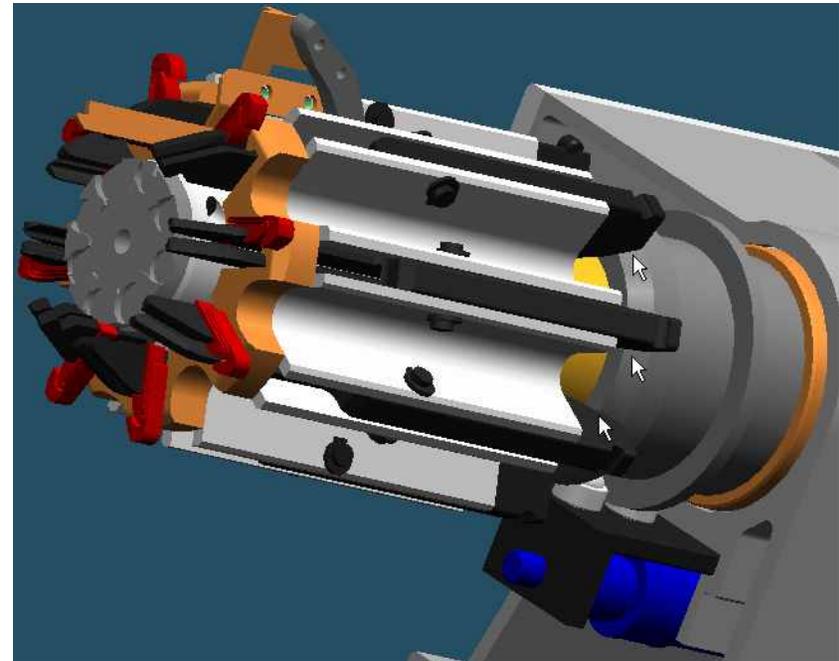
- Unilateral constraints, friction, impacts are frequent in mechanisms
- They result in discontinuities in velocity → non-smooth dynamics

Traditional ODE / DAE solvers
require **smoothness!**

Example: packaging device



Example: radial gripper with 3D cams



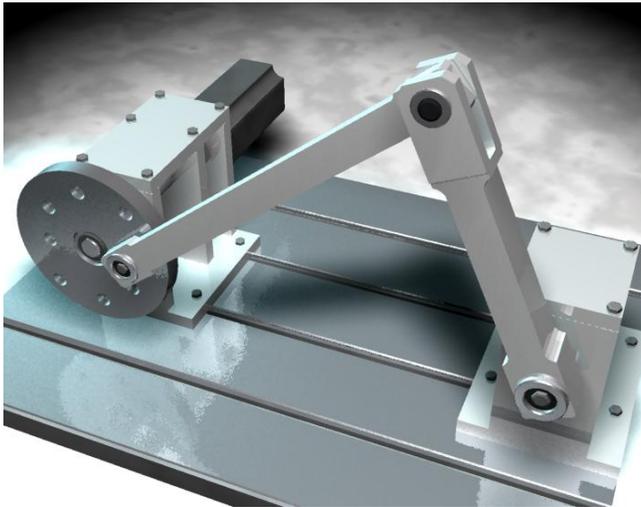
Introduction

- Multi rigid body systems, n degrees of freedom

Only bilateral constraints:

DAE / ODE:

Solve for unknown accelerations at each time step using **linear systems**



$O(n^3)$ computational complexity [Gauss]

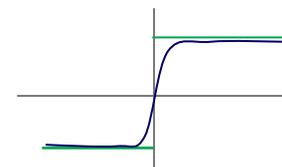
$O(n)$ computational complexity with recent methods [A.Tasora, D.Baraff]

Introduction

.. Adding also non-smooth constraints (es. friction):

ODE or DAE + regularization methods
(trick: approximate with stiff force fields)

NO



Stiffness: too small time steps!

ODE or DAE + “stop-and-restart” methods

NO

Impracticable for complex systems!

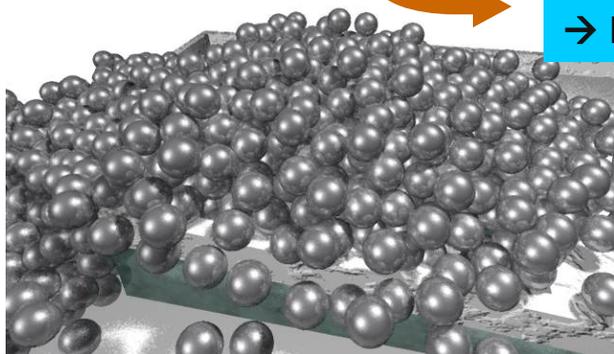
**“Time Stepping Methods” ,
“Vector Measure Differential Inclusions”**
→ DCP: Differential-Complementarity Problem

OK

Handle large steps, multiple discontinuities

Embed complementarity problem, each step

How to solve complementarity problems?

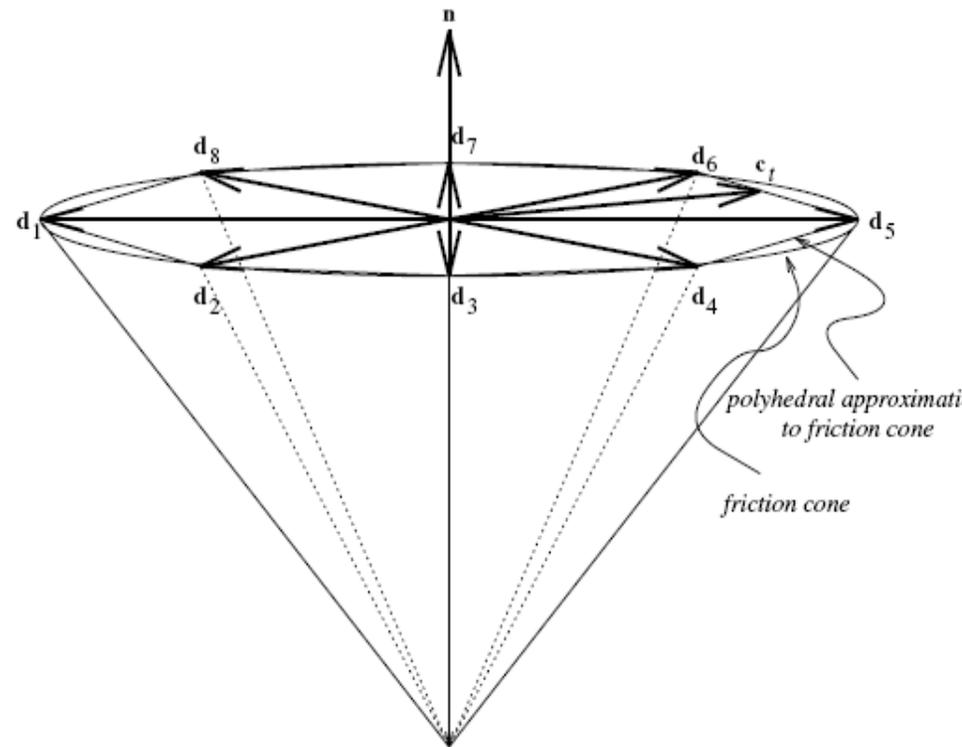


Goal

- Develop a solver for **complementarity problems** in time stepping methods with full cone formulation
- Must be able to handle **thousands** or **millions of constraints**
- **Iterative** solver, **matrix-less**, linear-time, linear-space
- **Robust**: must handle ill-posed and redundant constraints
- Efficient, fast, **real-time** if possible

Goal

- Why not use off-the-shelf **LCP** (Linear Complementarity) solvers (PATH)?
- Most LCP solvers (Lemke, Dantzig) are based on exact simplex methods with **NP-hard complexity** class. Risk of **combinatorial explosion**!
- *We prefer an approximate $O(n)$ iterativem method*
- LCP require finitely-generated approximations of NL convex sets, see the friction cones:
- *We want no polyhedral approximations, within a matrix-free method for very large scal ecomputation – not available*



Need for a custom iterative **non-linear complementarity solver**

Example (D.Stewart): Polyhedral approximation of friction cones, to feed into typical LCP solver

Nonsmooth dynamics

- Contact, dynamics, friction for rigid bodies. Applicable to granular media, structural analysis, robotics ...
- Differential problem with equilibrium constraints – DPEC.

$$M \frac{dv}{dt} = \sum_{j=1,2,\dots,p} \left(c_n^{(j)} n^{(j)} + \beta_1^{(j)} t_1^{(j)} + \beta_2^{(j)} t_2^{(j)} \right) + f_c(q, v) + k(t, q, v)$$

$$\frac{dq}{dt} = v$$

$$c_n^{(j)} \geq 0 \quad \perp \quad \Phi^{(j)}(q) \geq 0, \quad j = 1, 2, \dots, p$$

$$\left(\beta_1^{(j)}, \beta_2^{(j)} \right) = \operatorname{argmin}_{\mu^{(j)} c_n^{(j)} \geq \sqrt{(\beta_1^{(j)} + \beta_2^{(j)})^2}} \quad j = 1, 2, \dots, p$$

$$\left[\left(v^T t_1^{(j)} \right) t_1^{(j)} + \left(v^T t_2^{(j)} \right) t_2^{(j)} \right]^T \left(\beta_1 t_1^{(j)} + \beta_2 t_2^{(j)} \right).$$

- May not have a continuous velocity solution even without impact (Painleve, 1896) – need to go to weaker forms-
measure differential inclusions.

Model

- A measure differential inclusion solution can be obtained by time-stepping (Stewart, 1998, Anitescu 2006)

$$M(\mathbf{v}^{(l+1)} - \mathbf{v}^l) = \sum_{i \in \mathcal{A}(q^{(l)}, \epsilon)} (\gamma_n^i \mathbf{D}_n^i + \gamma_u^i \mathbf{D}_u^i + \gamma_v^i \mathbf{D}_v^i) + \sum_{i \in \mathcal{G}_B} (\gamma_b^i \nabla \Psi^i) + h \mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)})$$

Speeds

Reaction impulses

Forces

Stabilization terms

$$0 = \frac{1}{h} \Psi^i(\mathbf{q}^{(l)}) + \nabla \Psi^{iT} \mathbf{v}^{(l+1)} + \frac{\partial \Psi^i}{\partial t}, \quad i \in \mathcal{G}_B$$

Bilateral constraint equations

$$0 \leq \frac{1}{h} \Phi^i(\mathbf{q}^{(l)}) + \nabla \Phi^{iT} \mathbf{v}^{(l+1)}$$

Contact constraint equations

$$\perp \quad \gamma_n^i \geq 0, \quad i \in \mathcal{A}(q^{(l)}, \epsilon)$$

COMPLEMENTARITY!

$$(\gamma_u^i, \gamma_v^i) = \operatorname{argmin}_{\mu^i \gamma_n^i \geq \sqrt{(\gamma_u^i)^2 + (\gamma_v^i)^2}} \quad i \in \mathcal{A}(q^{(l)}, \epsilon)$$

$$[\mathbf{v}^T (\gamma_u \mathbf{D}_u^i + \gamma_v \mathbf{D}_v^i)]$$

Coulomb 3D friction model

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

Convex Relaxation

- A modification (relaxation, to get a convex problem):

$$M(\mathbf{v}^{(l+1)} - \mathbf{v}^{(l)}) = \sum_{i \in \mathcal{A}(q^{(l)}, \epsilon)} (\gamma_n^i \mathbf{D}_n^i + \gamma_u^i \mathbf{D}_u^i + \gamma_v^i \mathbf{D}_v^i) + \sum_{i \in \mathcal{G}_B} (\gamma_b^i \nabla \Psi^i) + h \mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)})$$

$$0 = \frac{1}{h} \Psi^i(\mathbf{q}^{(l)}) + \nabla \Psi^{iT} \mathbf{v}^{(l+1)} + \frac{\partial \Psi^i}{\partial t}, \quad i \in \mathcal{G}_B$$

$$0 \leq \frac{1}{h} \Phi^i(\mathbf{q}^{(l)}) + \nabla \Phi^{iT} \mathbf{v}^{(l+1)} \quad \boxed{-\mu^i \sqrt{(\mathbf{D}_u^{i,T} \mathbf{v})^2 + (\mathbf{D}_v^{i,T} \mathbf{v})^2}}$$

$$\perp \quad \gamma_n^i \geq 0, \quad i \in \mathcal{A}(q^{(l)}, \epsilon)$$

$$(\gamma_u^i, \gamma_v^i) = \operatorname{argmin}_{\mu^i \gamma_n^i \geq \sqrt{(\gamma_u^i)^2 + (\gamma_v^i)^2}} \quad i \in \mathcal{A}(q^{(l)}, \epsilon)$$

$$[\mathbf{v}^T (\gamma_u \mathbf{D}_u^i + \gamma_v \mathbf{D}_v^i)]$$

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

(For small μ and/or small speeds, almost no differences from the Coulomb theory)

Converges to same MDI as unrelaxed scheme.

[see M.Anitescu, "Optimization Based Simulation of Nonsmooth Rigid Body Dynamics"]

Cone complementarity

- Aiming at a more compact formulation:

$$\mathbf{b}_A = \left\{ \frac{1}{h} \Phi^{i_1}, 0, 0, \frac{1}{h} \Phi^{i_2}, 0, 0, \dots, \frac{1}{h} \Phi^{i_{n_A}}, 0, 0 \right\}$$

$$\gamma_A = \left\{ \gamma_n^{i_1}, \gamma_u^{i_1}, \gamma_v^{i_1}, \gamma_n^{i_2}, \gamma_u^{i_2}, \gamma_v^{i_2}, \dots, \gamma_n^{i_{n_A}}, \gamma_u^{i_{n_A}}, \gamma_v^{i_{n_A}} \right\}$$

$$\mathbf{b}_B = \left\{ \frac{1}{h} \Psi^1 + \frac{\partial \Psi^1}{\partial t}, \frac{1}{h} \Psi^2 + \frac{\partial \Psi^2}{\partial t}, \dots, \frac{1}{h} \Psi^{n_B} + \frac{\partial \Psi^{n_B}}{\partial t} \right\}$$

$$\gamma_B = \{ \gamma_b^1, \gamma_b^2, \dots, \gamma_b^{n_B} \}$$

$$D_A = [D^{i_1} | D^{i_2} | \dots | D^{i_{n_A}}], \quad i \in \mathcal{A}(\mathbf{q}^l, \epsilon) \quad D^i = [D_n^i | D_u^i | D_v^i]$$

- $D_B = [\nabla \Psi^{i_1} | \nabla \Psi^{i_2} | \dots | \nabla \Psi^{i_{n_B}}], \quad i \in \mathcal{G}_B$

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

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

$$D_E = [D_A | D_B]$$

Cone complementarity

- Also define:

$$\tilde{\mathbf{k}}^{(l)} = M\mathbf{v}^{(l)} + h\mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)})$$

$$N = D_{\mathcal{E}}^T M^{-1} D_{\mathcal{E}}$$

$$\mathbf{r} = D_{\mathcal{E}}^T M^{-1} \tilde{\mathbf{k}} + \mathbf{b}_{\mathcal{E}}$$

- Then:

$$\begin{aligned}
 M(\mathbf{v}^{(l+1)} - \mathbf{v}^l) &= \sum_{i \in \mathcal{A}(q^{(l)}, \epsilon)} (\gamma_n^i D_n^i + \gamma_u^i D_u^i + \gamma_v^i D_v^i) \\
 &\quad + \sum_{i \in \mathcal{G}_B} (\gamma_b^i \nabla \Psi^i) + h\mathbf{f}_t(t^{(l)}, \mathbf{q}^{(l)}, \mathbf{v}^{(l)}) \\
 0 &= \frac{1}{h} \Psi^i(\mathbf{q}^{(l)}) + \nabla \Psi^{iT} \mathbf{v}^{(l+1)} + \frac{\partial \Psi^i}{\partial t}, \quad i \in \mathcal{G}_B \\
 0 &\leq \frac{1}{h} \Phi^i(\mathbf{q}^{(l)}) + \nabla \Phi^{iT} \mathbf{v}^{(l+1)} \\
 &\quad \perp \quad \gamma_n^i \geq 0, \quad i \in \mathcal{A}(q^{(l)}, \epsilon) \\
 (\gamma_u^i, \gamma_v^i) &= \operatorname{argmin}_{\mu^i \gamma_n^i \geq \sqrt{(\gamma_u^i)^2 + (\gamma_v^i)^2}} \quad i \in \mathcal{A}(q^{(l)}, \epsilon) \\
 &\quad [\mathbf{v}^T (\gamma_u D_u^i + \gamma_v D_v^i)]
 \end{aligned}$$

This is a CCP,
CONE COMPLEMENTARITY
PROBLEM

becomes..

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

Cone complementarity

- Here we introduced the convex cone

$$\Upsilon = \left(\bigoplus_{i \in \mathcal{A}(\mathbf{q}^l, \epsilon)} \mathcal{FC}^i \right) \bigoplus \left(\bigoplus_{i \in \mathcal{G}_B} \mathcal{BC}^i \right)$$

\mathcal{FC}^i is i -th friction cone
 \mathcal{BC}^i is \mathbb{R}

- ..and its polar cone:

$$\Upsilon^\circ = \left(\bigoplus_{i \in \mathcal{A}(\mathbf{q}^l, \epsilon)} \mathcal{FC}^{i^\circ} \right) \bigoplus \left(\bigoplus_{i \in \mathcal{G}_B} \mathcal{BC}^{i^\circ} \right)$$

CCP: $(N\gamma_\epsilon + \mathbf{r}) \in -\Upsilon^\circ \perp \gamma_\epsilon \in \Upsilon$

The iterative method

- How to practically solve the Cone Complementarity Problem?

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

- Our method: use a fixed-point iteration

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

- with matrices:
- ..and a non-extensive orthogonal projection operator onto feasible set

$$B^r = \begin{bmatrix} \eta_1 I_{n_1} & 0 & \cdots & 0 \\ 0 & \eta_2 I_{n_2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \eta_{n_k} I_{n_{n_k}} \end{bmatrix}$$

$N^T =$

$$\begin{bmatrix} 0 & K_{12} & K_{13} & \cdots & K_{1n_k} \\ 0 & 0 & K_{23} & \cdots & K_{2n_k} \\ 0 & 0 & 0 & \cdots & K_{3n_k} \\ \vdots & \vdots & \cdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 0 \end{bmatrix}$$

$$\Pi_\Upsilon : \mathbb{R}^{n_\varepsilon} \rightarrow \mathbb{R}^{n_\varepsilon}$$

The iterative method

■ ASSUMPTIONS

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

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

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

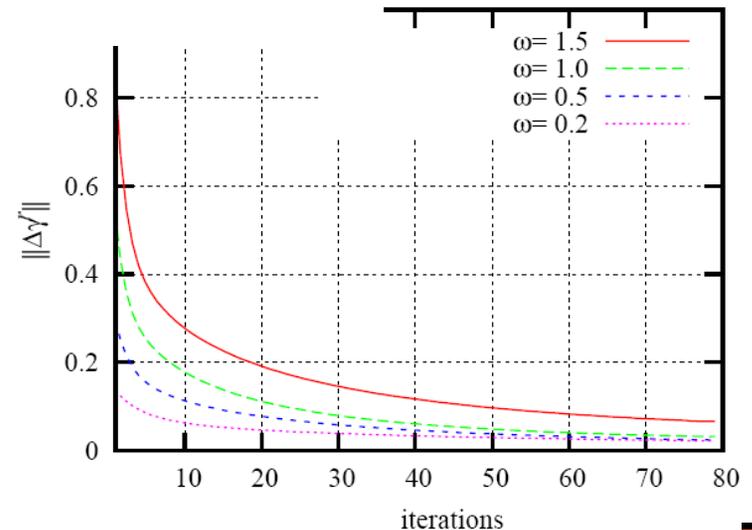
← Always satisfied in multibody systems

← Essentially free choice, we use identity blocks

← Use ω overrelaxation factor to adjust this

■ Under the above assumptions, we can prove **THEOREMS about convergence**.

■ The method produces a **bounded sequence** with an **unique accumulation point**.



Theory

$$(OC) \quad \begin{array}{ll} \min & f(x) = \frac{1}{2}x^T N x + r^T x \\ \text{s.t.} & x_i \in \Upsilon^i, \end{array} \quad i = 1, 2, \dots, n_k.$$

Theorem Assume that $x^0 \in \Upsilon$ and that the sequences of matrices B^r and K^r are bounded. Then we have that

$$f(x^{r+1}) - f(x^r) \leq -\beta \|x^{r+1} - x^r\|^2$$

for any iteration index r , and any accumulation point of the sequence x^r is a solution of (CCP).

Corollary Assume that the friction cone of the configuration is pointed (that is, there does not exist a choice of reaction forces whose net effect is zero). If the relevant parameters satisfy assumptions A2 and A3, then the algorithm produces a bounded sequence, and any accumulation point results in the same velocity solution

The projection operator

- For each frictional contact constraint:

$$\Pi_{\Upsilon} = \left\{ \Pi_{\Upsilon_1}(\gamma_1)^T, \dots, \Pi_{\Upsilon_{n_A}}(\gamma^{n_A})^T, \Pi_b^1(\gamma_b^1), \dots, \Pi_b^{n_B}(\gamma_b^{n_B}) \right\}^T$$

- For each bilateral constraint, simply do nothing.

- The complete operator:

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

$$\gamma_r < \mu_i \gamma_n$$

$$\Pi_i = \gamma_i$$

$$\gamma_r < -\frac{1}{\mu_i} \gamma_n$$

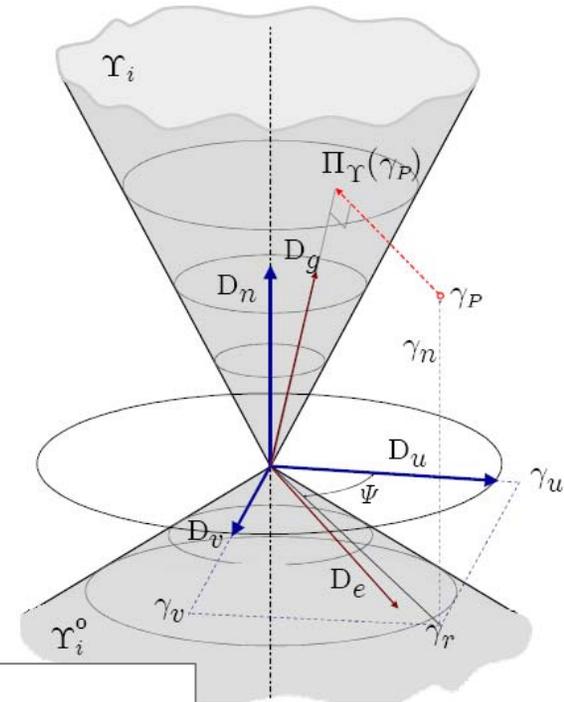
$$\Pi_i = \{0, 0, 0\}$$

$$\gamma_r > \mu_i \gamma_n \wedge \gamma_r > -\frac{1}{\mu_i} \gamma_n$$

$$\Pi_{i,n} = \frac{\gamma_r \mu_i + \gamma_n}{\mu_i^2 + 1}$$

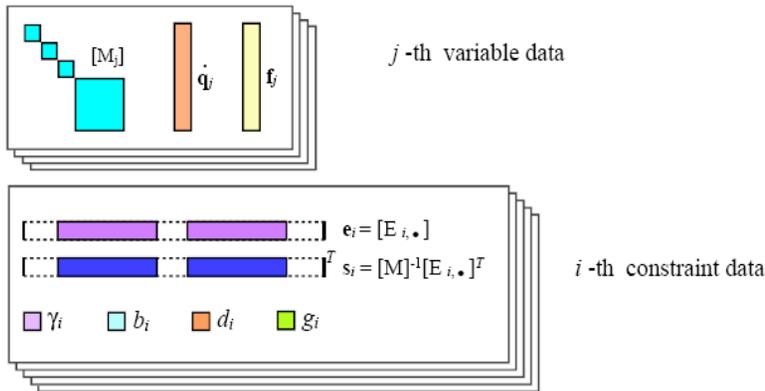
$$\Pi_{i,u} = \gamma_u \frac{\mu_i \Pi_{i,n}}{\gamma_r}$$

$$\Pi_{i,v} = \gamma_v \frac{\mu_i \Pi_{i,n}}{\gamma_r}$$



The algorithm

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



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

The algorithm

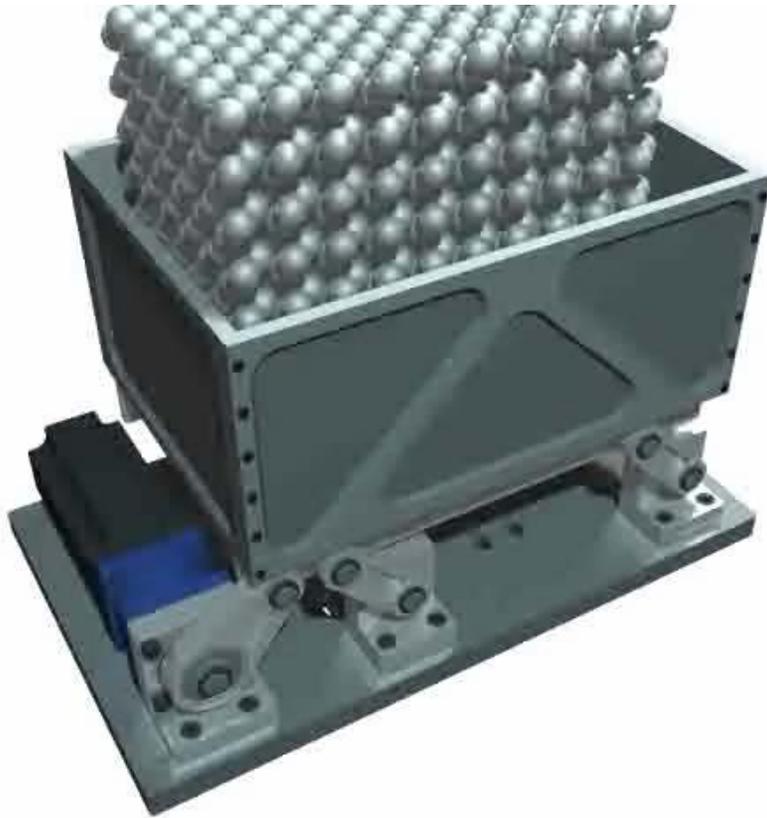
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(1) // Pre-compute some data for friction constraints
(2) for  $i := 1$  to  $n_A$ 
(3)    $\mathbf{s}_a^i = M^{-1} D^i$ 
(4)    $\mathbf{g}_a^i = D^{i,T} \mathbf{s}_a^i$ 
(5)    $\eta_a^i = \frac{3}{\text{Trace}(\mathbf{g}_a^i)}$ 
(6) // Pre-compute some data for bilateral constraints
(7) for  $i := 1$  to  $n_B$ 
(8)    $\mathbf{s}_b^i = M^{-1} \nabla \Psi^i$ 
(9)    $\mathbf{g}_b^i = \nabla \Psi^{i,T} \mathbf{s}_b^i$ 
(10)   $\eta_b^i = \frac{1}{g_b^i}$ 
(11)
(12) // Initialize impulses
(13) if warm start with initial guess  $\gamma_{\mathcal{E}}^*$ 
(14)    $\gamma_{\mathcal{E}}^0 = \gamma_{\mathcal{E}}^*$ 
(15) else
(16)    $\gamma_{\mathcal{E}}^0 = \mathbf{0}$ 
(17)
(18) // Initialize speeds
(19)  $\mathbf{v} = \sum_{i=1}^{n_A} \mathbf{s}_a^i \gamma_a^{i,0} + \sum_{i=1}^{n_B} \mathbf{s}_b^i \gamma_b^{i,0} + M^{-1} \tilde{\mathbf{k}}$ 
(21) // Main iteration loop
(22) for  $r := 0$  to  $r_{max}$ 
(23)   // Loop on frictional constraints
(24)   for  $i := 1$  to  $n_A$ 
(25)      $\delta_a^{i,r} = (\gamma_a^{i,r} - \omega \eta_a^i (D^{i,T} \mathbf{v}^r + \mathbf{b}_a^i));$ 
(26)      $\gamma_a^{i,r+1} = \lambda \Pi_{\Upsilon}(\delta_a^{i,r}) + (1 - \lambda) \gamma_a^{i,r};$ 
(27)      $\Delta \gamma_a^{i,r+1} = \gamma_a^{i,r+1} - \gamma_a^{i,r};$ 
(28)      $\mathbf{v} := \mathbf{v} + \mathbf{s}_a^{i,T} \Delta \gamma_a^{i,r+1}.$ 
(29)   // Loop on bilateral constraints
(30)   for  $i := 1$  to  $n_B$ 
(31)      $\delta_b^{i,r} = (\gamma_b^{i,r} - \omega \eta_b^i (\nabla \Psi^{i,T} \mathbf{v}^r + b_b^i));$ 
(32)      $\gamma_b^{i,r+1} = \lambda \Pi_{\Upsilon}(\delta_b^{i,r}) + (1 - \lambda) \gamma_b^{i,r};$ 
(33)      $\Delta \gamma_b^{i,r+1} = \gamma_b^{i,r+1} - \gamma_b^{i,r};$ 
(34)      $\mathbf{v} := \mathbf{v} + \mathbf{s}_b^{i,T} \Delta \gamma_b^{i,r+1}.$ 
(35)
(36) return  $\gamma_{\mathcal{E}}, \mathbf{v}$ 

```

Examples

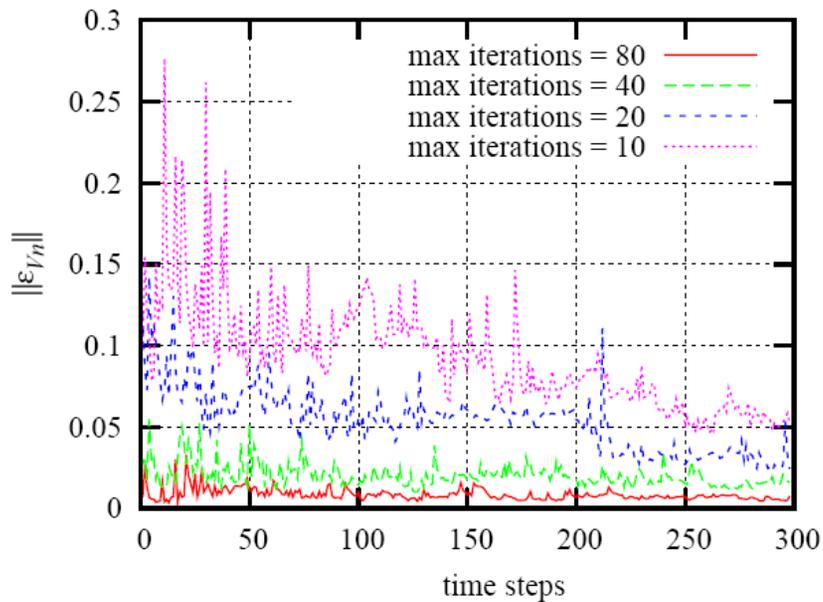
- Example: size-segregation in shaker, with thousands of steel spheres



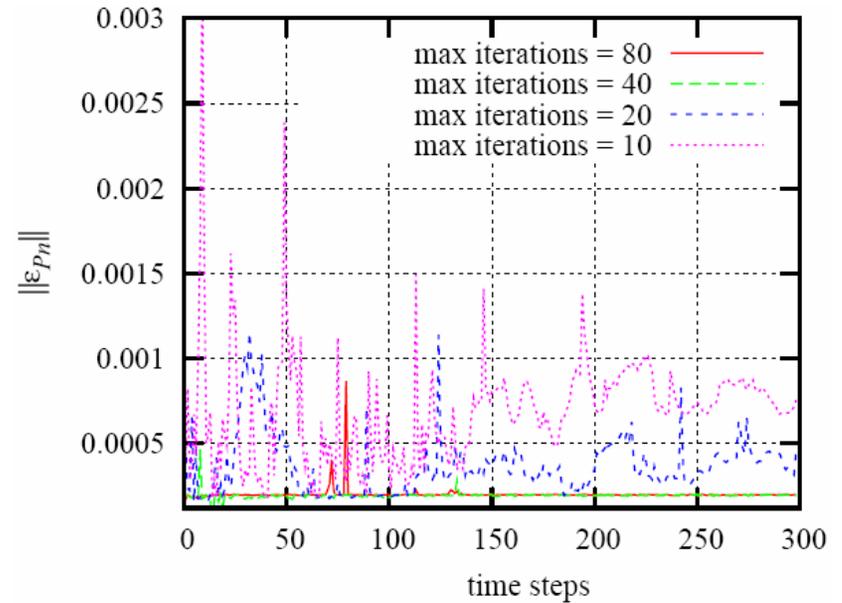
Note: solution beyond reach of Lemke-type LCP solvers!

Tests

■ Feasibility accuracy increases with number of iterations:



Speed violation in constraints

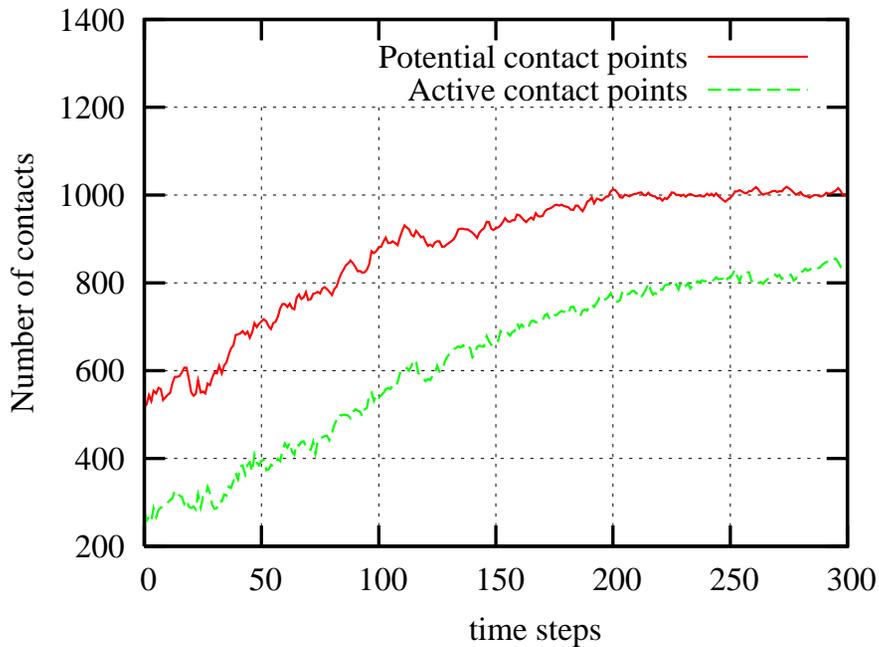


Position error in constraints (penetration)

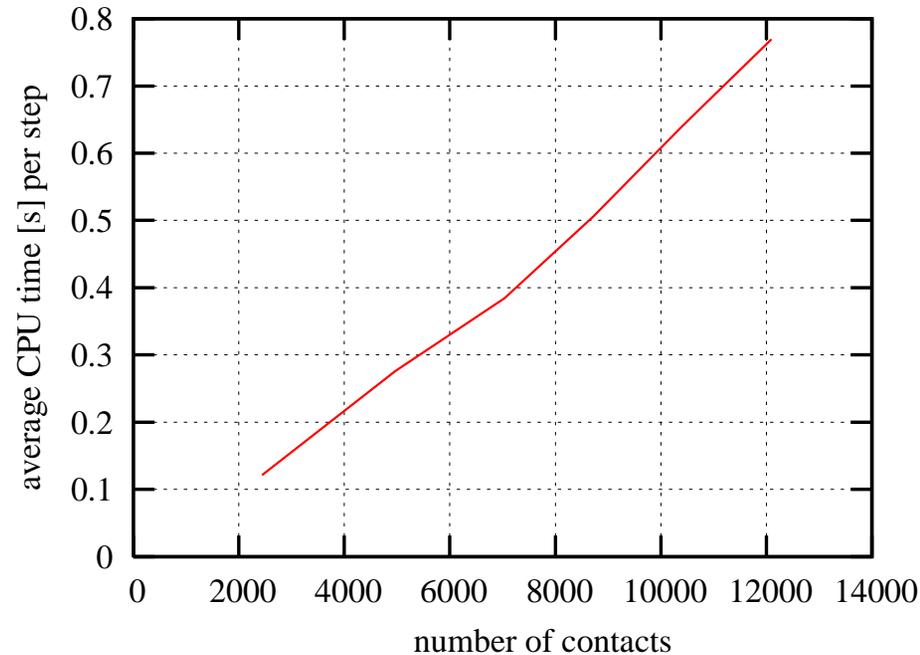
(with example of 300 spheres in shaker)

Tests: Scalability

- CPU effort per contact, since our contacts are the problem variables.
- Penetration error was uniformly no larger than 0.2% of diameter.



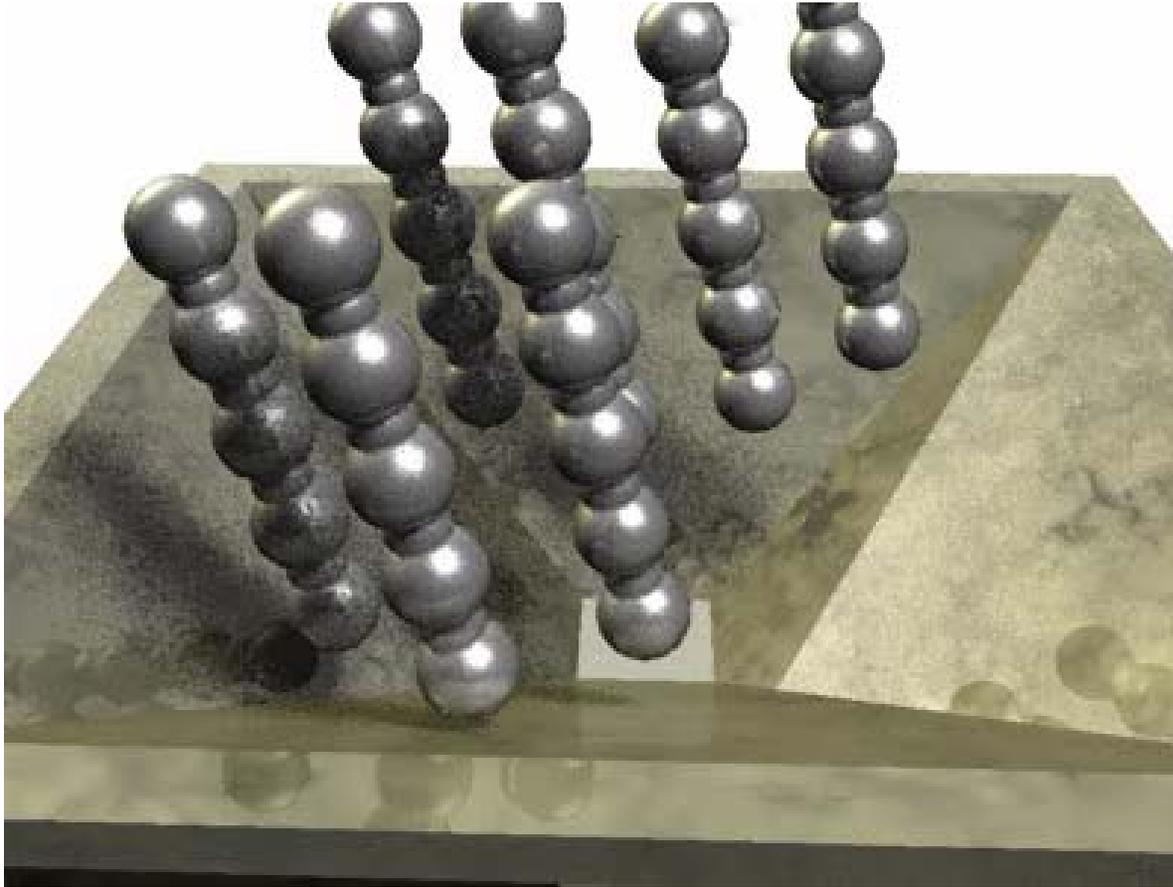
Number of contacts in time, 300 spheres



CPU time per step for 300-1500 spheres

Examples

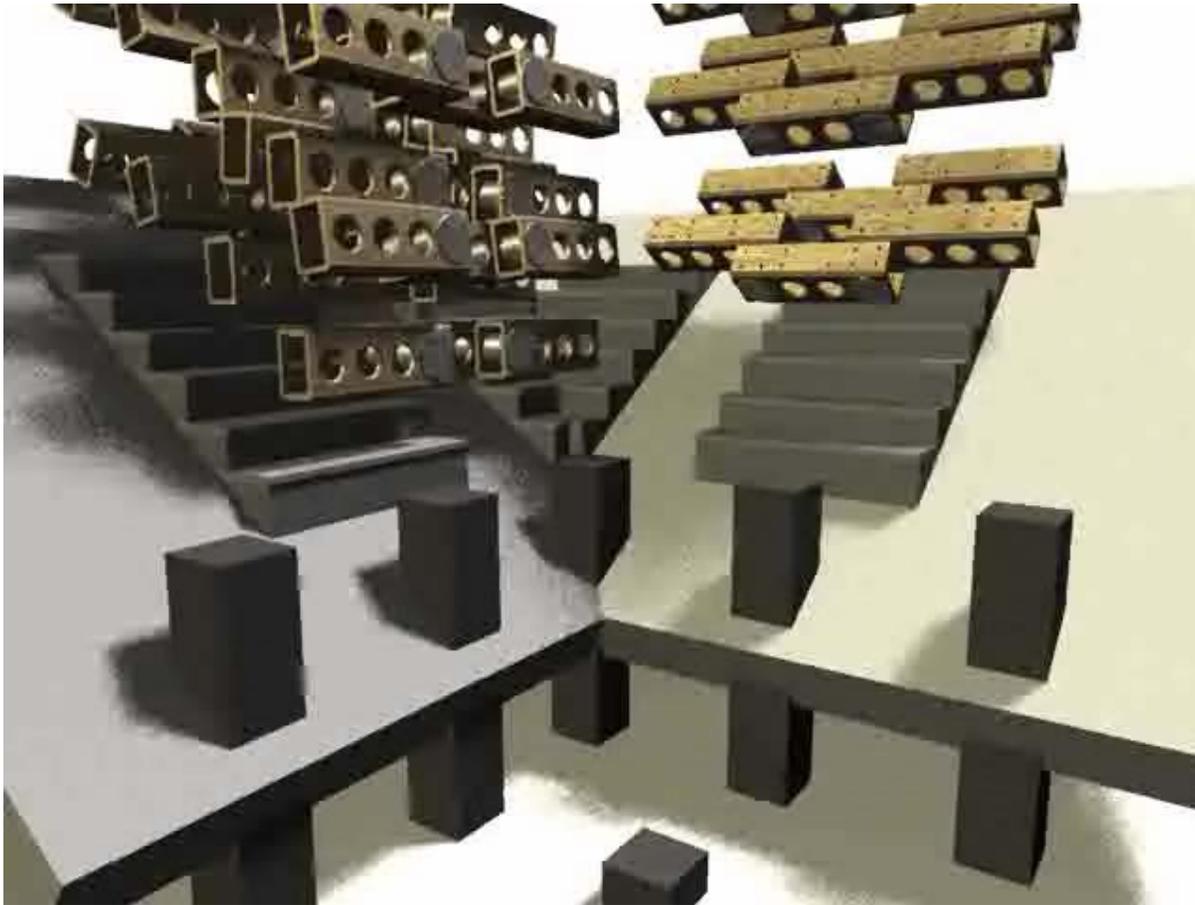
- Benchmark: contacts between articulated objects (contacts + bilateral joints)



Note: real-time simulation

Examples

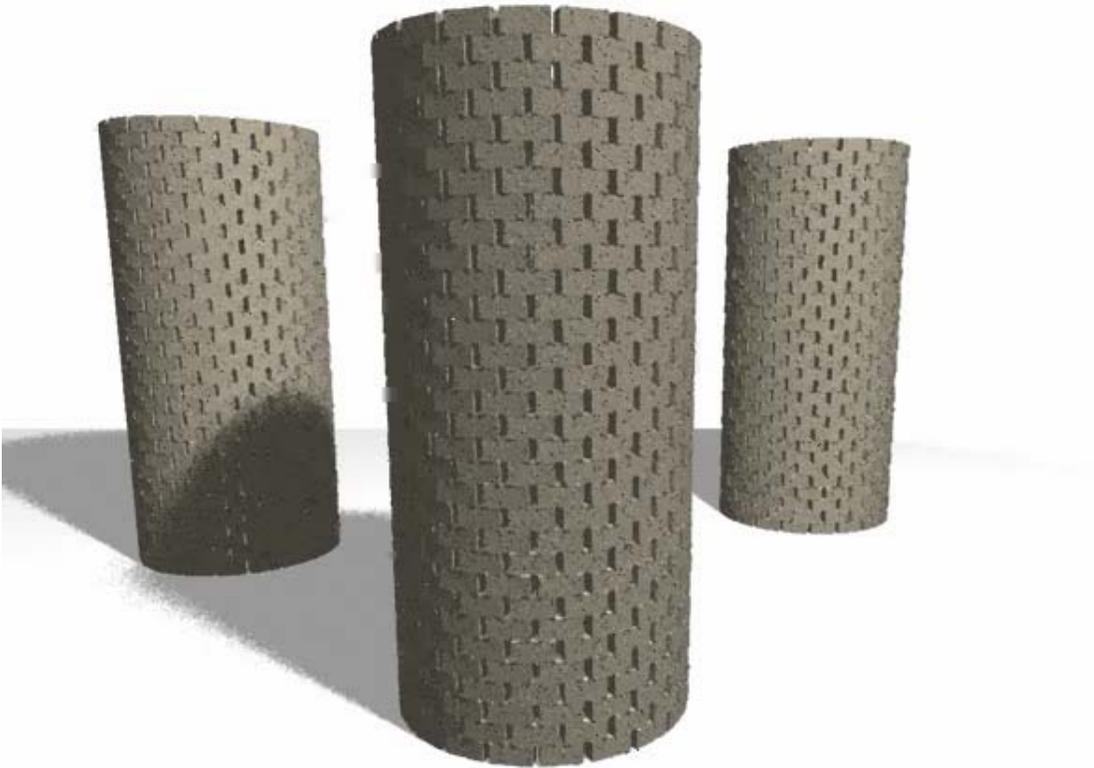
- Benchmark: contacts between non-convex shapes



Note: **real-time** simulation

Examples

- Benchmark: contacts between many polytopes and high friction coeff.



High stacks of objects: a typical difficult benchmark.

Even smallest CCP errors may compromise stability.

→ Many iterations needed, otherwise unstable and falls. Indicates need for preconditioning or warm starting; subject of future research.

100 iterations: **STABLE**

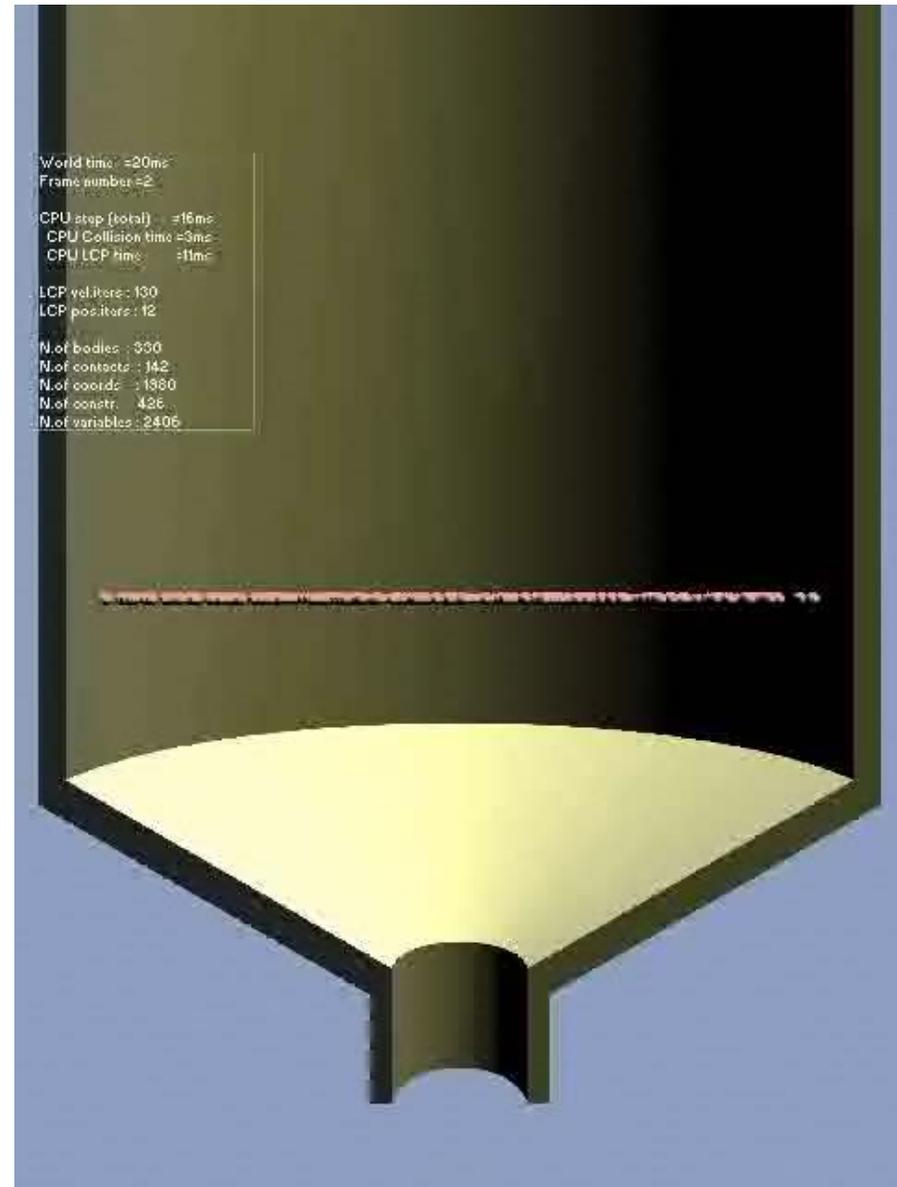
Few iterations: **UNSTABLE**

Examples

■ Refueling in a PBR nuclear reactor

- Up to **300'000** uranium-graphite pebbles
- Dense **bidisperse granular flow** problem: hard to simulate
- Our method requires **hours on 1CPU** where other approach (DEM) requires **weeks on 64** .
- Currently, we are doing **30,000 pebbles** in about **2 hrs CPU** on windows Laptop, maximum **120,000 contacts** and **+500,000 impulse variables**.

For details on PBR reactors, see Bazant et al. (MIT)



Some open problems

- Slow convergence for **high mass ratios** (many iterations needed for reasonable precisions).
- How to introduce a more advanced **friction** model?
Ex: different static and kinematic friction coefficients, etc.
Note: anisotropic friction would be easy.
- How to precondition (to make the number of iterations constant for same penetration error and vastly increasing number of bodies?) though warm starting may contribute a lot here.
- Collisions with **restitution**: not discussed here..

Future work

- Optimization of C++ source, aiming at simulations with **500'000 bodies** on a single PC.
- Implementation on parallel machines. **Multithreading.**
- Persistent contact manifold, for **warm starting** the method
- Recent **GP-GPU** processors should be exploited for massive low-cost parallelism (SIMD stream-kernel architecture)



Conclusions

- Approach based on Time Stepping Methods
- Solution by means of fixed point iteration, with no polygonal cone approximation.
- Fast, robust, matrix-less iterative scheme
- Fits well in real-time scenarios, since can be stopped early with a good solution.
- Tested with more than 500'000 constraint multipliers, scales well.
- Implemented in a C++ multibody simulation middleware Chrono::Engine (developer by Tasora)
(<http://www.deltaknowledge.com/chronoengine>)

Introduction

- Example: a walking robot, simulated using our approach

