

# Lecture 9: Geometric Modeling and Visualization

## Geometric Partial Differential Equations: Non-Linear Surface & Volume Diffusion

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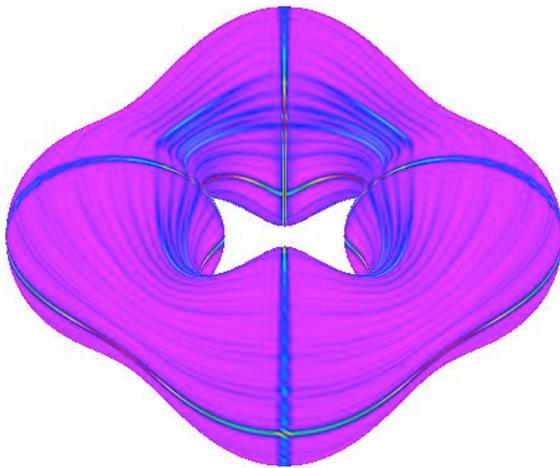


Center for Computational Visualization  
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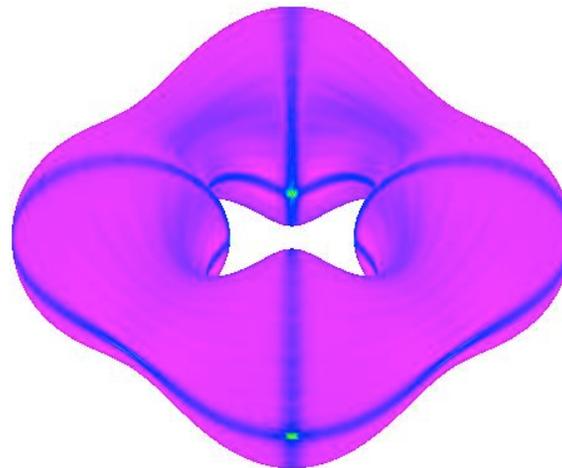
University of Texas at Austin

November 2007

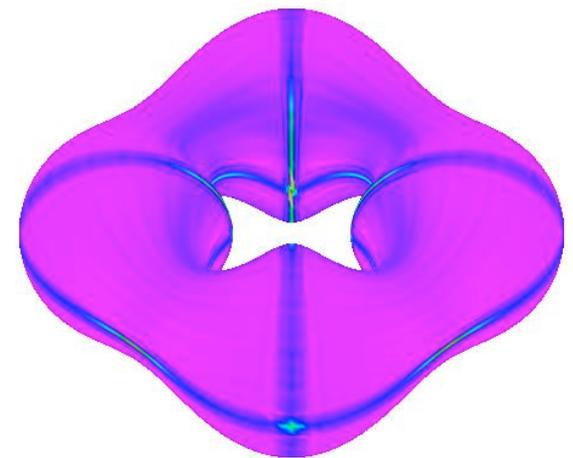
# Fairing Noisy Surfaces (Mean Curvature)



Initial functions



After three iterations

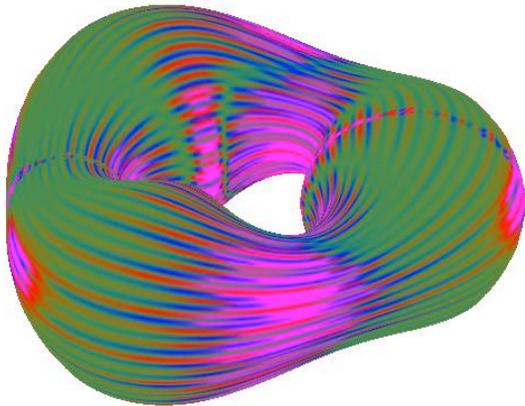


After five iterations

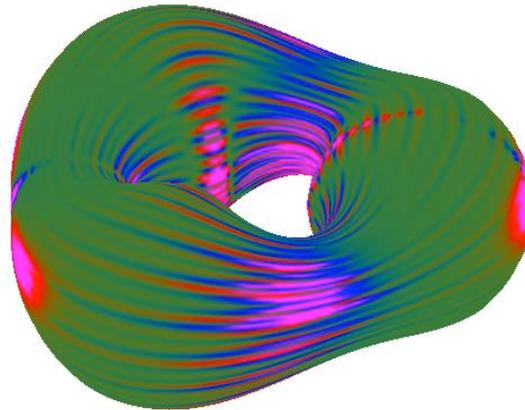
Mean curvature plot: non-smooth functions at  $x=0, y=0, z=0$



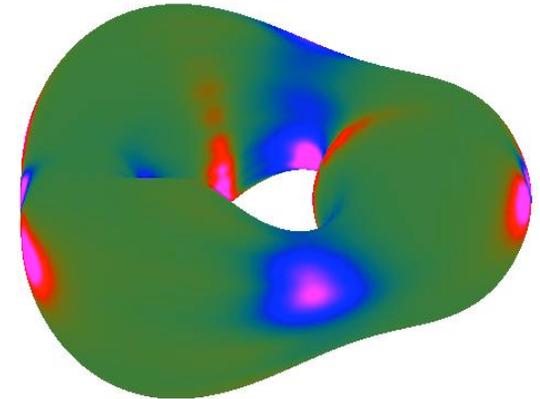
# Fairing Noisy Surfaces (Gaussian Curvature)



Initial data



After 1 iteration

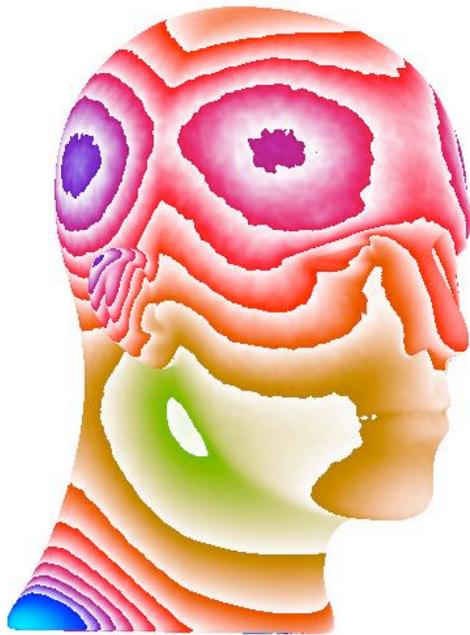


After 4 iterations



# Fairing of Scalar Function on Surface

Iso – Contours of Acoustic Amplitude



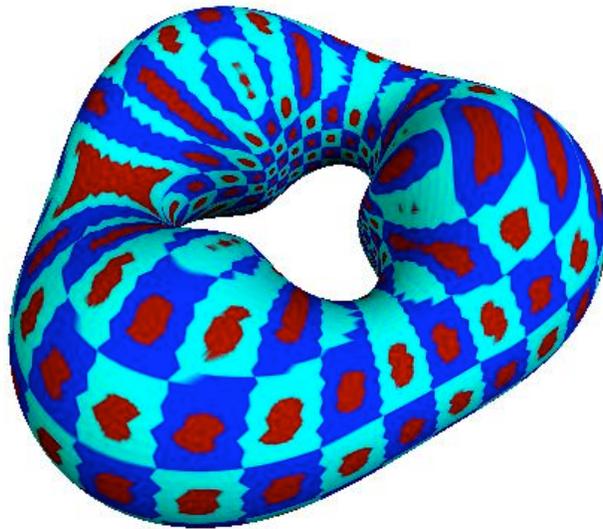
Initial data



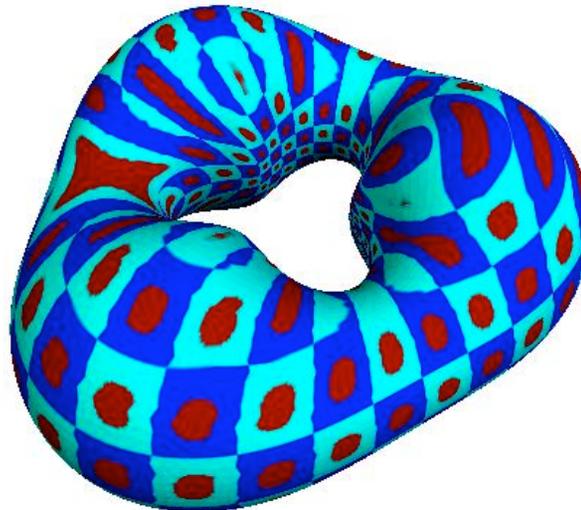
After 4 fairing iterations



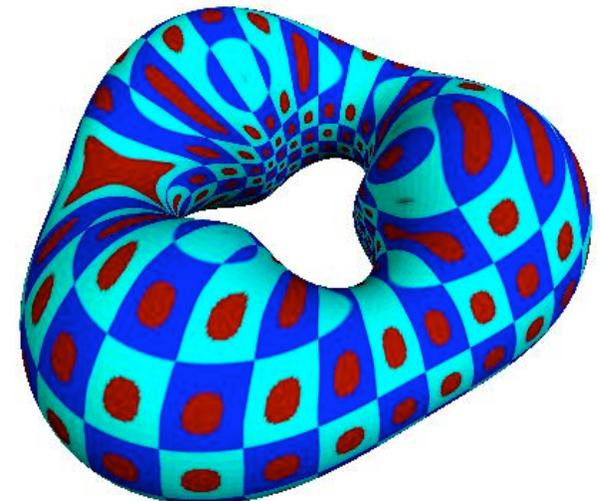
# Functions on Surface: Texture



Initial data



After 1 iteration



After 4 iterations



# Problem Considered

Given a discretized noisy triangular surface mesh  $G_d \subset \mathbf{R}^3$  (geometric information) and a discretized noisy function-vector  $\mathbb{F}_d$ .

Our goals are :

- Smooth out the noise and to obtain smooth geometry as well as surface function data at different scales.
- Construct continuous (non-discretized) representations for the smoothed geometry and surface function data.
- Provide approaches for visualizing the smoothness of both the geometric and physical information during the smoothing process.



# Related work in Image Processing

- Gabor ,1965, PDE based image processing, Jian, 1977, Took off thanks to Koenderink, 1984 Witkin 1983.
- Perona and Malik, 1990, anisotropic diffusion, smoothing and enhancing sharp features.
- Osher and Sethian, 1988, curvature based velocities.
- Mumford and Shah, 1989, PDE based segmentation.
- Terzopoulos et al, 1988, PDE based on active contours for image segmentation.



# Previous Work for Mesh Fairing

## 1. Optimization

a. Minimize thin plate energy (Kobbelt 1996, Desbrun, Meyer, Schroder, 1999).

$$E_p(f) = \int f_{uu}^2 + 2f_{uv}^2 + f_{vv}^2$$

b. Minimize membrane energy(Kobbelt, 1998 , Desbrun, Meyer, Schroder, 1999).

$$E_m(f) = \int f_u^2 + f_v^2$$

c. Minimize curvature (Welch, Witkin, 1992).

$$E_c(S) = \int \kappa_1^2 + \kappa_2^2$$

d. Spring energy( 2000).



# Previous Work for Mesh Fairing

2. Signal Processing(Guskov, Sweldens, Schroder,1999; Taubin, 1995) using surface relaxation as low pass filter

$$Rp_i = \sum_{j \in V_2(i)} w_{i,j} p_j$$

where  $w_{i,j}$  are chosen to minimize something, e.g. the dihedral angles.



# Geometry Driven Diffusion

Evolution (time dependent)

Linear heat conduction equation.

$$\partial_t \rho - \Delta \rho = 0, \quad \Delta = \text{div} \cdot \nabla$$

For equalizing spatial variation in concentration



# Geometry Driven Diffusion

For the surface  $M$ , the counterpart of the Laplacian  $\Delta$  is the Laplace Beltrami operator  $\Delta_M$ . Hence, one obtains the geometric diffusion equation

$$\partial_t x - \Delta_M x = 0, \quad \Delta_M = \operatorname{div}_M \cdot \nabla$$

for surface point  $x(t)$  on the surface  $M(t)$



# Model of Geometric Diffusion

Partial Differential Equation

$$\partial_t x(t) - \operatorname{div}_{M(t)} (\nabla_{M(t)} x(t)) = 0$$
$$M(0) = M$$

where  $M(t)$  is the solution surface at time  $t$ ,  $x(t)$  is surface point.

Divergence  $\operatorname{div}_{M(t)} v$  for a vector field  $v \in V$  is defined as the dual operator of the gradient:

$$\int_M \operatorname{div}_M v \phi dx := - \int_M v^T \nabla \phi dx, \quad \forall \phi \in C^\infty(M)$$



## Variational form

$$\begin{aligned} (\partial_t \mathbf{x}(t), \theta)_{M(t)} + (\nabla_{M(t)} \mathbf{x}(t), \nabla_{M(t)} \theta)_{TM(t)} &= 0, \\ \forall \theta \in C^\infty(M(t)) \end{aligned}$$

where

$$(f, g)_M = \int_M fg dx, \quad (\phi, \psi)_{TM} = \int_M \phi^T \psi dx$$

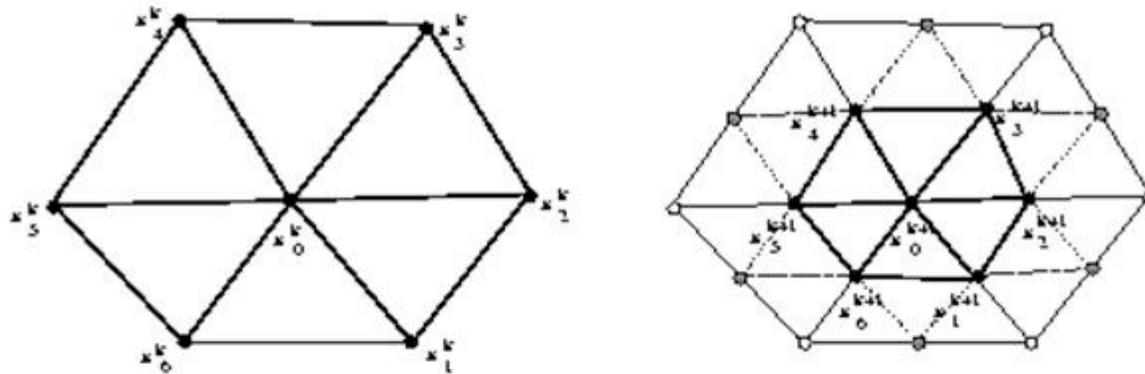
- How to represent  $M(t)$  ?
- How to choose  $\theta$  ?



# Loop's Subdivision Surface

Edge rule:

$$x_i^{k+1} = \frac{3x_0^k + 3x_i^k + x_{i-1}^k + x_{i+1}^k}{8}, i = 1, \dots, n,$$



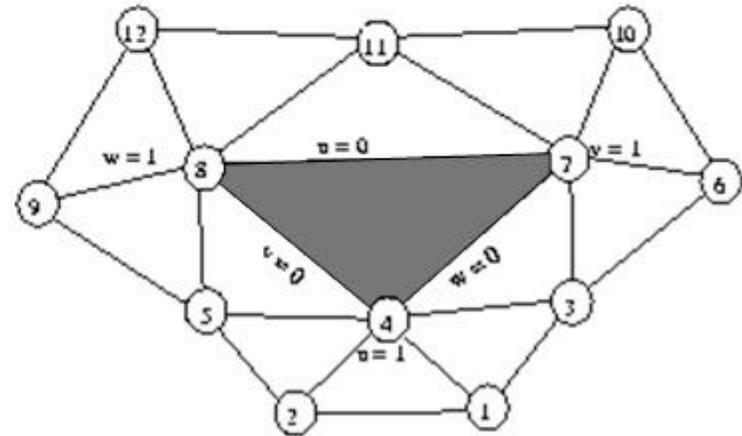
Refinement of a triangular mesh around a vertex

Vertex rule:

$$x_0^{k+1} = (1 - na)x_0^k + a(x_1^k + x_2^k + \dots + x_n^k).$$



# Limit Surface – Regular Case



$$N_1 = \frac{1}{12}(u^4 + 2u^3v),$$

$$N_2 = \frac{1}{12}(u^4 + 2u^3w),$$

$$N_3 = \frac{1}{12}[u^4 + v^4 + 6u^3v + 6uv^3 + 12u^2v^2 + (2u^3 + 2v^3 + 6u^2v + 6uv^2)w],$$

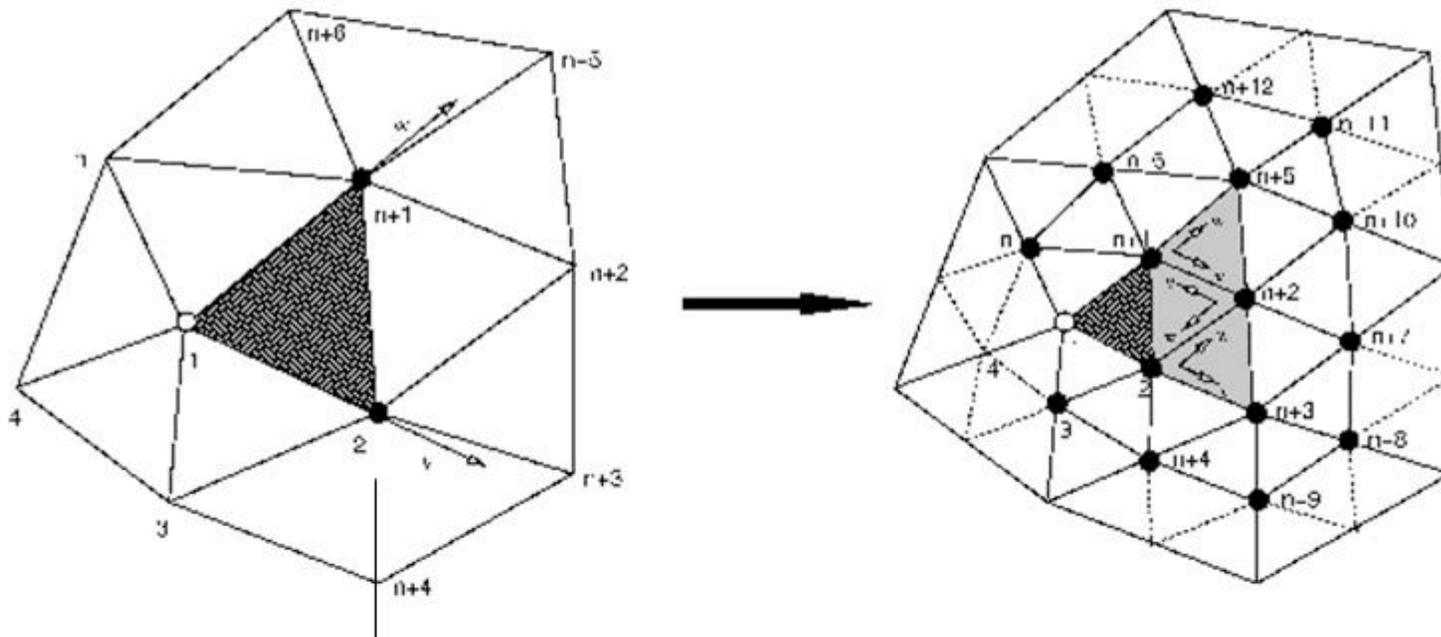
$$N_4 = \frac{1}{12}[6u^4 + 24u^3(v + w) + u^2(24v^2 + 60vw + 24w^2) \\ + u(8v^3 + 36v^2w + 36vw^2 + 8w^3) + (v^4 + 6v^3w + 12v^2w^2 + 6vw^3 + w^4)]$$

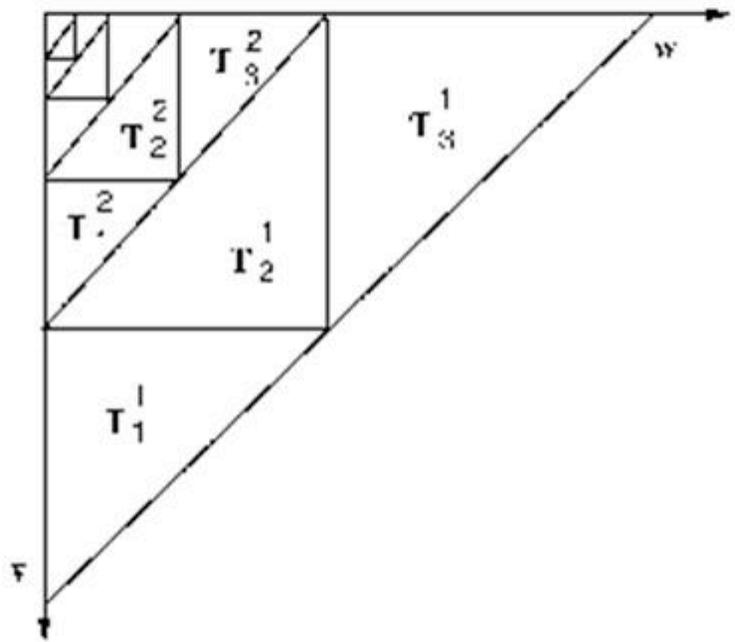
$$(u, v, w) \rightarrow (v, w, u): \quad N_1, N_2, N_3, N_4 \rightarrow N_{10}, N_6, N_{11}, N_7$$

$$(u, v, w) \rightarrow (w, u, v): \quad N_1, N_2, N_3, N_4 \rightarrow N_9, N_{12}, N_5, N_8$$



# Limit Surface – Irregular Case





Refinement in the parametric space



Here the main task is to compute the new control vertices. As usual, the subdivision around an irregular patch is formulated as a linear transform from the level  $(k-1)$  1-ring vertices of the irregular patch to the related level  $k$  vertices, i.e.,

$$X^k = AX^{k-1} = \dots = A^k X^0,$$

$$\tilde{X}^{k+1} = \tilde{A}X^k = \tilde{A}A^k X^0,$$

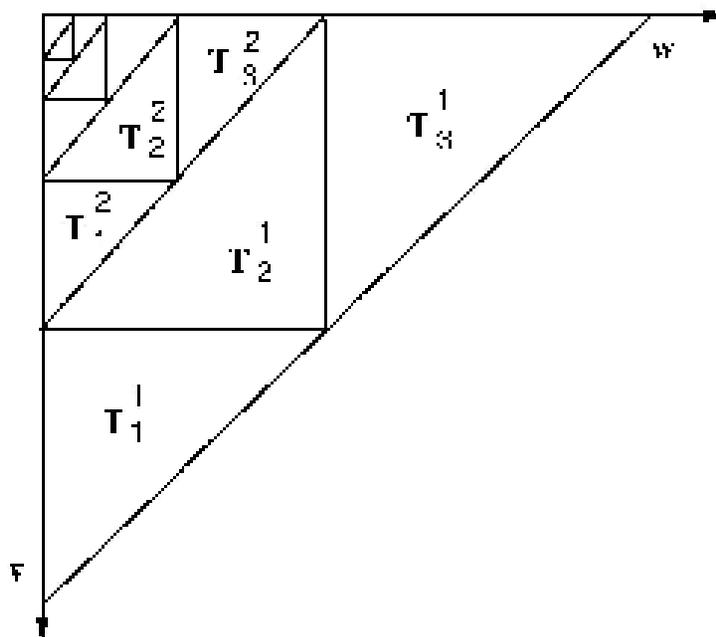
where

$$X^k = [x_1^k, \dots, x_{n+6}^k]^T, \quad \tilde{X}^k = [x_1^k, \dots, x_{n+6}^k, x_{n+7}^k, \dots, x_{n+12}^k]^T$$

Using Jordan canonical form

$$A = TJT^{-1}, \quad A^k = TJ^kT^{-1}$$





## Refinement in the parametric space



# Spatial Discretization

$$(\partial_t \mathbf{x}(t), \theta)_{M(t)} + (\nabla_{M(t)} \mathbf{x}(t), \nabla_{M(t)} \theta)_{TM(t)} = 0, \quad \forall \theta \in V_{M(t)}$$

Let

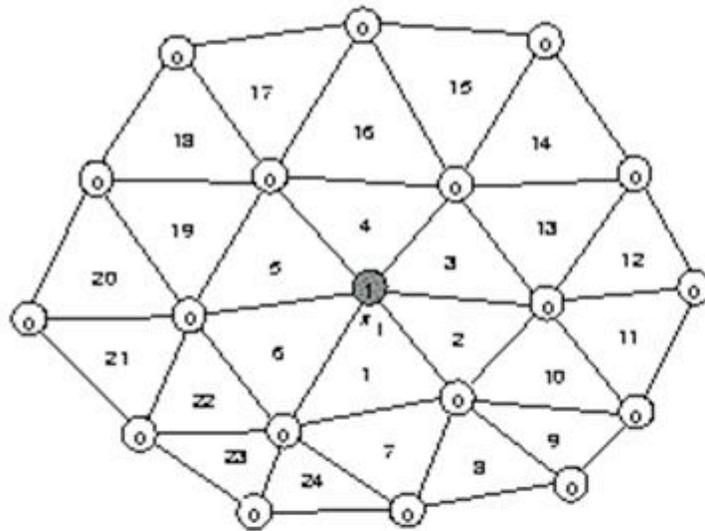
$$\mathbf{x}(t) = \sum_{i=1}^m c_i(t) \phi_i(\mathbf{x}), \quad \theta = \phi_j(\mathbf{x})$$

Then we have a set of ordinary differential equations

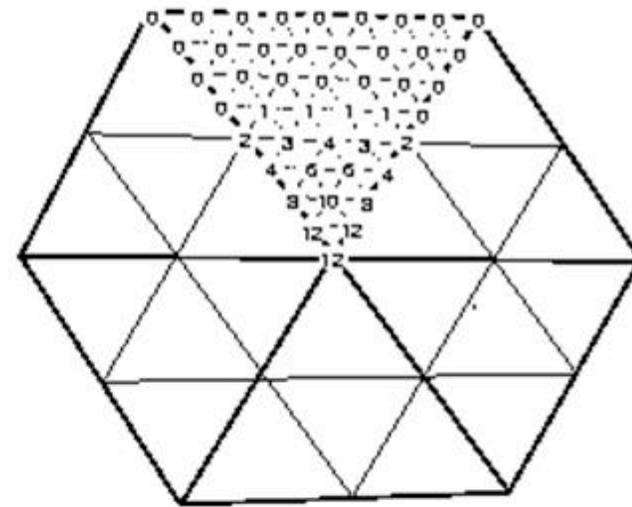
$$\sum_{i=1}^m c'_i(t) (\phi_i(\mathbf{x}), \phi_j(\mathbf{x}))_{M(t)} + \sum_{i=1}^m c_i(t) (\nabla_{M(t)} \phi_i(\mathbf{x}), \nabla_{M(t)} \phi_j(\mathbf{x}))_{TM(t)} = 0$$
$$j = 1, \dots, m$$



Where  $\phi_i$  are the basis functions



(a)



(b)



# Time Discretization

Let  $X^n$  be approximation of  $\mathbf{x}(n\tau)$ , where  $\tau$  is the timestep. Then  
The semi-implicit discretization is

$$\left( \frac{X^{n+1} - X^n}{\tau}, \phi_i \right)_{M(n\tau)} +$$
$$\left( \nabla M(n\tau) X^{n+1}, \nabla M(n\tau) \phi_i \right)_{TM(n\tau)} = 0, i = 1, \dots, m$$

Since

$$\mathbf{x}(t) = \sum_{i=1}^m c_i(t) \phi_i(\mathbf{x})$$



Then we have a linear system.

$$(M^n + \tau L^n)C((n + 1)\tau) = M^n C(n\tau)$$

where  $C(t) = [c_1(t), \dots, c_m(t)]$

$$M^n = \left( (\phi_i, \phi_j)_{M(n\tau)} \right)_{i,j=1}^m$$

and

$$L^n = \left( (\nabla_{M(n\tau)} \phi_i, \nabla_{M(n\tau)} \phi_j)_{TM(n\tau)} \right)_{i,j=1}^m$$



# Solving the Linear System

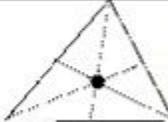
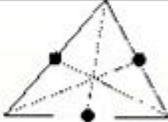
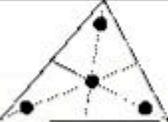
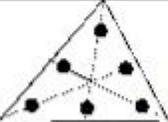
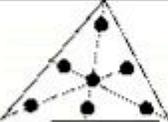
- $M^n$  and  $L^n$  are sparse.
- $M^n$  is symmetric and positive definite.
- $L^n$  is symmetric and nonnegative definite.
- $M^n + \tau L^n$  is symmetric and positive definite.

The system is solved by Gauss Seidel iteration or conjugate gradient method.

- ?1. What is the best approach?
- ?2. How to determine the optimal step length?



# Numerical Integration

					
$v_1$	0.3333333333	0.0	0.1333333333	0.8168475729	0.05961587
$v_2$		0.5	0.1333333333	0.0915762135	0.47014206
$v_3$		0.5	0.7333333333	0.0915762135	0.47014206
$v_4$			0.3333333333	0.1081030181	0.79742699
$v_5$				0.4459484909	0.10128651
$v_6$				0.4459484909	0.10128651
$v_7$					0.3333333333
$w_1$	0.3333333333	0.5	0.7333333333	0.0915762135	0.47014206
$w_2$		0.0	0.1333333333	0.8168475729	0.05961587
$w_3$		0.5	0.1333333333	0.0915762135	0.47014206
$w_4$			0.3333333333	0.1159484909	0.10128651
$w_5$				0.1081030181	0.79742699
$w_6$				0.4459484909	0.10128651
$w_7$					0.3333333333
$W_1$	1.0	0.3333333333	0.5208333333	0.1099517436	0.13239415
$W_2$		0.3333333333	0.5208333333	0.1099517436	0.13239415
$W_3$		0.3333333333	0.5208333333	0.1099517436	0.13239415
$W_4$			0.5625	0.2233815896	0.12593918
$W_5$				0.2233815896	0.12593918
$W_6$				0.2233815896	0.12593918
$W_7$					0.225
$p$	1	2	3	4	5

Integration rules over triangle.  $(\mathbb{J} - \mathbb{S}^3 - \mathbb{M}^3 \mathbb{S}^3 \mathbb{M}^3)$  are barycentric coordinates of the nodes,  $W_i$  are the weights. The last row represents the algebraic precision.



# Anti-Shrinking

Denote the  $x, y$  and  $z$  components of the surface point  $x(t)$  as  $x_1(t)$ ,  $x_2(t)$  and  $x_3(t)$ , respectively. Then, we have

$$(\partial_t x_i(t), x_i(t))_{M(t)} = - (\nabla_{M(t)} x_i(t), \nabla_{M(t)} x_i(t))_{TM(t)}$$

and

$$\frac{\partial (\mathbf{x}(t), \mathbf{x}(t))_{M(t)}}{\partial t} = 2(\partial_t \mathbf{x}(t), \mathbf{x}(t))_{M(t)} = -4 \text{Area}(M(t))$$

$$\frac{\partial (\text{Area}(M(t)))}{\partial t} = - \int_{M(t)} H^2 dx$$

Since  $\text{Area}(M(t)) > 0$ , the surface point  $x(t)$  shrinks towards the origin at the average speed of  $4 \text{Area}(M(t))$ .



Since

$$\Delta_M x = -H(x)N(x)$$

we have

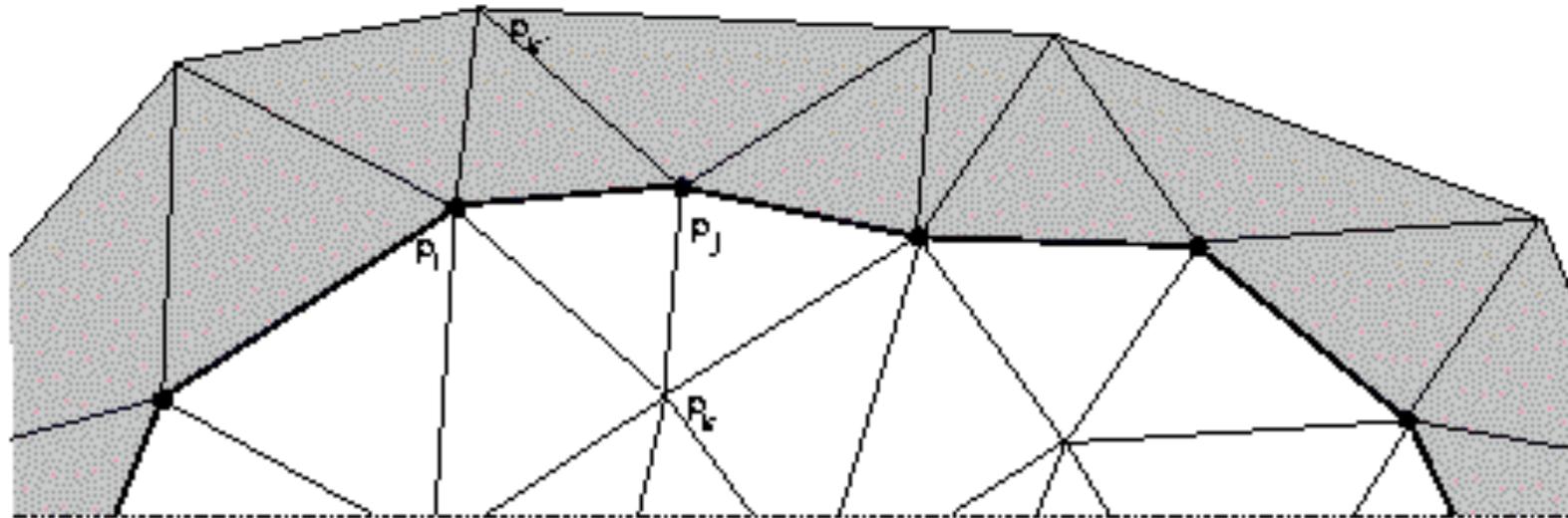
$$\partial_t x = -H(x)N(x)$$

$$\frac{d}{dt}(x(t), x(t))_{M(t)} = -4Area(M(t))$$

$$\frac{d}{dt}Area(\omega(t)) = -\int_{\omega(t)} H^2 dx$$



# Open Surface



# Diffusion Tensor

$$\partial_t x(t) - \operatorname{div}(a(x) \nabla_{M(t)} x(t)) = 0$$

$a(x)$  is a symmetric, positive definite linear mapping on the Tangent space

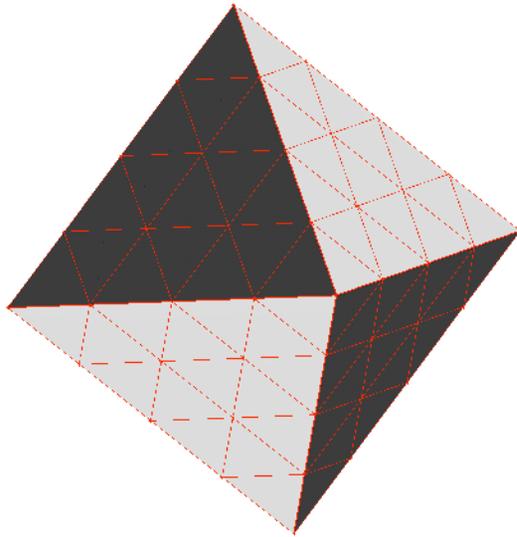
$$a(x) : TM \rightarrow TM$$

The problem is how to choose the diffusion tensor?

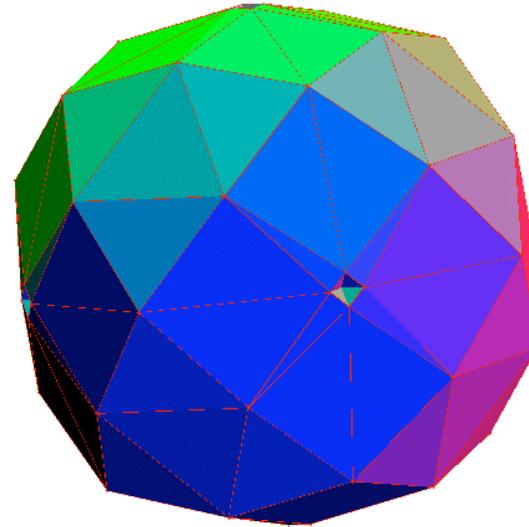


# Anti – Crease by Diffusion Tensor

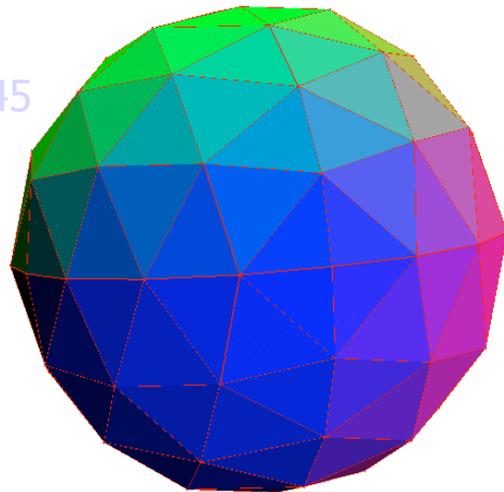
Initial Mesh



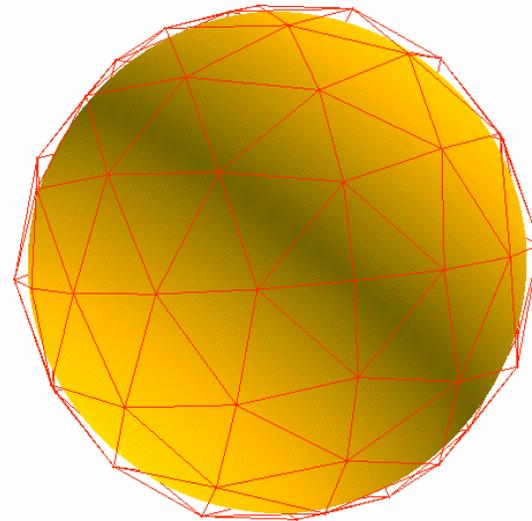
After 11,114 iterations



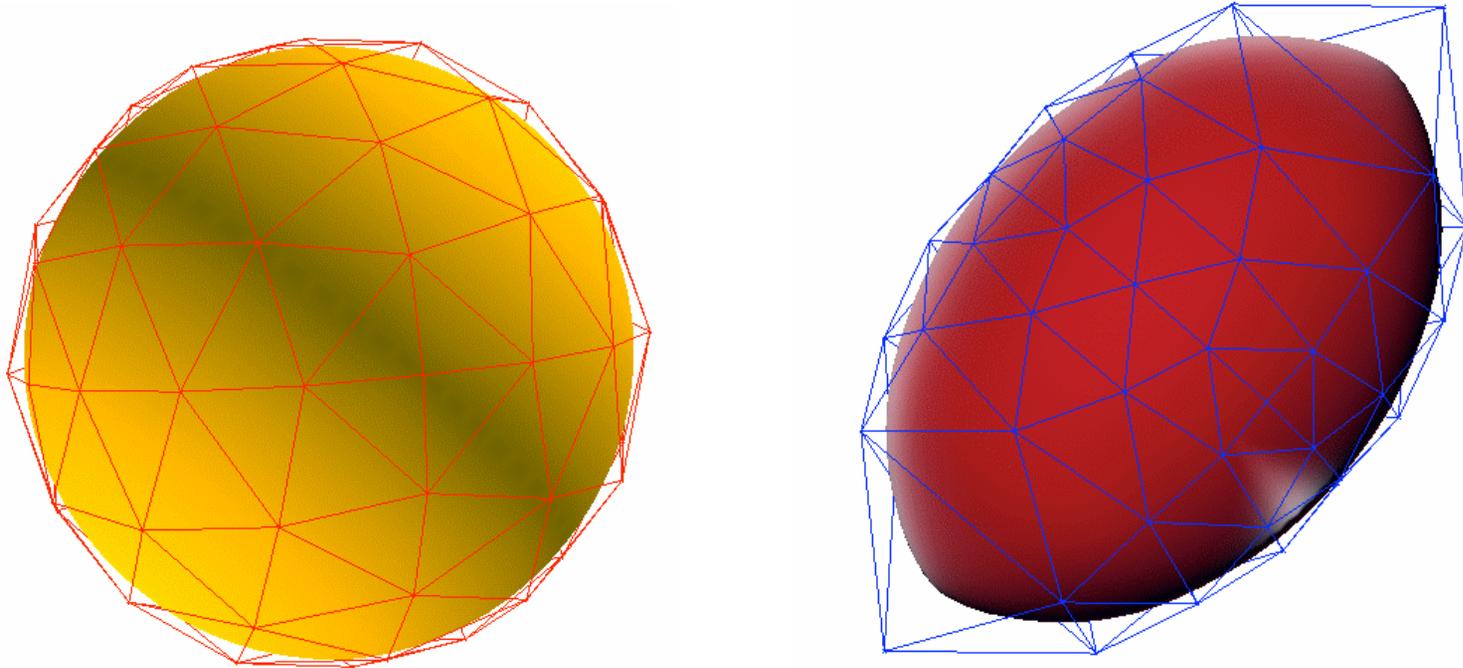
$a = (\text{area})^{0.45}$   
of triangle.  
After 2228 iterations.



Limit surface



# Change Shape by Diffusion Tensor



$$a(x) = x_1^2 + x_2^2; \quad \text{where } x = (x_1; x_2; x_3)$$



## Enhance Sharp Features

Let  $v^{(1)}(x), v^{(2)}(x)$ , be the principle directions of  $M(t)$  at point  $x(t)$ .

$N(x)$  Be the normal at that point.

Then any vector  $z$  in the tangent plane could be expressed as

$$z = \alpha v^{(1)}(x) + \beta v^{(2)}(x) + \delta N(x)$$

Then define  $a$ , such that

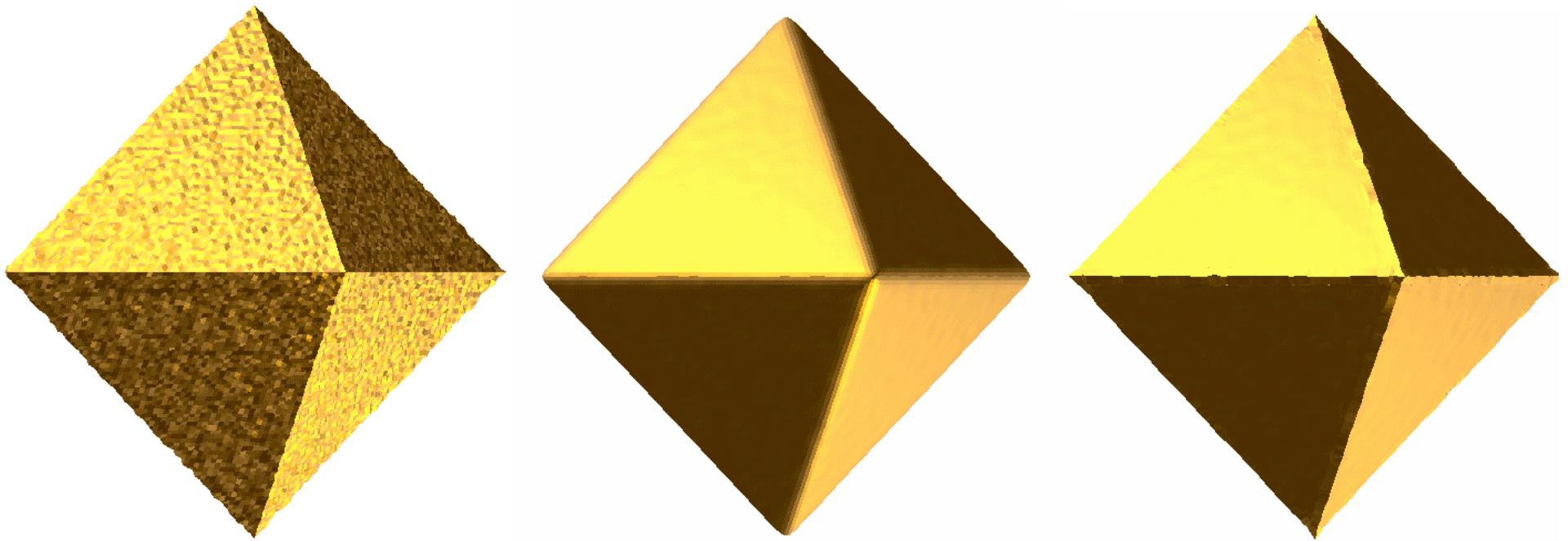
$$az = g(k_1)\alpha v^{(1)}(x) + g(k_2)\beta v^{(2)}(x) + \delta N(x)$$

where

$$g(s) = \begin{cases} 1, & s \leq \lambda \\ 2(1 + \frac{s^2}{\lambda^2})^{-1}, & s > \lambda \end{cases}$$

$\lambda > 0$  is given constant.





# Evolution Equation

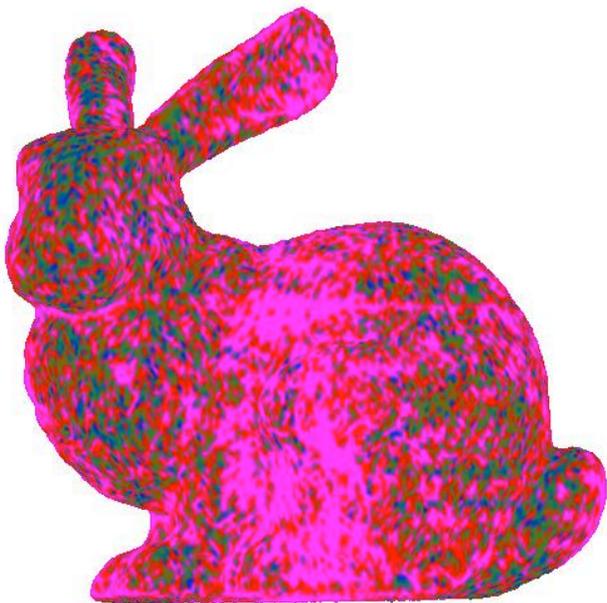
Let  $\Phi_0(x, y)$  be gray-level value, introducing an artificial time  $t$ , the image deforms according to

$$\frac{\partial \Phi}{\partial t} = \mathcal{F}[\Phi(x, y, t)],$$

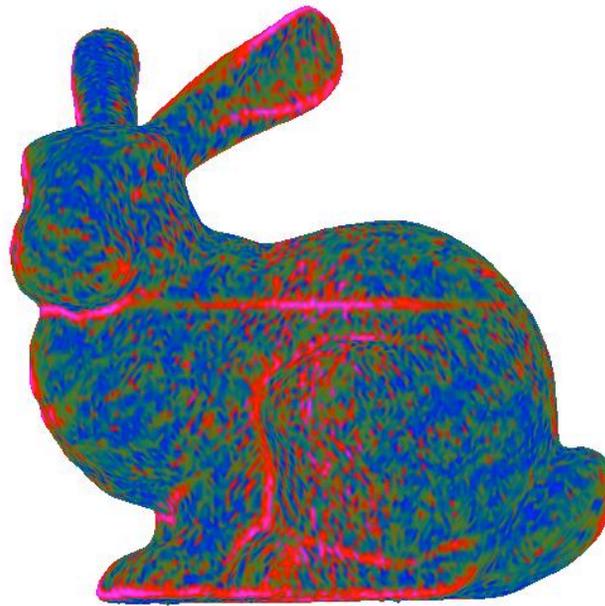
where  $\Phi(x, y, t) : \mathbb{R}^2 \times [0, \tau) \rightarrow \mathbb{R}$  is the evolving image,  
 $\mathcal{F} : \mathbb{R} \rightarrow \mathbb{R}$  is an operator that characterizes the given algorithm,  
and the image  $\Phi_0$  is the initial condition.



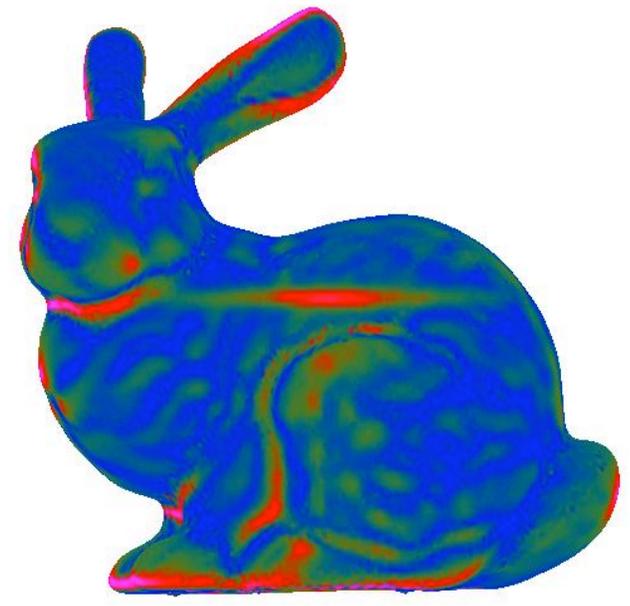
# Mean Curvature Plot



Initial data



After 1 iteration



After 4 iterations



# Curvature Driven Evolution

For curves or surfaces

$$\frac{\partial \Phi}{\partial t} = \mathcal{F}(k_i) \mathcal{N}$$

where  $k_i$  are the principal curvatures and  $\mathcal{N}$  is the normal.

This equation describes the deformation of curves or surfaces in its normal direction.



# Variational Problem

Assume a variational approach formulated as

$$\arg\{\text{Min}_{\Phi}\mathcal{U}(\Phi)\}$$

where  $\mathcal{U}$  is given energy. Let  $\mathcal{F}(\Phi)$  denote the Euler-Lagrange derivatives. Since under general assumptions, a necessary condition for  $\Phi$  to be a minimizer of  $\mathcal{U}$  is that  $\mathcal{F}(\Phi) = 0$ , the minima may be computed via the steady solution of the equation

$$\frac{\partial\Phi}{\partial t} = \mathcal{F}(\Phi)$$

where  $t$  is an artificial time parameter.



# Algorithms Combination

If two different image processing schemes are given by

$$\frac{\partial \Phi}{\partial t} = \mathcal{F}_1(\Phi), \quad \frac{\partial \Phi}{\partial t} = \mathcal{F}_2(\Phi)$$

then they can be combined as

$$\frac{\partial \Phi}{\partial t} = \alpha \mathcal{F}_1(\Phi) + \mathcal{F}_2(\Phi)$$



# Overview: PDE based diffusion

## ➤ Heat equation

$$\partial_t \phi - \operatorname{div} \nabla \phi = 0$$

the solution is

$$\phi(t) = \begin{cases} \phi_0 & (t = 0) \\ K_{\sqrt{2t}} * \phi_0 & (t > 0) \end{cases}$$

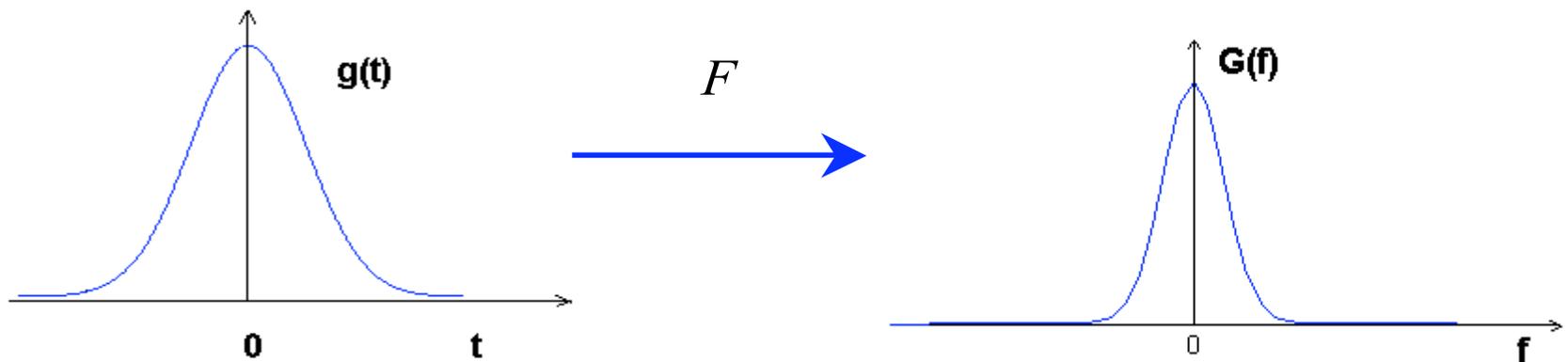
where  $K_\sigma(\cdot)$  denotes the Gaussian filter of width  $\sigma$



# Overview: Gaussian Filter

$$g(t) = e^{-\alpha t^2}$$

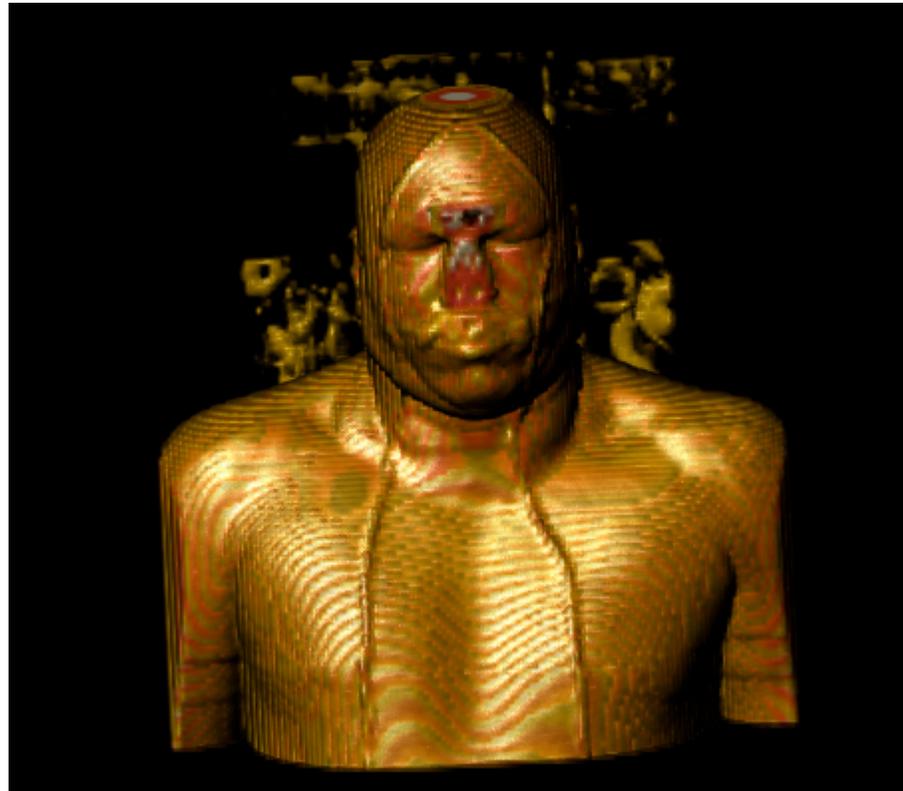
$$G(f) = \sqrt{\frac{\pi}{\alpha}} e^{-\pi^2 f^2 / \alpha}$$



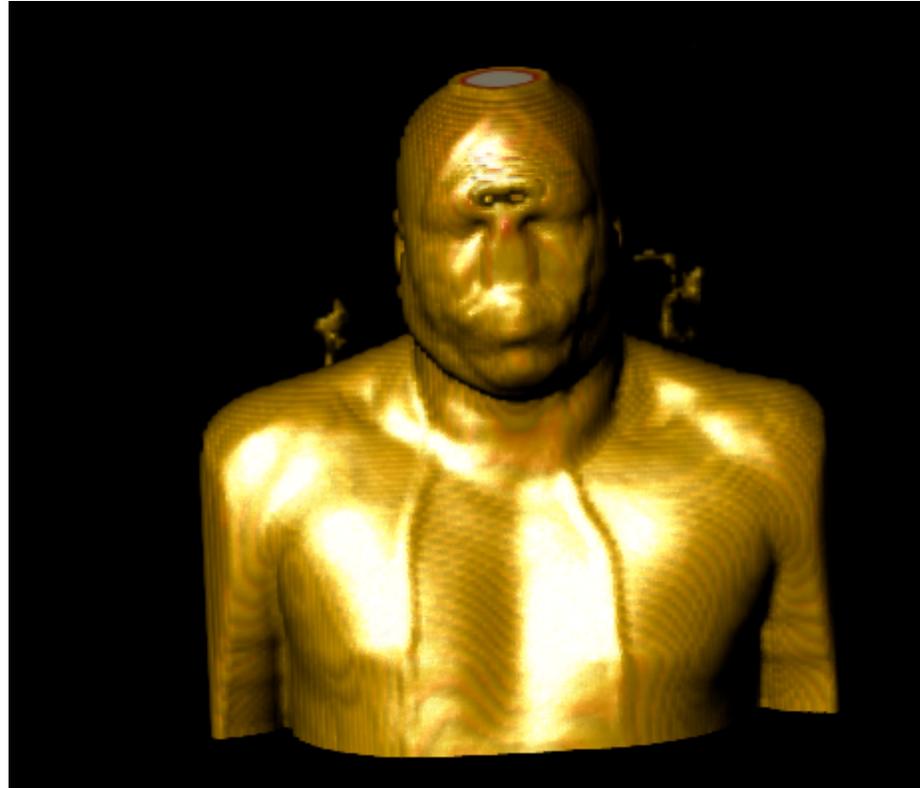
Low Pass Filter



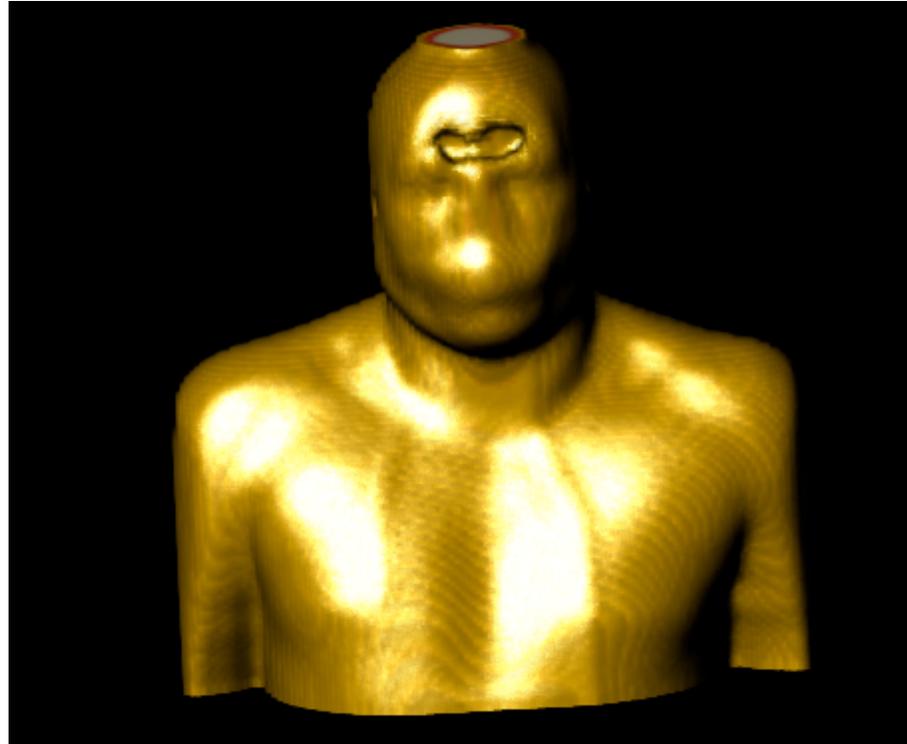
# Volumetric Image Rendering



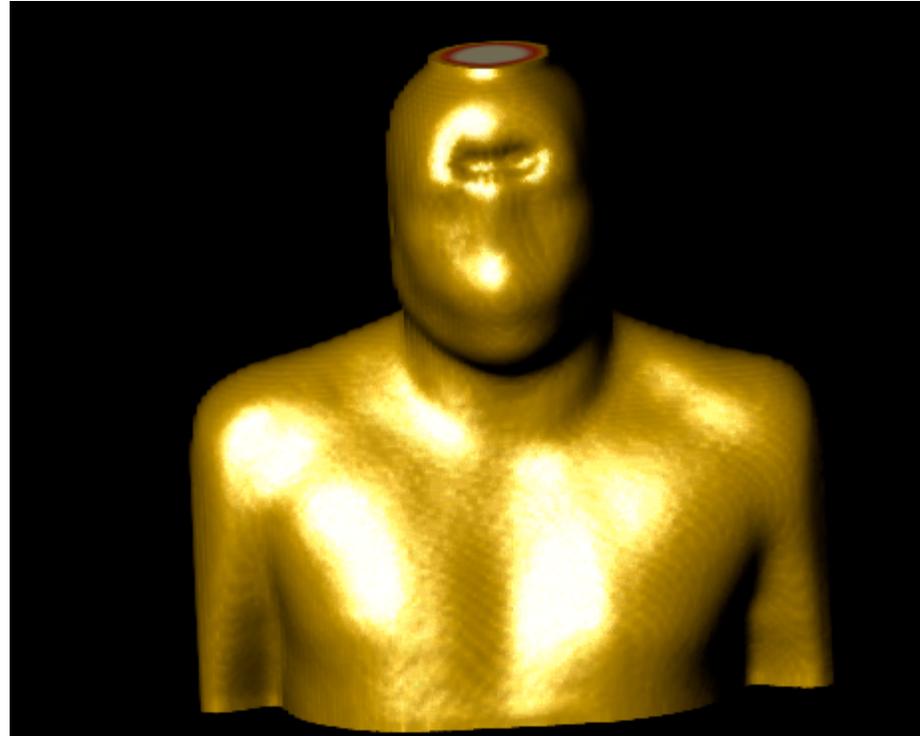
# Isotropic Diffusion ( 1 timestep )



# Isotropic Diffusion ( 3 timesteps )



# Isotropic Diffusion ( 24 timestep )



# Nonlinear Image Diffusion

- Early attempt: Perona-Malik model

$$\partial_t \phi - \operatorname{div}(g(|\nabla \phi|) \nabla \phi) = 0$$

where diffusivity  $g$  becomes small for large  $|\nabla \phi|$ , i.e. at edges

$$g(|\nabla \phi|) = \frac{1}{1 + |\nabla \phi|^2 / \lambda^2}$$

or

$$g(|\nabla \phi|) = \exp\left(-\frac{|\nabla \phi|^2}{\lambda^2}\right)$$

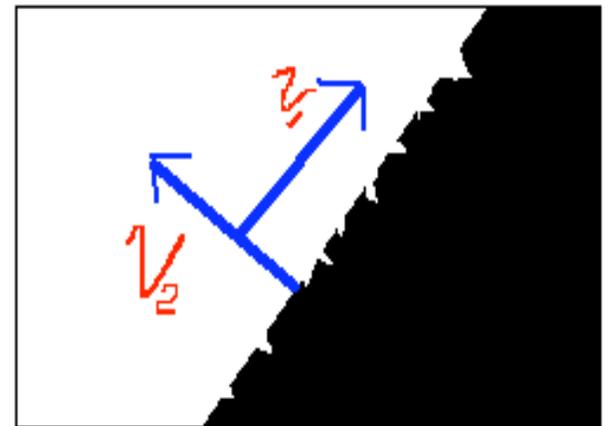


# Anisotropic Diffusion

Weickert's anisotropic model:

Local structure:  $\nabla \phi_\delta$

- Eigenvectors:  $v_1 \parallel \nabla \phi_\delta$      $v_2 \perp \nabla \phi_\delta$
- Diffusivity along edges     $\lambda_1 = 1$
- Inhibit diffusivity across edges



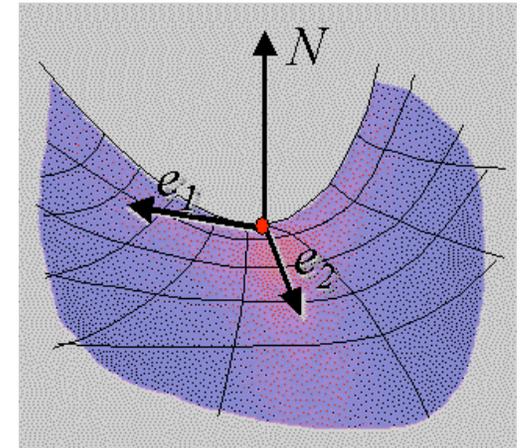
$$\lambda_2 = \frac{1}{1 + |\nabla \phi_\delta|^2 / \lambda^2}$$



# Anisotropic Volume Diffusion

Preußner and Rumpf's level set method for anisotropic geometric diffusion

$$\partial_t \phi - \|\nabla \phi\| \operatorname{div}(\mathbf{D}^\sigma \frac{\nabla \phi}{\|\nabla \phi\|}) = 0$$



**decompose any local vector into three directions:**  
**two principal directions of curvature**  
**normal direction of local structure**



# Level set based Geometric Diffusion

## ➤ Diffusion tensor

$$\mathbf{D}^\sigma = \mathbf{B}_\sigma^T \begin{pmatrix} G_{1,2}(\kappa^{1,\sigma}) & & \\ & G_{1,2}(\kappa^{2,\sigma}) & \\ & & 0 \end{pmatrix} \mathbf{B}_\sigma$$

- Curvatures enhancing( 1D features) along two principal directions of curvature on surface
- No smoothing along normal direction



## Level set based Geometric Diffusion

- Any vector can be decomposed as

$$Z = \alpha v_1 + \beta v_2 + \gamma N$$

- Then

$$DZ = \alpha g(\kappa_1) v_1 + \beta g(\kappa_2) v_2 + \gamma 0 N$$

- so

$$D\nabla\Phi = \langle v_1, N \rangle g(\kappa_1) v_1 + \langle v_2, N \rangle g(\kappa_2) v_2 = \mathbf{0}$$



# Anisotropic Volumetric Diffusion: 3D curvature

- Three principal directions of curvature from volumetric image--hypersurface in 4D
- use Gram-Schmidt to construct an orthogonal frame of tangent space  $(e_1, e_2, e_3)$

- the mean curvature vector at point  $x$  is

$$H(x) = \frac{1}{3}[h(e_1, e_1) + h(e_2, e_2) + h(e_3, e_3)]$$

- where

$$h(X, Y) = \tilde{\nabla}_X Y - \nabla_X Y$$



# Anisotropic Volume Diffusion: Mean Curvature Vector

$\nabla$  and  $\tilde{\nabla}$  are the Riemannian connection in  $M$  and  $R^k$  respectively  
 $TM$  is the tangent space  $TM^\perp$  is the normal space

➤ Since  $\nabla_x Y \in TM$  and  $h(X, Y) \in TM^\perp$

only computation of  $\tilde{\nabla}_x Y$  is considered and then projected into the normal space to obtain  $h(X, Y)$

➤ Mean curvature vector  $H(x) = (\tilde{\nabla}_{e_1} e_1 + \tilde{\nabla}_{e_2} e_2 + \tilde{\nabla}_{e_3} e_3)^\perp$

$\perp$  denotes the normal component of a vector.



# The Second Fundamental Form (Tensor)

- Calculate the second fundamental form
- Let  $n$  be a normal vector field on  $M$  and  $X$  be a vector field tangent to  $M$ , according to the *equation of Weingarten*, we have

$$\tilde{\nabla}_X n = -A_h X + \nabla_X^\perp n$$

- where  $-A_h X$  and  $\nabla_X^\perp n$  are respectively the tangent and normal components



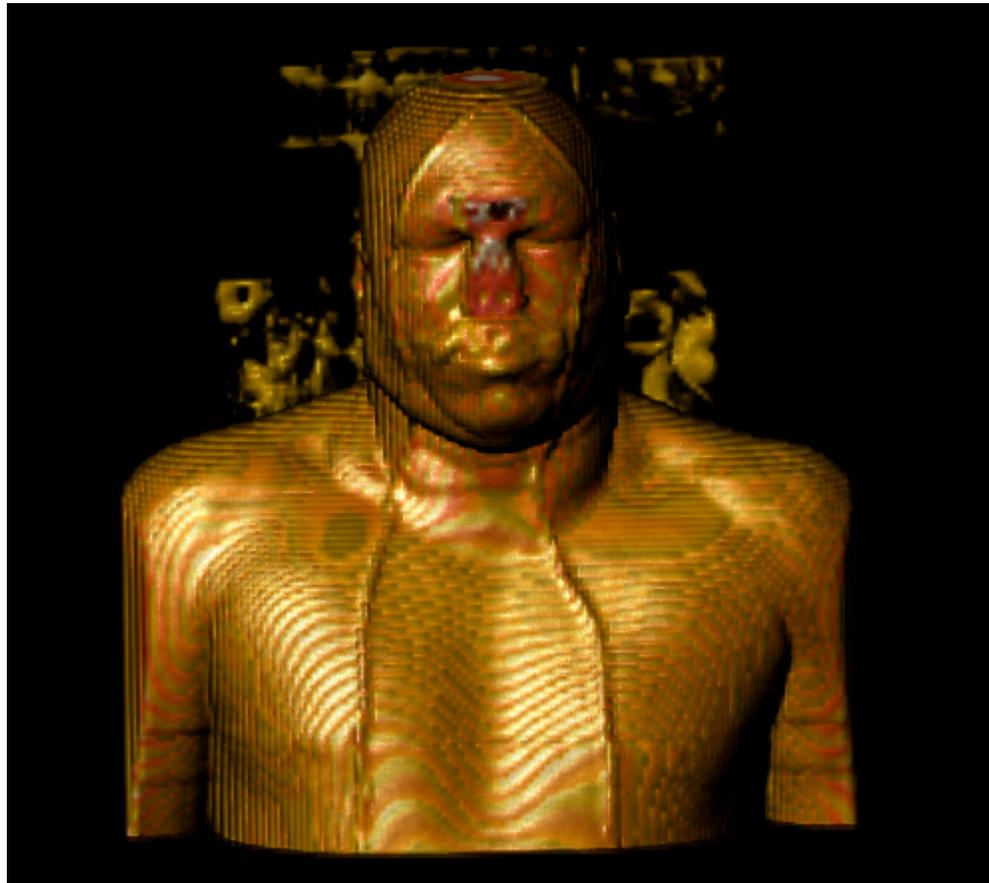
# Principal Curvatures and Directions

- The principal directions of curvature  $\{v^1, v^2, v^3\}$  are the unit eigenvectors of matrix  $A_h$
- Principal curvatures  $\{\kappa_1, \kappa_2, \kappa_3\}$  are the corresponding eigenvalues
- Anisotropic diffusion tensor

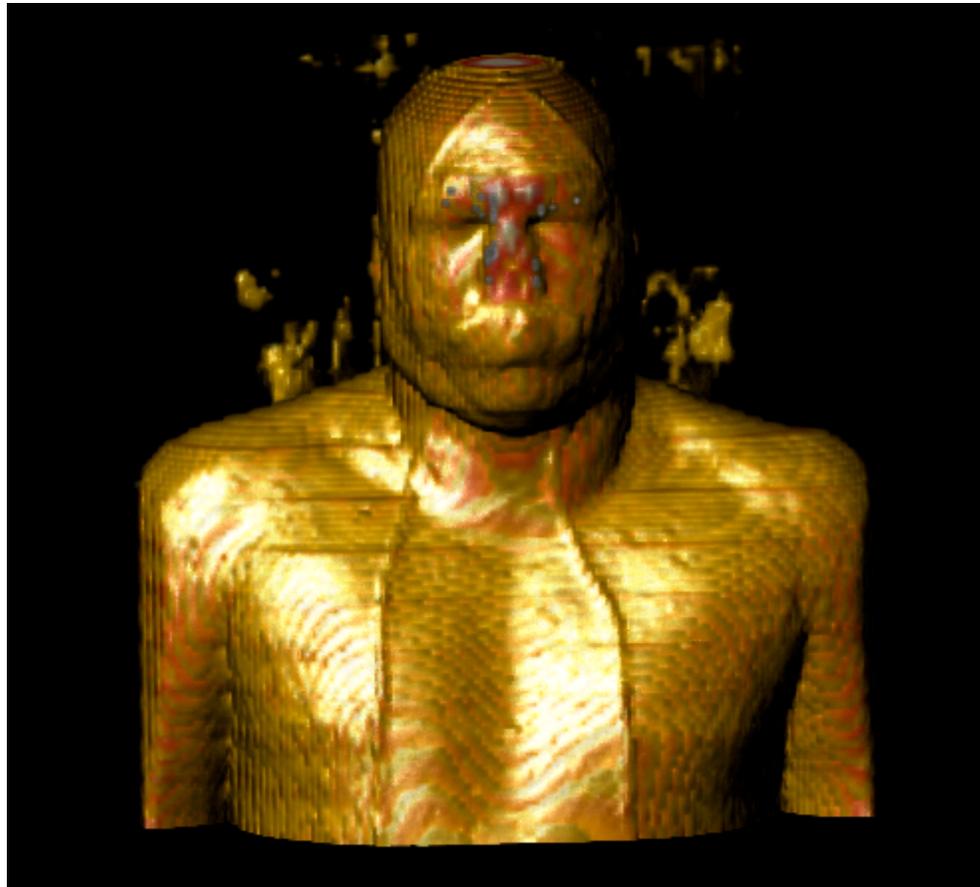
$$D^\varepsilon = [v_1, v_2, v_3]^T \begin{bmatrix} G(\kappa_1) & 0 & 0 \\ 0 & G(\kappa_2) & 0 \\ 0 & 0 & G(\kappa_3) \end{bmatrix} [v_1, v_2, v_3]$$



# Volumetric Image Rendering (Original Data)



# Anisotropic Volume Diffusion (1 timestep)

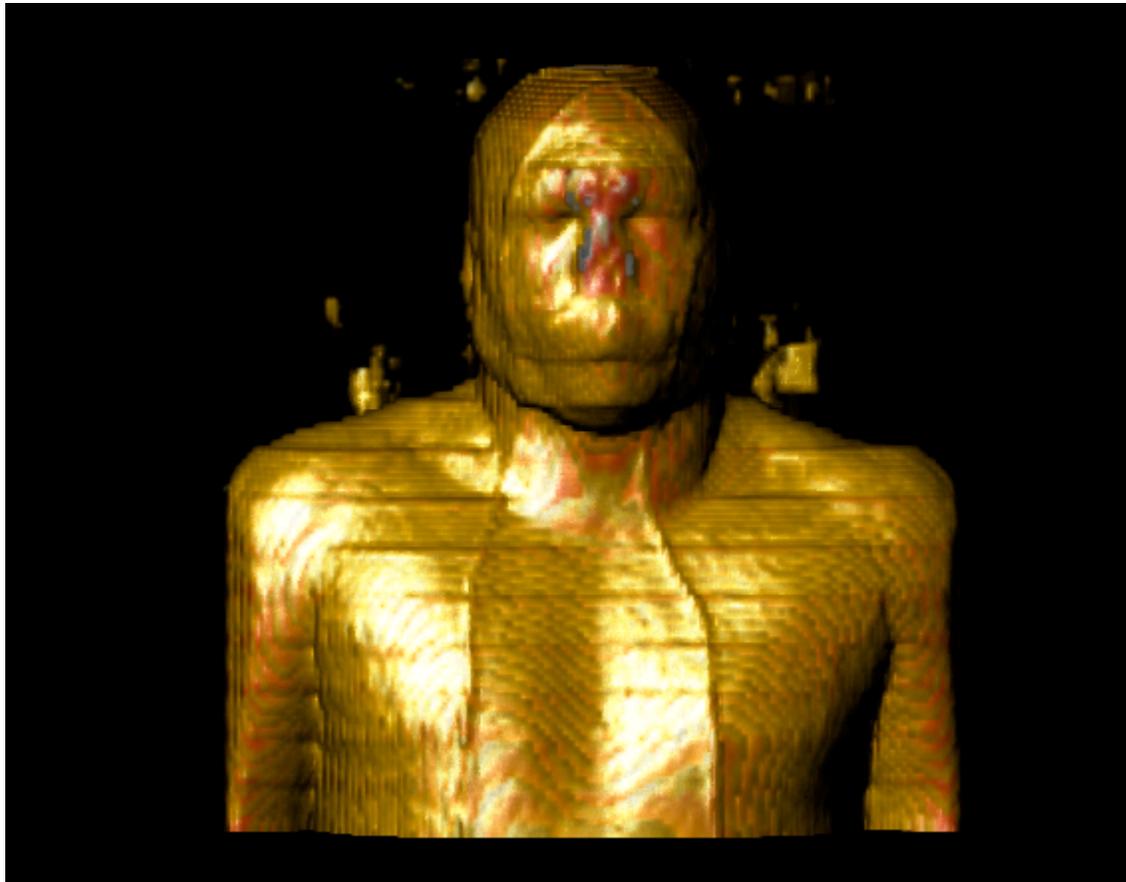


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# Anisotropic Volume Diffusion (5 timesteps)



# Finite Element Method

- Discretize

$$\sum_p \partial_t X_p(t) \left( \frac{N_p}{\|\nabla\Phi\|}, N_q \right) + \varepsilon \sum_p X_p(t) (D^p \frac{\nabla N_p}{\|\nabla\Phi\|}, \nabla N_q) = 0$$

Result

$$(M^n + \tau L^n (D_\varepsilon^n)) X^{n+1} = M^n X^n$$

Where

$$M = \left( \frac{N_p}{\|\nabla\Phi\|}, N_q \right)_{p,q} \quad L = \frac{(D \nabla N_p, \nabla N_q)_{p,q}}{\|\nabla\Phi^\varepsilon\|}$$



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