# Laplace-Beltrami: The Swiss Army Knife of Geometry Processing



#### (SGP 2014 Tutorial—July 7 2014)

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# INTRODUCTION

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- Expressing tasks in terms of Laplacian/smooth PDEs makes life easier at code/implementation level.
- Lots of existing theory to help understand/interpret algorithms, provide analysis/guarantees.
- Also makes it easy to work with a broad range of geometric data structures (meshes, point clouds, etc.)

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• Use Laplacian to implement a variety of methods. (Justin)



# Smooth Theory



- given:
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  - function f on  $\partial \Omega$



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fill in f "as smoothly as possible"

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- not smooth:
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  - large variations over short distances
  - ( $\|\nabla f\|$  large)



non-smooth f(x)



- properties:
  - nonnegative
  - zero for constant functions
  - measures smoothness



 $\langle \nabla f, \nabla f \rangle$ 



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- how do we find minimum?

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$$\Delta f(x) = 0$$
  $x \in \Omega$   
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• physical interpretation: temperature at steady state



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- also works in higher dimensions, on discrete graphs/point clouds, ...

### Existence and Uniqueness

Laplace's equation

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$$f(x) = f_0(x) \qquad x \in \partial M$$

#### has a unique solution for all reasonable<sup>1</sup> surfaces M



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- gradient descent is exactly the *heat* or *diffusion* equation

$$\frac{df}{dt}(x) = \Delta f(x).$$

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# Heat Equation Illustrated


#### **Boundary Conditions**



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• can specify  $\nabla f \cdot \hat{n}$  on boundary instead of *f*:

$$\begin{array}{ll} \Delta f(x) = 0 & x \in \Omega \\ f(x) = f_0(x) & x \in \partial \Omega_D \quad (Dirichlet \ bdry) \\ \nabla f \cdot \hat{n} = g_0(x) & x \in \partial \Omega_N \quad (Neumann \ bdry) \end{array}$$

- usually:  $g_0 = 0$  (*natural* bdry conds)
- physical interpretation: free boundary through which heat cannot flow

## *Interpolation with* $\Delta$ *in Practice*



#### in geometry processing:

- positions
- displacements
- vector fields
- parameterizations
- ... you name it





Joshi et al



#### Sorkine and Cohen-Or

### Heat Equation with Source





#### *Heat Equation with Source*



• what if you add heat sources inside Ω?

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• becomes Poisson problem,  $g = \nabla \cdot \mathbf{v}$ 

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for functions that vanish on  $\partial M$ :

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(intuition:  $\Delta \approx an \infty$ -dimensional negative-semidefinite matrix)

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- for any g, f = G \* g



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some harmonic f(x, y)

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- *maximum principle*: *f* has no local maxima or minima in *M*
- (can have saddle points)

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- for  $\Omega \subset \mathbb{R}^2$ , rigid motions of  $\Omega$  don't change  $\Delta$
- for a surface  $\Omega$ , isometric deformations of  $\Omega$  don't change  $\Delta$



•  $\phi$  is a (Dirichlet) eigenfunction of  $\Delta$  on M w/ eigenvalue  $\lambda$ :

$$\Delta \phi(x) = \lambda \phi(x),$$
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- spectrum is discrete: countably many eigenfunctions,

$$0 \geq \lambda_1 \geq \lambda_2 \geq \lambda_3 \dots$$

## Laplacian Spectrum of Bunny



#### Laplacian Spectrum: Why do We Care?

• expand function *f* in eigenbasis:

$$f(x) = \sum_{i} \alpha_i \phi_i(x)$$

• Dirichlet energy of *f*:

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$$f(x) = \sum_{\substack{i=1 \\ \text{low-frequency base}}}^{N} \alpha_i \phi_i(x) + \sum_{\substack{i=N+1 \\ \text{high-frequency detail}}}^{\infty} \alpha_i \phi_i(x)$$

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Laplacian spectrum generalizes these to any surface



# DISCRETIZATION

# Discrete Geometry





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- for simplicity: vertex-face adjacency list
- (will be enough for our applications!)

#### *Vertex-Face Adjacency List—Example*

- # xyz-coordinates of vertices
- v 0 0 0
- v 1 0 0
- v .5 .866 0
- v .5 -.866 0
- # vertex-face adjacency info
  f 1 2 3
  f 1 4 2



# Manifold



# Nonmanifold







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#### The Cotangent Laplacian

(Assuming a manifold triangle mesh...)

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The set  $\mathcal{N}(i)$  contains the immediate neighbors of vertex iThe quantity  $\mathcal{A}_i$  is *vertex area*—for now: 1/3rd of triangle areas

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- All these different viewpoints yield exact same cotan formula

# Origin of the Cotan Formula?

- Many different ways to derive it
  - piecewise linear finite elements (FEM)
  - finite volumes
  - discrete exterior calculus (DEC)
  - ...
- Re-derived in many different contexts:
  - mean curvature flow [Desbrun et al., 1999]
  - minimal surfaces [Pinkall and Polthier, 1993]
  - electrical networks [Duffin, 1959]
  - Poisson equation [MacNeal, 1949]
  - (Courant? Frankel? Manhattan Project?)
- All these different viewpoints yield exact same cotan formula
- For three different derivations, see [Crane et al., 2013a]

#### MacNeal, 1949



If the network is first laid out on a large sheet of drawing paper, the angles can be measured with a protractor and the distances scaled off with sufficient accuracy in a short time.

If the mesh is suf-

ficiently fine, this will not lead to a large error. It indicates, however, that an attempt should be made to keep the triangles as nearly regular as possible.



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- (Can divide by  $A_i$  to approximate *pointwise* value)

## Triangle Quality—Rule of Thumb



(For further discussion see Shewchuk, "What Is a Good Linear Finite Element?")

# Triangle Quality—Delaunay Property





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- For more, see [Dunyach et al., 2013, Wojtan et al., 2011].



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1	$^{-5}$	0	1	0	1	0	0	1	1	0	0
1	0	$^{-5}$	0	1	0	1	0	1	0	1	0
1	1	0	-5	1	1	0	1	0	0	0	0
1	0	1	1	-5	- 0	1	1	0	0	0	0
0	1	0	1	0	-5	0	1	- 0	1	0	1
0	0	1	0	1	0	-5	1	- 0	0	1	1
0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
1	1	1	0	0	0	0	0	$^{-5}$	1	1	0
0	1	0	0	0	1	0	0	1	$^{-5}$	1	1
0	0	1	0	0	0	- 1	0	1	1	-5	1
0	0	0	0	0	1	1	1	- 0	1	1	-5



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1	0	$^{-5}$	0	1	0	1	0	1	0	1	0
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1	0	1	1	$^{-5}$	0	- 1	1	0	0	0	0
0	1	- 0	1	0	-5	0	1	- 0	1	0	1
0	0	1	0	1	0	-5	1	- 0	0	1	1
0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
1	1	1	0	0	0	0	0	-5	1	1	0
0	1	0	0	0	1	0	0	1	-5	1	1
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0	1	- 0	1	0	-5	0	1	- 0	1	0	1
0	0	1	0	1	0	-5	1	- 0	0	1	1
0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
1	1	1	0	0	0	0	0	$^{-5}$	1	1	0
0	1	0	0	0	1	0	0	1	-5	1	1
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1	0	$^{-5}$	0	1	0	1	0	1	0	1	0
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0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
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0	1	0	0	0	1	0	0	1	-5	1	1
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-5	1	1	1	1	0	0	0	1	0	0	0 -
1	$^{-5}$	0	1	0	1	0	0	1	1	0	0
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1	1	0	$^{-5}$	1	1	0	1	0	0	0	0
1	0	1	1	-5	0	1	1	0	0	0	0
0	1	0	1	0	-5	0	1	0	1	0	1
0	0	1	0	1	0	-5	1	0	0	1	1
0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
1	1	1	0	0	0	0	0	-5	1	1	0
0	1	0	0	0	1	0	0	1	-5	1	1
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1	$^{-5}$	0	1	0	1	0	0	1	1	0	0
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1	0	1	1	-5	0	1	1	0	0	0	- 0
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0	0	1	0	1	0	-5	1	- 0	0	1	1
0	0	0	1	1	1	1	$^{-5}$	0	0	0	1
1	1	1	0	0	0	0	0	-5	1	1	0
0	1	0	0	0	1	0	0	1	$^{-5}$	1	1
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0 0	0	0	1	0	0	0	1	1	1	1	-5
0 0	0	1	1	0	0	1	0	1	0	$^{-5}$	1
1 0	1	0	1	0	1	0	1	0	$^{-5}$	0	1
0 6	0	0	0	1	0	1	1	$^{-5}$	0	1	1
0 6	0	0	0	1	1	0	-5	1	1	0	1
0 1	0	1	0	1	0	-5	0	1	- 0	1	0
1 1	1	0	0	1	-5	0	1	0	1	0	0
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1 0	1	1	-5	0	0	0	0	0	1	1	1
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- All other entries are zero



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1	$^{-5}$	0	1	0	1	0	0	1	1	0	0
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0	1	- 0	1	0	-5	0	1	- 0	1	0	1
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- Use sparse matrices!



ſ	-5	1	1	1	1	0	0	0	1	0	0	0.1
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I	1	1	0	$^{-5}$	1	1	0	1	0	0	0	0
L	1	0	1	1	-5	0	1	1	0	0	- 0	0
L	0	1	- 0	1	0	-5	0	1	- 0	1	0	1
I	0	- 0	1	0	1	0	$^{-5}$	1	- 0	0	1	1
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- (MATLAB: sparse, SuiteSparse: cholmod\_sparse, Eigen: SparseMatrix)

• Matrix C encodes only part of Laplacian—recall that

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- Applying L to a column vector  $u \in \mathbb{R}^{|V|}$  "implements" the cotan formula shown above

#### Discrete Poisson / Laplace Equation



• Poisson equation  $\Delta u = f$  becomes linear algebra problem:

 $\mathsf{Lu}=\mathsf{f}$ 

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- Laplace is just Poisson with "zero" on right hand side!



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- Implicit:  $(u_{k+1} u_k)/h = Lu_{k+1}$  (more stable)



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- Implicit:  $(u_{k+1} u_k)/h = Lu_{k+1}$  (more stable)
- Implicit update becomes linear system  $(I hL)u_{k+1} = u_k$



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- By *prefactoring* L, overall cost is nearly identical to solving a single Poisson equation!

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- For more, see [Wardetzky et al., 2007]

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• (What about  $\phi'(1) = v, \phi(1) = b$ ?)

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- In general: solutions to PDE may not exist for given BCs
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- 2D Laplace:  $\Delta \phi = 0$
- Can we always satisfy Dirichlet boundary conditions?
- Yes: Laplace is steady-state solution to heat flow  $\frac{d}{dt}\phi = \Delta\phi$



Dirichlet data is just "heat" along boundary



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• Conclusion: can only solve  $\Delta \phi = 0$  if Neumann BCs have *zero mean!* 

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- Can skip matrix multiply and compute entries of RHS directly: A<sub>i</sub>f<sub>i</sub> − Σ<sub>j∈N<sub>∂</sub>(i)</sub>(cot α<sub>ij</sub> + cot β<sub>ij</sub>)u<sub>j</sub>
- Here  $\mathcal{N}_{\partial}(i)$  denotes neighbors of i on the boundary



• Integrate both sides of  $\Delta u = f$  over cell  $C_i$  ("finite volume")

$$\int_{C_{i}} f \stackrel{!}{=} \int_{C_{i}} \Delta u = \int_{C_{i}} \nabla \cdot \nabla u = \int_{\partial C_{i}} n \cdot \nabla u$$

• Gives usual cotangent formula for interior vertices; for boundary vertex i, yields

$$\mathcal{A}_{\mathsf{ii}} \stackrel{!}{=} \frac{1}{2}(g_a + g_b) + \frac{1}{2}\sum_{\mathbf{j} \in \mathcal{N}_{\mathsf{int}}} (\cot \alpha_{\mathsf{ij}} + \cot \beta_{\mathsf{ij}})(u_{\mathsf{j}} - u_{\mathsf{i}})$$

 Here g<sub>a</sub>, g<sub>b</sub> are prescribed normal derivatives; just subtract from RHS and solve Cu = Mf as usual

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- Dirichlet, Neumann most common—implementation of other BCs will be similar
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- Also: more accurate discretization on triangle meshes

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- Nice discretization: [Alexa and Wardetzky, 2011]
- Can then solve all the same problems (Laplace, Poisson, heat, ...)

• Real data often *point cloud* with no connectivity (plus noise, holes...)





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- Details: [Belkin et al., 2009, Liu et al., 2012]
- From there, solve all the same problems! (Again.)



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- Earlier saw Laplacian discretized via dual mesh
- Different duals lead to operators with different accuracy
- Space of orthogonal duals explored by [Mullen et al., 2011]
- Leads to many applications in geometry processing [de Goes et al., 2012, de Goes et al., 2013, de Goes et al., 2014]



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- One nice way: discrete exterior calculus (DEC) [Hirani, 2003, Desbrun et al., 2005]
- Just incidence matrices (e.g., which tets contain which triangles?) & primal / dual volumes (area, length, etc.).
- Added bonus: play with definition of dual to improve accuracy [Mullen et al., 2011].



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- Covered some standard discretizations
- Many possibilities (level sets, hex meshes...)
- Often enough to have *gradient* G and inner product W.
- (weak!) Laplacian is then C = G<sup>T</sup>WG (think Dirichlet energy)
- Key message: build Laplace; do lots of cool stuff.

#### **APPLICATIONS**

Remarkably Common Pipeline

# {simple pre-processing} $\rightarrow$ {simple post-processing}



### "Our method boils down to 'backslash' in Matlab!"

Reminder: Model Equations

$$\Delta f = 0$$

Laplace equation

$$\Delta f = g$$

$$f_t = \Delta f$$

$$\Delta \phi_i = \lambda_i \phi_i$$

#### Look here!

#### Reminder: Model Equations

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Reminder: Variational Interpretation

 $\min_{f(x)} \int_{\Sigma} \|\nabla f(x)\|^2 \, dA$ 

\$ <calculus>

 $\Delta f(x) = 0$ 



Reminder: Variational Interpretation

$$\min_{f(x)} \int_{\Sigma} \|\nabla f(x)\|^2 \, dA$$

\$ <calculus>

$$\Delta f(x) = 0$$

The (inverse) Laplacian wants to make functions smooth. "Elliptic regularity"

 $\Delta f = 0$ 

#### Application: Mesh Parameterization



## Want **smooth** $f : M \to \mathbb{R}^2$ .

Variational Approach



# $\min_{f:M\to\mathbb{R}^2}\int \|\nabla f\|^2$

#### Does this work?

Variational Approach



# $\min_{f:M\to\mathbb{R}^2}\int \|\nabla f\|^2$

Does this work?

 $f(x) \equiv \text{const.}$ 

#### Harmonic Parameterization

 $\Delta f = 0$ 



#### Harmonic Parameterization

 $\Delta f = 0$ 



 $\Delta f = 0$  in  $M \setminus \partial M$ , with  $f|_{\partial M}$  fixed

Reminder: Model Equations

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$$\Delta f = g$$

Poisson equation

$$f_t = \Delta f$$

$$\Delta \phi_i = \lambda_i \phi_i$$

 $\Delta f = g$ 

#### Recall: Green's Function



## $\Delta g_p = \delta_p$ for $p \in M$





Application: Biharmonic Distances

$$d_b(p,q) \equiv \|g_p - g_q\|_2$$



[Lipman et al., 2010], formula in [Solomon et al., 2014]

#### Hodge Decomposition





$$\vec{v}(x) = R^{90^{\circ}} \nabla g + \nabla f + \vec{h}(x)$$

- Divergence-free part:  $R^{90^{\circ}} \nabla g$
- Curl-free part:  $\nabla f$
- Harmonic part:  $\vec{h}(x)$  (=  $\vec{0}$  if surface has no holes)
*Computing the Curl-Free Part* 



$$\min_{f(x)} \int_{\Sigma} \| 
abla f(x) - ec v(x) \|^2 \, dA$$
 $\text{Constraints}$ 
 $\Delta f(x) = 
abla \cdot ec v(x)$ 

Get divergence-free part as  $\vec{v}(x) - \nabla f(x)$  (when  $\vec{h} \equiv \vec{0}$ )

## Application: Vector Field Design





 $\Delta f = -\bar{K} \longrightarrow \vec{v}(x) = \nabla f(x)$ 

[Crane et al., 2010, de Goes and Crane, 2010]

## Application: Earth Mover's Distance



 $\Delta f = g$ 

$$\begin{split} \min_{\vec{J}(x)} & \int_{M} \|\vec{J}(x)\| \\ \text{such that } \vec{J} = R^{90^{\circ}} \nabla g + \nabla f + \vec{h}(x) \\ \Delta f = \rho_1 - \rho_0 \end{split}$$

[Solomon et al., 2014]

Reminder: Model Equations

$$\Delta f = 0$$

Laplace equation

$$\Delta f = g$$

$$f_t = \Delta f$$

Heat equation ODE time-step

$$\Delta \phi_i = \lambda_i \phi_i$$

## Generalizing Gaussian Blurs



Gradient descent on 
$$\int \|\nabla f(x)\|^2 dx$$
:  
 $\frac{\partial f(x,t)}{\partial t} = \Delta_{\chi} f(\chi, t)$   
with  $f(\cdot, 0) \equiv f_0(\cdot)$ .



Image by M. Bottazzi

## Application: Implicit Fairing





**Idea:** Take  $f_0(x)$  to be the coordinate function.

## Application: Implicit Fairing





Idea: Take  $f_0(x)$  to be the coordinate function. Detail:  $\Delta$  changes over time. [Desbrun et al., 1999]

Alternative: Screened Poisson Smoothing

### Simplest incarnation of [Chuang and Kazhdan, 2011]:

 $\Delta f = g$ 

r

$$\min_{f(x)} \alpha^2 \|f - f_0\|^2 + \|\nabla f\|^2$$
$$(\alpha^2 I - \Delta)f = \alpha^2 f_0$$



$$f_t = \Delta f \to \Delta f = g$$

Interesting Connection

## (Semi-)Implicit Euler: $(I - hL)u_{k+1} = u_k$

# **Screened Poisson:** $(\alpha^2 I - \Delta)f = \alpha^2 f_0$

$$f_t = \Delta f \to \Delta f = g$$

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One time step of *implicit Euler* is *screened Poisson*.

$$f_t = \Delta f \to \Delta f = g$$

Interesting Connection

# (Semi-)Implicit Euler: $(I - hL)u_{k+1} = u_k$

# **Screened Poisson:** $(\alpha^2 I - \Delta)f = \alpha^2 f_0$

# One time step of *implicit Euler* is *screened Poisson*.

Accidentally replaced one PDE with another!

## $f_t = \Delta f \text{ and } \Delta f = g$ Application: The "Heat Method"

# **Eikonal equation for geodesics:** $\|\nabla \phi\|_2 = 1$ $\implies$ Need *direction* of $\nabla \phi$ .

## $f_t = \Delta f \text{ and } \Delta f = g$ Application: The "Heat Method"

## **Eikonal equation for geodesics:** $\|\nabla \phi\|_2 = 1$ $\implies$ Need *direction* of $\nabla \phi$ .

# **Idea:** Find *u* such that $\nabla u$ is *parallel* to geodesic.

## $f_t = \Delta f \text{ and } \Delta f = g$ Application: The "Heat Method"

- 1 Integrate  $u' = \nabla u$  (heat equation) to time  $t \ll 1$ .
- **2** Define vector field  $X \equiv -\frac{\nabla u}{\|\nabla u\|_2}$ .
- **3** Solve least-squares problem  $\nabla \phi \approx X \iff \Delta \phi = \nabla \cdot X$ .



Reminder: Model Equations

$$\Delta f = 0$$

Laplace equation

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$$f_t = \Delta f$$

$$\Delta \phi_i = \lambda_i \phi_i$$

Vibration modes Eigenproblem

 $\Delta \phi_i = \lambda_i \phi_i$ 

## Laplace-Beltrami Eigenfunctions



Image by B. Vallet and B. Lévy

# Use eigenvalues and eigenfunctions to characterize shape.

$$\Delta \phi_i = \lambda_i \phi_i$$

### All computable from eigenfunctions!

• HKS $(x; t) = \sum_{i} e^{\lambda_i t} \phi_i(x)^2$  [Sun et al., 2009]

• GPS(x) = 
$$\left(\frac{\phi_1(x)}{\sqrt{-\lambda_1}}, \frac{\phi_2(x)}{\sqrt{-\lambda_2}}, \ldots\right)$$
 [Rustamov, 2007]

• WKS(x; e) =  $C_e \sum_i \phi_i(x)^2 \exp\left(-\frac{1}{2\sigma^2}(e - \log(-\lambda_i))\right)$ [Aubry et al., 2011]

> Many others—or **learn** a function of eigenvalues! [Litman and Bronstein, 2014]



Example: Heat Kernel Signature

Heat diffusion encodes geometry for **all** times  $t \ge 0$ !



[Sun et al., 2009]

 $HKS(x;t) \equiv k_t(x,x)$ 

"Amount of heat diffused from *x* to itself over at time *t*."

- Signature of point *x* is a function of *t* ≥ 0
- Intrinsic descriptor

$$\Delta \phi_i = \lambda_i \phi_i$$

HKS via Laplacian Eigenfunctions

$$\Delta \phi_i = \lambda_i \phi_i, f_0(x) = \sum_i a_i \phi_i(x)$$
  
$$\frac{\partial f(x, t)}{\partial t} = \Delta f \text{ with } f(x, 0) \equiv f_0(x)$$

$$\Delta \phi_i = \lambda_i \phi_i$$

HKS via Laplacian Eigenfunctions

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$$\frac{\partial f(x, t)}{\partial t} = \Delta f \text{ with } f(x, 0) \equiv f_0(x)$$

$$\implies f(x,t) = \sum_{i} a_{i} e^{\lambda_{i} t} \phi_{i}(x)$$

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HKS via Laplacian Eigenfunctions

$$\Delta \phi_i = \lambda_i \phi_i, f_0(x) = \sum_i a_i \phi_i(x)$$
  
$$\frac{\partial f(x, t)}{\partial t} = \Delta f \text{ with } f(x, 0) \equiv f_0(x)$$

$$\implies f(x,t) = \sum_{i} a_i e^{\lambda_i t} \phi_i(x)$$

$$\implies \text{HKS}(x;t) \equiv k_t(x,x) \\ = \sum_i e^{\lambda_i t} \phi_i(x)^2$$

 $\Delta \phi_i = \lambda_i \phi_i$ 

Application: Shape Retrieval

#### Solve problems like *shape similarity search*.

### **"Shape DNA"** [Reuter et al., 2006]: Identify a shape by its vector of Laplacian eigenvalues





$$\Delta \phi_i = \lambda_i \phi_i$$

## Different Application: Quadrangulation



# Connect critical points (well-spaced) of $\phi_i$ in *Morse-Smale complex*.

[Dong et al., 2006]

## Other Ideas I

 Mesh editing: Displacement of vertices and parameters of a deformation should be *smooth* functions along a surface
 [Sorkine et al., 2004, Sorkine and Alexa, 2007] (and many others)



### Other Ideas II

- **Surface reconstruction:** Poisson equation helps distinguish inside and outside [Kazhdan et al., 2006]
- **Regularization for mapping:** To compute  $\phi : M_1 \to M_2$ , ask that  $\phi \circ \Delta_1 \approx \Delta_2 \circ \phi$ [Ovsjanikov et al., 2012]



### For Slides

## http://ddg.cs.columbia.edu/ SGP2014/LaplaceBeltrami.pdf



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