Foundations of Computational Geometric Mechanics

Thesis by Melvin Leok

In Partial Fulfillment of the Requirements for the Degree of Doctor of Philosophy



California Institute of Technology Pasadena, California

2004

(Defended May 6, 2004)

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"Thought is only a flash between two long nights, but this flash is everything"

Henri Poincaré, 1854–1912.

Preface

This thesis was submitted at the California Institute of Technology on April 19, 2004, in partial fulfillment of the requirements for the degree of Doctor of Philosophy in Control and Dynamical Systems with a minor in Applied and Computational Mathematics. The thesis was defended on May 6, 2003, in Pasadena, CA, and was approved by the following thesis committee:

- Thomas Y. Hou, Applied and Computational Mathematics,
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- Jerrold E. Marsden (Chair), Control and Dynamical Systems,
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- Michael Ortiz, Aeronautics, and Mechanical Engineering,
 California Institute of Technology,
- Alan D. Weinstein, Mathematics, University of California, Berkeley.

This thesis draws upon the following papers that have or will be submitted for publication, but an effort has been made to clarify the manner in which the research relates to each other by incorporating extended introductions and conclusions within each chapter, and through the use of examples that draw upon the various chapters.

- S.M. Jalnapurkar, M. Leok, J.E. Marsden, and M. West, *Discrete Routh Reduction*, J. FoCM, submitted.
- M. Desbrun, A.N. Hirani, M. Leok, and J.E. Marsden, *Discrete Exterior Calculus*, in preparation.
- M. Desbrun, A.N. Hirani, M. Leok, and J.E. Marsden, Discrete Poincaré Lemma, Appl. Numer. Math., submitted.

- M. Leok, J.E. Marsden, A.D. Weinstein, A Discrete Theory of Connections on Principal Bundles, in preparation.
- M. Leok, Generalized Galerkin Variational Integrators, in preparation.

A review article based on preliminary versions of the work on discrete exterior calculus, discrete Poincaré lemma, and discrete connections on principal bundles, received the SIAM Student Paper Prize, and the Leslie Fox Prize in Numerical Analysis (second prize), both in 2003.

Acknowledgements

It has been an honor and a privilege to work with my advisor, Jerrold Marsden, and it is an opportunity for which I owe him a tremendous debt of gratitude. His support, guidance, and invaluable insight has steered my mathematical education since my early years as an undergraduate, and sparked my interest in geometric mechanics, discrete geometry, and its relation to computational methods.

I would like to thank my collaborators Mathieu Desbrun, Anil Hirani, Sameer Jalnapurkar, Alan Weinstein, and Matthew West. Aside from contributing markedly to my education, much of this work would not have been possible without discussions, insights, and much needed motivation from them.

I am grateful to the members of my thesis committee—Thomas Hou, Jerrold Marsden (Chair), Richard Murray, Michael Ortiz, and Alan Weinstein. I would also like to thank my references, Mathieu Desbrun, Darryl Holm, Arieh Iserles, Lim Hock, Thomas Hou, and Jerrold Marsden, for the countless letters they have written in my support.

During my travels, I have experienced the warm hospitality of John Butcher, Michael Dellnitz, Darryl Holm, Arieh Iserles, Hans Munthe-Kaas, Marcel Oliver, and Brynjulf Owren. They have each been supportive in their own way, and helped shaped my research interests, for which I am thankful.

This work has been supported in part by a Caltech Poincaré Fellowship (Betty and Gordon Moore Fellowship), an International Fellowship from the Agency for Science, Technology, and Research, Singapore, a Josephine de Kármán Fellowship, a Tan Kah Kee Foundation Postgraduate Scholarship, a Tau Beta Pi Fellowship, and a Sigma Xi Grant-in-Aid of Research. Additional travel support was provided by an ICIAM travel grant from SIAM, a London Mathematical Society bursary, and a SIAM student travel award.

I would like to acknowledge my fellow graduate students, Harish Bhat, Domitilla del Vecchio, Melvin Flores, Xin Liu, Shreesh Mysore, Antonis Papachristodoulo, and Stephen Prajna, for making my graduate experience that much more rich and pleasant.

My thanks to the staff at Caltech, including Charmaine Boyd, Cherie Galvez, Betty-Sue Herrala,

Arpy Hindoyan, Wendy McKay, and Michelle Vine, for helping me navigate the intricacies of life at Caltech, and beyond. Many thanks also to the current and former staff at International Student Programs, including Parandeh Kia, Tara Tram, and Jim Endrizzi.

The typesetting of this thesis and the figures herein would not have been possible without the LATEX expertise of Wendy McKay and Ross Moore.

A special thanks to my parents, Belinda and James, for their unconditional love and support, and for the freedom to pursue my interests. I dedicate this thesis to Lina, who has made my life so much better in countless ways.

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Abstract

Geometric mechanics involves the study of Lagrangian and Hamiltonian mechanics using geometric and symmetry techniques. Computational algorithms obtained from a discrete Hamilton's principle yield a discrete analogue of Lagrangian mechanics, and they exhibit excellent structure-preserving properties that can be ascribed to their variational derivation.

We construct discrete analogues of the geometric and symmetry methods underlying geometric mechanics to enable the systematic development of computational geometric mechanics. In particular, we develop discrete theories of reduction by symmetry, exterior calculus, connections on principal bundles, as well as generalizations of variational integrators.

Discrete Routh reduction is developed for abelian symmetries, and extended to systems with constraints and forcing. Variational Runge–Kutta discretizations are considered in detail, including the extent to which symmetry reduction and discretization commute. In addition, we obtain the Reduced Symplectic Runge–Kutta algorithm, which is a discrete analogue of cotangent bundle reduction.

Discrete exterior calculus is modeled on a primal simplicial complex, and a dual circumcentric cell complex. Discrete notions of differential forms, exterior derivatives, Hodge stars, codifferentials, sharps, flats, wedge products, contraction, Lie derivative, and the Poincaré lemma are introduced, and their discrete properties are analyzed. In examples such as harmonic maps and electromagnetism, discretizations arising from discrete exterior calculus commute with taking variations in Hamilton's principle, which implies that directly discretizing these equations yield numerical schemes that have the structure-preserving properties associated with variational schemes.

Discrete connections on principal bundles are obtained by introducing the discrete Atiyah sequence, and considering splittings of the sequence. Equivalent representations of a discrete connection are considered, and an extension of the pair groupoid composition that takes into account the principal bundle structure is introduced. Discrete connections provide an intrinsic coordinatization of the reduced discrete space, and the necessary discrete geometry to develop more general discrete symmetry reduction techniques.

Generalized Galerkin variational integrators are obtained by discretizing the action integral through appropriate choices of finite-dimensional function space and numerical quadrature. Explicit expressions for Lie group, higher-order Euler-Poincaré, higher-order symplectic-energy-momentum, and pseudospectral variational integrators are presented, and extensions such as spatio-temporally adaptive and multiscale variational integrators are briefly described.

Contents

1	Intr	oducti	ion	1
2	Disc	Discrete Routh Reduction		
	2.1	Introd	luction	7
	2.2	Contin	nuous Reduction	9
	2.3	Discre	te Reduction	14
		2.3.1	Discrete Variational Mechanics	14
		2.3.2	Discrete Mechanical Systems with Symmetry	17
		2.3.3	Discrete Reduction	22
		2.3.4	Preservation of the Reduced Discrete Symplectic Form	27
		2.3.5	Relating Discrete and Continuous Reduction	34
	2.4	Relati	ng the DEL Equations to Symplectic Runge–Kutta Algorithms	35
	2.5	Reduc	tion of the Symplectic Runge–Kutta Algorithm	38
	2.6	Puttin	ng Everything Together	42
	2.7	Links	with the Classical Routh Equations	43
	2.8	Forced	d and Constrained Systems	46
		2.8.1	Constrained Coordinate Formalism	46
		2.8.2	Routh Reduction with Forcing	51
		2.8.3	Routh Reduction with Constraints and Forcing	56
	2.9	Exam	ple: J_2 Satellite Dynamics	57
		2.9.1	Configuration Space and Lagrangian	57
		2.9.2	Symmetry Action	58
		2.9.3	Equations of Motion	59
		2.9.4	Discrete Lagrangian System	59
		2.9.5	Example Trajectories	60
		2.9.6	Coordinate Systems	63
	2.10	Exami	ple: Double Spherical Pendulum	63

		2.10.1 Configuration Space and Lagrangian	63
		2.10.2 Symmetry Action	65
		2.10.3 Example Trajectories	68
		2.10.4 Computational Considerations	69
	2.11	Conclusions and Future Work	72
3	Disc	erete Exterior Calculus	73
	3.1	Introduction	73
	3.2	History and Previous Work	76
	3.3	Primal Simplicial Complex and Dual Cell Complex	78
	3.4	Local and Global Embeddings	85
	3.5	Differential Forms and Exterior Derivative	87
	3.6	Hodge Star and Codifferential	91
	3.7	Maps between 1-Forms and Vector Fields	92
	3.8	Wedge Product	94
	3.9	Divergence and Laplace–Beltrami	101
	3.10	Contraction and Lie Derivative	104
	3.11	Discrete Poincaré Lemma	108
	3.12	Discrete Variational Mechanics and DEC	121
	3.13	Extensions to Dynamic Problems	129
		3.13.1 Groupoid Interpretation of Discrete Variational Mechanics	129
		3.13.2 Discrete Diffeomorphisms and Discrete Flows	131
		3.13.3 Push-Forward and Pull-Back of Discrete Vector Fields and Discrete Forms	134
	3.14	Remeshing Cochains and Multigrid Extensions	136
	3.15	Conclusions and Future Work	137
4	Disc	crete Connections on Principal Bundles	139
	4.1	Introduction	139
	4.2	General Theory of Bundles	145
	4.3	Connections and Bundles	147
	4.4	Discrete Connections	150
		4.4.1 Horizontal and Vertical Subspaces of $Q \times Q$	151
		4.4.2 Discrete Atiyah Sequence	154
		4.4.3 Equivalent Representations of a Discrete Connection	155
		4.4.4 Discrete Connection 1-Form	156
		4.4.5 Discrete Horizontal Lift	161

		4.4.6	Splitting of the Discrete Atiyah Sequence (Connection 1-Form)	165
		4.4.7	Splitting of the Discrete Atiyah Sequence (Horizontal Lift) $\ \ \ldots \ \ \ldots \ \ \ldots$	167
		4.4.8	Isomorphism between $(Q \times Q)/G$ and $(S \times S) \oplus \tilde{G}$	168
		4.4.9	Discrete Horizontal and Vertical Subspaces Revisited	170
	4.5	Geom	etric Structures Derived from the Discrete Connection	172
		4.5.1	Extending the Pair Groupoid Composition	173
		4.5.2	Continuous Connections from Discrete Connections	176
		4.5.3	Connection-Like Structures on Higher-Order Tangent Bundles	176
	4.6	Comp	utational Aspects	178
		4.6.1	Exact Discrete Connection	178
		4.6.2	Order of Approximation of a Connection	180
		4.6.3	Discrete Connections from Exponentiated Continuous Connections	181
		4.6.4	Discrete Mechanical Connections and Discrete Lagrangians	182
	4.7	Applie	cations	184
		4.7.1	Discrete Lagrangian Reduction	185
		4.7.2	Geometric Control Theory and Formations	186
		4.7.3	Discrete Levi-Civita Connection	188
	4.8	Concl	usions and Future Work	191
5	Ger	neraliz	ed Variational Integrators	193
	5.1		luction	193
		5.1.1	Standard Formulation of Discrete Mechanics	194
		5.1.2	Multisymplectic Geometry	195
		5.1.3	Multisymplectic Variational Integrator	196
	5.2	Gener	alized Galerkin Variational Integrators	197
		5.2.1	Special Cases of Generalized Galerkin Variational Integrators	198
	5.3	Lie G	roup Variational Integrators	202
		5.3.1	Galerkin Variational Integrators	203
		5.3.2	Natural Charts	205
	5.4	Highe	r-Order Discrete Euler–Poincaré Equations	207
		5.4.1	Reduced Discrete Lagrangian	207
		5.4.2	Discrete Euler–Poincaré Equations	209
	5.5	Highe	r-Order Symplectic-Energy-Momentum Variational Integrators	210
		~ .	T 11 A 1 T7 1 1 T	212
	5.6	Spatic	o-Temporally Adaptive Variational Integrators	414
	5.6 5.7	-	-Temporally Adaptive Variational Integrators	
		-		215

		5.7.2	Multiscale Variational Integrator for the Planar Pendulum with a Stiff Spring	216
		5.7.3	Computational Aspects	221
	5.8	Pseudo	ospectral Variational Integrators	222
		5.8.1	Variational Derivation of the Schrödinger Equation	222
		5.8.2	Pseudospectral Variational Integrator for the Schrödinger Equation	223
	5.9	Conclu	asions and Future Work	228
6	Con	clusio	ns	230
A	Rev	iew of	Homological Algebra	232
В	Geo	\mathbf{metry}	of the Special Euclidean Group	235
\mathbf{C}	Ana	dysis o	f Multiscale Finite Elements in One Dimension	237
Bi	bliog	graphy		243
Index 25				254
Vi	Vita 20			

List of Figures

2.1	Complete commutative cube. Dashed arrows represent discretization from the con-	
	tinuous systems on the left face to the discrete systems on the right face. Vertical	
	arrows represent reduction from the full systems on the top face to the reduced sys-	
	tems on the bottom face. Front and back faces represent Lagrangian and Hamiltonian	
	viewpoints, respectively.	44
2.2	Unreduced (left) and reduced (right) views of an inclined elliptic trajectory for the	
	continuous time system with $J_2 = 0$ (spherical Earth)	60
2.3	Unreduced (left) and reduced (right) views of an inclined elliptic trajectory for the	
	continuous time system with $J_2 = 0.05$. Observe that the non-spherical terms intro-	
	duce precession of the near-elliptic orbit in the symmetry direction	61
2.4	Unreduced (left) and reduced (right) views of an inclined trajectory of the discrete	
	system with step-size $h = 0.3$ and $J_2 = 0$. The initial condition is the same as that	
	used in Figure 2.2. The numerically introduced precession means that the unreduced	
	picture looks similar to that of Figure 2.3 with non-zero J_2 , whereas, by considering	
	the reduced picture we can see the correct resemblance to the $J_2=0$ case of Figure	
	2.2.	62
2.5	Unreduced (left) and reduced (right) views of an inclined trajectory of the discrete	
	system with step-size $h = 0.3$ and $J_2 = 0.05$. The initial condition is the same as that	
	used in Figure 2.3. The unreduced picture is similar to that of both Figures 2.3 and	
	2.4. By considering the reduced picture, we obtain the correct resemblance to Figure	
	2.3	62
2.6	Double spherical pendulum	64
2.7	Time evolution of r_1 , r_2 , φ , and the trajectory of m_2 , relative to m_1 , using RSPRK.	69
2.8	Relative energy drift $(E-E_0)/E_0$ using RSPRK (left) compared to the relative energy	
	drift in a non-symplectic RK (right)	70
2.9	Relative error in r_1 , r_2 , φ , and E between RSPRK and SPRK	70
3.1	Primal, and dual meshes, as chains in the first circumcentric subdivision	80

3.2	Orienting the dual of a cell	82
3.3	Examples of chains	88
3.4	Discrete vector fields	93
3.5	Terms in the wedge product of two discrete 1-forms	94
3.6	Stencils arising in the double summation for the two triple wedge products	98
3.7	Associativity for closed forms	99
3.8	Divergence of a discrete dual vector field	101
3.9	Laplace–Beltrami of a discrete function	103
3.10	Extrusion of 1-simplex by a discrete vector field	104
3.11	Flow of a 1-simplex by a discrete vector field	107
3.12	The cone of a simplex is, in general, not expressible as a chain	108
3.13	Triangulation of a three-dimensional cone	111
3.14	Trivially star-shaped complex (left); Logically star-shaped complex (right)	112
3.15	One-ring cone augmentation of a complex in two dimensions	115
3.16	Logically star-shaped complex augmented by cone	115
3.17	One-ring cone augmentation of a complex in three dimensions	117
3.18	Regular tiling of \mathbb{R}^3 that admits a generalized cone operator	118
3.19	Spiral enumeration of S^{n-2} , $n=4$	119
3.20	Counter-example for the discrete Poincaré lemma for a non-contractible complex	120
3.21	Boundary of a dual cell	125
3.22	Prismal cell complex decomposition of space-time	126
3.23	Groupoid composition and inverses	132
3.24	Spatial and material representations	133
4.1		1 41
4.1	Reorientation of a falling cat at zero angular momentum.	141
4.2	A parallel transport of a vector around a spherical triangle produces a phase shift	142
4.3	Geometric phase of the Foucault pendulum.	142
4.4	True Polar Wander. Red axis corresponds to the original rotational axis, and the gold	
	axis corresponds to the instantaneous rotational axis	143
4.5	Geometry of rigid-body phase	144
4.6	Rigid body with internal rotors	144
4.7	Geometry of a fiber bundle	145
4.8	Geometric phase and connections.	147
4.9	Intrinsic representation of the tangent bundle	151
4.10		187
4.11	Discrete curvature as a discrete dual 2-form	190

5.1	Polynomial interpolation used in higher-order Galerkin variational integrators	198
5.2	Linear and nonlinear approximation of a characteristic function	213
5.3	Mapping of the base space from the computational to the physical domain	214
5.4	Factoring the discrete section	214
5.5	Comparison of the multiscale shape function and the exact solution for the elliptic	
	problem	217
5.6	Planar pendulum with a stiff spring	218
5.7	Comparison of the multiscale shape function and the exact solution for the planar	
	pendulum with a stiff spring.	219

List of Tables

3.1	Determining the induced orientation of a dual cell	82
3.2	Primal simplices, dual cells, and support volumes in two dimensions	84
3.3	Primal simplices, dual cells, and support volumes in three dimensions	85
3.4	Causality sign of 2-cells in a $(2+1)$ -space-time	127