

Differential Geometry: Discrete Exterior Calculus

[*Discrete Exterior Calculus* (Thesis). Hirani, 2003]
[*Discrete Differential Forms for Computational Modeling*. Desbrun *et al.*, 2005]
[*Build Your Own DEC at Home*. Elcott *et al.*, 2006]

Chains

Recall:

A *k-chain* of a simplicial complex K is linear combination of the *k-simplices* in K :

$$c = \sum_{\sigma \in K^k} c(\sigma) \cdot \sigma$$

where c is a real-valued function.

The dual of a *k-chain* is a *k-cochain* which is a linear map taking a *k-chain* to a real value.

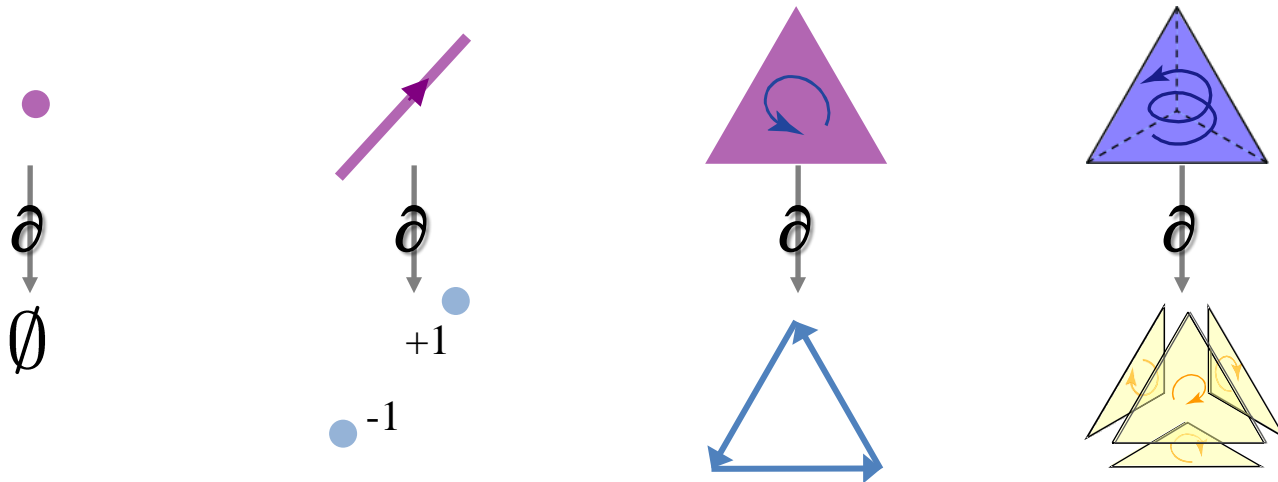
Chains and cochains related through evaluation:

- Cochains: What we integrate
- Chains: What we integrate over

Boundary Operator

Recall:

The *boundary* $\partial\sigma$ of a k -simplex σ is the signed union of all $(k-1)$ -faces.



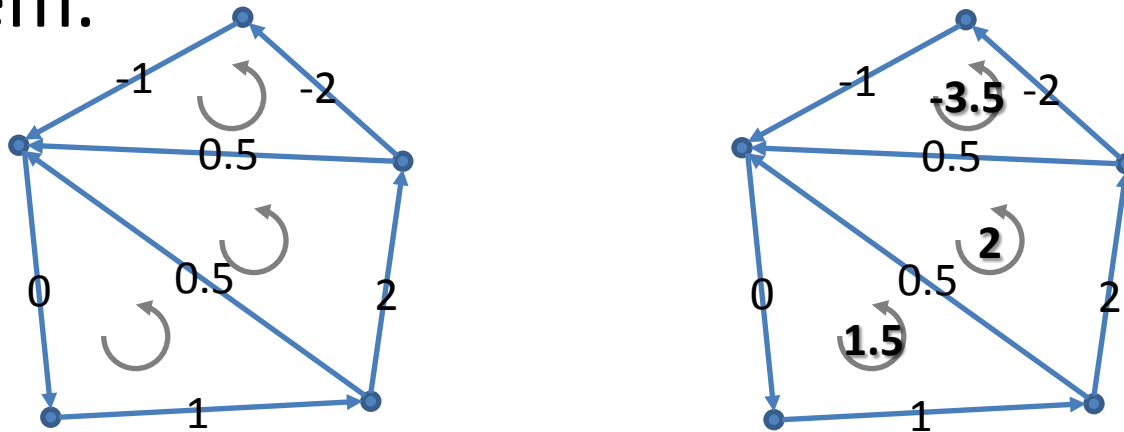
The boundary operator extends linearly to act on chains:

$$\partial c = \partial \left(\sum_{\sigma \in K^k} c(\sigma) \cdot \sigma \right) = \sum_{\sigma \in K^k} c(\sigma) \cdot \partial \sigma$$

Discrete Exterior Derivative

Recall:

The *exterior derivative* $d:\Omega^k \rightarrow \Omega^{k+1}$ is the operator on cochains that is the complement of the boundary operator, defined to satisfy Stokes' Theorem.



Since the boundary of the boundary is empty:

$$\partial\partial = 0$$

$$dd = 0$$

The Laplacian

Definition:

The *Laplacian* of a function f is a function defined as the divergence of the gradient of f :

$$\Delta f = \operatorname{div}(\nabla f) = \nabla \cdot \nabla f$$

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Q. What do the gradient and divergence operators act on?

The Gradient

Definition:

Given a function $f: \mathbf{R}^n \rightarrow \mathbf{R}$, the *gradient* of f at a point p is defined as:

$$\nabla f(p) = \left(\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)$$

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Given a direction vector v , we have:

$$\begin{aligned} f(p+v) &\approx f(p) + v_1 \frac{\partial f}{\partial x_1} + \dots + v_n \frac{\partial f}{\partial x_n} \\ &= f(p) + \langle v, \nabla f(p) \rangle \end{aligned}$$

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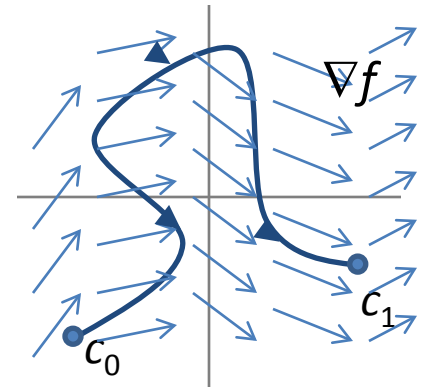
The gradient is an operator (not really a vector) telling us how moving in direction v will affect the value of the function.

The Gradient

Stokes' Theorem:

Given an oriented curve $c \subset \mathbf{R}^n$ with endpoints c_0 and c_1 , integrating the gradient of a function over the curve, we get the difference between the values of the function at the endpoints:

$$\int_c \nabla f(p) = f(c_1) - f(c_0)$$



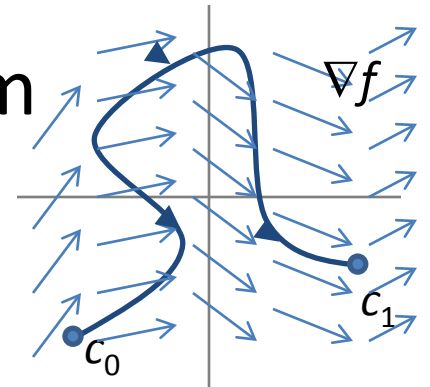
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The gradient satisfies Stokes' Theorem and takes something we evaluate at points to something we evaluate over curves.



The Gradient

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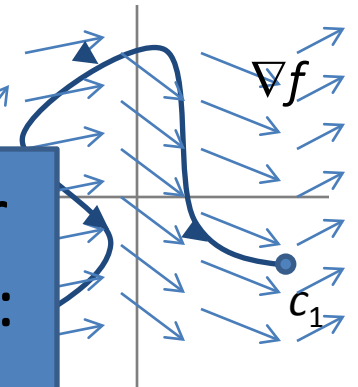
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and take The gradient operator is the exterior derivative taking 0-forms to 1-forms:

over cur $\nabla = d : \Omega^0(\mathbf{R}^n) \rightarrow \Omega^1(\mathbf{R}^n)$



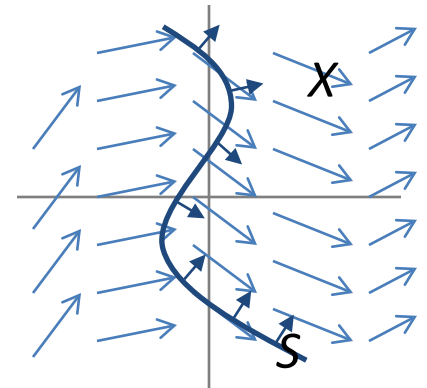
Divergence

Definition:

Given a vector-field $X:\mathbf{R}^n\rightarrow\mathbf{R}^n$, representing a flow, the *flux* of the vector field through a patch of hyper-surface S is the “amount” of flow that passes through the surface:

$$\text{Flux}_S(f) = \iint_S \langle X, n \rangle dS$$

where n is the surface normal.

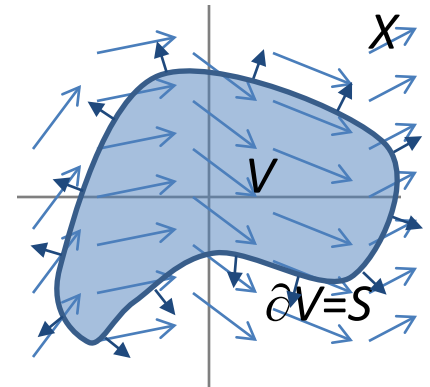


Divergence

Stokes' Theorem:

Given a volume $V \subset \mathbf{R}^n$ with boundary $\partial V = S$, integrating the divergence of a function over the volume, we get the flux across the boundary:

$$\iiint_V \nabla \cdot X = \iint_S \langle X, n \rangle dS$$



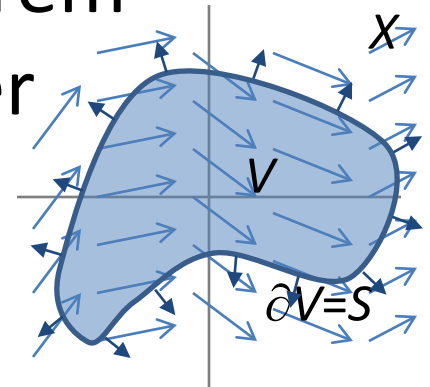
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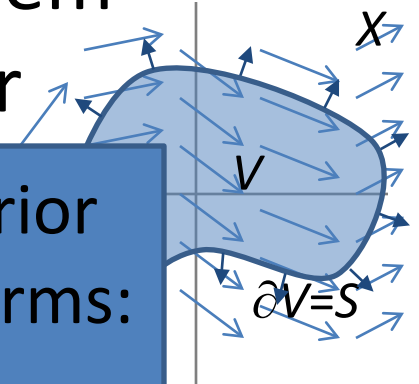
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$$\nabla \cdot = d : \Omega^{n-1}(\mathbf{R}^n) \rightarrow \Omega^n(\mathbf{R}^n)$$



The Laplacian

$$\Delta f = \operatorname{div}(\nabla f) = \nabla \cdot \nabla f$$

Q. What do the gradient and divergence operators act on?

A. The gradient and divergence operators are exterior derivatives that act on 0-forms and $(n-1)$ forms respectively:

- Gradient $\nabla: \Omega^0(\mathbf{R}^n) \rightarrow \Omega^1(\mathbf{R}^n)$
- Divergence $\nabla \cdot: \Omega^{n-1}(\mathbf{R}^n) \rightarrow \Omega^n(\mathbf{R}^n)$

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Problem: The Laplacian is supposed to take functions (0-forms) to functions, but the divergence *doesn't* take 1-forms as input and it *doesn't* return 0-forms as output!!!

Poincaré Duality

Observation:

In an n -dimensional inner-product space, specifying a k -dimensional subspace is the same as specifying an $(n-k)$ -dimensional subspace.

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In an n -dimensional inner-product space, specifying a k -dimensional subspace is the same as specifying an $(n-k)$ -dimensional subspace.

Moreover, if the space is oriented, specifying a k -dimensional oriented subspace is the same as specifying an $(n-k)$ -dimensional oriented subspace.

Poincaré Duality

If we are given a k -dimensional subspace spanned by vectors $\{v_1, \dots, v_k\}$, we can always find vectors $\{v_{k+1}, \dots, v_n\}$ such that the vectors $\{v_1, \dots, v_n\}$ are a basis for the whole space and:

$$\langle v_i, v_j \rangle = 0$$

for all $1 \leq i \leq k$ and all $k+1 \leq j \leq n$.

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If the space has an orientation, we can order the $\{v_{k+1}, \dots, v_n\}$ so that the vectors $\{v_1, \dots, v_n\}$ have positive orientation.

Poincaré Duality

Example:

Consider \mathbf{R}^2 , with the standard inner product and orientation $x \wedge y$:

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$$- \mathbf{R}^0 \rightarrow \mathbf{R}^2: \emptyset \rightarrow x \wedge y$$

$$- \mathbf{R}^1 \rightarrow \mathbf{R}^1: x \rightarrow y, \quad y \rightarrow -x$$

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The Laplacian

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- Gradient $\nabla: \Omega^0(\mathbf{R}^n) \rightarrow \Omega^1(\mathbf{R}^n)$
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Problem: The Laplacian is supposed to take functions (0-forms) to functions, but the divergence *doesn't* take 1-forms as input and it *doesn't* return 0-forms as output!!!

Solution: Use the duality between k -dimensional and $(n-k)$ -dimensional subspaces to turn 1-forms into $(n-1)$ -forms and n -forms into 0-forms.

Hodge Star

Locally, a k -form take k -dimensional, oriented, surface elements and return a value.

Q: The corresponding dual $(n-k)$ -form should act on the (oriented) orthogonal complement, but what value should it return?

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Q: The corresponding dual $(n-k)$ -form should act on the (oriented) orthogonal complement, but what value should it return?

A: Informally, we think of a k -form as assigning a density per unit k -volume (the “average”). We define the corresponding $(n-k)$ -form with the same density per unit $(n-k)$ -volume.

Hodge Star

Definition:

The map taking a k -form to the corresponding $(n-k)$ -forms is called the *Hodge Star* operator:

$$* : \Omega^k(\mathbf{R}^n) \rightarrow \Omega^{n-k}(\mathbf{R}^n)$$

Hodge Star

For \mathbf{R}^2 :

- $*$: $\Omega^0(\mathbf{R}^2) \rightarrow \Omega^2(\mathbf{R}^2)$: $\emptyset \rightarrow x \wedge y$
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For \mathbf{R}^3 :

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Note that the Hodge Star operator from k -forms to $(n-k)$ -forms and the operator from $(n-k)$ -forms to k -forms are almost inverses:

$$*_k *_k = (-1)^{k(n-k)}$$

Dual Complexes

In order to be able to define a discrete Laplacian, we need to have a discrete version of the Hodge Star.

Dual Complexes

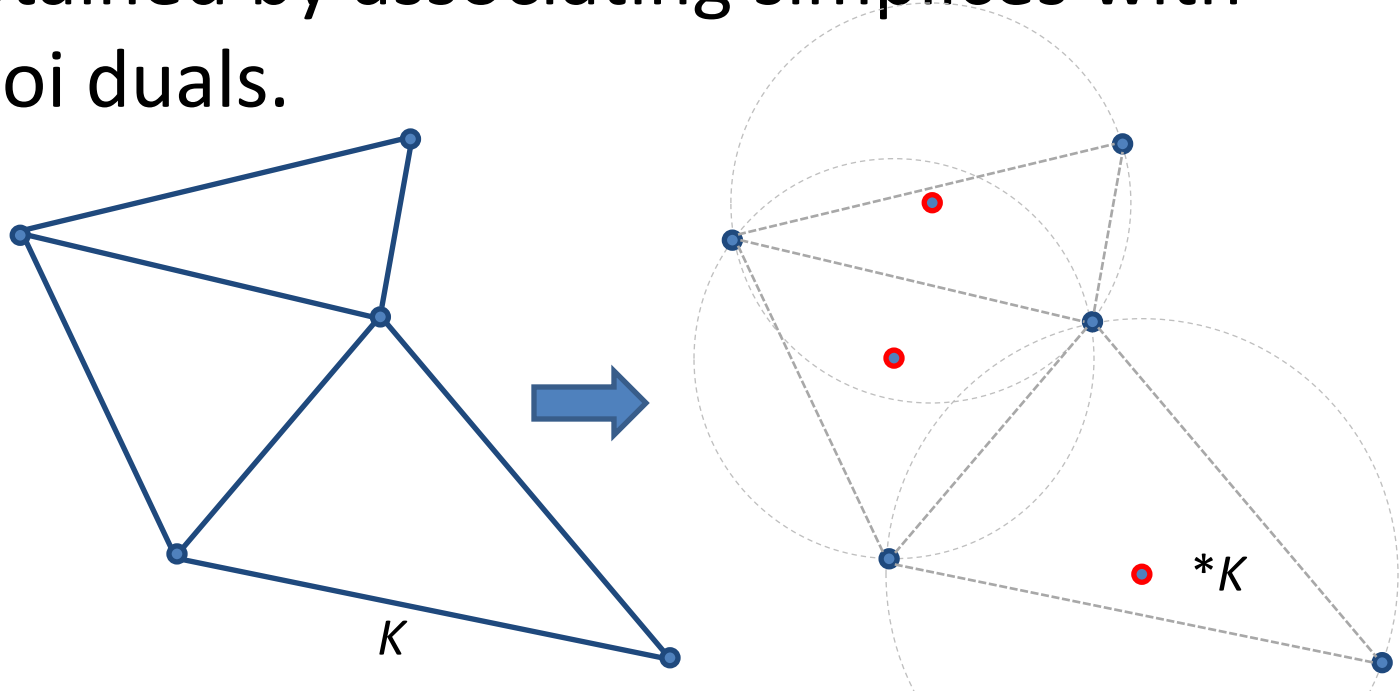
In order to be able to define a discrete Laplacian, we need to have a discrete version of the Hodge Star.

In the same way as we defined dual/orthogonal subspaces in the continuous case, we would like to define dual/orthogonal simplexes in the discrete case.

Dual Complexes

Definition:

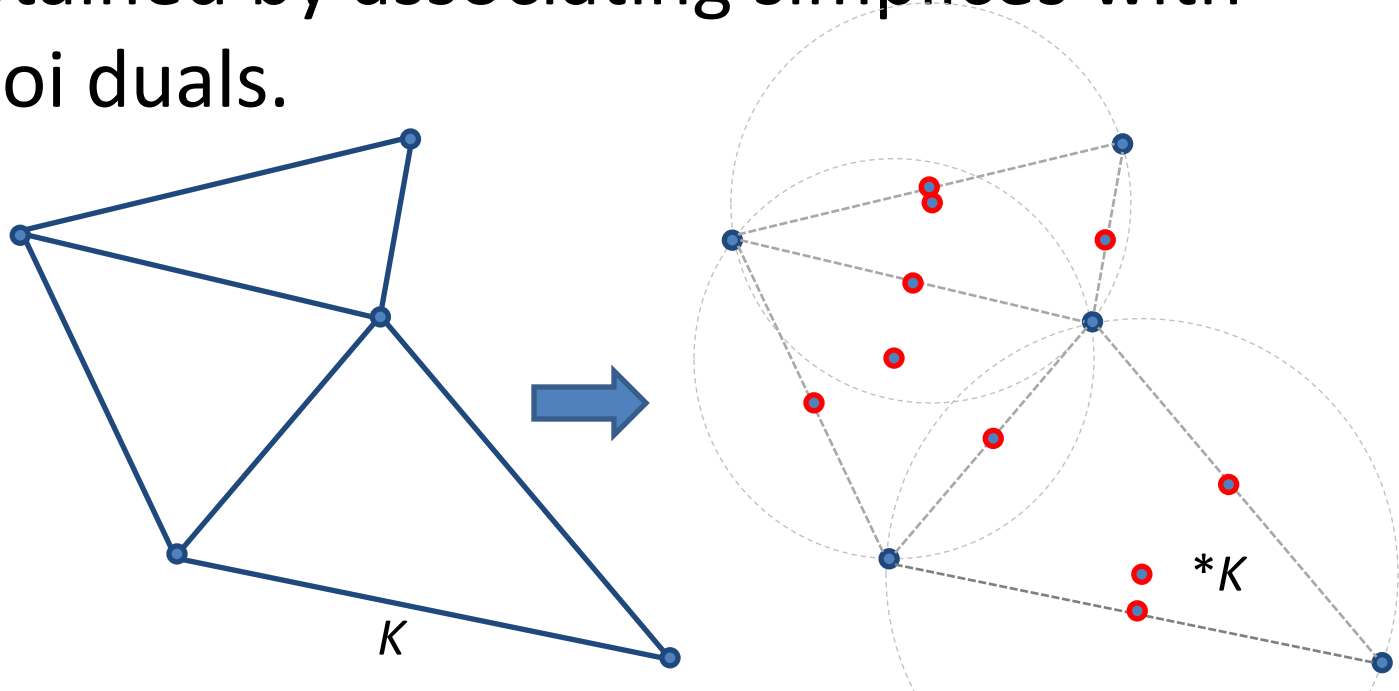
Given a discrete manifold, we define the *Voronoi dual complex* $*K$ to be the (non-simplicial) dual complex obtained by associating simplices with their Voronoi duals.



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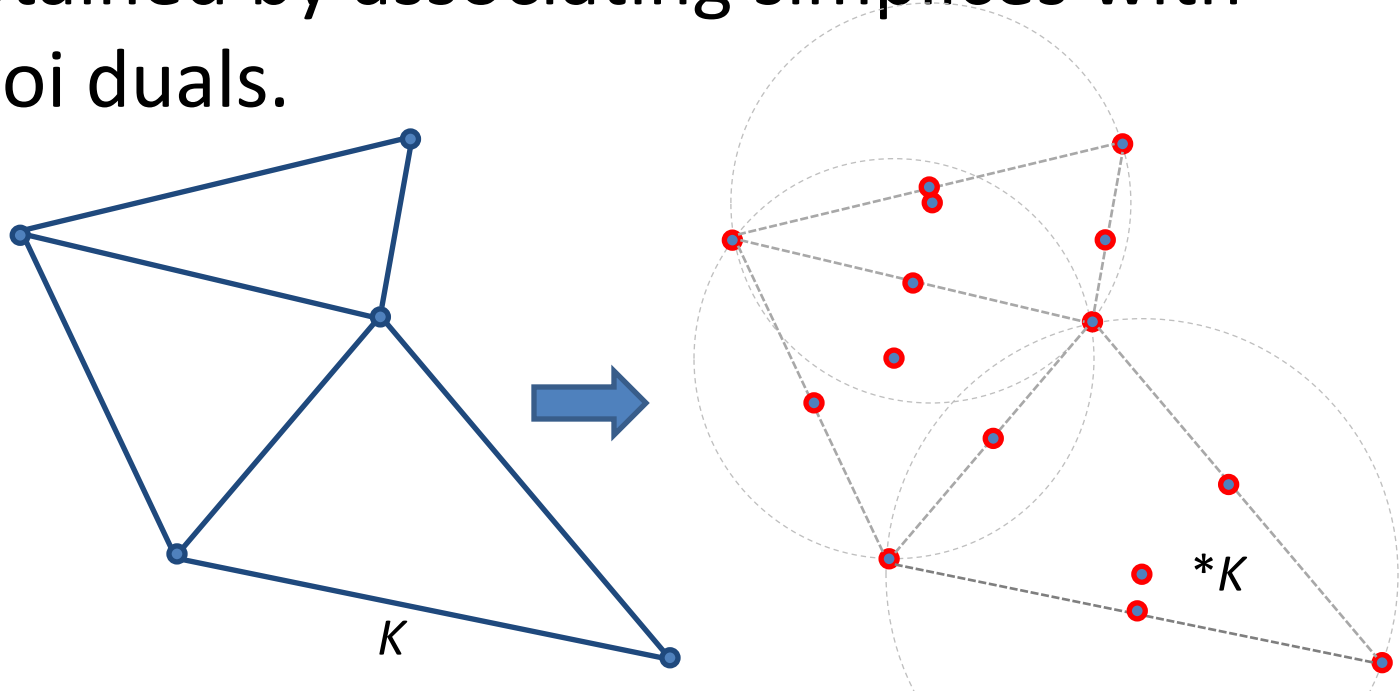
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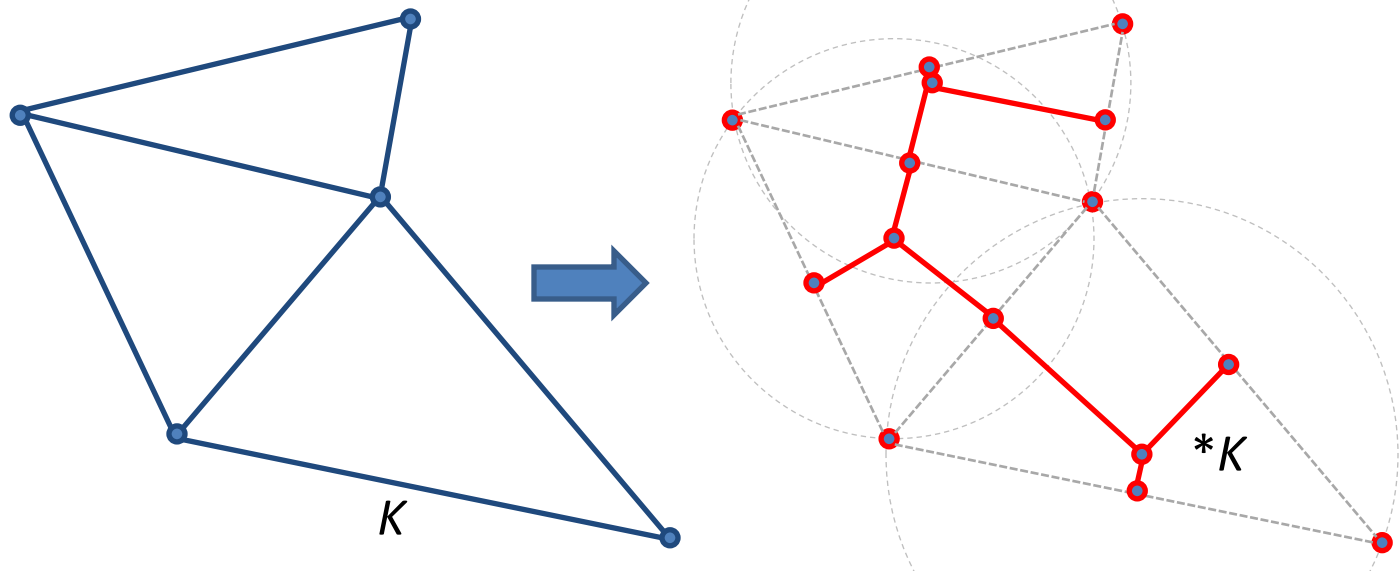
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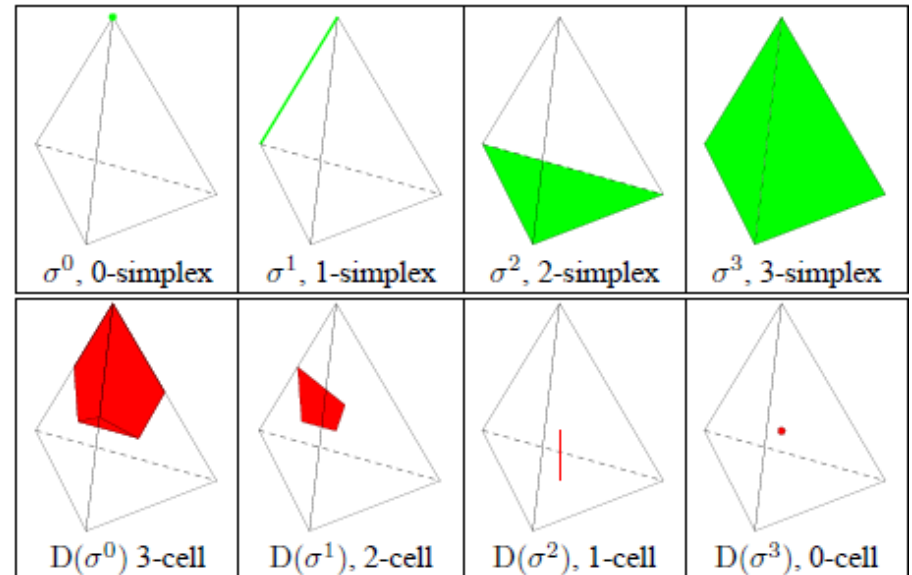
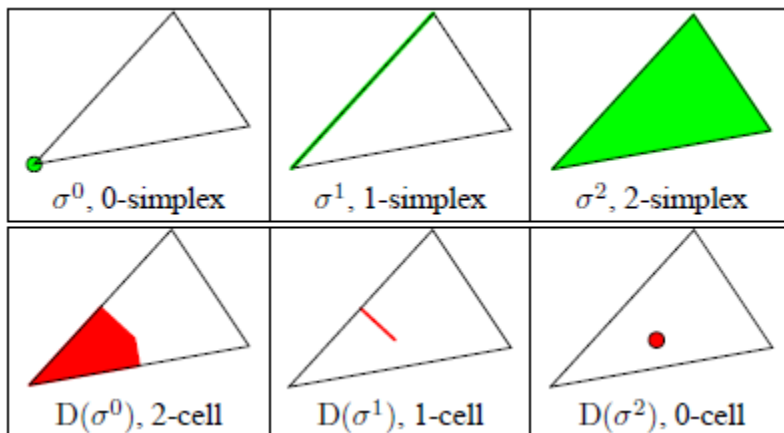
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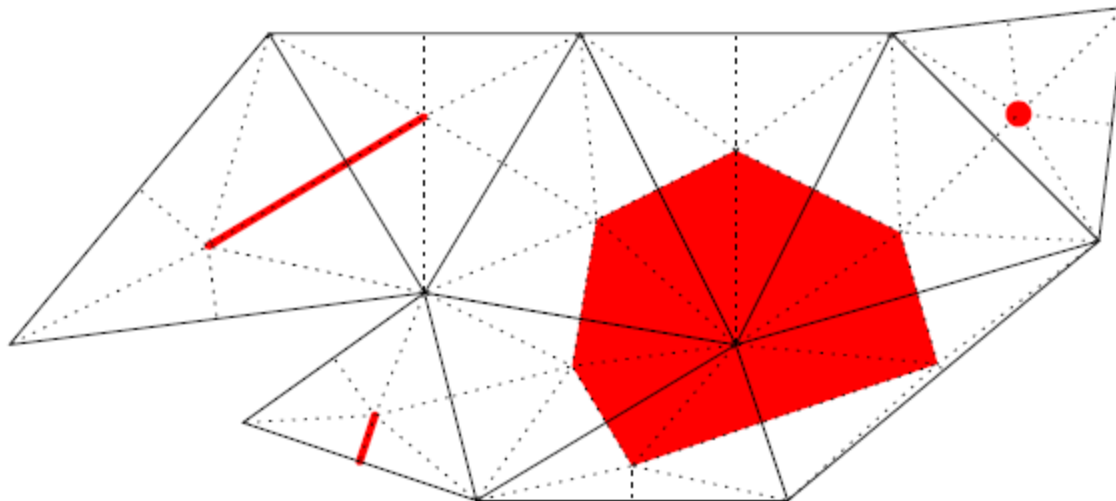
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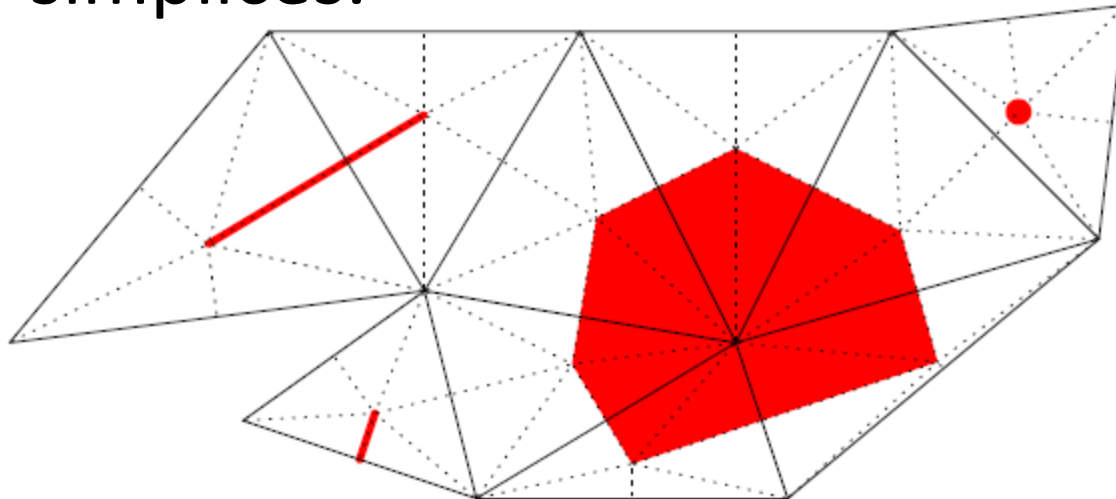
Using the dual complex, we can associate each (primal) k -simplex with a (dual) $(n-k)$ -cell.



Dual Complexes

Using the dual complex, we can associate each (primal) k -simplex with a (dual) $(n-k)$ -cell.

Furthermore, because we are using the Voronoi dual, the dual $(n-k)$ -cells are orthogonal to the primal k -simplices.



Dual Complexes

Definition:

We denote by $*$ the map that takes primal simplices to the corresponding $(n-k)$ -cells:

$$* : \mathbf{K}^{(k)} \rightarrow *\mathbf{K}^{(n-k)}$$

Dual Complexes

Definition:

Using the association between primal simplices and dual cells, we define the discrete Hodge Star operator that takes k -cochains on the primal complex to $(n-k)$ -cochains on the dual complex:

$$* : \Omega^k(\mathbb{K}) \rightarrow \Omega^{n-k}(*\mathbb{K})$$

Dual Complexes

Definition:

If ω is a k -cochain with value $\omega(\sigma)$ on σ , we treat ω as having a density of $\omega(\sigma)/|\sigma|$ per unit k -volume on σ (the “average” value of ω on σ).

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Thus, we define $*\omega$ so it has the same density $\omega(\sigma)/|\sigma|$ per unit $(n-k)$ -volume on $*\sigma$.

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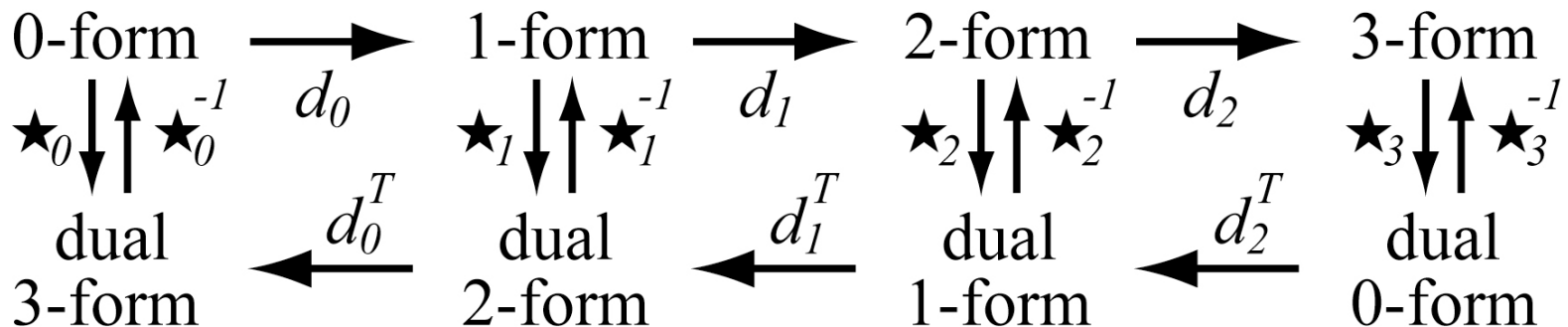
Or in other words:

$$*\omega(*\sigma) = \omega(\sigma) \frac{|*\sigma|}{|\sigma|}$$

Putting it All Together

In 3D:

- We have both primal and dual complexes.
- We have a boundary operator, and hence exterior derivative on both.
- We have k -cochains over both complexes.
- We have the Hodge Star operator to transition between the two.



Putting it All Together

Using this structure, we define the Laplacian:

1. Compute the gradient using the ext. derivative:
primal 0-cochain \rightarrow primal 1-cochain

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primal 1-cochain \rightarrow dual $(n-1)$ -cochain

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3. Compute the divergence using the ext. derivative:

dual $(n-1)$ -cochain \rightarrow dual n -cochain

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2. Apply the Hodge star operator:
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3. Compute the divergence using the ext. derivative:
dual $(n-1)$ -cochain \rightarrow dual n -cochain

4. Apply the Hodge star operator:
dual n -cochain \rightarrow primal 0-cochain

$$\Delta := (-1)^{n(k-1)+1} * d * d$$

Putting it All Together

In Practice:

To work with DEC in practice, we only need to define two types of matrices:

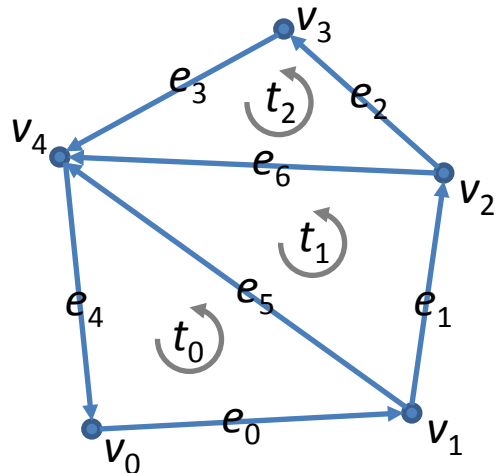
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To work with DEC in practice, we only need to define two types of matrices:

1. The boundary operators ∂ :

Specify the faces and orientations of each simplex/cell in the primal/dual complex.



$$\partial_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \\ 1 & -1 & 0 \\ 0 & 1 & -1 \end{pmatrix}$$

$$\partial_1 = \begin{pmatrix} -1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 & 0 & -1 & 0 \\ 0 & 1 & -1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 & 1 & 1 \end{pmatrix}$$

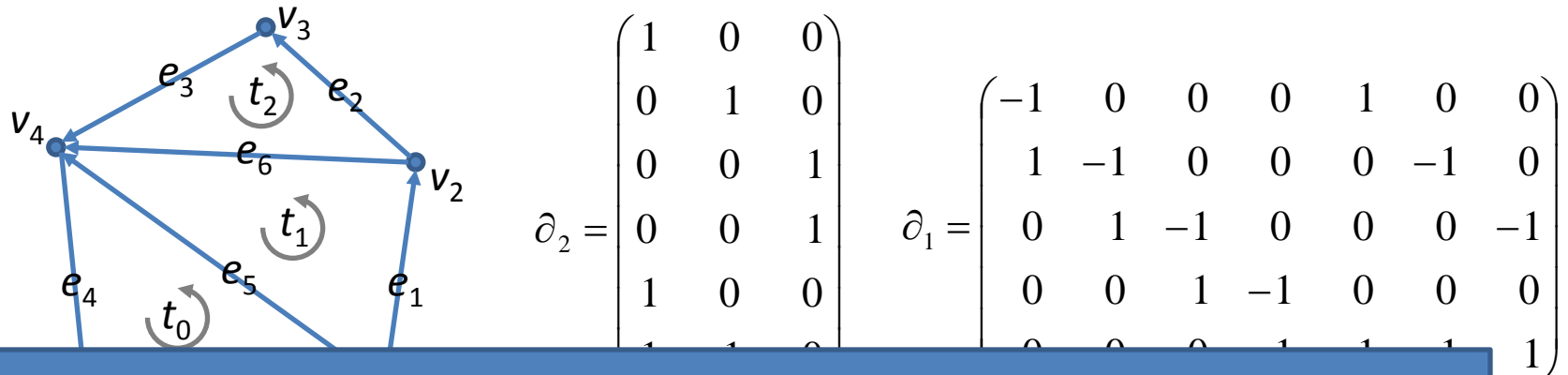
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The exterior derivative is just the transpose matrix.

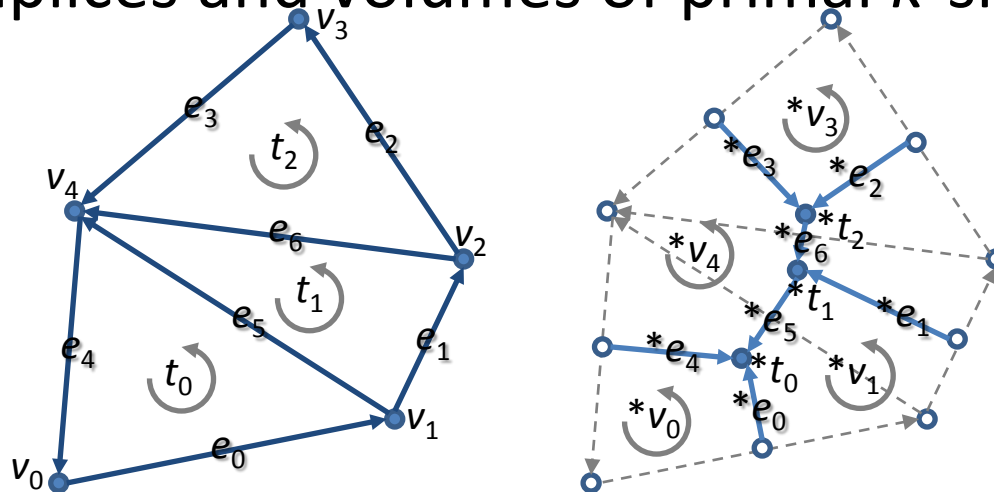
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2. The discrete Hodge Star operators:

Specify the ratio of between volumes of dual $(n-k)$ -simplices and volumes of primal k -simplices.



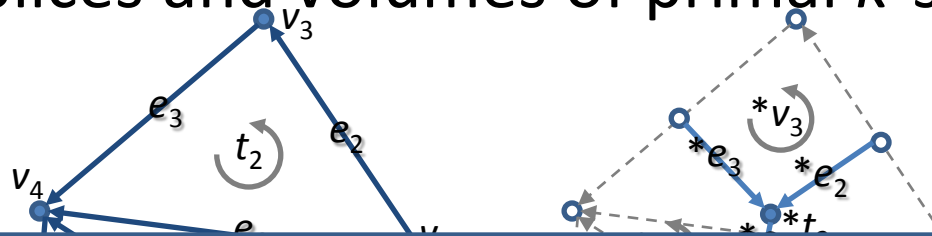
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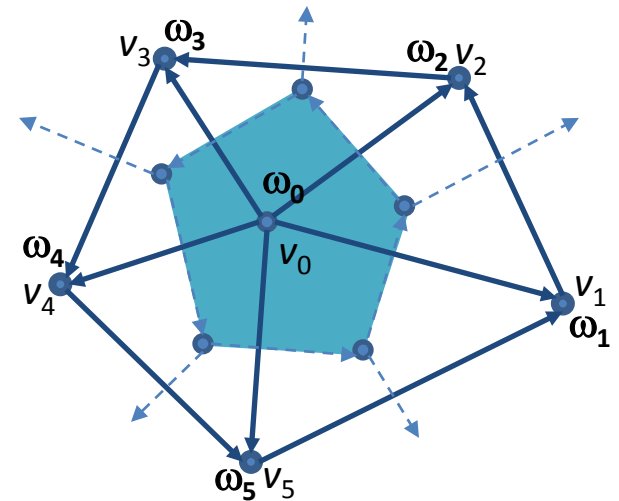


This is just a diagonal matrix whose entries are the ratios of the volumes of the dual $(n-k)$ -cells and the volumes of the corresponding primal k -simplices.

Putting it All Together

Example (2D Laplacian):

Starting with a 0-cochain (function) ω , we evaluate the cochain to get a value ω_i at each vertex.



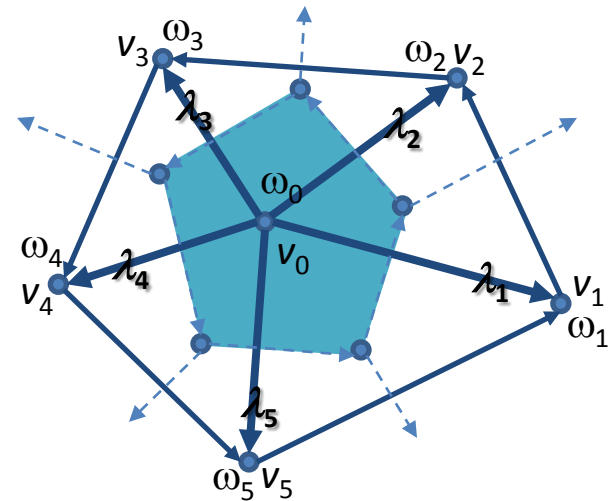
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Example (2D Laplacian):

Applying the exterior derivative, we get a 1-cochain that evaluates to:

$$\lambda_i = \omega_i - \omega_0$$

on primal edges from v_0 to v_i .



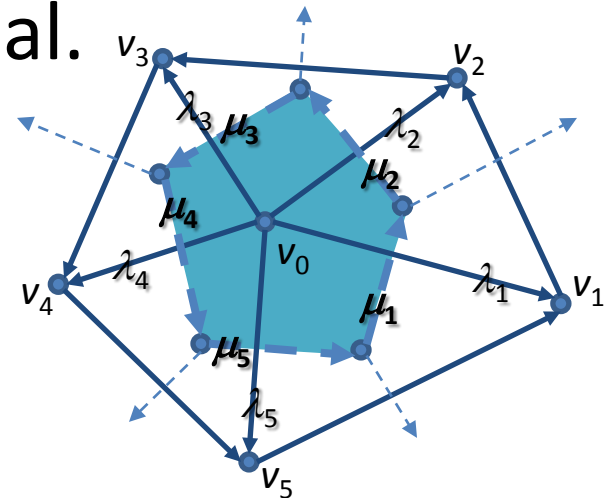
Putting it All Together

Example (2D Laplacian):

Applying the Hodge Star, we get a 1-cochain that evaluates to μ_i on corresponding dual edges:

$$\mu_i = \lambda_i (l_i^* / l_i)$$

where l_i is the length of the primal edge from v_0 to v_i , and l_i^* is the length of its dual.

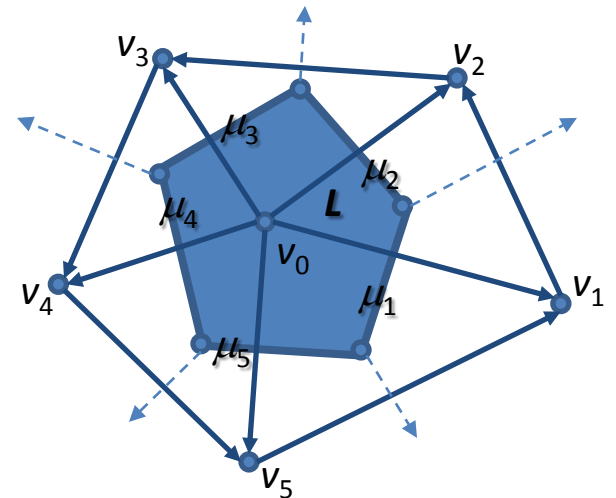


Putting it All Together

Example (2D Laplacian):

Applying the exterior derivative again, we get a 2-cochain that evaluates to L on the 2-cell dual to v_0 :

$$L = \sum_i \mu_i$$



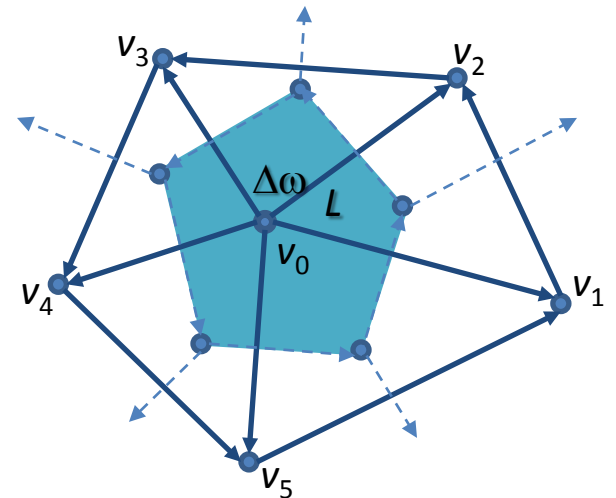
Putting it All Together

Example (2D Laplacian):

Finally, applying the Hodge Star again, we get a 0-chain whose value at vertex v_0 is the Laplacian:

$$(\Delta\omega)(v_0) = L/A$$

where A is the area of the 2-cell dual to v_0 .

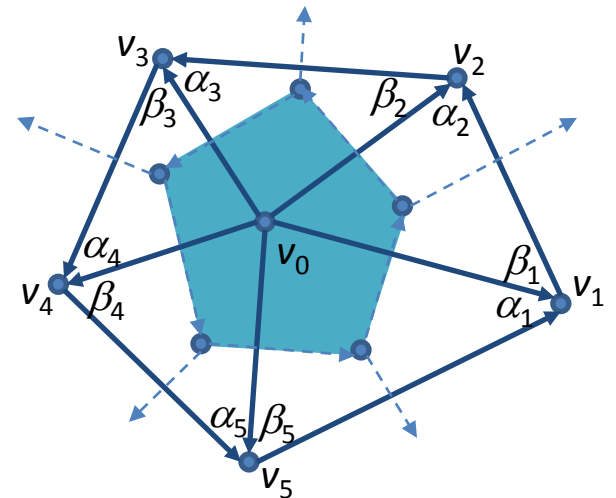


Putting it All Together

Example (2D Laplacian):

$$\mu_i = \lambda_i (l_i^* / l_i)$$

If we denote by α_i and β_i the two angles adjacent to the primal edge from v_0 to v_i ...

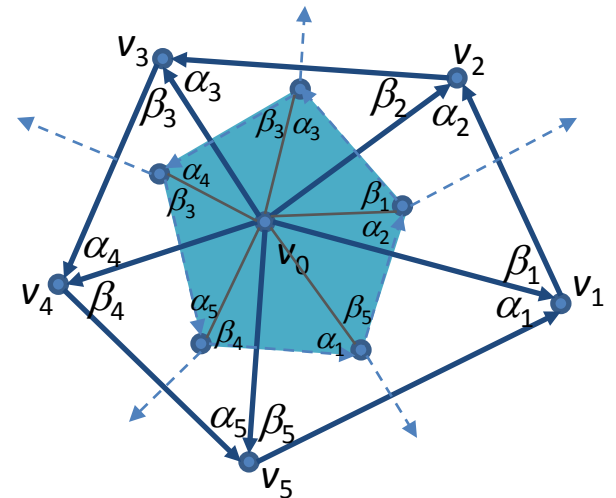


Putting it All Together

Example (2D Laplacian):

$$\mu_i = \lambda_i (l_i^* / l_i)$$

If we denote by α_i and β_i the two angles adjacent to the primal edge from v_0 to v_i , the angles between the edges from v_0 to the dual vertices and the dual edges themselves become α_i and β_i .



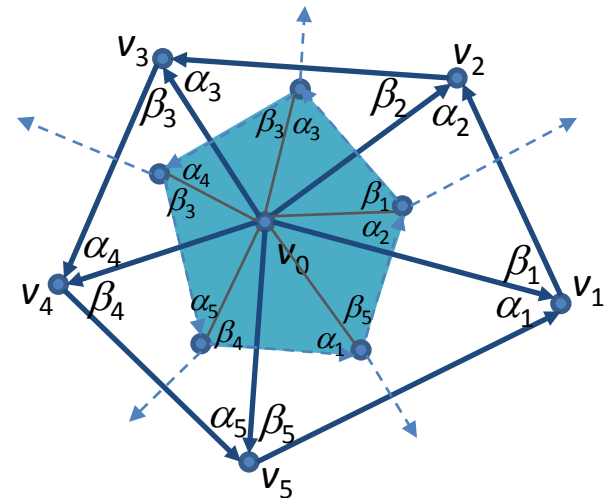
Putting it All Together

Example (2D Laplacian):

$$\mu_i = \lambda_i (l_i^* / l_i)$$

Thus, for the edge from v_0 to v_i , we have:

$$l_i = 2 \sin \beta_{i-1} = 2 \sin \alpha_{i+1} \quad l_i^* = \cos \beta_{i-1} + \cos \alpha_{i+1}$$



Putting it All Together

Example (2D Laplacian):

$$\mu_i = \lambda_i (l_i^* / l_i)$$

Thus, for the edge from v_0 to v_i , we have:

$$l_i = 2 \sin \beta_{i-1} = 2 \sin \alpha_{i+1} \quad l_i^* = \cos \beta_{i-1} + \cos \alpha_{i+1}$$

and the ratio of dual to primal edge-lengths is:

$$\frac{l_i^*}{l_i} = \frac{1}{2} \left(\frac{\cos \beta_{i-1}}{\sin \beta_{i-1}} + \frac{\cos \alpha_{i+1}}{\sin \alpha_{i+1}} \right) = \frac{1}{2} (\cot \beta_{i-1} + \cot \alpha_{i+1})$$

