

Spectral Geometry Processing

Misha Kazhdan

[Taubin, 1995] A Signal Processing Approach to Fair Surface Design

[Desbrun, *et al.*, 1999] Implicit Fairing of Arbitrary Meshes...

[Vallet and Levy, 2008] Spectral Geometry Processing with Manifold Harmonics

[Bhat *et al.*, 2008] Fourier Analysis of the 2D Screened Poisson Equation...

And much, much, much, more...

Outline

- Motivation
- Laplacian Spectrum
- Applications
- Conclusion

Motivation

Recall:

Given a signal, $f: [0, 2\pi) \rightarrow \mathbb{R}$, we can write it out in terms of its *Fourier decomposition*:

$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

$\hat{f}_k \in \mathbb{C}$ is the k -th *Fourier coefficients* of f .

Motivation

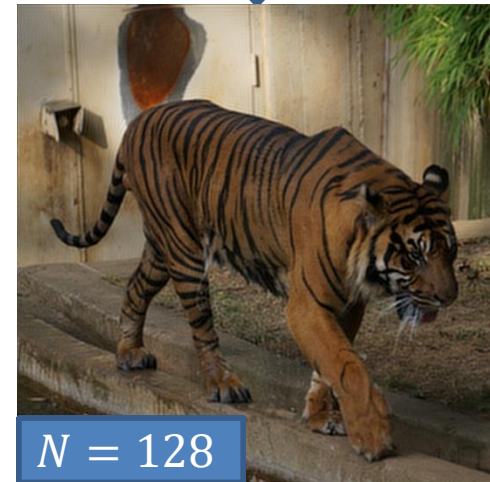
$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

Frequency Decomposition:

For smaller $N \in \mathbb{Z}$, the finite sum:

$$f^N(\theta) = \sum_{k=-N}^N \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

represents the lower frequency components of f .



Motivation

$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

Filtering:

By modulating the values of \hat{f}_k as a function of frequency, we can realize different signal filters:

$$\hat{f}_k \leftarrow \begin{cases} \hat{f}_k & \text{if } |k| < N \\ 0 & \text{otherwise} \end{cases}$$



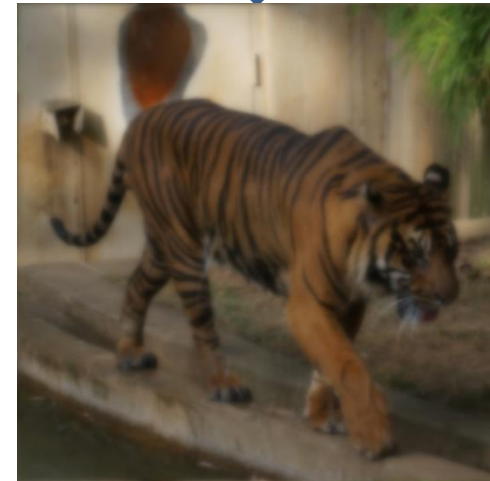
Motivation

$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

Filtering:

By modulating the values of \hat{f}_k as a function of frequency, we can realize different signal filters:

$$\hat{f}_k \leftarrow \hat{f}_k \cdot e^{-k^2}$$



Motivation

$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

Filtering:

By modulating the values of \hat{f}_k as a function of frequency, we can realize different signal filters:

$$\hat{f}_k \leftarrow \hat{f}_k \cdot (2 - e^{-k^2})$$



Motivation

Goal:

We would like to extend this type of processing to signals defined on surfaces*:



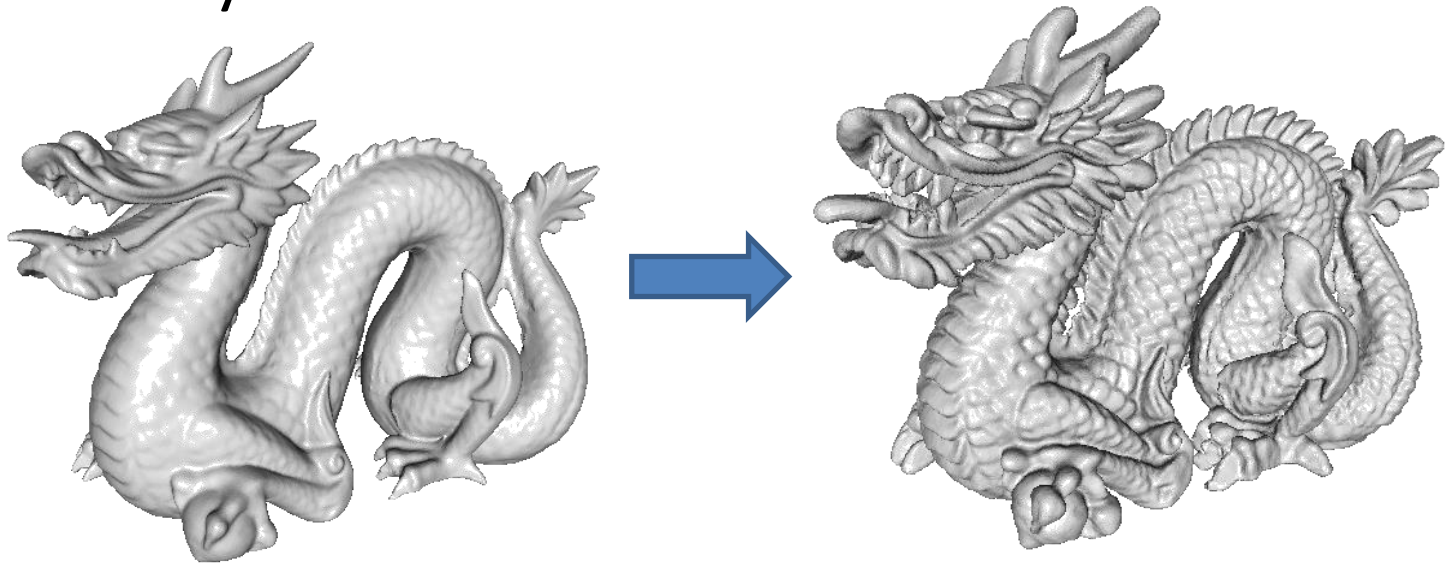
$$\hat{f}_k \leftarrow \hat{f}_k \cdot (2 - e^{-k^2})$$

*For simplicity, we assume all surfaces are w/o boundary.

Motivation

Goal:

We would like to extend this type of processing to signals defined on surfaces* and even to the geometry of the surface itself:



$$\hat{f}_k \leftarrow \hat{f}_k \cdot (2 - e^{-k^2})$$

*For simplicity, we assume all surfaces are w/o boundary.

Motivation

$$f(\theta) = \sum_{k=-\infty}^{\infty} \hat{f}_k \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

In Euclidean space we can use the FFT to obtain the Fourier decomposition efficiently.

For signals on surfaces, what is the analog?

Outline

- Motivation
- Laplacian Spectrum
 - Fourier \leftrightarrow Laplacian
 - FEM discretization
- Applications
- Conclusion

How do we obtain the
Fourier decomposition?

Fourier \leftrightarrow Laplacian

Recall:

In Euclidean space, the *Laplacian*, is the operator that takes a function and returns the sum of (unmixed) second partial derivatives:

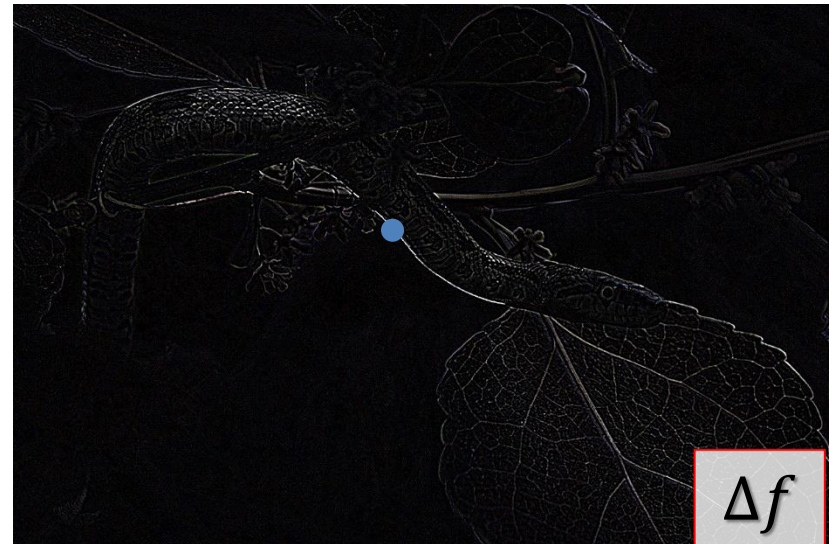
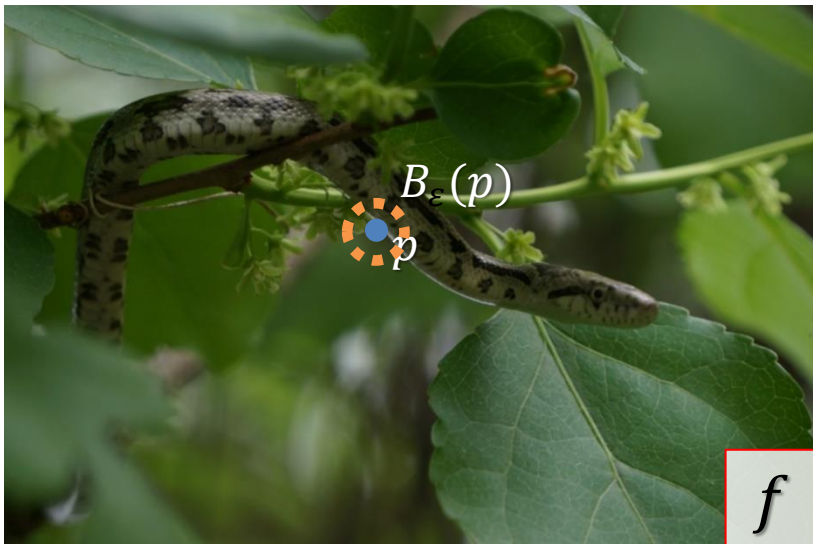
$$\Delta f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} + \dots$$

Fourier \leftrightarrow Laplacian

Informally:

The Laplacian gives the difference between the value at a point and the average in the vicinity:

$$\Delta f(p) \sim \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^2} \left(\text{Avg}_{B_\varepsilon(p)}(f) - f(p) \right)$$



Fourier \leftrightarrow Laplacian

Note:

The complex exponential $\zeta^k(\theta) = \frac{e^{ik\theta}}{\sqrt{2\pi}}$ has Laplacian:

$$\frac{\partial^2}{\partial \theta^2} \left(\frac{e^{ik\theta}}{\sqrt{2\pi}} \right)$$

Fourier \leftrightarrow Laplacian

Note:

The complex exponential $\zeta^k(\theta) = \frac{e^{ik\theta}}{\sqrt{2\pi}}$ has Laplacian:

$$\frac{\partial^2}{\partial \theta^2} \left(\frac{e^{ik\theta}}{\sqrt{2\pi}} \right) = (ik) \frac{\partial}{\partial \theta} \left(\frac{e^{ik\theta}}{\sqrt{2\pi}} \right)$$

Fourier \leftrightarrow Laplacian

Note:

The complex exponential $\zeta^k(\theta) = \frac{e^{ik\theta}}{\sqrt{2\pi}}$ has Laplacian:

$$\frac{\partial^2}{\partial \theta^2} \left(\frac{e^{ik\theta}}{\sqrt{2\pi}} \right) = (ik) \frac{\partial}{\partial \theta} \left(\frac{e^{ik\theta}}{\sqrt{2\pi}} \right) = -k^2 \cdot \frac{e^{ik\theta}}{\sqrt{2\pi}}$$

\Downarrow

$\zeta^k(\theta) = \frac{e^{ik\theta}}{\sqrt{2\pi}}$ is an eigenfunction of the Laplacian with eigenvalue $-k^2$.

Fourier \leftrightarrow Laplacian

Note:

Similarly, $\zeta^{kl}(\theta, \phi) = \frac{e^{ik\theta} \cdot e^{il\phi}}{2\pi}$ has Laplacian:

$$\left(\frac{\partial^2}{\partial \theta^2} + \frac{\partial^2}{\partial \phi^2} \right) \left(\frac{e^{ik\theta} \cdot e^{il\phi}}{2\pi} \right) = -(k^2 + l^2) \cdot \left(\frac{e^{ik\theta} \cdot e^{il\phi}}{2\pi} \right)$$

\Downarrow

$\zeta^{kl}(\theta, \phi) = \frac{e^{ik\theta} \cdot e^{il\phi}}{2\pi}$ is an eigenfunction of the Laplacian with eigenvalue $-(k^2 + l^2)$.

Fourier \leftrightarrow Laplacian

Approach:

- Though we cannot compute the FFT for signals on general surfaces, we can define a Laplacian.
- To compute the Fourier decomposition of a signal, f , on a mesh we decompose f as the linear combination of eigenvectors of the Laplacian:

$$f(x) = \sum_{i=1}^n \hat{f}_i \cdot \boldsymbol{\phi}^i(x) \quad \text{with} \quad \Delta \boldsymbol{\phi}^i = \lambda_i \cdot \boldsymbol{\phi}^i.$$

This is called the
harmonic decomposition of f .

Fourier \leftrightarrow Laplacian

How do we know the eigenvectors of the Laplacian form a basis?

Claim:

The Laplacian is a symmetric operator.

\Rightarrow The eigenvectors of a symmetric operator form an orthogonal basis (and have real eigenvalues).

Fourier \leftrightarrow Laplacian

Preliminaries:

- [Definition of the Laplacian]

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

- [Product Rule]

$$\operatorname{div}(f \cdot \vec{v}) = f \cdot \operatorname{div}(\vec{v}) + \langle \nabla f, \vec{v} \rangle$$

- [Inner Product on Functions]

Given a surface $S \subset \mathbb{R}^3$:

$$\langle f, g \rangle_S = \int_S f(x) \cdot g(x) \, dx$$

- [Divergence Theorem*]

$$\int_S [\operatorname{div}(\vec{v})](p) = \int_{\partial S} \langle \vec{v}(s), \vec{n}(s) \rangle \, ds$$

Symmetry of The Laplacian

The Laplacian is a symmetric operator

Given a surface $S \subset \mathbb{R}^3$, we want to show that for any functions $f, g: S \rightarrow \mathbb{R}$ we have:

$$\langle \Delta f, g \rangle_S = \langle f, \Delta g \rangle_S$$



$$\int_S \Delta f \cdot g \, dx = \int_S f \cdot \Delta g \, dx$$

Symmetry of The Laplacian

Proof:

By the definition of the Laplacian:

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

$$\begin{aligned}\langle \Delta f, g \rangle_S &= \int_S \Delta f \cdot g \, dx \\ &= \int_S \operatorname{div}(\nabla f) \cdot g \, dx\end{aligned}$$

Symmetry of The Laplacian

Proof:

By the product rule:

$$\operatorname{div}(f \cdot \vec{v}) = f \cdot \operatorname{div}(\vec{v}) + \langle \nabla f, \vec{v} \rangle$$

$$\begin{aligned} \langle \Delta f, g \rangle_S &= \int_S \Delta f \cdot g \, dx \\ &= \int_S \operatorname{div}(\nabla f) \cdot g \, dx \\ &= \int_S (\operatorname{div}(g \cdot \nabla f) - \langle \nabla f, \nabla g \rangle) \, dx \end{aligned}$$

Symmetry of The Laplacian

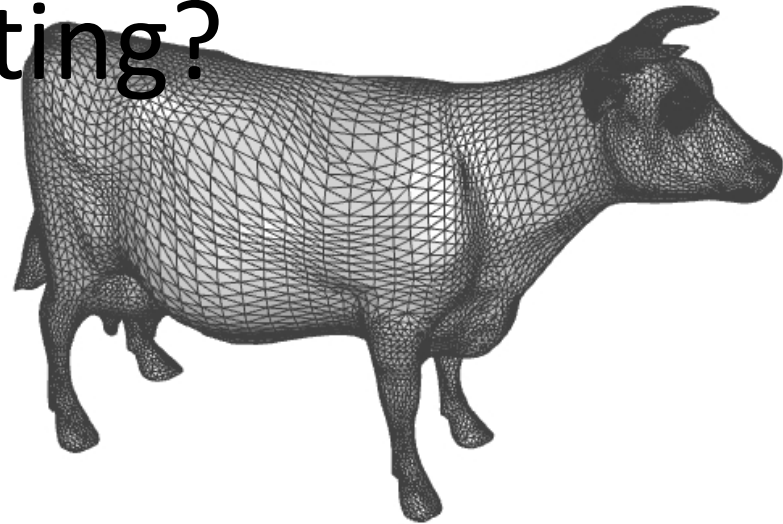
Proof:

By the Divergence Theorem*:

$$\int_S [\operatorname{div}(\vec{v})](p) = \int_{\partial S} \langle \vec{v}(s), \vec{n}(s) \rangle ds = 0$$

$$\begin{aligned} \langle \Delta f, g \rangle_S &= \int_S \Delta f \cdot g \, dx \\ &= \int_S \operatorname{div}(\nabla f) \cdot g \, dx \\ &= \int_S (\operatorname{div}(g \cdot \nabla f) - \langle \nabla f, \nabla g \rangle) \, dx \\ &= - \int_S \langle \nabla f, \nabla g \rangle \, dx \end{aligned}$$

What happens in the
discrete setting?

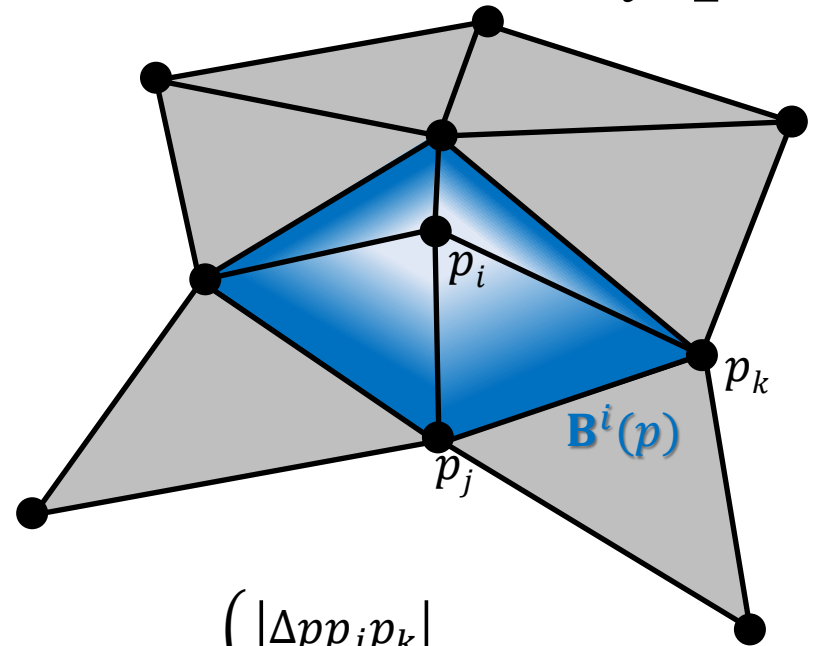


FEM Discretization

1. To enable computation, we restrict ourselves to a *finite-dimensional* space of functions, spanned by basis functions $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}_{i=1}^n$.

Often these are defined to be the “hat” functions centered at vertices.

- Piecewise linear
⇒ Gradients are constant within each triangle
- Interpolatory
⇒ $\mathbf{B}^i(p_j) = \delta_{ij}$



$$\mathbf{B}^i(p) = \begin{cases} \frac{|\Delta p p_j p_k|}{|\Delta p_i p_j p_k|} & \text{if } p \in \Delta p_i p_j p_k \\ 0 & \text{otherwise} \end{cases}$$

FEM Discretization

1. To enable computation, we restrict ourselves to a *finite-dimensional* space of functions, spanned by basis functions $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}_{i=1}^n$.

Having chosen a basis, we can think of a vector $\mathbf{f} \in \mathbb{R}^n$ as a “discrete” function:

$$\mathbf{f} \leftrightarrow f(p) = \sum_{i=1}^n f_i \cdot \mathbf{B}^i(p)$$

If we use the hat functions as a basis, then:

$$f(p_j) = \sum_{i=1}^n f_i \cdot \mathbf{B}^i(p_j)$$

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If we use the hat functions as a basis, then:

$$f(p_j) = \sum_{i=1}^n f_i \cdot \mathbf{B}^i(p_j) = \sum_{i=1}^n f_i \cdot \delta_{ij} = f_j$$

FEM Discretization

1. To enable computation, we restrict ourselves to a *finite-dimensional* space of functions, spanned by basis functions $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}_{i=1}^n$.

[WARNING]:

In general, given:

- \mathcal{L} : A continuous linear operator
- $\mathbf{f} \in \mathbb{R}^n \leftrightarrow f(p)$: A discrete function

The function $\mathcal{L}(f)$ will *not* be in the space of functions spanned by $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}_{i=1}^n$.

FEM Discretization

1. To enable computation, we restrict ourselves to a *finite-dimensional* space of functions, spanned by basis functions $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}_{i=1}^n$.
2. Given a continuous linear operator \mathcal{L} , we discretize the operator by *projecting*:

$$g = \mathcal{L}(f)$$

$$\Downarrow$$

$$\langle g, \mathbf{B}^j \rangle_S = \langle \mathcal{L}(f), \mathbf{B}^j \rangle_S \quad \forall j$$

FEM Discretization

$$\langle g, \mathbf{B}^j \rangle_S = \langle \mathcal{L}(f), \mathbf{B}^j \rangle_S \quad \forall j$$

Writing out the discrete functions:

$$g(p) = \sum_{i=1}^n g_i \cdot \mathbf{B}^i(p) \quad \text{and} \quad f(p) = \sum_{i=1}^n f_i \cdot \mathbf{B}^i(p)$$

\Downarrow

$$\sum_{i=1}^n g_i \cdot \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S = \sum_{i=1}^n f_i \cdot \langle \mathcal{L}(\mathbf{B}^i), \mathbf{B}^j \rangle_S \quad \forall j$$

FEM Discretization

$$\sum_{i=1}^n g_i \cdot \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S = \sum_{i=1}^n f_i \cdot \langle \mathcal{L}(\mathbf{B}^i), \mathbf{B}^j \rangle_S \quad \forall j$$

Setting \mathbf{M} and \mathbf{L} to be the matrices:

$$\mathbf{M}_{ij} = \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S \quad \text{and} \quad \mathbf{L}_{ij} = \langle \mathcal{L}(\mathbf{B}^i), \mathbf{B}^j \rangle_S$$

\Downarrow

$$\sum_{j=1}^n \mathbf{M}_{ij} \cdot \mathbf{g}_j = \sum_{j=1}^n \mathbf{L}_{ij} \cdot \mathbf{f}_j \quad \forall i$$

\Downarrow

$$\mathbf{M} \cdot \mathbf{g} = \mathbf{L} \cdot \mathbf{f}$$

FEM Discretization

$$\mathbf{M}_{ij} = \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S \quad \text{and} \quad \mathbf{L}_{ij} = \langle \mathcal{L}(\mathbf{B}^i), \mathbf{B}^j \rangle_S$$

When $\mathcal{L} = \Delta$, we have:

$$\mathbf{L}_{ij} = \langle \Delta \mathbf{B}^i, \mathbf{B}^j \rangle_S$$

FEM Discretization

$$\mathbf{M}_{ij} = \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S \quad \text{and} \quad \mathbf{L}_{ij} = \langle \mathcal{L}(\mathbf{B}^i), \mathbf{B}^j \rangle_S$$

Both the mass and stiffness matrices are symmetric and positive (semi)-definite.

When $\mathcal{L} = \Delta$, we have:

$$\mathbf{L}_{ij} = \langle \Delta \mathbf{B}^i, \mathbf{B}^j \rangle_S = -\langle \nabla \mathbf{B}^i, \nabla \mathbf{B}^j \rangle_S = -\mathbf{S}_{ij}$$

Definition:

The matrix \mathbf{M} is called the *mass matrix*.

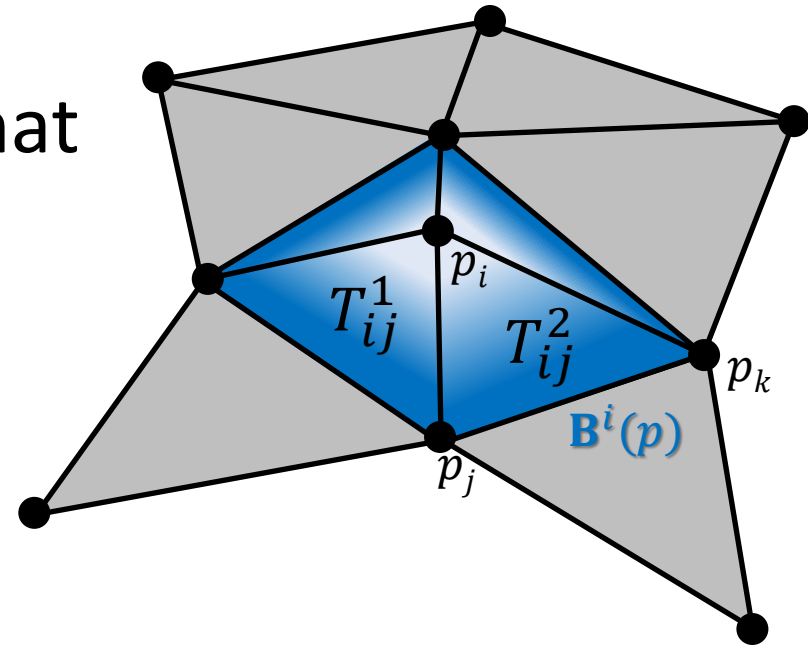
The matrix \mathbf{S} is called the *stiffness matrix*.

FEM Discretization

$$\mathbf{M}_{ij} = \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S \quad \text{and} \quad \mathbf{S}_{ij} = \langle \nabla \mathbf{B}^i, \nabla \mathbf{B}^j \rangle_S$$

Setting $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}$ to the hat functions, the matrix \mathbf{M} is:

$$\mathbf{M}_{ij} = \begin{cases} \frac{|T_{ij}^1| + |T_{ij}^2|}{12} & \text{if } j \in N(i) \\ \sum_{k \in N(i)} \mathbf{M}_{ik} & \text{if } i = j \end{cases}$$

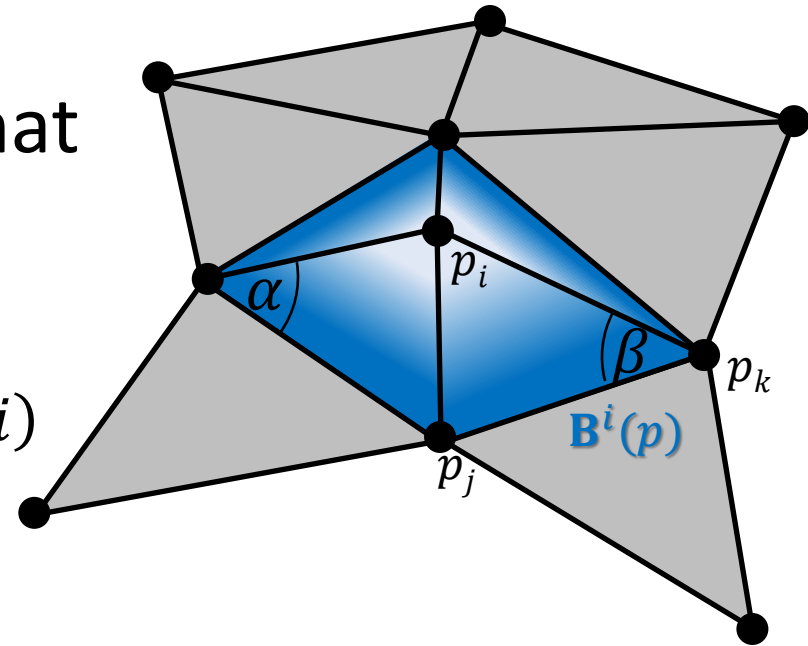


FEM Discretization

$$\mathbf{M}_{ij} = \langle \mathbf{B}^i, \mathbf{B}^j \rangle_S \quad \text{and} \quad \mathbf{S}_{ij} = \langle \nabla \mathbf{B}^i, \nabla \mathbf{B}^j \rangle_S$$

Setting $\{\mathbf{B}^i: S \rightarrow \mathbb{R}\}$ to the hat functions, the matrix \mathbf{L} is the “cotangent-Laplacian”:

$$\mathbf{S}_{ij} = \begin{cases} -(\cot \alpha + \cot \beta) & \text{if } j \in N(i) \\ -\sum_{k \in N(i)} \mathbf{S}_{ik} & \text{if } i = j \end{cases}$$



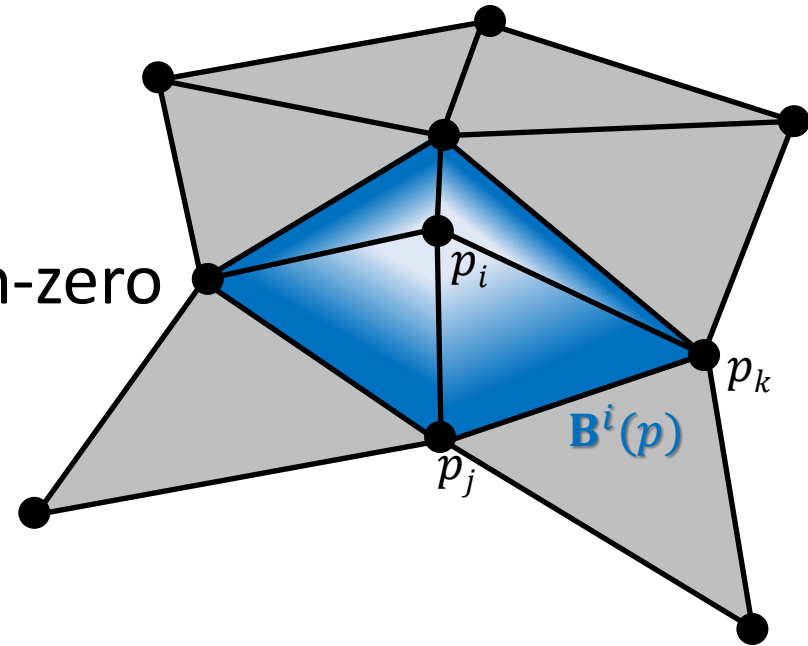
FEM Discretization

$$\mathbf{M}_{ij} = \begin{cases} \frac{|T_{ij}^1| + |T_{ij}^2|}{12} & \boxed{\text{if } j \in N(i)} \\ \sum_{k \in N(i)} \mathbf{M}_{ik} & \text{if } i = j \end{cases} \quad \text{and} \quad \mathbf{S}_{ij} = \begin{cases} -(\cot \alpha + \cot \beta) & \boxed{\text{if } j \in N(i)} \\ -\sum_{k \in N(i)} \mathbf{S}_{ik} & \text{if } i = j \end{cases}$$

Observations:

– [Sparsity]

Entry (i, j) can only be non-zero if vertex i and vertex j are neighbors in the mesh.



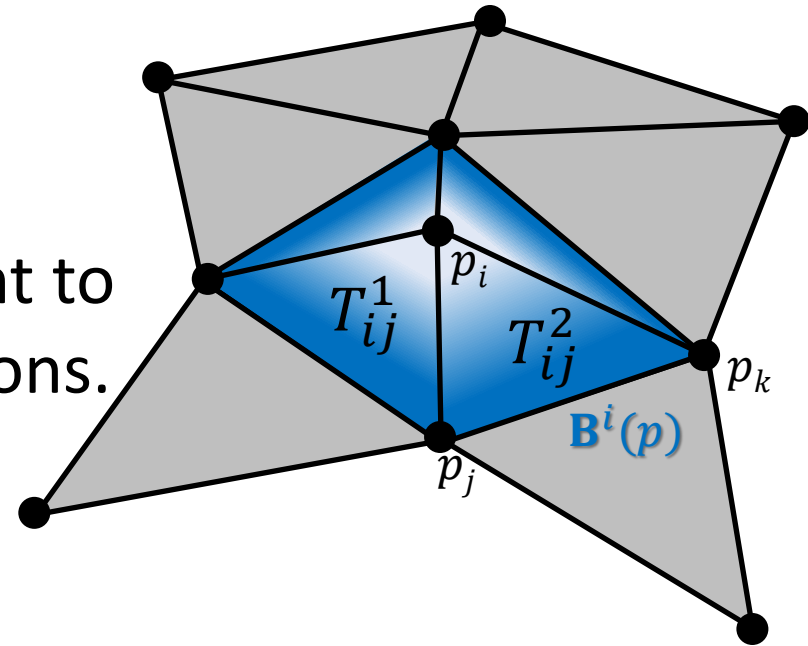
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Observations:

– [Authalicity]

The mass matrix is invariant to area-preserving deformations.



FEM Discretization

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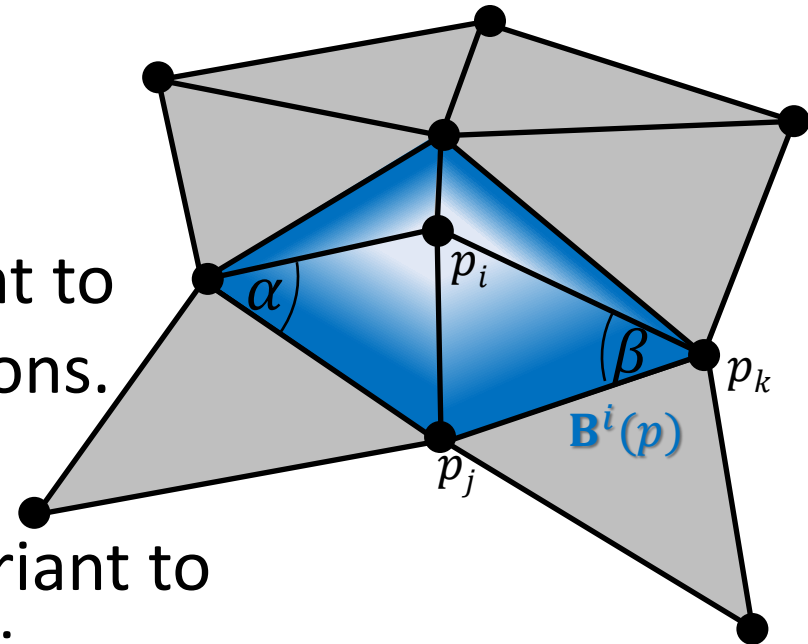
Observations:

- [Authalicity]

The mass matrix is invariant to area-preserving deformations.

- [Conformality]

The stiffness matrix is invariant to angle-preserving deformations.



FEM Discretization

[WARNING]:

Given a discrete function $\mathbf{f} \leftrightarrow f(p)$, the vector:

$$\mathbf{g} = -\mathbf{S} \cdot \mathbf{f}$$

does not correspond to the Laplacian of $f(p)$.

The coefficients of the Laplacian of $f(p)$ satisfy:

$$\mathbf{M} \cdot \mathbf{g} = -\mathbf{S} \cdot \mathbf{f}$$

$$\Downarrow$$

$$\mathbf{g} = -\mathbf{M}^{-1} \cdot \mathbf{S} \cdot \mathbf{f}$$

FEM Discretization

Laplacian Spectrum:

In the continuous setting, the spectrum of the Laplacian, $\{(\boldsymbol{\phi}^i: S \rightarrow \mathbb{R}, -\lambda_i \in \mathbb{R}^{\geq 0})\}$, satisfies:

$$\Delta \boldsymbol{\phi}^i = -\lambda_i \cdot \boldsymbol{\phi}^i$$

And the $\{\boldsymbol{\phi}^i\}$ form an orthonormal basis:

$$\langle \boldsymbol{\phi}^i, \boldsymbol{\phi}^j \rangle_S = \int_S \boldsymbol{\phi}^i(p) \cdot \boldsymbol{\phi}^j(p) dp = \delta_{ij}$$

The Spectrum of the Laplacian

Interpreting the Eigenvalues:

If ϕ is a (unit-norm) eigenfunction of the Laplacian, with eigenvalue λ :

$$\Delta\phi = -\lambda \cdot \phi$$

$$\Downarrow$$

$$\langle \Delta\phi, \phi \rangle_S = -\lambda \cdot \langle \phi, \phi \rangle_S$$

$$\Downarrow$$

$$-\langle \nabla\phi, \nabla\phi \rangle_S = -\|\nabla\phi\|_S^2 = -\lambda$$

\Rightarrow The eigenvalue λ is a measure of how much ϕ changes, i.e. the frequency of ϕ .

FEM Discretization

Laplacian Spectrum:

In the discrete setting, the spectrum of the Laplacian, $\{(\boldsymbol{\phi}^i \in \mathbb{R}^n, \lambda_i \in \mathbb{R}^{\geq 0})\}$, satisfies:

$$\mathbf{S} \cdot \boldsymbol{\phi}^i = \lambda_i \cdot \mathbf{M} \cdot \boldsymbol{\phi}^i$$

And the $\{\boldsymbol{\phi}^i\}$ form an orthonormal basis:

$$\langle \boldsymbol{\phi}^i, \boldsymbol{\phi}^j \rangle_s = (\boldsymbol{\phi}^i)^\top \cdot \mathbf{M} \cdot (\boldsymbol{\phi}^j) = \delta_{ij}$$

Finding the $\{(\boldsymbol{\phi}^i, \lambda_i)\}$ requires solving the *generalized eigenvalue problem*.

How do we compute the
spectral decomposition?

Getting the Dominant Eigenvector

Assume matrix $\mathbf{A} \in \mathbb{R}^{n \times n}$ is diagonalizable, with (unit-norm) spectrum $\{(\boldsymbol{\phi}^i, \lambda_i)\}$.

Given $\mathbf{v} \in \mathbb{R}^n$, we have the decomposition:

$$\begin{aligned}\mathbf{v} &= \sum_{i=1}^n v_i \cdot \boldsymbol{\phi}^i \\ \Rightarrow \mathbf{A} \cdot \mathbf{v} &= \sum_{i=1}^n v_i \cdot \lambda_i \cdot \boldsymbol{\phi}^i \\ \Rightarrow \mathbf{A}^k \cdot \mathbf{v} &= \sum_{i=1}^n v_i \cdot \lambda_i^k \cdot \boldsymbol{\phi}^i\end{aligned}$$

Getting the Dominant Eigenvector

$$\mathbf{A}^k \cdot \mathbf{v} = \sum_{i=1}^n v_i \cdot \lambda_i^k \cdot \boldsymbol{\phi}^i$$

Without loss of too much generality, assume λ_n is the largest eigenvalue, $|\lambda_i/\lambda_n| < 1$ for $i \neq n$.

$$\mathbf{A}^k \cdot \mathbf{v} = \lambda_n^k \sum_{i=1}^n v_i \cdot \left(\frac{\lambda_i}{\lambda_n} \right)^k \cdot \boldsymbol{\phi}^i$$

Then $(\lambda_i/\lambda_n)^k \rightarrow 0$ as $k \rightarrow \infty$, for $i \neq n$.

$$\Rightarrow \frac{\mathbf{A}^k \cdot \mathbf{v}}{|\mathbf{A}^k \cdot \mathbf{v}|} \rightarrow \boldsymbol{\phi}^n \quad \text{as} \quad k \rightarrow \infty$$

Getting the Dominant Eigenvector

ArnoldiDominant($A \in \mathbb{R}^{n \times n}$)

1. $v \leftarrow \text{RandomVector}()$
2. $\text{while}(\dots)$
3. $v \leftarrow A \cdot v$
4. $v \leftarrow v/|v|$
5. $\lambda \leftarrow \langle Av, v \rangle$
6. $\text{return}(v, \lambda)$

Getting the Sub-Dominant Eigenvector

If the matrix \mathbf{A} is symmetric, the eigenvectors will be orthogonal:

ArnoldiSubDominant($\mathbf{A} \in \mathbb{R}^{n \times n}$)

1. $(\mathbf{v}^0, \lambda_0) \leftarrow \text{ArnoldiDominant}(\mathbf{A})$
2. $\mathbf{v}^1 \leftarrow \text{RandomVector}()$
3. **while**(...)
4. $\mathbf{v}^1 \leftarrow \mathbf{A} \cdot \mathbf{v}^1$
5. $\mathbf{v}^1 \leftarrow \mathbf{v}^1 - \langle \mathbf{v}^1, \mathbf{v}^0 \rangle \cdot \mathbf{v}^0$
6. $\mathbf{v}^1 \leftarrow \mathbf{v}^1 / |\mathbf{v}^1|$
7. $\lambda_1 \leftarrow \langle \mathbf{A} \cdot \mathbf{v}^1, \mathbf{v}^1 \rangle$
8. **return** (\mathbf{v}^1, λ_1)

Getting the Sub-Dominant Eigenvector

If the matrix \mathbf{A} is symmetric, the eigenvectors will be orthogonal:

ArnoldiSubDominant($\mathbf{A} \in \mathbb{R}^{n \times n}$)

1. $(\mathbf{v}^0, \lambda_0) \leftarrow \text{ArnoldiDominant}(\mathbf{A})$
2. $\mathbf{v}^1 \leftarrow \text{RandomVector}()$
3. **while**(...)
4. $\mathbf{v}^1 \leftarrow \mathbf{A} \cdot \mathbf{v}^1$
5. $\mathbf{v}^1 \leftarrow \mathbf{v}^1 - \langle \mathbf{v}^1, \mathbf{v}^0 \rangle \cdot \mathbf{v}^0$

A similar approach can be applied to:

- Solving the generalized eigenvalue problem
- Finding the eigenvectors with smallest eigenvalues
- Finding the eigenvectors with eigenvalues closest to λ

Outline

- Motivation
- Laplacian Spectrum
- Applications
 - Signal/Geometry Filtering
 - Partial Differential Equations
 - Complexity and Approximation
- Conclusion

Signal/Geometry Filtering

HarmonicDecomposition($S \subset \mathbb{R}^3$, $\mathbf{f} \in \mathbb{R}^n$)

1. $(\mathbf{M}, \mathbf{S}) \leftarrow \text{MassAndStiffness}(S)$
2. $\{(\boldsymbol{\phi}^i, \lambda_i)\}_{i=1}^n \leftarrow \text{GeneralizedEigen}(\mathbf{M}, \mathbf{S})$
3. For each $i \in [1, n]$:
4. $\hat{f}_i \leftarrow \langle \mathbf{f}, \boldsymbol{\phi}^i \rangle_S$

$\mathbf{f}^\top \cdot \mathbf{M} \cdot \boldsymbol{\phi}^i$



Process($F: \mathbb{R} \rightarrow \mathbb{R}$)

1. $\mathbf{g} \leftarrow 0$
2. For each $i \in [1, n]$:
3. $\hat{g}_i \leftarrow \hat{f}_i \cdot F(\lambda_i)$
4. $\mathbf{g} \leftarrow \mathbf{g} + \hat{g}_i \cdot \boldsymbol{\phi}^i$
5. return \mathbf{g}

Signal Filtering

Given a color at each vertex, we can modulate the frequency coefficients of each channel to smooth/sharpen the colors.



$$F(\lambda) = e^{-\lambda}$$



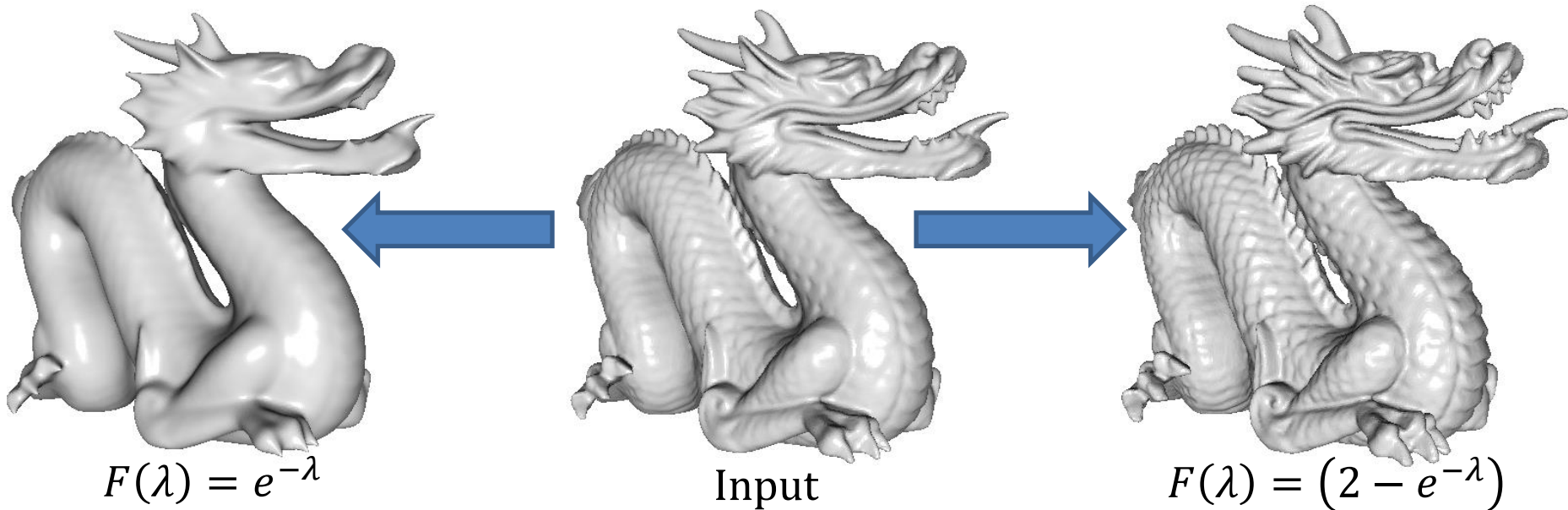
Input



$$F(\lambda) = (2 - e^{-\lambda})$$

Geometry Filtering

Using the position of the vertices as the signal, we can modulate the frequency coefficients of each coordinate to smooth/sharpen the shape.



Partial Differential Equations

Recall:

The Laplacian of a function at a point $p \in S$ is the difference between the value at p and the average value of its neighbors.

Heat Diffusion

Newton's Law of Cooling:

The rate of heat loss of a body is proportional to the difference in temperatures between the body and its surroundings.

Translating this into the PDE, if $h(p, t)$ is the heat at position $p \in S$ at time t , then:

$$\frac{\partial h}{\partial t} = \eta \cdot \Delta h$$

Heat Diffusion

Newton's Law of Cooling:

The rate of heat loss of a body is proportional to the difference in temperatures between the body and its surroundings.

Goal:

Given an initial heat distribution $h^0: S \rightarrow \mathbb{R}$, find the solution to the PDE:

$$\frac{\partial h}{\partial t} = \eta \cdot \Delta h$$

such that:

$$h(p, 0) = h^0(p)$$

Heat Diffusion

$$\frac{\partial h}{\partial t} = \eta \cdot \Delta h$$

Note:

Let $\{(\boldsymbol{\phi}^i, -\lambda_i)\}_{i=1}^n$ be the Laplacian spectrum.

\Rightarrow The functions:

$$e^{-\eta\lambda_i t} \cdot \boldsymbol{\phi}^i(p)$$

are solutions to the PDE.

\Rightarrow Any linear sum of these is a solution.

Note:

The PDE only sees ηt .

\Rightarrow Solving for longer time with less diffusive material is the same as solving for shorter time with a more diffusive material.

Heat Diffusion

$$\frac{\partial h}{\partial t} = \eta \cdot \Delta h$$

Compute the harmonic decomposition of h^0 :

$$h^0(p) = \sum_{i=1}^n \hat{h}_i^0 \cdot \boldsymbol{\phi}^i(p)$$

Then consider the function:

$$h(p, t) = \sum_{i=0}^n \hat{h}_i^0 \cdot e^{-\eta \lambda_i t} \cdot \boldsymbol{\phi}^i(p)$$

- It is a solution to the heat equation.
- It satisfies $h(p, 0) = h^0(p)$.

Heat Diffusion (Colors)

HarmonicDecomposition($S \subset \mathbb{R}^3$, $h^0: S \rightarrow \mathbb{R}$)

1. ...

Process($t \in [0, \infty)$)

1. $\mathbf{g} \leftarrow 0$
2. For each $i \in [1, n]$:
3. $\hat{g}_i \leftarrow \hat{h}_i^0 \cdot e^{-\eta \lambda_i t}$
4. $\mathbf{g} \leftarrow \mathbf{g} + \hat{g}_i \cdot \boldsymbol{\phi}^i$
5. return \mathbf{g}



Heat Diffusion (Geometry)

HarmonicDecomposition($S \subset \mathbb{R}^3$, $h^0: S \rightarrow \mathbb{R}^3$)

1. ...

Process($t \in [0, \infty)$)

1. $\mathbf{g} \leftarrow 0$
2. For each $i \in [1, n]$:
3. $\hat{\mathbf{g}}_i \leftarrow \hat{h}_i^0 \cdot e^{-\eta \lambda_i t}$
4. $\mathbf{g} \leftarrow \mathbf{g} + \hat{\mathbf{g}}_i \cdot \boldsymbol{\phi}^i$
5. return \mathbf{g}



Heat Diffusion (Geometry)

[WARNING]:

1. As the geometry diffuses, the areas and angles of the triangles change.

⇒ The mass and stiffness matrices change.

⇒ The harmonic decomposition changes.

If we take this into account, we get a non-linear PDE called *mean curvature flow*.

2. Mean curvature flow can create singularities.



Wave Equation

The acceleration of a wave's height is proportional to the difference in height of the surrounding.

Translating this into the PDE, if $h(p, t)$ is the height at position $p \in S$ at time t , then:

$$\frac{\partial^2 h}{\partial t^2} = \eta \cdot \Delta h$$

Wave Equation

The acceleration of a wave's height is proportional to the difference in height of the surrounding.

Goal:

Given an initial height distribution $h^0: S \rightarrow \mathbb{R}$,
find the solution to the PDE:

$$\frac{\partial^2 h}{\partial t^2} = \eta \cdot \Delta h$$

such that:

$$h(p, 0) = h^0(p) \quad \text{and} \quad \frac{\partial h}{\partial t}(p, 0) = 0$$

Wave Equation

$$\frac{\partial^2 h}{\partial t^2} = \eta \cdot \Delta h$$

Note:

If $\{(\boldsymbol{\phi}^i, -\lambda_i)\}_{i=1}^n$ are the eigenfunctions/values of the Laplacian, then:

$\cos(\sqrt{\eta\lambda_i}t) \cdot \boldsymbol{\phi}^i(p)$ and $\sin(\sqrt{\eta\lambda_i}t) \cdot \boldsymbol{\phi}^i(p)$ are solutions to the PDE.

\Rightarrow Any linear sum is a solution to the PDE.

Wave Equation

$$\frac{\partial^2 h}{\partial t^2} = \eta \cdot \Delta h$$

Compute the harmonic decomposition of h^0 :

$$h^0(p) = \sum_{i=1}^n \hat{h}_i^0 \cdot \boldsymbol{\phi}^i(p)$$

Then consider the function:

$$h(p, t) = \sum_{i=0}^n \hat{h}_i^0 \cdot \cos(\sqrt{\eta \lambda_i} t) \cdot \boldsymbol{\phi}^i(p)$$

- It is a solution to the wave equation.
- It satisfies $h(p, 0) = h^0(p)$.
- It satisfies $\frac{\partial h}{\partial t}(p, 0) = 0$.

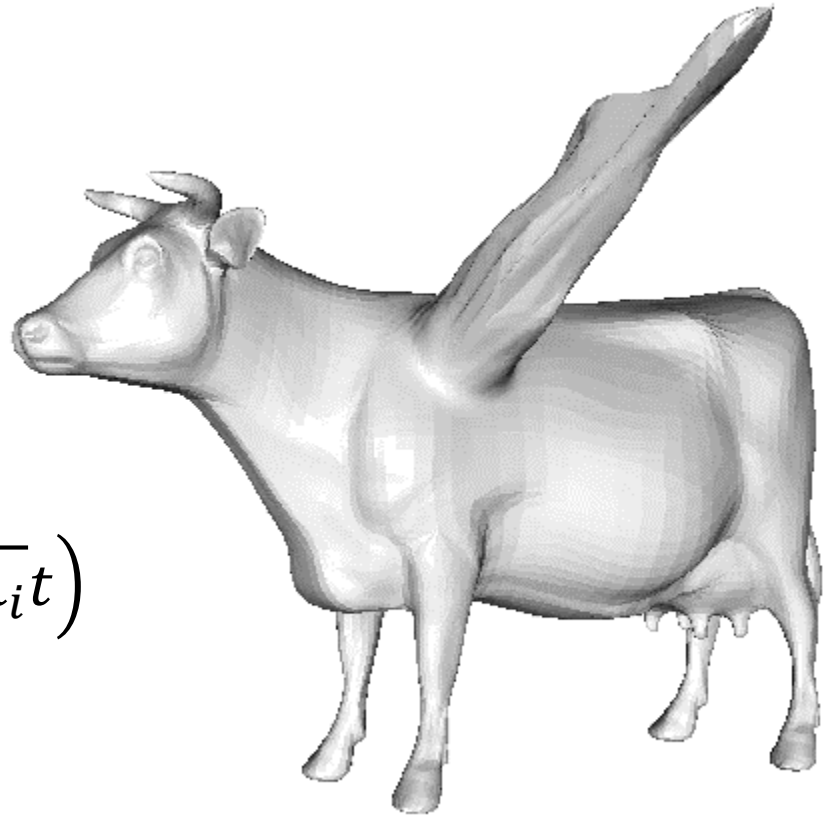
Wave Equation

HarmonicDecomposition($S \subset \mathbb{R}^3$, $h^0: S \rightarrow \mathbb{R}$)

1. ...

Process($t \in [0, \infty)$)

1. $\mathbf{g} \leftarrow 0$
2. For each $i \in [1, n]$:
3. $\hat{g}_i \leftarrow \hat{h}_i^0 \cdot \cos(\sqrt{\eta \lambda_i} t)$
4. $\mathbf{g} \leftarrow \mathbf{g} + \hat{g}_i \cdot \boldsymbol{\phi}^i$
5. return \mathbf{g}



How practical is it to use the
spectral decomposition?

Complexity

Challenge:

If we have a mesh with n vertices we get n generalized eigenvectors.

✗ $O(n^2)$ storage / $O(> n^2)$ computation.

Approximate:

Sometimes a low-frequency solution will do.

✓ $O(kn)$ storage

Sometimes a numerically inaccurate solution will do.

✓ $O(n)$ storage / $O(?)$ computation

Approximate Spectral Processing

Preliminaries:

Let \mathbf{M} be the mass matrix, \mathbf{S} the stiffness matrix, and $\{(\boldsymbol{\phi}^i, \lambda_i)\}$ the spectrum, we have:

$$\mathbf{M} \cdot \boldsymbol{\phi}^i = \mathbf{M} \cdot \boldsymbol{\phi}^i \quad \mathbf{S} \cdot \boldsymbol{\phi}^i = \lambda_i \cdot \mathbf{M} \cdot \boldsymbol{\phi}^i$$

Taking α times the 1st equation plus β times the 2nd:

$$(\alpha \mathbf{M} + \beta \mathbf{S}) \cdot \boldsymbol{\phi}^i = (\alpha + \beta \lambda_i) \cdot \mathbf{M} \cdot \boldsymbol{\phi}^i$$

Multiplying by $(\alpha \mathbf{M} + \beta \mathbf{S})^{-1}$:

$$\boldsymbol{\phi}^i = (\alpha + \beta \lambda_i) \cdot ((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \boldsymbol{\phi}^i$$

$$\frac{1}{(\alpha + \beta \lambda_i)} \cdot \boldsymbol{\phi}^i = ((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \boldsymbol{\phi}^i$$

Approximate Spectral Processing

Preliminaries:

$$(\gamma + \delta\lambda_i) \cdot \mathbf{M} \cdot \boldsymbol{\phi}^i = (\gamma\mathbf{M} + \delta\mathbf{S}) \cdot \boldsymbol{\phi}^i$$

$$\frac{1}{(\alpha + \beta\lambda_i)} \cdot \boldsymbol{\phi}^i = ((\alpha\mathbf{M} + \beta\mathbf{S})^{-1} \circ \mathbf{M}) \cdot \boldsymbol{\phi}^i$$

Combining these, we get:

$$\begin{aligned} & ((\alpha\mathbf{M} + \beta\mathbf{S})^{-1} \circ (\gamma\mathbf{M} + \delta\mathbf{S})) \cdot \boldsymbol{\phi}^i \\ &= (\gamma + \delta\lambda_i) \cdot ((\alpha\mathbf{M} + \beta\mathbf{S})^{-1} \circ \mathbf{M}) \cdot \boldsymbol{\phi}^i \\ &= \frac{\gamma + \delta\lambda_i}{\alpha + \beta\lambda_i} \cdot \boldsymbol{\phi}^i \end{aligned}$$

Approximate Spectral Processing

Example (Signal Smoothing):

The goal is to obtain a smoothed signal:

$$\hat{f}_i \leftarrow \hat{f}_i \cdot F(\lambda_i)$$

We can relax the condition that $F(\lambda) = e^{-\lambda}$ and use a different filter $F: \mathbb{R} \rightarrow \mathbb{R}$.

The new filter should:

- preserve the low frequencies
- decay at higher frequencies

Approximate Spectral Processing

$$((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \boldsymbol{\phi}^i = \left(\frac{\gamma + \delta \lambda_i}{\alpha + \beta \lambda_i} \right) \cdot \boldsymbol{\phi}^i$$

Smoothing ($\alpha = 1, \gamma = 1, \delta = 0$):

Consider the solution to the linear system:

$$\mathbf{g} = ((\mathbf{M} + \beta \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{f}$$

Taking the spectral decomposition of \mathbf{f} :

$$\begin{aligned} \mathbf{g} &= \sum \hat{f}_i \cdot ((\mathbf{M} + \beta \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \boldsymbol{\phi}^i \\ &= \sum \hat{f}_i \cdot \frac{1}{1 + \beta \lambda_i} \cdot \boldsymbol{\phi}^i \end{aligned}$$

Approximate Spectral Processing

$$((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \boldsymbol{\phi}^i = \left(\frac{\gamma + \delta \lambda_i}{\alpha + \beta \lambda_i} \right) \cdot \boldsymbol{\phi}^i$$

Smoothing ($\alpha = 1, \gamma = 1, \delta = 0$):

Consider the solution to the linear system:

$$\mathbf{g} = ((\mathbf{M} + \beta \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{f}$$

Solving this linear system is equivalent to filtering with:

$$F(\lambda) = \frac{1}{1 + \beta \lambda}$$

with β the rate of decay of higher frequencies.

$$= \sum \hat{f}_i \cdot \frac{1}{1 + \beta \lambda_i} \cdot \boldsymbol{\phi}^i$$

Approximate Spectral Processing

$$((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \boldsymbol{\phi}^i = \left(\frac{\gamma + \delta \lambda_i}{\alpha + \beta \lambda_i} \right) \cdot \boldsymbol{\phi}^i$$

Sharpening ($\alpha = 1, \gamma = 1, \delta = \beta \sigma$):

Consider the solution to the linear system:

$$\mathbf{g} = ((\mathbf{M} + \beta \mathbf{L})^{-1} \circ (\mathbf{M} + \beta \sigma \mathbf{L})) \cdot \mathbf{f}$$

Taking the spectral decomposition of \mathbf{f} :

$$\mathbf{g} = \sum \hat{f}_i \cdot \frac{1 + \sigma \beta \lambda_i}{1 + \beta \lambda_i} \cdot \boldsymbol{\phi}^i$$

Approximate Spectral Processing

$$((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \boldsymbol{\phi}^i = \left(\frac{\gamma + \delta \lambda_i}{\alpha + \beta \lambda_i} \right) \cdot \boldsymbol{\phi}^i$$

Sharpening ($\alpha = 1, \gamma = 1, \delta = \beta\sigma$):

Consider the solution to the linear system:

$$\begin{aligned} \mathbf{g} &= ((\mathbf{M} + \beta \mathbf{L})^{-1} \circ (\mathbf{M} + \beta \sigma \mathbf{L})) \cdot \mathbf{f} \\ \Rightarrow F(\lambda) &= \frac{1 + \sigma \beta \lambda}{1 + \beta \lambda} \end{aligned}$$

This filter satisfies:

- $\lim_{\lambda \rightarrow 0} F(\lambda) = 1$: Low-frequencies preserved
- $\lim_{\lambda \rightarrow \infty} F(\lambda) = \sigma$: High frequencies scaled by σ .

Approximate Spectral Processing

$$((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \boldsymbol{\phi}^i = \left(\frac{\gamma + \delta \lambda_i}{\alpha + \beta \lambda_i} \right) \cdot \boldsymbol{\phi}^i$$

Sharpening ($\alpha = 1, \gamma = 1, \delta = \beta\sigma$):

Consider the solution to the linear system:

$$\begin{aligned} \mathbf{g} &= ((\mathbf{M} + \beta \mathbf{L})^{-1} \circ (\mathbf{M} + \beta \sigma \mathbf{L})) \cdot \mathbf{f} \\ \Rightarrow F(\lambda) &= \frac{1 + \sigma \beta \lambda}{1 + \beta \lambda} \end{aligned}$$

Signal smoothing is a special instance, with $\sigma = 0$.

- $\lim_{\lambda \rightarrow 0} F(\lambda) = 1$: Low-frequencies preserved
- $\lim_{\lambda \rightarrow \infty} F(\lambda) = \sigma$: High frequencies scaled by σ .

Approximate Spectral Processing

Process($S \subset \mathbb{R}^3$, $\mathbf{f} \in \mathbb{R}^n$, $\sigma \in \mathbb{R}$, $\beta \in \mathbb{R}$)

1. $(\mathbf{M}, \mathbf{L}) \leftarrow \text{MassAndStiffness}(S)$
2. $\mathbf{g} \leftarrow (\mathbf{M} + \beta\sigma\mathbf{L}) \cdot \mathbf{f}$
3. $\mathbf{A} \leftarrow (\mathbf{M} + \beta\mathbf{L})$
4. return Solve(\mathbf{A} , \mathbf{g})

By approximating, we replace the computational complexity of storing/computing the spectral decomposition with the complexity of solving a sparse linear system.

Heat Diffusion (Revisited)

$$\frac{\partial h}{\partial t} = \Delta h \quad \text{s. t.} \quad h(p, 0) = h^0(p)$$

Discretization (Temporal):

Letting $h^t: S \rightarrow \mathbb{R}$ be the solution at time t , we can (temporally) discretize the PDE in two ways:

Explicit

$$\frac{h^{t+\varepsilon} - h^t}{\varepsilon} \approx \Delta h^{\boxed{t}}$$

\Downarrow

$$h^{t+\varepsilon} = h^t + \varepsilon \cdot \Delta h^t$$

Implicit

$$\frac{h^{t+\varepsilon} - h^t}{\varepsilon} \approx \Delta h^{\boxed{t+\varepsilon}}$$

\Downarrow

$$(1 - \varepsilon \cdot \Delta) h^{t+\varepsilon} = h^t$$

Heat Diffusion (Revisited)

Explicit

$$h^{t+\varepsilon} = h^t + \varepsilon \cdot \Delta h^t$$

Implicit

$$(1 - \varepsilon \cdot \Delta)h^{t+\varepsilon} = h^t$$

Discretization (Spatial):

Projecting onto the discrete function basis gives:

↓

$$\mathbf{M} \cdot \mathbf{h}^{t+\varepsilon} = \mathbf{M} \cdot \mathbf{h}^t - \varepsilon \cdot \mathbf{S} \cdot \mathbf{h}^t$$

↓

$$\mathbf{h}^{t+\varepsilon} = (\mathbf{M}^{-1} \circ (\mathbf{M} - \varepsilon \mathbf{S})) \cdot \mathbf{h}^t$$

↓

$$(\mathbf{M} + \varepsilon \mathbf{S}) \cdot \mathbf{h}^{t+\varepsilon} = \mathbf{M} \cdot \mathbf{h}^t$$

↓

$$\mathbf{h}^{t+\varepsilon} = ((\mathbf{M} + \varepsilon \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{h}^t$$

Heat Diffusion (Revisited)

Explicit

$$\mathbf{h}^{t+\varepsilon} = (\mathbf{M}^{-1} \circ (\mathbf{M} - \varepsilon \mathbf{S})) \cdot \mathbf{h}^t$$

$$\alpha = 1, \beta = 0, \gamma = 1, \delta = -\varepsilon$$

\Downarrow

$$\hat{h}_i^{t+\varepsilon} = (1 - \varepsilon \lambda_i) \cdot \hat{h}_i^t$$

Implicit

$$\mathbf{h}^{t+\varepsilon} = ((\mathbf{M} + \varepsilon \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{h}^t$$

$$\alpha = 1, \beta = \varepsilon, \gamma = 1, \delta = 0$$

\Downarrow

$$\hat{h}_i^{t+\varepsilon} = \frac{1}{1 + \varepsilon \lambda_i} \cdot \hat{h}_i^t$$

Discretization:

Both give an inaccurate answer when a large time-step, ε , is used. But...

$$\mathbf{g} = ((\alpha \mathbf{M} + \beta \mathbf{S})^{-1} \circ (\gamma \mathbf{M} + \delta \mathbf{S})) \cdot \mathbf{f}$$

$$\Rightarrow F(\lambda) = \frac{\gamma + \delta \lambda}{\alpha + \beta \lambda}$$

Heat Diffusion (Revisited)

Explicit

$$\mathbf{h}^{t+\varepsilon} = (\mathbf{M}^{-1} \circ (\mathbf{M} - \varepsilon \mathbf{S})) \cdot \mathbf{h}^t$$

\Downarrow

$$\hat{h}_i^{t+\varepsilon} = (1 - \varepsilon \lambda_i) \cdot \hat{h}_i^t$$

Implicit

$$\mathbf{h}^{t+\varepsilon} = ((\mathbf{M} + \varepsilon \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{h}^t$$

\Downarrow

$$\hat{h}_i^{t+\varepsilon} = \frac{1}{1 + \varepsilon \lambda_i} \cdot \hat{h}_i^t$$

Discretization:

Both filters preserve low frequencies:

$$\lim_{\lambda \rightarrow 0} (1 - \varepsilon \lambda) = 1$$

$$\lim_{\lambda \rightarrow 0} \left(\frac{1}{1 + \varepsilon \lambda} \right) = 1$$

But at high frequencies (and large time-steps):

$$\lim_{\lambda \rightarrow \infty} (1 - \varepsilon \lambda) = -\infty$$

$$\lim_{\lambda \rightarrow \infty} \left(\frac{1}{1 + \varepsilon \lambda} \right) = 0$$

Heat Diffusion (Revisited)

Explicit

$$\mathbf{h}^{t+\varepsilon} = (\mathbf{M}^{-1} \circ (\mathbf{M} - \varepsilon \mathbf{S})) \cdot \mathbf{h}^t$$

Implicit

$$\mathbf{h}^{t+\varepsilon} = ((\mathbf{M} + \varepsilon \mathbf{S})^{-1} \circ \mathbf{M}) \cdot \mathbf{h}^t$$

Though neither approximation gives an accurate answer at large times-steps, implicit integration is (*unconditionally*) *stable*.

A similar approach can be used to approximate the solution to the wave equation without a harmonic decomposition.

$$\lim_{\lambda \rightarrow 0} (1 - \varepsilon \lambda) = 1$$

$$\lim_{\lambda \rightarrow 0} \left(\frac{1}{1 + \varepsilon \lambda} \right) = 1$$

But at high frequencies (and large time-steps):

$$\lim_{\lambda \rightarrow \infty} (1 - \varepsilon \lambda) = -\infty$$

$$\lim_{\lambda \rightarrow \infty} \left(\frac{1}{1 + \varepsilon \lambda} \right) = 0$$

Outline

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Conclusion

Though there is no Fourier Transform for general surfaces, we can use the spectrum of the Laplacian to get a frequency decomposition.

This enables:

- Filtering of signals
- Solving PDEs

by modulating the frequency coefficients.

Conclusion

Though computing a full spectral decomposition is not space/time efficient, we can often:

- Use the lower frequencies.
- Design linear operators whose solution has the desired frequency modulation.

Using the theory of spectral decomposition:

- We can design stable simulations, without explicitly computing the decomposition.