Supplement to A Unified Analysis of Penalty-Based Collision Energies

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ACM Reference Format:

Alvin Shi and Theodore Kim. 2023. Supplement to A Unified Analysis of Penalty-Based Collision Energies. *Proc. ACM Comput. Graph. Interact. Tech.* 6, 2 (August 2023), 5 pages. https://doi.org/10.1145/3606934

1 DERIVATION OF H

We provide here a detailed derivation of the signed length Hessian described in §4.2 of the main paper. In general, we derive symbolic expressions for the blocks of \mathbf{H}_l by first taking the derivatives of *l* with respect to \mathbf{e}_0 , \mathbf{e}_1 , and \mathbf{e}_2 , then apply simplifications as a result of the mutual orthogonality of $\mathbf{e}_{0\perp}$, $\mathbf{e}_{1\perp}$, $\mathbf{e}_{2\perp}$. The expressions become much cleaner after applying orthogonality assumptions, allowing for the subsequent eigenanalysis in the main paper.

1.1 Preliminaries

1.1.1 *Differentiation.* Let *a* and *b* be scalars and let $\mathbf{u}, \mathbf{v}, \mathbf{x}$ be vectors in \mathbb{R}^n . Let $\frac{\partial a}{\partial \mathbf{x}}$ be a column vector in \mathbb{R}^n whose entries are $\frac{\partial a}{\partial x_i}$, and let $\frac{\partial \mathbf{u}}{\partial \mathbf{v}}$ be a matrix in $\mathbb{R}^{n \times n}$ such that $\left(\frac{\partial \mathbf{u}}{\partial \mathbf{v}}\right)_{ij} = \frac{\partial u_i}{\partial v_j}$. We note several generalized derivative rules:

$$\frac{\partial}{\partial \mathbf{x}}(a\mathbf{u}) = \mathbf{u} \left(\frac{\partial a}{\partial \mathbf{x}}\right)^{\mathsf{T}} + a \frac{\partial \mathbf{u}}{\partial \mathbf{x}} \tag{1}$$

$$\frac{\partial}{\partial \mathbf{x}} (\mathbf{u} \cdot \mathbf{v}) = \left(\frac{\partial \mathbf{v}}{\partial \mathbf{x}}\right)^{\mathsf{T}} \mathbf{u} + \left(\frac{\partial \mathbf{u}}{\partial \mathbf{x}}\right)^{\mathsf{T}} \mathbf{v}$$
(2)

$$\frac{\partial}{\partial \mathbf{x}}(a(\mathbf{v}(\mathbf{x}))) = \left(\frac{\partial \mathbf{v}}{\partial \mathbf{x}}\right)^{\mathsf{T}} \frac{\partial a}{\partial \mathbf{v}}$$
(3)

1.1.2 Cross-Products. Cross-products frequently appear in several calculations. Let \mathbf{u} , \mathbf{v} , and \mathbf{x} be independent vectors. We then have:

$$\frac{\partial}{\partial \mathbf{x}}(\mathbf{u} \times \mathbf{x}) = \mathbf{u} \times \tag{4}$$

$$\mathbf{u} \times (\mathbf{v} \times \mathbf{x}) = \mathbf{v}(\mathbf{u} \cdot \mathbf{x}) - \mathbf{x}(\mathbf{u} \cdot \mathbf{v})$$
(5)

where $\mathbf{u} \times \mathbf{i}\mathbf{s}$ the matrix such that $(\mathbf{u} \times)\mathbf{x} = \mathbf{u} \times \mathbf{x}$. Note that $(\mathbf{u} \times)^{\top} = -\mathbf{u} \times \mathbf{x}$.

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© 2023 Copyright held by the owner/author(s). 2577-6193/2023/8-ART https://doi.org/10.1145/3606934 *1.1.3 Simplification from Orthogonality.* Note that if \mathbf{e}_i , \mathbf{e}_j , \mathbf{e}_k are mutually orthogonal, we have several useful properties:

$$\mathbf{e}_i \times \mathbf{e}_j = \|\mathbf{e}_i\| \|\mathbf{e}_j\| \, \hat{\mathbf{e}}_k \left(\hat{\mathbf{e}}_k \cdot (\hat{\mathbf{e}}_i \times \hat{\mathbf{e}}_j) \right) \tag{6}$$

$$\left\|\mathbf{e}_{i} \times \mathbf{e}_{j}\right\| = \left\|\mathbf{e}_{i}\right\| \left\|\mathbf{e}_{j}\right\| \tag{7}$$

$$\hat{\mathbf{e}}_i \times = \left(\hat{\mathbf{e}}_i \cdot (\hat{\mathbf{e}}_j \times \hat{\mathbf{e}}_k) \right) \left(\hat{\mathbf{e}}_k \hat{\mathbf{e}}_j^\top - \hat{\mathbf{e}}_j \hat{\mathbf{e}}_k^\top \right)$$
(8)

where $\hat{\mathbf{x}}$ is the unit vector $\mathbf{x}/\|\mathbf{x}\|.$

1.2 First Derivatives

To begin, recall that we are dealing with the signed length function

$$l = \frac{\mathbf{e}_2 \cdot (\mathbf{e}_0 \times \mathbf{e}_1)}{\|\mathbf{e}_0 \times \mathbf{e}_1\|}.$$
(9)

The first derivatives are:

$$\frac{\partial l}{\partial \mathbf{e}_{0}} = \frac{\partial}{\partial \mathbf{e}_{0}} \frac{\mathbf{e}_{2} \cdot (\mathbf{e}_{0} \times \mathbf{e}_{1})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|} \tag{10}$$

$$= \left(\frac{\partial}{\partial \mathbf{e}_{0}} \left(\frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}\right)\right)^{\mathsf{T}} \mathbf{e}_{2} + \left(\frac{\partial \mathbf{e}_{2}}{\partial \mathbf{e}_{0}}\right)^{\mathsf{T}} \frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}$$

$$= \left((\mathbf{e}_{0} \times \mathbf{e}_{1}) \left(\frac{\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{3}}\right)^{\mathsf{T}} - \frac{\mathbf{e}_{1} \times}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}\right)^{\mathsf{T}} \mathbf{e}_{2}$$

$$= \frac{l\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{\mathbf{e}_{1} \times \mathbf{e}_{2}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}$$

$$\frac{\partial l}{\partial \mathbf{e}_{1}} = \left(\frac{\partial}{\partial \mathbf{e}_{1}} \left(\frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}\right)\right)^{\mathsf{T}} \mathbf{e}_{2} + \left(\frac{\partial \mathbf{e}_{2}}{\partial \mathbf{e}_{1}}\right)^{\mathsf{T}} \frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}$$

$$= \left((\mathbf{e}_{0} \times \mathbf{e}_{1}) \left(\frac{\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{3}}\right)^{\mathsf{T}} + \frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}\right)^{\mathsf{T}} \mathbf{e}_{2}$$

$$= \frac{l\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{\mathbf{e}_{2} \times \mathbf{e}_{0}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}$$

$$\frac{\partial l}{\partial \mathbf{e}_{2}} = \frac{\mathbf{e}_{0} \times \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}.$$
(12)

Applying the orthogonality properties of $\mathbf{e}_{0\perp}$, $\mathbf{e}_{1\perp}$, $\mathbf{e}_{2\perp}$ yields

$$\frac{\partial l}{\partial \mathbf{e}_{0\perp}} = \mathbf{0}_3 \qquad \qquad \frac{\partial l}{\partial \mathbf{e}_{1\perp}} = \mathbf{0}_3 \qquad \qquad \frac{\partial l}{\partial \mathbf{e}_{2\perp}} = \frac{l \hat{\mathbf{e}}_{2\perp}}{\|\mathbf{e}_{2\perp}\|} \tag{13}$$

1.3 Second Derivatives

Analytic expressions for the blocks of \mathbf{H}_l before applying orthogonality simplifications can become unwieldy, though there are some exceptions. First, in intermediate steps, we wrote $\frac{\partial l}{\partial \mathbf{e}_0}$ and $\frac{\partial l}{\partial \mathbf{e}_1}$ as matrices independent of \mathbf{e}_2 applied directly to \mathbf{e}_2 , so taking another derivative with respect to \mathbf{e}_2 will result in those matrices. Second, since $\frac{\partial l}{\partial \mathbf{e}_2}$ has no dependence on \mathbf{e}_2 , its derivative with respect to \mathbf{e}_2 is also zero.

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The second derivatives are:

$$\frac{\partial^2 l}{\partial \mathbf{e}_2 \partial \mathbf{e}_0} = \left((\mathbf{e}_0 \times \mathbf{e}_1) \left(\frac{\mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0)}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^3} \right)^\top - \frac{\mathbf{e}_1 \times}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \right)^\top$$
(14)

$$\frac{\partial^2 l}{\partial \mathbf{e}_2 \partial \mathbf{e}_1} = \left((\mathbf{e}_0 \times \mathbf{e}_1) \left(\frac{\mathbf{e}_0 \times (\mathbf{e}_0 \times \mathbf{e}_1)}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^3} \right)^\top + \frac{\mathbf{e}_0 \times}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \right)^\top$$
(15)

$$\frac{\partial^2 l}{\partial \mathbf{e}_2^2} = \mathbf{0}_{3\times 3} \tag{16}$$

Converting over to $\mathbf{e}_{0\perp}$, $\mathbf{e}_{1\perp}$, $\mathbf{e}_{2\perp}$ and applying properties from §1.1.3 leads to the final simplified forms:

$$\frac{\partial^2 l}{\partial \mathbf{e}_{2\perp} \partial \mathbf{e}_{0\perp}} = \frac{-l \mathbf{e}_{0\perp} \|\mathbf{e}_{1\perp}\|^2 \, \hat{\mathbf{e}}_{2\perp}^\top}{\|\mathbf{e}_{0\perp}\|^2 \|\mathbf{e}_{1\perp}\|^2 \|\mathbf{e}_{2\perp}\|} + \frac{\mathbf{e}_{1\perp} \times}{\|\mathbf{e}_{0\perp}\| \|\mathbf{e}_{1\perp}\|} \tag{17}$$

$$= \frac{-l\hat{\mathbf{e}}_{0\perp}\hat{\mathbf{e}}_{2\perp}^{\top}}{\|\mathbf{e}_{0\perp}\|\|\mathbf{e}_{2\perp}\|} + \frac{\hat{\mathbf{e}}_{1\perp}\times}{\|\mathbf{e}_{0\perp}\|}$$
(18)

$$=\frac{-l\hat{\mathbf{e}}_{2\perp}\hat{\mathbf{e}}_{0\perp}^{\dagger}}{\|\mathbf{e}_{0\perp}\| \|\mathbf{e}_{2\perp}\|}$$
(19)

$$\frac{\partial^2 l}{\partial \mathbf{e}_{2\perp} \partial \mathbf{e}_{1\perp}} = \frac{-l \mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^2 \, \mathbf{\hat{e}}_{2\perp}^\top}{\|\mathbf{e}_{0\perp}\|^2 \, \|\mathbf{e}_{1\perp}\|^2 \, \|\mathbf{e}_{2\perp}\|} - \frac{\mathbf{e}_{0\perp} \times}{\|\mathbf{e}_{0\perp}\| \, \|\mathbf{e}_{1\perp}\|}$$
(20)

$$= \frac{-l\hat{\mathbf{e}}_{1\perp}\hat{\mathbf{e}}_{2\perp}}{\|\mathbf{e}_{1\perp}\| \|\mathbf{e}_{2\perp}\|} - \frac{\hat{\mathbf{e}}_{0\perp} \times}{\|\mathbf{e}_{1\perp}\|}$$
(21)

$$= \frac{-l\hat{\mathbf{e}}_{2\perp}\hat{\mathbf{e}}_{1\perp}}{\|\mathbf{e}_{1\perp}\| \|\mathbf{e}_{2\perp}\|}$$
(22)

The remaining three blocks are slightly more involved. First, for the two diagonal blocks,

$$\frac{\partial^2 l}{\partial \mathbf{e}_0^2} = \frac{\partial}{\partial \mathbf{e}_0} \left(\frac{l\left(\mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0)\right)}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} + \frac{\mathbf{e}_1 \times \mathbf{e}_2}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \right)$$
(23)

$$= (\mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0)) \left(\frac{\partial l/\partial \mathbf{e}_0}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} + l \frac{\partial}{\partial \mathbf{e}_0} \left(\frac{1}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} \right) \right)^{\mathsf{T}}$$
(24)

$$+ \frac{l}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} \frac{\partial}{\partial \mathbf{e}_0} (\mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0))^{\mathsf{T}}$$
$$+ (\mathbf{e}_1 \times \mathbf{e}_1)^{\mathsf{T}} + (\mathbf{e}_1 \times \mathbf{e}_1)^{\mathsf{T}}$$

$$= (\mathbf{e}_{1} \times (\mathbf{e}_{2}) \frac{\partial \mathbf{e}_{0}}{\partial \mathbf{e}_{0}} \left(\frac{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \right)$$

$$= (\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})) \left(\frac{\partial l / \partial \mathbf{e}_{0}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{2l(\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0}))}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{4}} \right)^{\mathsf{T}}$$

$$(25)$$

$$+ \frac{1}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \left(\mathbf{e}_{1} \mathbf{e}_{1}^{\top} - \|\mathbf{e}_{1}\|^{2} \mathbf{I} \right)$$

$$+ \left(\mathbf{e}_{1} \times \mathbf{e}_{2} \right) \left(\frac{\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{3}} \right)^{\top}$$

$$\frac{\partial^{2} l}{\partial \mathbf{e}_{1}^{2}} = \frac{\partial}{\partial \mathbf{e}_{1}} \left(\frac{l \left(\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1}) \right)}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{\mathbf{e}_{2} \times \mathbf{e}_{0}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|} \right)$$
(26)

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$$= (\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})) \left(\frac{\partial l/\partial \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + l \frac{\partial}{\partial \mathbf{e}_{1}} \left(\frac{1}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \right) \right)^{\mathsf{T}}$$

$$+ \frac{l}{\partial \mathbf{e}_{1}} \left(\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1}) \right)$$

$$(27)$$

$$+ \frac{l}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \frac{\partial}{\partial \mathbf{e}_{1}} (\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1}))$$

$$+ (\mathbf{e}_{2} \times \mathbf{e}_{0}) \frac{\partial}{\partial \mathbf{e}_{1}} \left(\frac{1}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}\right)^{\mathsf{T}}$$

$$= (\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})) \left(\frac{\partial l/\partial \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{2l(\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1}))}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{4}}\right)^{\mathsf{T}}$$

$$+ \frac{l}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \left(\mathbf{e}_{0}\mathbf{e}_{0}^{\mathsf{T}} - \|\mathbf{e}_{0}\|^{2}\mathbf{I}\right)$$

$$+ (\mathbf{e}_{2} \times \mathbf{e}_{0}) \left(\frac{\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{3}}\right)$$

$$(28)$$

Applying §1.1.3 leads to the compact expressions from the main paper:

$$\frac{\partial^{2}l}{\partial \mathbf{e}_{0\perp}^{2}} = \mathbf{e}_{0\perp} \|\mathbf{e}_{1\perp}\|^{2} \left(\frac{2l\mathbf{e}_{0\perp} \|\mathbf{e}_{1\perp}\|^{2}}{\|\mathbf{e}_{0\perp}\|^{4} \|\mathbf{e}_{1\perp}\|^{4}}\right)^{\top}$$

$$+ \frac{l\left(\mathbf{e}_{1\perp}\mathbf{e}_{1\perp}^{\top} - \|\mathbf{e}_{1\perp}\|^{2}I\right)}{\|\mathbf{e}_{0\perp}\|^{2} \|\mathbf{e}_{1\perp}\|^{2}}$$

$$- \|\mathbf{e}_{1\perp}\| l\hat{\mathbf{e}}_{0\perp} \left(\frac{\mathbf{e}_{0\perp} \|\mathbf{e}_{1\perp}\|^{2}}{\|\mathbf{e}_{0\perp}\|^{3} \|\mathbf{e}_{1\perp}\|^{3}}\right)^{\top}$$

$$= -\frac{l}{\|\mathbf{e}_{0\perp}\|^{2}} \left(\mathbf{I} - \hat{\mathbf{e}}_{1\perp}\hat{\mathbf{e}}_{1\perp}^{\top} - \hat{\mathbf{e}}_{0\perp}\hat{\mathbf{e}}_{0\perp}^{\top}\right)$$
(29)
(30)

$$\frac{\partial^2 l}{\partial \mathbf{e}_{1\perp}^2} = \mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^2 \left(\frac{2l\mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^2}{\|\mathbf{e}_{0\perp}\|^4 \|\mathbf{e}_{1\perp}\|^4}\right)^\top$$
(31)

$$+ \frac{l \left(\mathbf{e}_{0\perp} \mathbf{e}_{0\perp}^{\dagger} - \|\mathbf{e}_{0\perp}\|^{2} \mathbf{I}\right)}{\|\mathbf{e}_{0\perp}\|^{2} \|\mathbf{e}_{1\perp}\|^{2}} - \|\mathbf{e}_{0\perp}\|^{2} \|\mathbf{e}_{1\perp}\|^{2} \left(\frac{\mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^{2}}{\|\mathbf{e}_{0\perp}\|^{3} \|\mathbf{e}_{1\perp}\|^{3}}\right)^{\mathsf{T}} = \frac{-l}{\|\mathbf{e}_{1\perp}\|^{2}} \left(\mathbf{I} - \hat{\mathbf{e}}_{0\perp} \hat{\mathbf{e}}_{0\perp}^{\mathsf{T}} - \hat{\mathbf{e}}_{1\perp} \hat{\mathbf{e}}_{1\perp}^{\mathsf{T}}\right)$$
(32)

The final mixed term is as follows:

$$\frac{\partial^2 l}{\partial \mathbf{e}_1 \partial \mathbf{e}_0} = \frac{\partial}{\partial \mathbf{e}_1} \left(\frac{l \mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0)}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} + \frac{\mathbf{e}_1 \times \mathbf{e}_2}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \right)$$
(33)

$$= (\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})) \left(\frac{\partial l/\partial \mathbf{e}_{1}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + l \frac{\partial}{\partial \mathbf{e}_{1}} \left(\frac{1}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \right) \right)^{\mathsf{T}}$$
(34)

$$+ \frac{\iota}{\|\mathbf{e}_0 \times \mathbf{e}_1\|^2} \frac{\partial}{\partial \mathbf{e}_1} (\mathbf{e}_1 \times (\mathbf{e}_1 \times \mathbf{e}_0)) + (\mathbf{e}_1 \times \mathbf{e}_2) \frac{\partial}{\partial \mathbf{e}_1} \left(\frac{1}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \right)^{\mathsf{T}} + \frac{1}{\|\mathbf{e}_0 \times \mathbf{e}_1\|} \frac{\partial}{\partial \mathbf{e}_1} (\mathbf{e}_1 \times \mathbf{e}_2)$$

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$$= (\mathbf{e}_{1} \times (\mathbf{e}_{1} \times \mathbf{e}_{0})) \left(\frac{\frac{\partial l}{\partial \mathbf{e}_{1}}}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} + \frac{2l(\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1}))}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{4}} \right)^{\mathsf{T}}$$

$$+ \frac{l}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{2}} \left(\mathbf{e}_{1} \mathbf{e}_{0}^{\mathsf{T}} + (\mathbf{e}_{0} \cdot \mathbf{e}_{1})\mathbf{I} - 2\mathbf{e}_{0}\mathbf{e}_{1}^{\mathsf{T}} \right)$$

$$+ (\mathbf{e}_{1} \times \mathbf{e}_{2}) \left(\frac{\mathbf{e}_{0} \times (\mathbf{e}_{0} \times \mathbf{e}_{1})}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|^{3}} \right)^{\mathsf{T}} - \frac{\mathbf{e}_{2} \times}{\|\mathbf{e}_{0} \times \mathbf{e}_{1}\|}$$

$$(35)$$

Once again, applying §1.1.3 truncates the expression, resulting in the zero blocks reported in the main paper.

$$\frac{\partial^{2} l}{\partial \mathbf{e}_{1\perp} \partial \mathbf{e}_{0\perp}} = \mathbf{e}_{0\perp} \|\mathbf{e}_{1\perp}\|^{2} \left(\frac{2l\mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^{2}}{\|\mathbf{e}_{0\perp}\|^{4} \|\mathbf{e}_{1\perp}\|^{4}}\right)^{\mathsf{T}}$$

$$+ \frac{l}{\|\mathbf{e}_{0\perp}\|^{2} \|\mathbf{e}_{1\perp}\|^{2}} (\mathbf{e}_{1\perp} \mathbf{e}_{0\perp}^{\top} - 2\mathbf{e}_{0\perp} \mathbf{e}_{1\perp}^{\top})$$

$$- \|\mathbf{e}_{1\perp}\| l \hat{\mathbf{e}}_{0\perp} \left(\frac{\mathbf{e}_{1\perp} \|\mathbf{e}_{0\perp}\|^{2}}{\|\mathbf{e}_{0\perp}\|^{3} \|\mathbf{e}_{1\perp}\|^{3}}\right)^{\mathsf{T}} - \frac{\mathbf{e}_{2\perp} \times}{\|\mathbf{e}_{0\perp}\| \|\mathbf{e}_{1\perp}\|}$$

$$= \frac{l(\hat{\mathbf{e}}_{1\perp} \hat{\mathbf{e}}_{0\perp}^{\top} - \hat{\mathbf{e}}_{0\perp} \hat{\mathbf{e}}_{1\perp}^{\top}) - \mathbf{e}_{2\perp} \times}{\|\mathbf{e}_{0\perp}\| \|\mathbf{e}_{1\perp}\|} = \mathbf{0}_{3\times3}$$

$$(36)$$

With these blocks and the knowledge that Hessians must be symmetric, H_l is fully determined.

2 EIGENANLYSIS DETAILS

To derive eigenpairs of \mathbf{H}_l , note four observations:

$$\mathbf{H}_{l}\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{0}_{3}\\\mathbf{e}_{1\perp}\end{pmatrix} = \frac{-l}{\|\mathbf{e}_{2\perp}\|^{2}}\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\end{pmatrix} \qquad \mathbf{H}_{l}\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\end{pmatrix} = \frac{-l}{\|\mathbf{e}_{1\perp}\|^{2}}\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{e}_{2\perp}\\\mathbf{e}_{1\perp}\end{pmatrix}$$
(38)

$$\mathbf{H}_{l}\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{0}_{3}\\\mathbf{e}_{0\perp}\end{pmatrix} = \frac{-l}{\|\mathbf{e}_{2\perp}\|^{2}}\begin{pmatrix}\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\\\mathbf{0}_{3}\end{pmatrix} \qquad \qquad \mathbf{H}_{l}\begin{pmatrix}\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\\\mathbf{0}_{3}\end{pmatrix} = \frac{-l}{\|\mathbf{e}_{0\perp}\|^{2}}\begin{pmatrix}\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\\\mathbf{e}_{0\perp}\end{pmatrix}$$
(39)

Using the first two equations gives rise to a two-dimensional eigenproblem in the subspace $\left\{a\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{0}_{3}\\\mathbf{e}_{1\perp}\end{pmatrix}+b\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\end{pmatrix}|a,b\in\mathbb{R}\right\}$ with the reduced matrix $\frac{-l}{\|\mathbf{e}_{1\perp}\|^{2}}\begin{pmatrix}0&1\\\|\mathbf{e}_{1\perp}\|^{2}&1\end{pmatrix}$ acting on $\begin{pmatrix}a\\b\end{pmatrix}$. The second two equations give rise to a separate eigenproblem with $\left\{a\begin{pmatrix}\mathbf{0}_{3}\\\mathbf{0}_{3}\\\mathbf{e}_{0\perp}\end{pmatrix}+b\begin{pmatrix}\mathbf{e}_{2\perp}\\\mathbf{0}_{3}\\\mathbf{0}_{3\end{pmatrix}}|a,b\in\mathbb{R}\right\}$

as the reduced space and $\frac{-l}{\|\mathbf{e}_{0\perp}\|^2} \begin{pmatrix} 0 & 1 \\ \frac{\|\mathbf{e}_{0\perp}\|^2}{\|\mathbf{e}_{2\perp}\|^2} & 1 \end{pmatrix}$ as the matrix.

Solving the resulting quadratics and expanding back into the full space, we obtain the eigensystem in the main paper.