Analysis of 3D Shapes (IN2238)

Frank R. Schmidt Matthias Vestner

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Laplace Beltrami Operator

Let \mathcal{M} be a manifold and $f \in H^1(\mathcal{M})$ a function. We define $\Delta f : \mathcal{M} \to \mathbb{R}$ via

$$\int_{\mathcal{M}} \Delta f h dp = -\int_{\mathcal{M}} \langle \nabla f, \nabla h \rangle dp$$

for all test functions $h \in C_c^{\infty}(\mathcal{M})$. Δ is called the **Laplace Betrami operator (LBO)**.

- $\blacksquare \quad \text{imagine } H^1(\mathcal{M}) \text{ as the space of piecewise differentiabe functions } f \text{ such that } \int_{\mathcal{M}} \langle \nabla f, \nabla f \rangle dp < \infty$
- in fact it is a so called **Sobolev space**, defined using the concept of weak derivatives
- $h \in C_c^{\infty}(\mathcal{M})$ basically means that $h \in C^{\infty}$ and it (and all its derivatives) vanish at the boundary of \mathcal{M}
- the manifolds we consider don't come with boundaries, however this definition is applicable to more general scenarios
- the LBO is a linear operator

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Example: Euclidean space

Lets consider $f \in C^2(\mathbb{R})$ and $h \in C_c^{\infty}(\mathbb{R})$:

$$\int_{\mathbb{R}} \langle \nabla f, \nabla h \rangle dx = \int_{\mathbb{R}} f'(x)h'(x)dx$$

$$= -\int_{\mathbb{R}} \underbrace{f''(x)}_{\Delta f(x)} h(x)dx + \underbrace{\left[f'(x)h(x)\right]_{-\infty}^{\infty}}_{=0}$$

Next we consider $f \in C^2(\mathbb{R}^2)$ and $h \in C_c^{\infty}(\mathbb{R}^2)$:

$$\int_{\mathbb{R}^{2}} \langle \nabla f, \nabla h \rangle dx = \int_{\mathbb{R}} \int_{\mathbb{R}} \frac{\partial f}{\partial x_{1}} \frac{\partial h}{\partial x_{1}} + \frac{\partial f}{\partial x_{2}} \frac{\partial h}{\partial x_{2}} dx_{1} dx_{2}$$

$$= \int_{\mathbb{R}} \int_{\mathbb{R}} \frac{\partial f}{\partial x_{1}} \frac{\partial h}{\partial x_{1}} dx_{1} dx_{2} + \int_{\mathbb{R}} \int_{\mathbb{R}} \frac{\partial f}{\partial x_{2}} \frac{\partial h}{\partial x_{2}} dx_{2} dx_{1}$$

$$= -\int_{\mathbb{R}^{2}} \left(\underbrace{\frac{\partial^{2} f}{\partial x_{1} \partial x_{1}} + \frac{\partial^{2} f}{\partial x_{2} \partial x_{2}}}_{\Delta f(x)} \right) h(x) dx$$

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LBO in local coordinates

To simplify the derivations assume that the manifold \mathcal{M} can be parametrized with a single parametrization $x:U\to\mathcal{M}$, such that U does not have a boundary. In fact, a manifold without boundary must be composed of multiple charts but this technical detail will detract from the main information.

$$\int_{\mathcal{M}} \langle \nabla f, \nabla h \rangle dp = \int_{U} \nabla \tilde{f} g^{-1} \nabla \tilde{h} \sqrt{\det g} du$$

$$= \int_{U} \left(\sum_{i,j=1}^{2} \frac{\partial \tilde{f}}{\partial u_{i}} g^{ij} \frac{\partial \tilde{h}}{\partial u_{j}} \right) \sqrt{\det g(u)} du$$

$$= \int_{U} \left(\sum_{i,j=1}^{2} \sqrt{\det g(u)} \frac{\partial \tilde{f}}{\partial u_{i}} g^{ij} \frac{\partial \tilde{h}}{\partial u_{j}} \right) du$$

$$= -\int_{U} - \sum_{i,j=1}^{2} \frac{\partial}{\partial u_{j}} \left(\sqrt{\det g(u)} \frac{\partial \tilde{f}}{\partial u_{i}} g^{ij} \right) \tilde{h} du$$

$$= -\int_{U} - \frac{1}{\sqrt{\det g(u)}} \sum_{i,j=1}^{2} \frac{\partial}{\partial u_{j}} \left(\sqrt{\det g(u)} \frac{\partial \tilde{f}}{\partial u_{i}} g^{ij} \right) \tilde{h} \sqrt{\det g(u)} du$$

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LBO in local coordinates

For a function $f: \mathcal{M} \to \mathbb{R}$ defined on a n-dimensional manifold one can derive an expression of Δf in local coordinates:

$$\Delta f(x(u)) = -\frac{1}{\sqrt{\det g(u)}} \sum_{i,j=1}^{n} \frac{\partial}{\partial u_i} \left(g^{ij}(u) \frac{\partial \tilde{f}(u)}{\partial u_j} \sqrt{\det g(u)} \right)$$

where as usual $\tilde{f} = f \circ x$ and $g^{ij}(u)$ are the entries of $g^{-1}(u)$.

- it shows that the LBO is an intrinsic operator
- \blacksquare if g is the identity matrix, the formula boils down to the one for the euclidean case

$$\Delta f(x(u)) = \sum_{i=1}^{n} \frac{\partial^2 \tilde{f}(u)}{\partial u_i \partial u_i}$$

Discrete LBO

A discrete version of the LBO will be a linear operator from the space of piecewise linear functions to itself: $L: PL(\mathcal{M}) \to PL(\mathcal{M})$. We know that we can write such an operator as a matrix $\mathbf{L} \in \mathbb{R}^{V \times V}$ (depending on the choice of basis functions). Let $f = \sum \mathbf{f}_i \psi_i(x)$. We are looking for a function $\Delta f = \rho = \sum \boldsymbol{\rho}_i \psi_i(x)$, such that

$$\langle \rho, h \rangle = -\langle \nabla f, \nabla h \rangle$$

$$\forall h = \sum \mathbf{h}_i \psi_i(x)$$

We have derived expressions for both products (mass- and stiffness- matrix):

$$\mathbf{h}^T \mathbf{M} \boldsymbol{\rho} = -\mathbf{h}^T \mathbf{S} \mathbf{f}$$

$$\forall \mathbf{h} \in \mathbb{R}^V$$

Thus the coefficients $\boldsymbol{\rho}$ of Δf are given by $\boldsymbol{\rho} = -\mathbf{M}^{-1}\mathbf{S}\mathbf{f}$.

 $\mathbf{L} = -\mathbf{M}^{-1}\mathbf{S}$ is called discrete Laplace Beltrami operator.

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Helmholtz equation

The Laplacian is a formally self-adjoint operator

$$\langle \Delta f, h \rangle = -\langle \nabla f, \nabla h \rangle = \langle f, \Delta h \rangle$$

As a consequence the eigenvalue problem (Helmholtz equation)

$$\Delta \varphi_i = \lambda_i \varphi_i$$

satisfies:

- $\lambda_i \in \mathbb{R}$, in fact we can order them $0 = \lambda_1 > \lambda_2 \geqslant \lambda_3 \geqslant \ldots \rightarrow -\infty$
- \blacksquare eigenfunctions to different eigenvalues are orthogonal $\langle \varphi_i, \varphi_j \rangle_{L^2(\mathcal{M})} = 0$.

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Discrete Helmholtz equation

We can rewrite the Helmholtz equation as an equivalent generalized eigenvalue problem

$$\Delta \varphi_i = \lambda_i \varphi_i \Leftrightarrow \mathbf{L} \varphi_i = \lambda_i \varphi_i \Leftrightarrow -\mathbf{S} \varphi_i = \lambda_i \mathbf{M} \varphi_i$$

Because M is symmetric positive definit and S is symmetric, L is symmetric with respect to the M-inner product:

$$\langle \mathbf{Lf}, \mathbf{g} \rangle_{\mathbf{M}} = \mathbf{f}^T \mathbf{S} \mathbf{M}^{-1} \mathbf{Mg} = \mathbf{f}^T \mathbf{M} \mathbf{M}^{-1} \mathbf{Sg} = \langle \mathbf{f}, \mathbf{Lg} \rangle_{\mathbf{M}}$$

The eigenvectors of L can therefore be chosen to be orthonormal with respect to the M-inner product. If we collect all of them in a matrix Φ this reads

$$\mathbf{\Phi}^T \mathbf{M} \mathbf{\Phi} = \mathbf{I}$$

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Dirichlet energy and eigenfunctions

Let $\varphi_i : \mathcal{M} \to \mathbb{R}$ be a (normalized) eigenfunction with corresponding eigenvalue λ_i and consider the Dirichlet energy

$$\int_{\mathcal{M}} \left\| \nabla \varphi_i \right\|^2 = \int_{\mathcal{M}} \langle \nabla \varphi_i, \nabla \varphi_i \rangle = -\int_{\mathcal{M}} \varphi_i \Delta \varphi_i = -\lambda_i \int_{\mathcal{M}} \varphi_i \varphi_i = -\lambda_i$$

This provides us with a nice characterization of the eigenvalues in terms of the corresponding eigenfunctions.

In particular from the above relation we see that if $\lambda_i=0$, then φ_i must be a constant function. Further $\lambda_i=0$ is always an eigenvalue of Δ , since $\Delta f=0f$ for any constant function f.

All other eigenvalues are strictly negative. Sometimes the LBO (or the Helmholtz equation) is defined with a minus, such that all eigenvalues are positive.

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Integral of eigenfunctions

For every function $f \in H^1(\mathcal{M})$ we observe

$$\int_{\mathcal{M}} \Delta f = \int_{\mathcal{M}} 1\Delta f = -\int_{\mathcal{M}} \langle \nabla 1, \nabla f \rangle = 0$$

This implies that for every eigenfunction φ_i with corresponding eigenvalue $\lambda_i \neq 0$:

$$\int_{\mathcal{M}} \varphi_i = \frac{1}{\lambda_i} \int_{\mathcal{M}} \Delta \varphi_i = 0$$

The eigenfunction φ_0 with corresponding eigenvalue $\lambda_0=0$ is constant, $\varphi_0(p)=c$. Due to the normalization we get

$$1 = \int_{\mathcal{M}} \varphi^2(p) dp = c^2 \operatorname{area}(\mathcal{M}) \qquad \Leftrightarrow c = \pm \frac{1}{\sqrt{\operatorname{area}(\mathcal{M})}}$$

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Change of basis

Due to the orthogonality of eigenfunctions, we can write every function $f \in L^2(\mathcal{M})$ as a linear combination

$$f(x) = \sum_{i=1}^{\infty} c_i \varphi_i(x) = \sum_{i=1}^{\infty} \langle f, \varphi_i \rangle_{L^2} \varphi_i(x) \mathbf{f}$$

$$= \sum_i \langle f, \varphi_i \rangle_{\mathbf{M}} \varphi_i = \mathbf{\Phi}^T \mathbf{M} \mathbf{f}$$

$$= c_0$$

$$+ c_1$$

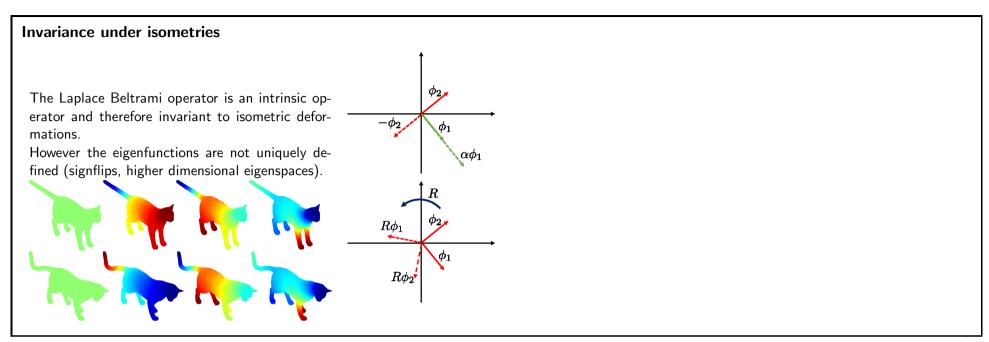
$$+ c_2$$

$$+ c_3$$

$$+ \cdots$$

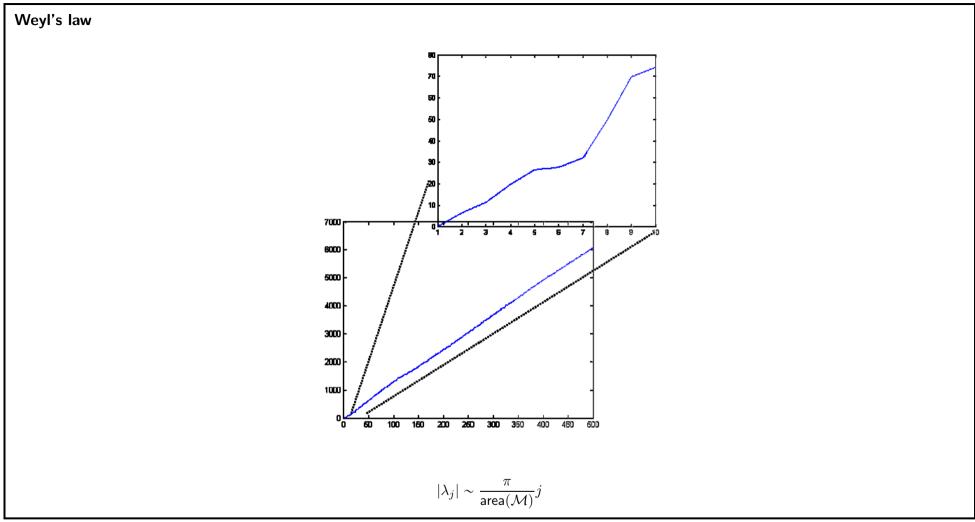
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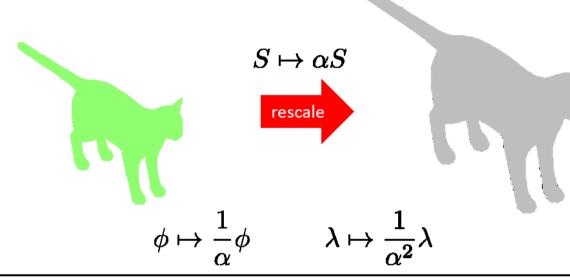


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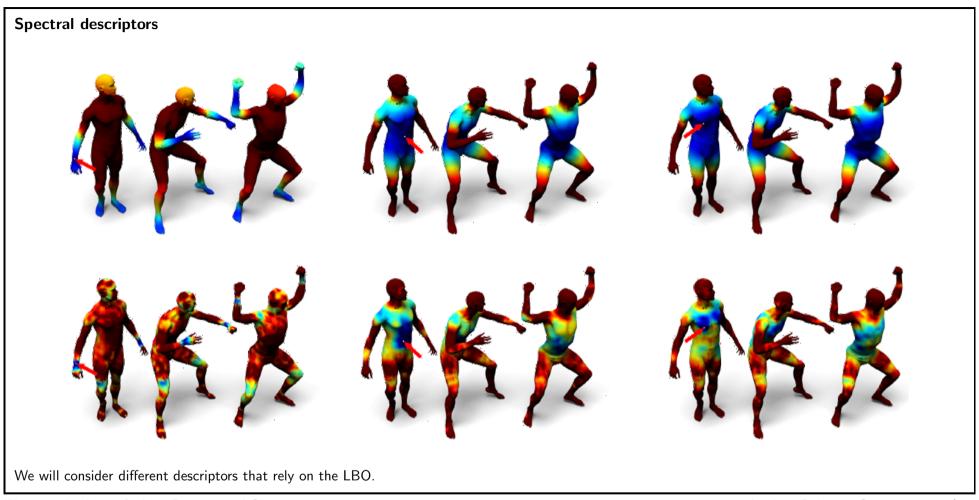
Influence of scaling

What happens to the eigenvalues and eigenfunctions when we simply rescale a shape? Weyls law is already suggesting us that something is going to change.



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