## Isogeometric Collocation Analysis

## Modeling of Continuous Robots using Shape Functions

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January 25, 2021

## Section 1

## Problem Statement

## Problem Statement



Figure: Altuzarra et al.: "Kinematic
Characteristics of Parallel Continuum
Mechanisms" (2019)


Figure: Black et al.:
"Parallel Continuum Robots" (2018)


Figure: Campa et al.:
"A 2 Dof Continuum Parallel Robot for Pick \& Place Collaborative Tasks" (2019)


Figure: Till et al.:
"Elastic Stability of Cosserat Rods and Parallel Continuum Robots" (2017)

Kinematics, dynamics, control, design are very dependent on how the slender structure's large displacements and deformations are described.

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## Problem Statement

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Closing

Section 2
Modeling

## Configuration of the Rod

Modeling


Consider the slender structure to be a framed curve of length $L$. It is represented by the line of its mass centroids, its centerline, a spatial curve

$$
\boldsymbol{p}:[0, L] \rightarrow \mathbb{R}^{3}
$$

A frame i.e., a local orthonormal basis field describes the evolution of the orientation of the cross-sections

$$
\begin{aligned}
\boldsymbol{R}:[0, L] & \rightarrow \mathrm{SO}(3), \\
\boldsymbol{R}(s) & =\left[\begin{array}{ll}
\boldsymbol{d}_{1}(s), & \boldsymbol{d}_{2}(s), \\
\boldsymbol{d}_{3}(s)
\end{array}\right] \in \mathbb{R}^{3 \times 3}, \\
\boldsymbol{R}^{\top} \boldsymbol{R} & =\mathbb{I}, \\
\operatorname{det} \boldsymbol{R} & =1 \forall s \in[0, L]
\end{aligned}
$$

## Parametrization of the Rotation

## Modeling

Commonly, Cosserad rod theory use quaternions for the parametrization of the rotation matrix, though other options exist i.e., Euler angles, rotation vectors, or axis angle.
Let

$$
\boldsymbol{q}=\left[\begin{array}{l}
q_{1} \\
q_{2} \\
q_{3} \\
q_{4}
\end{array}\right]=\left[\begin{array}{l}
q_{s} \\
\boldsymbol{q}_{v}
\end{array}\right] \in \mathbb{R}^{4},
$$

be a proper quaternion i.e., $\|\boldsymbol{q}\|=1$. Its respective rotation matrix reads

$$
\boldsymbol{R}(\boldsymbol{q})=\left[\begin{array}{ccc}
q_{1}^{2}+q_{2}^{2}-q_{3}^{2}-q_{4}^{2} & 2\left(q_{2} q_{3}-q_{1} q_{4}\right) & 2\left(q_{2} q_{4}+q_{1} q_{3}\right) \\
2\left(q_{2} q_{3}+q_{1} q_{4}\right) & q_{1}^{2}-q_{2}^{2}+q_{3}^{2}-q_{4}^{2} & 2,\left(q_{3} q_{4}-q_{1} q_{2}\right) \\
2\left(q_{2} q_{4}-q_{1} q_{3}\right) & 2\left(q_{3} q_{4}+q_{1} q_{2}\right) & q_{1}^{2}-q_{2}^{2}-q_{3}^{2}+q_{4}^{2}
\end{array}\right]=\left[\begin{array}{lll}
\boldsymbol{d}_{1}, & \boldsymbol{d}_{2}, & \boldsymbol{d}_{3}
\end{array}\right] .
$$

## Kinematics and Constitutive Equations

## Modeling

Linear strain is defined by the vector

$$
\varepsilon=\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime}-\hat{\boldsymbol{e}}_{3} .
$$

Linear stresses then read

$$
\boldsymbol{\sigma}=\boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon-\varepsilon_{0}\right) .
$$

Internal forces of the rod read

$$
\boldsymbol{n}=\boldsymbol{R} \boldsymbol{\sigma}=\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon-\varepsilon_{0}\right) .
$$

Angular strain is given as

$$
\boldsymbol{\kappa}=\left[\begin{array}{c}
\left\langle\boldsymbol{d}_{2}^{\prime}, \boldsymbol{d}_{3}\right\rangle \\
\left\langle\boldsymbol{d}_{3}^{\prime}, \boldsymbol{d}_{1}\right\rangle \\
\left\langle\boldsymbol{d}_{1}^{\prime}, \boldsymbol{d}_{2}\right\rangle
\end{array}\right] .
$$

Angular stresses then read

$$
\chi=\boldsymbol{K}_{\mathrm{BT}}\left(\boldsymbol{\kappa}-\kappa_{0}\right) .
$$

Internal moments of the rod read

$$
\boldsymbol{m}=\boldsymbol{R} \boldsymbol{\chi}=\boldsymbol{R} \boldsymbol{K}_{\text {вт }}\left(\boldsymbol{\kappa}-\boldsymbol{\kappa}_{0}\right) .
$$

## Boundary Conditions

Modeling

Usually, the rod is part of a multibody structure and we are interested in the rods constrained kinematic response to the external bodies.

Dirichlet-type condition enforces position and orientation equilibrium at the boundary:

Neumann-type condition enforces force and moment equilibrium at the boundary:

$$
\begin{aligned}
\boldsymbol{p}-\overline{\boldsymbol{p}}=\mathbb{O}, & & s=0, L, \\
\boldsymbol{q}-\overline{\boldsymbol{q}}=\mathbb{O}, & & s=0, L .
\end{aligned}
$$

$$
\begin{aligned}
\boldsymbol{n}-\overline{\boldsymbol{n}} & =0, & & s=0, L, \\
\boldsymbol{m}-\overline{\boldsymbol{m}} & =0, & & s=0, L, \\
\langle\boldsymbol{q}, \boldsymbol{q}\rangle-1 & =0, & & s=0, L,
\end{aligned}
$$

## Cosserat Model

## Modeling

Equilibrium of linear momentum reads

$$
\left.\boldsymbol{n}^{\prime}+\hat{\boldsymbol{n}}=\mathbb{O} \forall \boldsymbol{s} \in\right] 0, L[,
$$

Equilibrium of angular momentum reads

$$
\left.\boldsymbol{m}^{\prime}+\boldsymbol{p}^{\prime} \times \boldsymbol{n}+\hat{\boldsymbol{m}}=\mathbb{O} \forall s \in\right] 0, L[,
$$

Given an initial condition of the rod

$$
\begin{aligned}
\boldsymbol{p}(s=0) & =\boldsymbol{p}_{0}, \\
\boldsymbol{q}(s=0) & =\boldsymbol{q}_{0}, \\
\boldsymbol{n}(s=0) & =\boldsymbol{n}_{0}, \\
\boldsymbol{m}(s=0) & =\boldsymbol{m}_{0},
\end{aligned}
$$

The Cosserat model for flexible slender strutures reads

$$
\boldsymbol{p}^{\prime}=\boldsymbol{R}\left(\boldsymbol{K}_{\mathrm{SE}}^{-1} \boldsymbol{R}^{\top} \boldsymbol{n}+\varepsilon_{0}\right)
$$

$$
\boldsymbol{q}^{\prime}=\left[\begin{array}{c}
0 \\
\boldsymbol{R}\left(\boldsymbol{K}_{\text {вт }}{ }^{-1} \boldsymbol{R}^{\top} \boldsymbol{m}+\boldsymbol{\kappa}_{0}\right)
\end{array}\right] \odot \boldsymbol{q}
$$

$$
\boldsymbol{n}^{\prime}=-\hat{\boldsymbol{n}},
$$

$$
\boldsymbol{m}^{\prime}=-\boldsymbol{p}^{\prime} \times \boldsymbol{n}-\hat{\boldsymbol{m}} .
$$

Section 3

## Solving

## Overview

## Solving

In general, the evolution of the Cosserat rod position and orientation is a coupled differential equation in $\mathbb{R}^{13}$ unknowns

$$
\boldsymbol{y}^{\prime}=\boldsymbol{f}(\boldsymbol{y}), \quad \boldsymbol{y}^{\top}=\left[\boldsymbol{p}^{\top}, \boldsymbol{q}^{\top}, \boldsymbol{n}^{\top}, \boldsymbol{m}^{\top}\right]
$$

Due to the coupled nature e.g., $\boldsymbol{m}^{\prime}=\boldsymbol{m}^{\prime}\left(\boldsymbol{p}^{\prime}, \boldsymbol{n}\right)$, analytical solutions are seldomly obtained. Other methods must be found to obtain the solution for a given initial condition or boundary conditions:

1. Numerical integration
2. Discretization

## Numerical Integration

## Solving

- Numerical integration is cumbersome and prone to instabilities due to the stiff system
$\square$ High elastic modulus vs. small moment of area
- With combined boundary conditions e.g., positon and orientation at $s=0$ and forces and moments at $s=L$, numerical integration becomes even more cumbersome
$\square$ Consider problem as BVP rather than IVP then
- When considering dynamics and optimization, numerical integration is impractical
- Other quantities of interest are not easily obtainable e.g., linearization, mass-matrix, stiffness, etc.


## Discretization: The CoRdE Approach

## Solving

Let us discretize the centerline $\boldsymbol{p}$ as a chain of $N$ nodes $\boldsymbol{p}_{i}$, the quaternions as a chain of $N-1$ nodes $\boldsymbol{q}_{j}$. The discrete spatial derivative $\boldsymbol{y}^{\prime}(\boldsymbol{y} \equiv \boldsymbol{p}$ or $\boldsymbol{y} \equiv \boldsymbol{q})$ reads

$$
\boldsymbol{y}_{i}^{\prime}=\frac{\boldsymbol{y}_{i+1}-\boldsymbol{y}_{i}}{\left\|\boldsymbol{y}_{i+1}-\boldsymbol{y}_{i}\right\|} .
$$

With high stretch stiffness, it can be approximated to be

$$
\boldsymbol{p}_{i}^{\prime} \approx \frac{1}{L_{i}}\left(\boldsymbol{p}_{i+1}-\boldsymbol{p}_{i}\right), \quad \quad \boldsymbol{q}_{i}^{\prime} \approx \frac{1}{L_{i}}\left(\boldsymbol{q}_{i+1}-\boldsymbol{q}_{i}\right) .
$$

In the end, we obtain a high-dimensional system of nonlinear equations in $\boldsymbol{p}_{i}, i=1, \ldots, N$ and $\boldsymbol{q}_{j}, j=1, \ldots, N-1$. It provides a linear approximation of the rod's centerline and orientation, particularly a linear approximation between nodes.

## Discretization: The Shape Function Approach

Solving

Let us discretize the centerline position and quaternion using (for now) $n$ unknown shape functions $\Pi_{i}(s), i=1, \ldots, n$

$$
\boldsymbol{p}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{p}_{i}=\boldsymbol{\Pi}(s) \boldsymbol{P}_{\boldsymbol{p}}, \quad \boldsymbol{q}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{q}_{i}=\boldsymbol{\Pi}(s) \boldsymbol{P}_{\boldsymbol{q}} .
$$

This is similar to a modal decomposition or linear coordinate transformation where we introduce new generalized coordinates $\boldsymbol{P}_{\boldsymbol{y}}$ for the sought-for physical properties. We have not made any assumptions as to what $\Pi(u)$ shall look like, so let us take a look at (one particular) literature.

## Section 4

Isogeometric Analysis

## Introduction

Isogeometric Analysis

## Isogeometric Analysis Hughes, Cottrell, and Bazilevs

Based on the isogeometric philosophy, the solution space for dependent variables is represented in terms of the same functions which represent geometry [5].

- A new method for the analysis of problems governed by partial differential equations e.g., solids, structures, and fluids.
- Many features in common with finite element method and some with meshless methods
- Purely based on geometric propertyes and inspired from CAD
- Approach is based on NURBS (Non-Uniform Rational B-Splines), a standard technology in CAD systems


## B-Splines

Isogeometric Analysis
A knot vector is a set of coordinates in the parametric space

$$
\equiv=\left\{\xi_{1}, \xi_{2}, \ldots, \xi_{n+p+1}\right\},
$$

which the $i$-th knot $\xi_{i} \in \mathbb{R}, p$ is the polynomial order $(p=d+1)$, and $n$ is the number of bases functions.
$B-S p l i n e s$ are defined recursively starting with piecewise constants $(p=0)$ :

$$
N_{i, 0}(u)= \begin{cases}1 & \text { if } \xi_{i} \leq u<\xi_{i+1} \\ 0 & \text { otherwise }\end{cases}
$$



## B-Splines

Isogeometric Analysis
For $p=1,2, \ldots$, we have

$$
N_{i, p}(u)=\frac{u-\xi_{i}}{\xi_{i+p}-\xi_{i}} N_{i, p-1}(u)+\frac{\xi_{i+p+1}-u}{\xi_{i+p+1}-\xi_{i+1}} N_{i+1, p-1}(u)
$$



## B-Splines

Isogeometric Analysis

A few important properties of B-Splines:

1. Basis functions of order $p$ are $p-1$ continuous
2. B-Splines constitute a partition of unity i.e., $\sum_{i=1}^{n} N_{i, p}(u)=1$.
3. Each $N_{i, p}$ has only compact support and is contained in the interval $\left[\xi_{i}, \xi_{i+p+1}\right]$.
4. Each basis function is non-negative consequently all coefficients of the mass matrix computed from B-Splines are greater than or equal to zero.
5. Basis functions are interpolating at the ends of the parametric space $\left[\xi_{1}, \xi_{n+p+1}\right]$ but not, in general, at the interior knots (where they are, in fact, approximating).

## Curves: B-Spline

Isogeometric Analysis
B-Spline curves in $\mathbb{R}^{m}$ are a linear combination of B-Spline basis functions

$$
\boldsymbol{C}(u)=\sum_{i=1}^{k} N_{i, p}(u) \boldsymbol{P}_{i} .
$$

Table: Control points of sample curve with $p=3$.

| $i$ | 1 | 2 | 3 | 4 | 5 | 6 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\boldsymbol{P}_{i, \times}$ | 0 | 0.3 | 0.3 | 0.5 | 0.9 | 0.8 |
| $\boldsymbol{P}_{i, y}$ | 0 | 0.25 | 0.7 | 0.8 | 0.3 | 1 |



## Curves: NURBS

Isogeometric Analysis
NURBS (Non-Uniform Rational B-Splines) are a projective transformation of B-Spline curves

$$
\boldsymbol{C}(u)=\sum_{i=1}^{k} \frac{N_{i, p}(u) w_{i}}{\sum_{j=1}^{k} N_{j, p}(u) w_{j}} \boldsymbol{P}_{i}
$$

Table: Control points of sample curves.

| $i$ | 1 | 2 | 3 | 4 | 5 | 6 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\boldsymbol{P}_{i, \mathrm{x}}$ | 0 | 0.3 | 0.3 | 0.5 | 0.9 | 0.8 |
| $\boldsymbol{P}_{i, \mathrm{y}}$ | 0 | 0.25 | 0.7 | 0.8 | 0.3 | 1 |
| $w_{i}$ | 1 | 1 | 1 | 1 | 1 | 1 |
| $\boldsymbol{P}_{i, \mathrm{x}}$ | 0 | 1.5 | 0.3 | 0.5 | 0.9 | 0.8 |
| $\boldsymbol{P}_{i, \mathrm{y}}$ | 0 | 1.25 | 0.7 | 0.8 | 0.3 | 1 |
| $w_{i}$ | 1 | 5 | 1 | 1 | 1 | 1 |



## Curves: Properties

Isogeometric Analysis
A few additional properties of B-Spline and NURBS curves

1. Polynomial order may be increased (p-refinement) without changing the geometry of parametrization
2. Affine transformations in physical space are obtained by applying the transformation to the control points (NURBS possess affine covariance).


## Curves: Approximation of circle

Isogeometric Analysis

_- Exact circle
——B-Spline $d=2, n=6$
_—B-Spline $d=3, n=7$
Discrete $n=8$.

## Isogeometric Rod

## Isogeometric Analysis

Let us discretize the centerline position and quaternion using $n$ NURBS as shape functions $\Pi_{i}(s), i=1, \ldots, n$ :

$$
\boldsymbol{p}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{p}_{i}=\Pi(s) \boldsymbol{P}_{\boldsymbol{p}}, \quad \boldsymbol{q}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{q}_{i}=\boldsymbol{\Pi}(s) \boldsymbol{P}_{\boldsymbol{q}} .
$$

Strain measures

$$
\begin{aligned}
& \boldsymbol{\varepsilon}=\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime}-\hat{\boldsymbol{e}}_{3}, \\
& \boldsymbol{\kappa}=\left[\begin{array}{l}
\left\langle\boldsymbol{d}_{2}^{\prime}, \boldsymbol{d}_{3}\right\rangle \\
\left\langle\boldsymbol{d}_{3}^{\prime}, \boldsymbol{d}_{2}\right\rangle \\
\left\langle\boldsymbol{d}_{1}^{\prime}, \boldsymbol{d}_{2}\right\rangle
\end{array}\right] .
\end{aligned}
$$

Equilibrium equations

$$
\begin{aligned}
\boldsymbol{n}^{\prime}+\hat{\boldsymbol{n}} & =0, \\
\boldsymbol{m}^{\prime}+\boldsymbol{p}^{\prime} \times \boldsymbol{n}+\hat{\boldsymbol{m}} & =0 .
\end{aligned}
$$

Substituting the discrete centerline position and quaternion into the kinematics simply transforms into another solution space. There is no gain from this, so we want to also solve the equilibrium equations in a different way.

## Section 5

Collocation

## Derivation

## Collocation

Let us construct a one-step method of given order of accuracy for the first time step interval $\left[t_{0}, t_{0}+h\right]$. Let $0 \leq c_{1}<c_{2}<\cdots<c_{s} \leq 1$ be distinct nodes on the unit interval. The collocation polynomial $u(t) \in \mathbb{R}^{n}$ is a polynomial of degree $s$ satisfying

$$
\begin{aligned}
u\left(t_{0}\right) & =y_{0} \\
u^{\prime}\left(t_{0}+c_{i} h\right) & =f\left(u\left(t_{0}+c_{i} h\right)\right) \quad i=1, \ldots, s,
\end{aligned}
$$

and the numerical solution of the collocation method over the interval $\left[t_{0}, t_{0}+h\right]$ is given by $y_{1}=u\left(t_{0}+h\right)$.

We construct a polynomial that passes through $y_{0}$ and agrees with the ODE at $s$ nodes on $\left[t_{0}, t_{0}+h\right]$.

## Derivation

## Collocation

Let $F_{i}, i=1, \ldots, s$, be the values of the (as of yet undetermined) interpolating polynomial at the nodes

$$
F_{i}:=u^{\prime}\left(t_{0}+c_{i} h\right) .
$$

We use Lagrange's interpolation formula to define the polynomial $u^{\prime}(t)$ passing through these points

$$
u^{\prime}(t)=\sum_{i=1}^{s} F_{i} I_{i}\left(\frac{t-t_{0}}{h}\right), \quad I_{i}(x)=\prod_{\substack{j=1 \\ j \neq i}}^{s} \frac{x-c_{j}}{c_{i}-c_{j}}
$$



Integrating over the intervals $\left[0, c_{i}\right.$ ] gives

$$
u\left(t_{0}+c_{i} h\right)=y_{0}+h \sum_{j=1}^{s} F_{j} \int_{0}^{c_{i}} l_{j}(x) \mathrm{d} x
$$

## A Simple Example

## Collocation

For illustration, let us solve the IVP on the interval $t \in[0,1]$

$$
y^{\prime}=3 t^{2}
$$

$$
y(0)=1
$$

The exact solution is

$$
\tilde{y}(t)=1+t^{3}
$$

which we want to approximate with the first-degree polynomial

$$
y(t)=a_{0}+a_{1} t
$$

Since $y(0)=1, a_{0}=1$, substituting gives $a_{1}=3 t^{2}$. Requiring the collocation satisfied at $t=0.5$ gives $a_{1}=0.75$ yields

$$
y(t)=1+0.75 t
$$



## A More Detailed Example

Collocation

## Let our IVP be given

$$
y^{\prime}=1.75 \exp (1.75 t), \quad y(0)=1.5
$$

Our collocation polynomial shall be

$$
u(t)=a_{0}+a_{1} t+a_{2} t^{2}+\cdots+a_{d} t^{d}
$$

| $d$ | $c_{i}$ | $a_{0}$ | $a_{1}$ | $a_{2}$ | $a_{3}$ | $a_{4}$ | $a_{5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | lin | 1.50 | 4.20 | - | - | - | - |
|  | LP | 1.50 | 4.20 | - | - | - | - |
| 2 | lin | 1.50 | 0.65 | 3.73 | - | - | - |
|  | LP | 1.50 | 0.91 | 3.83 | - | - | - |
| 3 | lin | 1.50 | 2.04 | 0.53 | 2.18 | - | - |
|  | LP | 1.50 | 1.91 | 0.62 | 2.23 | - | - |
| 4 | lin | 1.50 | 1.70 | 1.80 | 0.29 | 0.95 | - |
|  | LP | 1.50 | 1.73 | 1.73 | 0.32 | 0.97 | - |
| 5 | lin | 1.50 | 1.76 | 1.48 | 1.06 | 0.13 | 0.33 |
|  | LP | 1.50 | 1.75 | 1.50 | 1.03 | 0.13 | 0.34 |

## Generic First-Order ODE Collocation

## Collocation

Assume we want to find the solution for

$$
y^{\prime}=f(t, y), \quad y(0)=y_{0}
$$

on the interval $t \in[0,1]$ with the collocation polynomial

$$
u(t)=\sum_{i=0}^{d} a_{i} t^{i}=\left[1, t, \ldots, t^{d}\right] \alpha=\tau^{\top} \alpha .
$$

In addition, we have

$$
u^{\prime}(t)=\left[0,1, t, \ldots, d t^{d-1}\right] \alpha=\tau^{\prime \top} \alpha
$$

Collocation method requires satisfying

$$
\begin{aligned}
u(0) & =y(0)=y_{0} \\
u^{\prime}\left(t_{0}+c_{i}\right) & =f\left(t_{0}+c_{i}, u\left(t_{0}+c_{i}\right)\right)
\end{aligned}
$$

at all inner collocation
points $0 \leq c_{1}<\cdots \leq c_{i}<\cdots<c_{d} \leq 1$.
Substituting $u^{\prime}={\tau^{\prime \top}}^{\top} \alpha$ yields

$$
\left[\begin{array}{c}
\tau^{\top}\left(t_{0}\right) \\
\tau^{\prime{ }^{\top}}\left(t_{0}+c_{1}\right) \\
\vdots \\
\tau^{\prime \top}\left(t_{0}+c_{d}\right)
\end{array}\right] \alpha=\left[\begin{array}{c}
y_{0} \\
f\left(t_{0}+c_{1}, u\left(t_{0}+c_{1}\right)\right) \\
\vdots \\
f\left(t_{0}+c_{d}, u\left(t_{0}+c_{d}\right)\right)
\end{array}\right]
$$

which are $1+d$ equations for the $d+1$ unknowns of $u(t)$, respectively of $\alpha$.

## How to Use the Collocation Method

## Collocation

To use the collocation method, a few facts have to be considered

- collocation function must satisfy the initial value
- collocation points must be well-chosen polynomial roots of shifted Legendre polynomial
splines knots of Greville abscissae
- Choose between global or piecewise collocation
$\square$ Piecewise reduces degree of local polynomial
$\square$ Continuity of collocation function between intervals must be satisfied

To solve the ODE

$$
y^{\prime}=f(t, y), \quad y\left(t_{0}\right)=y_{0},
$$

remember that the collocation function $u(t)$ must satisfy

$$
\begin{aligned}
u\left(t_{0}\right) & =y_{0} \\
u^{\prime}\left(t_{0}+c_{i} h\right) & =f\left(t_{0}+c_{i} h, u\left(t_{0}+c_{i} h\right)\right)
\end{aligned}
$$

at all inner collocation points $t_{0}+c_{i} h$. The resulting system of (non)linear equations can be solved with Newton-Raphson, Levenberg-Marquardt, etc.

## Collocation Method vs. Numerical Integrators

## Collocation Method

1. Requires more preparative work
2. Continuous solution of the IVP even between integration points
3. Interpolates the solution between $t_{n}$ and $t_{n+1}$
4. Readily applicable to higher-order ODE
5. In principle applicable to any ODE/IVP
6. Transforms differential equation(s) into algebraic equation(s) (Can allow to define Jacobian in analytical form)
7. Comes in global and piecewise collocation (depending on collocation function)

## Numerical Integrators

1. Only needs the ODE/IVP
2. Discretizes solution snap shots at integration points
3. Extrapolates solution from $t_{n}$ to $t_{n+1}$
4. Needs state-reduction into first-order ODE
5. Handling of stiff ODEs is tricky

## Section 6

## Overview

## Isogeometric Collocated Rod

Remember we discretized the centerline position and quaternion using $p$-th order NURBS as shape functions $\Pi_{i}(s)$

$$
\boldsymbol{p}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{p}_{i}=\Pi(s) \boldsymbol{P}_{\boldsymbol{p}}, \quad \boldsymbol{q}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{q}_{i}=\boldsymbol{\Pi}(s) \boldsymbol{P}_{\boldsymbol{q}} .
$$

Weeger, Yeung, and Dunn will rigorously substitute these into the kinematics and equilibrium equations, then use the collocation method to solve the resulting equilibrium ODE [6].
Strain measures

$$
\begin{aligned}
& \boldsymbol{\varepsilon}=\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime}-\hat{\boldsymbol{e}}_{3}, \\
& \boldsymbol{\kappa}=\left[\begin{array}{l}
\left\langle\boldsymbol{d}_{2}^{\prime}, \boldsymbol{d}_{3}\right\rangle \\
\left\langle\boldsymbol{d}_{3}^{\prime}, \boldsymbol{d}_{1}\right\rangle \\
\left\langle\boldsymbol{d}_{1}^{\prime}, \boldsymbol{d}_{2}\right\rangle
\end{array}\right] .
\end{aligned}
$$

## Internal forces

$$
\begin{aligned}
& \boldsymbol{n}=\boldsymbol{R} \boldsymbol{\sigma}=\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon-\boldsymbol{\varepsilon}_{0}\right), \\
& \boldsymbol{m}=\boldsymbol{R} \boldsymbol{\chi}=\boldsymbol{R} \boldsymbol{K}_{\text {вт }}\left(\boldsymbol{\kappa}-\boldsymbol{\kappa}_{0}\right) .
\end{aligned}
$$

## Equilibrium equations

$$
\begin{aligned}
\boldsymbol{n}^{\prime}+\hat{\boldsymbol{n}} & =0, \\
\boldsymbol{m}^{\prime}+\boldsymbol{p}^{\prime} \times \boldsymbol{n}+\hat{\boldsymbol{m}} & =0 .
\end{aligned}
$$

## Strong Collocation of the Equilibrium

## Isogeometric Collocated Rod

Application of collocation of the strong form to the equilibrium equations requires them to be evaluated at the collocation points $\tau_{i}, i=1, \ldots, n$. For internal collocation points $\tau_{i}$, $i=2, \ldots, n-1$, this yields

$$
\begin{aligned}
\boldsymbol{e}_{n}\left(\tau_{i}\right) & =\boldsymbol{n}^{\prime}\left(\tau_{i}\right)+\hat{\boldsymbol{n}}\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{m}\left(\tau_{i}\right) & =\boldsymbol{m}^{\prime}\left(\tau_{i}\right)+\boldsymbol{p}^{\prime}\left(\tau_{i}\right) \times \boldsymbol{n}\left(\tau_{i}\right)+\hat{\boldsymbol{m}}\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{\boldsymbol{q}}\left(\tau_{i}\right) & =\left\langle\boldsymbol{q}\left(\tau_{i}\right), \boldsymbol{q}\left(\tau_{i}\right)\right\rangle-1=0 .
\end{aligned}
$$

At the boundaries i.e., $\tau_{1}=0$ and $\tau_{n}=1$, we have

Dirichlet-type conditions

$$
\begin{aligned}
\boldsymbol{e}_{n}\left(\tau_{i}\right) & =\boldsymbol{n}\left(\tau_{i}\right)-\overline{\boldsymbol{n}}\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{m}\left(\tau_{i}\right) & =\boldsymbol{m}\left(\tau_{i}\right)-\overline{\boldsymbol{m}}\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{\boldsymbol{q}} & =\left\langle\boldsymbol{q}\left(\tau_{i}\right), \boldsymbol{q}\left(\tau_{i}\right)\right\rangle-1=\mathbb{O} .
\end{aligned}
$$

Neumann-type conditions

$$
\begin{aligned}
& \boldsymbol{e}_{\boldsymbol{p}\left(\tau_{i}\right)}=\boldsymbol{p}\left(\tau_{i}\right)-\overline{\boldsymbol{p}}\left(\tau_{i}\right)=\mathbb{O}, \\
& \boldsymbol{e}_{\boldsymbol{q}}\left(\tau_{i}\right)=\boldsymbol{q}\left(\tau_{i}\right)-\overline{\boldsymbol{q}}\left(\tau_{i}\right)=\mathbb{O} .
\end{aligned}
$$

## Strong Collocation of the Equilibrium

Isogeometric Collocated Rod
With internal forces and moments

$$
\boldsymbol{n}=\boldsymbol{R} \boldsymbol{\sigma}=\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon-\varepsilon_{0}\right), \quad \boldsymbol{m}=\boldsymbol{R} \boldsymbol{\chi}=\boldsymbol{R} \boldsymbol{K}_{\mathrm{BT}}\left(\boldsymbol{\kappa}-\boldsymbol{\kappa}_{0}\right),
$$

their spatial derivatives read

$$
\begin{aligned}
\boldsymbol{n}^{\prime} & =\boldsymbol{R}^{\prime} \boldsymbol{\sigma}+\boldsymbol{R} \boldsymbol{\sigma}^{\prime} \\
& =\boldsymbol{R}^{\prime} \boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon-\varepsilon_{0}\right)+\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\varepsilon^{\prime}-\varepsilon_{0}^{\prime}\right) \\
& =\boldsymbol{R}^{\prime} \boldsymbol{K}_{\mathrm{SE}}\left(\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime}-\hat{\boldsymbol{e}}_{3}-\varepsilon_{0}\right)+\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\boldsymbol{R}^{\prime^{\top}} \boldsymbol{p}^{\prime}+\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime \prime}-\varepsilon_{0}^{\prime}\right), \\
\boldsymbol{m}^{\prime}+\boldsymbol{p}^{\prime} \times \boldsymbol{n} & =\boldsymbol{R}^{\prime} \boldsymbol{\chi}+\boldsymbol{R} \chi^{\prime}+\boldsymbol{p}^{\prime} \times(\boldsymbol{R} \boldsymbol{\sigma}) \\
& =\boldsymbol{R}^{\prime} \boldsymbol{K}_{\mathrm{BT}}\left(\boldsymbol{\kappa}-\boldsymbol{\kappa}_{0}\right)+\boldsymbol{R} \boldsymbol{K}_{\mathrm{BT}}\left(\boldsymbol{\kappa}^{\prime}-\boldsymbol{\kappa}_{0}^{\prime}\right)+\boldsymbol{p}^{\prime} \times\left(\boldsymbol{R} \boldsymbol{K}_{\mathrm{SE}}\left(\boldsymbol{R}^{\top} \boldsymbol{p}^{\prime}-\hat{\boldsymbol{e}}_{3}-\varepsilon_{0}\right)\right),
\end{aligned}
$$

which we can readily plug into the strong form of the collocation method and solve for the unknown control points $\boldsymbol{P}_{\boldsymbol{p}}$ and $\boldsymbol{P}_{\boldsymbol{q}}$.

## Mixed Isogeometric Collocation Method

Isogeometric Collocated Rod
Due to shear locking (decreasing thickness of a beam), the convergence of the numerical discretization method deteriorates. Thus, a mixed collocation method was developed.
In addition to using NURBS for centerline position $\boldsymbol{p}$ and quaternions $\boldsymbol{q}$, the internal forces and internal moments are also being discretized likewise:

$$
\boldsymbol{n}_{\mathrm{d}}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{n}_{i}=\Pi(s) \boldsymbol{P}_{\boldsymbol{n}}, \quad \boldsymbol{m}(s)=\sum_{i}^{n} \Pi_{i}(s) \boldsymbol{m}_{i}=\boldsymbol{\Pi}(s) \boldsymbol{P}_{\boldsymbol{m}}
$$

This yields the collocated equations at internal collocation points $\tau_{i}, i=2, \ldots, n-1$

$$
\begin{aligned}
\boldsymbol{e}_{n}\left(\tau_{i}\right) & =\boldsymbol{n}_{\mathrm{d}}^{\prime}\left(\tau_{i}\right)+\hat{\boldsymbol{n}}\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{m}\left(\tau_{i}\right) & =\boldsymbol{m}_{\mathrm{d}}^{\prime}\left(\tau_{i}\right)+\boldsymbol{p}_{\mathrm{d}}\left(\tau_{i}\right) \times \boldsymbol{n}_{\mathrm{d}}\left(\tau_{i}\right)+\hat{\boldsymbol{m}}\left(\tau_{i}\right), \\
\boldsymbol{e}_{\boldsymbol{q}}\left(\tau_{i}\right) & =\left\langle\boldsymbol{q}_{\mathrm{d}}\left(\tau_{i}\right), \boldsymbol{q}_{\mathrm{d}}\left(\tau_{i}\right)\right\rangle-1=0, \\
\boldsymbol{e}_{\mathrm{u}} & =\boldsymbol{n}_{\mathrm{d}}\left(\tau_{i}\right)-(\boldsymbol{R} \boldsymbol{\sigma})\left(\tau_{i}\right)=\mathbb{O}, \\
\boldsymbol{e}_{\chi} & =\boldsymbol{m}_{\mathrm{d}}\left(\tau_{i}\right)-(\boldsymbol{R} \boldsymbol{\chi})\left(\tau_{i}\right)=\mathbb{O} .
\end{aligned}
$$

## Primal vs. Mixed Collocation Method [6]

Isogeometric Collocated Rod


Figure: Thickness $t=0.1$, primal formulation ( $\boldsymbol{p}_{\mathrm{d}}, \boldsymbol{q}_{\mathrm{d}}$ ).


Figure: Thickness $t=0.1$, mixed formulation ( $\boldsymbol{p}_{\mathrm{d}}, \boldsymbol{q}_{\mathrm{d}}, \boldsymbol{n}_{\mathrm{d}}, \boldsymbol{m}_{\mathrm{d}}$ ).

## Primal vs. Mixed Collocation Method [6]

Isogeometric Collocated Rod


Figure: Thickness $t=0.01$, primal formulation ( $\boldsymbol{p}_{\mathrm{d}}, \boldsymbol{q}_{\mathrm{d}}$ ).


Figure: Thickness $t=0.01$, mixed formulation ( $\boldsymbol{p}_{\mathrm{d}}, \boldsymbol{q}_{\mathrm{d}}, \boldsymbol{n}_{\mathrm{d}}, \boldsymbol{m}_{\mathrm{d}}$ ).

## Helical Spring Displacement [6]

Isogeometric Collocated Rod


Figure: Initial configuration of helical spring and roll-up.


Figure: End-point displacement when subject to different end forces for different basis functions.

Section 7

## Closing

## Today I Learned

- We can describe the deformation field of a Cosserat rod using NURBS as basis/shape functions
- With isogeometric analysis and collocation method, the ODE is transformed to a system of nonlinear algebraic equations
- These methods have been carefully studied before and validated in numerical applications
- The presented method is a promising alternative to existing discretization methods for Cosserat rods


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## EOF

