END-TO-END DIFFERENTIABLE PHYSICS
FOR LEARNING AND CONTROL

Filipe de Avila Belbute-Peres

Kevin Smith
Kelsey Allen
Joshua Tenenbaum
Zico Kolter

1School of Computer Science, Carnegie Mellon University
2Brain and Cognitive Sciences, Massachusetts Institute of Technology
3Bosch Center for Artificial Intelligence
MOTIVATION

Embed structured physics knowledge as a module in a larger end-to-end system

Requires the physics engine to be differentiable
PREVIOUS WORK

Others have done similar work in developing differentiable physics engines


- Neural network-based: Battaglia et al., 2016; Chang et al., 2016; Lerer et al., 2016.

We formulate a physics engine that provides the analytical gradients in closed form.
A DIFFERENTIABLE PHYSICS ENGINE IN 3 STEPS

1. Express equations of motion as an LCP

Discrete time approximation to Newtonian dynamics

\[ \mathcal{M} \dot{v} = f^{(c)} + f \quad \Rightarrow \quad \mathcal{M}(v_{t+dt} - v_t) = dt f_t^{(c)} + dt f_t \]

Add rigid body constraints to achieve LCP formulation

\[ \mathcal{J}_e \lambda_e = 0 \quad \text{Equality constraints} \]

\[ (\lambda_c, \mathcal{J}_c v + c) \in \mathcal{C} \quad \text{Contact constraints} \]

\[ (\lambda_f, \mathcal{J}_f v + E \gamma) \in \mathcal{C} \quad \text{Friction constraints} \]

\[ (\mu \lambda_c - E^T \lambda_f, \gamma) \in \mathcal{C} \]

where \( \mathcal{C}(a, b) = \{ a \geq 0, b \geq 0, a^T b = 0 \} \)

[e.g. Anitescu and Potra, 1997]
A DIFFERENTIABLE PHYSICS ENGINE IN 3 STEPS

2. Differentiate optimality conditions of LCP

Optimality conditions for LCP can be written compactly as

\[ Mx + A^Ty + G^Tz + q = 0 \]
\[ Ax = 0 \]
\[ Gx + Fz + s = m \]
\[ s \geq 0, \quad z \geq 0, \quad s^Tz \geq 0. \]

Take matrix differentials

\[ dMx + Mdx + dA^Ty + A^Td y + dG^Tz + G^Tdz + dq = 0 \]
\[ dAx + Adx = 0 \]
\[ dz \circ (Gx + Fz - m) + z \circ (dGx + Gdx + dFz + Fdz - dm) = 0 \]

Linear equations in unknowns (dx, dy, dz), simple to solve for desired differentials

[e.g. Magnus and Neudecker, “Matrix differential calculus”, 1988]
A DIFFERENTIABLE PHYSICS ENGINE IN 3 STEPS

3. Efficiently compute backprop

- Since we have already solved the LCP, we can compute the backward pass with just one additional solve based upon the LU-factorization of the LCP matrix.

- We can effectively differentiate through the simulation at no additional cost to just running the simulation itself.
SYSTEM IDENTIFICATION

Learn mass of chain after observing collision
SIMULATION FOR VISUAL DYNAMICS

Predict evolution of simulated billiard balls from visual images

Substantially better performance and data efficiency by integrating physics engine

![Diagram showing simulation process]
MODEL-BASED CONTROL

- Parameters learned from data
- iLQR used for control with the differentiable model

Breakout Reward

- Physics
- Double Q
- Human

Steps

Reward
Integrating structured constraints such as physical simulation into machine learning is a promising direction for more efficient learning.

Poster #38


Thank you!