样条设计文档

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1 Spline 基类

```
using NUM = double;
template <class Type = NUM>
class Spline;
```

包含成员如下:

- 1. **int** N, Size: 样条结点数为 Size, 坐标从 0 到 N;
- 2. std::<vector> X, Y: 输入的样条结点(X_i,Y_i);
- 3. bool _spline_builded: 表示样条是否建立完成;
- 4. std::vector<Poly_n<Type>> splines: 样条,分段多项式形式;
- 5. bool _self_checked: 样条输入是否自检完成;
- 6. void __self_checked__(): 样条自检函数;
- 7. Type operator(const Type &x): 虚函数, 样条求值函数;
- 8. Type get_error_i (const Function<Type>& func, vector<Type>& X)const: 对于点列 X, 原函数 func 计算无穷范数;
- 9. Type get_error_1 (const Function<Type>& func, vector<Type>& X)const: 1 范数;
- 10. Type get_error_2 (const Function<Type>& func, vector<Type>& X)const: 2 范数;
- 11. Type get_midpoint_error (const Function<Type>& func)const: 对于插值区间中点处的误差 向量求无穷范数;
- 12. virtual const std::string to_python (): 虚函数,将样条转化为 python 格式(以分段多项式的形式输出)。

自检函数和构造函数:

```
Spline (const vector<Type> &x, const vector<Type> &y):
    X(x.size()), Y(y.size()), Size(x.size()), N(x.size() - 1),
    _spline_builded(0), splines(x.size() - 1), _self_checked(0) {
    custom_assert(x.size() == y.size(), "Spline: Input X, Y have different length.");
    custom_assert(x.size() >= 2, "Spline: Input shall not be too short.");
    X = x; Y = y;
}
bool _self_checked{};
void _self_checked{};
void _self_check_() {
    custom_assert(is_sorted(X.begin(), X.end()), "Spline: Input points not be sorted by X-coordinates.");
    custom_assert(X.end() == unique(X.begin(), X.end()), "Spline: Input points X-coordinates duplicate.");
}
```

2 ppForm Spline 类

```
template < class Type, int Order > class ppForm_Spline : public Spline < Type > 包含成员如下:

1. void buildLinearSpline(): 建立线性样条;

2. void buildCubicSpline(): 建立三次样条;

3. void build(): 建立样条接口;
构造方法为直接调用基类构造:

ppForm_Spline(const vector < Type > &x, const vector < Type > &y) : Spline < Type > (x, y) {}
```

求值函数,找到所在的分段多项式,调用多项式求点值:

```
Type operator() (const Type &x) const {
    // find which interval x lies in.
    custom_assert(this->_spline_builded, "ppForm Spline : Spline have not been built yet."
    );
    custom_assert(x >= X[0]-1e-10 && x <= X.back()+1e-10, "ppForm Spline : Input x is out
        of range.");
    auto getValue = [&](int id, const Type& x) -> Type {
        return splines[id](x - X[id]);
    };
    if(x >= X[N]) return Y[N];
    return getValue(upper_bound(X.begin(), X.end(), x) - X.begin() - 1, x);
}
```

样条求解部分(目前只实现了1次和3次):

```
/************ begin Linear Spline ************/
 void buildLinearSpline() { // build straightly
     for(int i = 0; i < N; ++i) {</pre>
         splines[i] = Poly_n < Type > (vector < Type > ({Y[i], (Y[i+1]-Y[i])/(X[i+1]-X[i])}));
 }
  /************ end Linear Spline ************/
 /************ begin Cubic Spline ************/
  void buildCubicSpline(Cubic_Spline_Condition<Type, Nature> cond, Vec<Type> &x,
Vec<Type> &y, Vec<Type> &z, Vec<Type> &b, const vector<vector<Type>>& dd,
const vector<Type> &lambda, const vector<Type> &mu) {
     // 构造三对角矩阵和右端项
     b[0] = 0; b[N] = 0; y[0] = y[N] = 1;
 for(int i = 1; i < N; ++i) b[i] = 6*dd[1][i];</pre>
 for(int i = 1; i < N; ++i) y[i] = 2;</pre>
 for(int i = 1; i < N; ++i) x[i] = lambda[i]; x[0] = 0;</pre>
 for(int i = 1; i < N; ++i) z[i-1] = mu[i]; z[N-1] = 0;</pre>
 void buildCubicSpline(Cubic_Spline_Condition<Type, Complete> cond, Vec<Type> &x,
Vec<Type> &y, Vec<Type> &z, Vec<Type> &b, const vector<vector<Type>>& dd,
const vector<Type> &lambda, const vector<Type> &mu) {
```

```
// 构造三对角矩阵和右端项
     b[0] = 6*(cond.sa - dd[0][0]) / (X[0] - X[1]);
 b[N] = 6*(cond.sb - dd[0][N-1]) / (X[N] - X[N - 1]);
  for(int i = 1; i < N; ++i) b[i] = 6*dd[1][i];</pre>
 for(int i = 0; i <= N; ++i) y[i] = 2;</pre>
 for(int i = 1; i < N; ++i) x[i] = lambda[i]; x[0] = 1;</pre>
 for(int i = 1; i < N; ++i) z[i-1] = mu[i]; z[N-1] = 1;</pre>
 }
 void buildCubicSpline(Cubic_Spline_Condition<Type, Second_Derivatives> cond, Vec<Type> &x,
Vec<Type> &y, Vec<Type> &z, Vec<Type> &b, const vector<vector<Type>>& dd,
const vector<Type> &lambda, const vector<Type> &mu) {
     // 构造三对角矩阵和右端项
     b[0] = cond.sa; b[N] = cond.sb; y[0] = y[N] = 1;
 for(int i = 1; i < N; ++i) b[i] = 6*dd[1][i];</pre>
 for(int i = 1; i < N; ++i) y[i] = 2;</pre>
 for(int i = 1; i < N; ++i) x[i] = lambda[i]; x[0] = 0;</pre>
 for(int i = 1; i < N; ++i) z[i-1] = mu[i]; z[N-1] = 0;</pre>
  /************ end Cubic Spline ************/
 void build() {
     if(this->_spline_builded) { return; }
     if(!this->_self_checked) { this->_self_check__(); this->_self_checked = 1; }
      if(Order == 1) buildLinearSpline();
     else { std::cerr << "ppForm_Spline: build() not implemented.\n"; return; }</pre>
     this->_spline_builded = 1;
 }
 template <Cubic_Spline_Type cType>
  void build(Cubic_Spline_Condition<Type, cType> cond) {
      if(this->_spline_builded) { return; }
     if(!this->_self_checked) { this->_self_check__(); this->_self_checked = 1; }
     if(Order == 3) {
   // divided differences calculate
   vector<vector<Type>> dd(2);
   dd[0].resize(N + 1); dd[1].resize(N + 1);
   for(int i = 0; i < N; ++i) dd[0][i] = (Y[i] - Y[i+1]) / (X[i] - X[i+1]);
   for(int i = 1; i < N; ++i) dd[1][i] = (dd[0][i] - dd[0][i-1]) / (X[i+1] - X[i-1]);
   // lambda & mu
   vector<Type> lambda(N), mu(N);
    for(int i = 1; i < N; ++i) lambda[i] = (X[i] - X[i-1]) / (X[i + 1] - X[i - 1]),
                     mu[i] = (X[i+1] - X[i]) / (X[i+1] - X[i-1]);
   // construct linear system Ax = b
   Vec<Type> x(N), y(N+1), z(N), b(N+1);
   buildCubicSpline(cond, x, y, z, b, dd, lambda, mu);
   Vec < Type > M = Thomas(y, z, x, b);
   Vec<Type> m(M.Size());
   // calculate m
```

3 BForm Spline 类

```
template <class Type, int Order>
class B_Spline : public Spline<Type>
```

包含成员如下:

- 1. vector<Type> a, t: B 样条系数, B 样条基函数系数和延拓后的所有点(共 N+Order+Order+1 个)。
- 2. **int** offset: 真实坐标为 [-offset, N];
- 3. bool _calculate_ppForm: 是否已经将样条转化为分段多项式形式保存在 splines 中;
- 4. bool _B_Spline_Base_build: 是否已经建立完成所有 B 样条基函数;
- 5. Type T(int i)const: 返回真实的 t_i , $i = -offset + 1, \dots, N$;
- 6. class B_Spline_Base: B 样条基函数类,支持加,乘多项式,数乘,求高阶导等运算,本质是维护相关分段多项式;
- 7. vector<vector<B_Spline_Base>>: B 样条基函数。
- 8. void build_B_Spline(): 递推建立样条基函数;
- 9. const B_Spline_Base get_B_Spline(int I, int n)const: 返回真实下标的 B_n^n ;
- 10. void build(): 建立B样条函数。

构造函数:

求值函数,找到支撑集包含该点的所有基函数,求值并相加:

```
Type operator() (const Type &x) const {
  custom_assert(this->_spline_builded, "B Spline : Spline have not been built yet.");
    custom_assert(x >= X[0] - 1e-10 && x <= X.back() + 1e-10, "B Spline : Input x is out
        of range.");
  if(x >= X.back()) return Y.back();
  if(x <= X[0]) return Y[0];
  Type ret = 0;
  int pos = upper_bound(t.begin(), t.end(), x) - t.begin() - 1 - offset;
  for(int i = max(0, pos); i <= pos + Order && i < N + Order; ++i)
    ret += a[i] * get_B_Spline(i-offset+1, Order)(pos, x);
  return ret;
}</pre>
```

B 样条基函数的递推计算:

```
void build_B_Spline() {
    B_Spline_Base_store.resize(N+offset+offset+1);
    for(int i = -offset+1; i <= N+offset; ++i) {
        B_Spline_Base_store[i+offset].resize(Order+1);
        B_Spline_Base_store[i+offset][0] = B_Spline_Base(i);
}

for(int j = 1; j <= Order; ++j)
for(int i = -offset+1; i <= N+offset-j; ++i) {
        B_Spline_Base_store[i+offset][j] =
        B_Spline_Base_store[i+offset][j-1] * (Poly_n<Type>(vector<Type>{-T(i-1), 1}) / (T(i+j-1)-T(i-1)))
        + B_Spline_Base_store[i+1+offset][j-1] * (Poly_n<Type>(vector<Type>{T(i+j), -1}) / (T(i+j)-T(i)));
}
_B_Spline_Base_build = 1;
}
```

B 样条求解过程:

```
void build(vector<tuple<bool, int, Type>> bc= vector<tuple<bool, int, Type>>(0)) {
    if(this->_spline_builded) { return; }
    if(!this->_self_checked) { this->_self_check__(); this->_self_checked = 1; }
if(bc.size() < Order - 1) {</pre>
  std::cerr << "B Spline : Too few extra conditions.\n";</pre>
  return;
}
sort(bc.begin(), bc.end());
Mat<Type> A(N+Order, N+Order); Vec<Type> b(N+Order);
for(int i = 0; i <= N; ++i) b[i] = Y[i];</pre>
   // 点值条件
for(int j = 0; j <= N; ++j){</pre>
  for(int i = j-offset+1; i <= j; ++i) {</pre>
    A[j][i+offset-1] += get_B_Spline(i, Order)(j, T(j));
  }
}
  // 额外边值条件
```

```
for(int i = 0, j = N+1; i < Order-1; ++i, ++j) {</pre>
  if(i < Order-2 && get<0>(bc[i]) == get<0>(bc[i+1]) &&
    get<1>(bc[i]) == get<1>(bc[i+1])) {
      \verb|std::cerr| << "B Spline": extra condition not satisfiable.\n";\\
      return:
    }
  else if (get<1>(bc[i]) <= 0 && get<1>(bc[i]) > Order){
    std::cerr << "B Spline : extra condition not satisfiable.\n";</pre>
    return;
  }
  else {
    b[j]= get<2>(bc[i]);
    int nd = get<1>(bc[i]);
   if(get<0>(bc[i])) { // right bounder
      for(int k = 0; k < Order; ++k)</pre>
        A[j][N-k+offset-1] \ += \ (get_B_Spline(N-k,\ Order).Derivative(nd))(N,\ T(N));
    } else { // left bounder
      for(int k = 0; k < Order; ++k)</pre>
        A[j][k] += (get_B_Spline(k-Order+1, Order).Derivative(nd))(0, T(0));
    }
 }
}
    // 利用 linear.hpp 中的高斯消元函数
a = Gauss_elimination(A, b).val;
    this->_spline_builded = 1;
```

转化为 ppForm 形式:

```
B_Spline_Base ret = a[0] * get_B_Spline(-offset+1, Order);
for(int i = -offset+2; i <= N; ++i) {
   ret = ret + a[i+offset-1] * get_B_Spline(i, Order);
}
auto all_splines = ret.f;
for(int i = 0; i < N; ++i) splines[i] = all_splines[i + Order];
_calculate_ppForm = 1;</pre>
```

4 Cardinal B Spline 类

```
template <class Type, int Order>
class Cardinal_B_Spline : public Spline<Type>
包含成员如下:
1. vector<Type> a: B 样条系数。
```

Type d, L, R: 样条左右边界,结点间隔;
 bool _calculate_ppForm: 是否已经将样条转化为分段多项式形式保存在 splines 中;
 void buildLinearSpline():建立线性样条;
 void buildCubicSpline(...):建立三次样条;
 void build(): 样条建立接口;

- 7. class Cardinal_B_Spline_Base: B 样条基函数类,支持加,乘多项式,数乘,平移变换,伸缩变换等运算,本质是维护相关分段多项式;
- 8. vector<Cardinal_B_Spline_Base>: B 样条基函数。
- 9. const Cardinal_B_Spline_Base get_B_Spline(int i, int n)const: 返回真实下标的 $B_{t_l}^n$; 构造函数:

```
Cardinal_B_Spline(const Type &_L, const Type& _R, const int &_n, const vector<Type>& y) :L(_L),R(_R),d((_R-_L)/(_n-1)),
Spline<Type>(evenspace<Type>(_L, _R, _n), y), _calculate_ppForm(0), a(_n-1+Order){}
// evenspace 用于得到等间隔点列
```

求值函数:

```
Type operator() (const Type &x) const {
  custom_assert(this->_spline_builded, "Cardinal B Spline : Spline have not been built yet."
    );
    custom_assert(x >= X[0]-1e-10 && x <= X.back()+1e-10, "Cardinal B Spline : Input x is
    out of range.");
Type ret = 0;
int pos = (int)((x - L) / d);

for(int j = max(-Order+1, pos-Order+1); j <= min(N, pos+1); ++j) {
    ret += a[j+Order-1]*get_B_Spline(j, Order)((x-L)/d);
}
return ret;
}</pre>
```

Cardinal B 样条基函数计算,因为具有平移不变性,所以不需要多每个下标都求解。

```
const Cardinal_B_Spline_Base get_B_Spline(int i, int n) const {
    static vector<Cardinal_B_Spline_Base> Cardinal_B_Spline_Base_store = {
        Cardinal_B_Spline_Base(0)};
    if (n < Cardinal_B_Spline_Base_store.size()) return Cardinal_B_Spline_Base_store[n].shift(
        i);
    for(int nn = Cardinal_B_Spline_Base_store.size(); nn <= n; ++nn) {
        Cardinal_B_Spline_Base_store.push_back(
        Cardinal_B_Spline_Base_store[nn-1] * (Poly_n<Type>(vector<Type>({1./nn,1./nn}))) +
        Cardinal_B_Spline_Base_store[nn-1].shift(1)*(Poly_n<Type>(vector<Type>({1,-1./nn}))));
    }
    return Cardinal_B_Spline_Base_store[n].shift(i);
}
```

样条建立过程:

```
y[0] = y[N] = 6; for (int i = 1; i < N; ++i) y[i] = 4;
for(int i = 0; i <= N; ++i) b[i] = 6*Y[i];</pre>
auto _a = Thomas(y, z, x, b).val;
for(int i = 1; i <= N+1; ++i) a[i] = _a[i-1];</pre>
a[0] = 2*a[1]-a[2]; a[N+2] = 2*a[N+1]-a[N];
void buildCubicSpline(Cubic_Spline_Condition<Type, Complete> cond) {
Vec<Type> x(N), y(N+1), z(N), b(N+1);
    for(int i = 0; i < N; ++i) x[i] = 1;</pre>
for(int i = 0; i < N; ++i) z[i] = 1;</pre>
y[0] = y[N] = 2; for(int i = 1; i < N; ++i) y[i] = 4;
for(int i = 1; i < N; ++i) b[i] = 6*Y[i];</pre>
b[0] = 3*Y[0] + 1/(d)*cond.sa;
b[N] = 3*Y[N] - 1/(d)*cond.sb;
auto _a = Thomas(y, z, x, b).val;
for(int i = 1; i <= N+1; ++i) a[i] = _a[i-1];</pre>
a[0] = a[2] - 2/d*cond.sa;
a[N+2] = a[N] + 2/d*cond.sb;
void buildCubicSpline(Cubic_Spline_Condition<Type, Second_Derivatives> cond) {
Vec<Type> x(N), y(N+1), z(N), b(N+1);
    for(int i = 1; i < N; ++i) x[i] = 1; x[0] = 0;
for(int i = 0; i < N-1; ++i) z[i] = 1; z[N-1] = 0;</pre>
y[0] = y[N] = 6; for(int i = 1; i < N; ++i) y[i] = 4;
for(int i = 0; i <= N; ++i) b[i] = 6*Y[i];</pre>
b[0] = 1/(d*d)*cond.sa;
b[N] = 1/(d*d)*cond.sb;
auto _a = Thomas(y, z, x, b).val;
for(int i = 1; i <= N+1; ++i) a[i] = _a[i-1];
a[0] = 2*a[1]-a[2]+1/(d*d)*cond.sa; a[N+2] = 2*a[N+1]-a[N]+1/(d*d)*cond.sb;
/************ end Cubic Spline ***********/
void build() {
    if(this->_spline_builded) { return; }
    if(!this->_self_checked) { this->_self_check__(); this->_self_checked = 1; }
    if(Order == 1) buildLinearSpline();
    else { std::cerr << "B Spline: build() not implemented.\n"; return; }</pre>
    this->_spline_builded = 1;
}
template <Cubic_Spline_Type cType>
void build(Cubic_Spline_Condition<Type, cType> cond) {
    if(this->_spline_builded) { return; }
    if(!this->_self_checked) { this->_self_check__(); this->_self_checked = 1; }
    if(Order == 3) {
  // construct linear system Ax = b
  buildCubicSpline(cond);
    else { std::cerr << "Cardinal_B_Spline: build() not implemented.\n"; return; }</pre>
    this->_spline_builded = 1;
}
```

转化为 ppForm 格式:

```
Cardinal_B_Spline_Base ret = a[0] * get_B_Spline(-Order+1, Order);
for(int i = -Order+2; i <= N; ++i) {
    ret = ret + a[i+Order-1] * get_B_Spline(i, Order);
}
auto all_splines = ret.changescale(d).shift(L);
for(int i = 0; i < N; ++i) splines[i] = all_splines.f[i + Order];
_calculate_ppForm = 1;</pre>
```

5 Quadratic Cardinal Spline 类

由于 Quadratic Cardinal Spline 的插值逻辑与别的样条很不一样,因此考虑单独设计。

```
template <class Type>
class Quadratic_Cardinal_B_Spline : public Spline<Type>
```

包含成员如下:

- 1. **int** L, R, n: 样条左右端点, 左右端点距离;
- 2. vector<Type> a: B 样条系数;
- 3. Type B(int i, Type x): 得到 $B_i^2(x)$;
- 4. Poly_n<Type> getB(int seg/*0, 1, 2*/, int i): 获得 B_i^2 第 seg 段多项式。构造函数:

```
Quadratic_Cardinal_B_Spline(const int& x0, const int& _n, const vector<Type>& f, const
      Type& f0, const Type& fn)
: L(x0), R(x0 + _n), n(_n), _calculate_ppForm(0) {
 this->X.resize(n+1);
 for(int i = 0; i <= n; ++i) this->X[i] = L + i;
 Vec<Type> x(n), y(n-1), z(n-1), b(n);
 for (int i = 1; i < n-1; ++i) {</pre>
   x[i] = 6; y[i-1] = 1;
   z[i] = 1; b[i] = 8 * f[i];
 x[0] = 5, z[0] = 1, b[0] = 8 * f[0] - 2 * f0;
 x[n-1] = 5, y[n-2] = 1, b[n-1] = 8 * f[n-1] - 2 * fn;
 vector<Type> t = Thomas(x, y, z, b).val;
 a.resize(n+2);
 for (int i = 0; i < n; ++ i) a[i+1] = t[i];</pre>
 a[0] = 2 * f0 - a[1];
 a[n+1] = 2 * fn - a[n];
 this->_spline_builded = 1;
```

求值函数:

```
Type operator() (const Type& x) const {
  custom_assert(x >= L-1e-10 && x <= R+1e-10, "Quadratic_Cardinal_B_Spline : Input x out of
      range.");
  int i = floor(x);
  Type res = 0;
  if(i-1 >= L-1 && i-1 <= R) res += a[i-1-L+1] * B(i-1, x);
  if(i >= L-1 && i <= R) res += a[i -L+1] * B(i , x);
  if(i+1 >= L-1 && i+1 <= R) res += a[i+1-L+1] * B(i+1, x);
  return res;</pre>
```

```
转化为 ppForm 格式:

splines.resize(n);
for(int i = 0; i < n; ++i) for(int j = i; j <= i + 2; ++j) {
    splines[i] += getB(2-j+i, j-1+L) * a[j];
}
_calculate_ppForm = 1;

外部接口:

template <class Type>
Quadratic_Cardinal_B_Spline<Type>
Quadratic_Cardinal_B_Spline_Interpolation(const Function<Type>& f, const int& l, const int & n) {
    vector<Type> y(n);
    for(int i = 0; i < n; ++ i) y[i] = f(1+i+0.5);
    Type f0 = f(1), fn = f(1+n);
```

return Quadratic_Cardinal_B_Spline < Type > (1, n, y, f0, fn);

6 Curve fitting 类

}

```
class Curve_fitting_Order3 { // Here I use B_spline
B_Spline < NUM, 3> x, y; // x 与 y 分别建立样条。
 public:
   _t, _y) {}
   void buildNature() {
     x.build({{0, 2, 0}, {1, 2, 0}});
     y.build({{0, 2, 0}, {1, 2, 0}});
   void buildComplete(NUM xa, NUM xb, NUM ya, NUM yb) {
     x.build({{0, 1, xa}, {1, 1, xb}});
     y.build({{0, 1, ya}, {1, 1, yb}});
   void buildSecondDerivatives(NUM xa, NUM xb, NUM ya, NUM yb) {
     x.build({{0, 2, xa}, {1, 2, xb}});
     y.build({{0, 2, ya}, {1, 2, yb}});
   }
   const std::string to_python () {
        return "X = " + x.to_python() + "\nY = " + y.to_python();
     }
 };
```

参考文献

[1] 张庆海. "Notes on Numerical Analysis and Numerical Methods for Differential Equations". In: (2023).