CENG 216 - NUMERICAL COMPUTATION

INTERPOLATION - PART II

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İzmir Institute of Technology

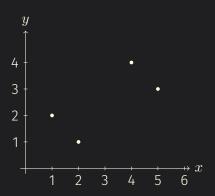
SLIDE CREDITS

Slides are based on material from the main textbook:

"Numerical Analysis", The new international edition, 2ed, by Timothy Sauer

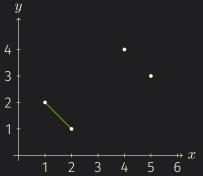
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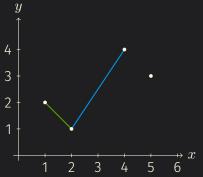
The simplest is to use line segments for interpolating between two consecutive data points \rightarrow linear spline



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 on [1, 2]

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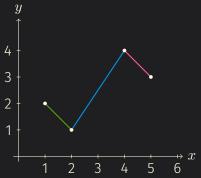


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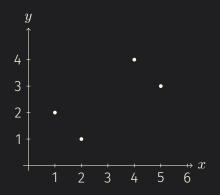


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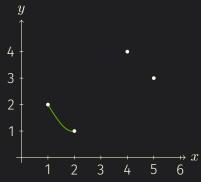
$$S_3(x) = 4 - (x - 4)$$
 on [4,5]

To ensure smoothness of the curve, we can use a higher order curve for each interval.



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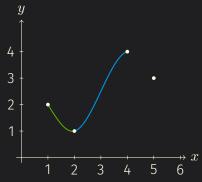
Use polynomials of degree three \rightarrow cubic spline



$$S_1(x) = 2 - \frac{13}{8}(x-1) + 0(x-1)^2 + \frac{5}{8}(x-1)^3$$
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To ensure smoothness of the curve, we can use a higher order curve for each interval.

Use polynomials of degree three \rightarrow cubic spline

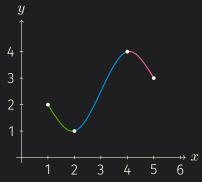


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$$\begin{split} S_2(x) &= a_2 + b_2(x-x_2) + c_2(x-x_2)^2 + d_2(x-x_2)^3 \quad \text{on } [x_2,x_3] \\ &\vdots \\ S_{n-1}(x) &= a_{n-1} + b_{n-1}(x-x_{n-1}) \\ &\quad + c_{n-1}(x-x_{n-1})^2 + d_{n-1}(x-x_{n-1})^3 \quad \quad \text{on } [x_{n-1},x_n]. \end{split}$$

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Total number of unknowns $\rightarrow 4 \times (n-1) = 4n-4$

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 and $S_i(x_{i+1}) = y_{i+1}$ for $i = 1, ..., n-1$.

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- Use Property II to get n-2 constraints.

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- We are missing 2 constraints.

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 on $[x_1, x_2]$

$$\begin{split} S_1(x) &= y_1 + b_1(x-x_1) + c_1(x-x_1)^2 + d_1(x-x_1)^3 & \text{ on } [x_1,x_2] \\ S_2(x) &= y_2 + b_2(x-x_2) + c_2(x-x_2)^2 + d_2(x-x_2)^3 & \text{ on } [x_2,x_3] \\ & \vdots \\ S_{n-1}(x) &= y_{n-1} + b_{n-1}(x-x_{n-1}) \\ & + c_{n-1}(x-x_{n-1})^2 + d_{n-1}(x-x_{n-1})^3 & \text{ on } [x_{n-1},x_n]. \end{split}$$

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Prop. IVa: $S''_1(x_1) = 0$ and $S''_{n-1}(x_n) = 0$ (Natural Spline)

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of unknowns \rightarrow \leftarrow # of constraints

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of unknowns $\rightarrow 3n-3$ \leftarrow # of constraints

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of unknowns $\rightarrow 3n - 3 = 3n - 5 + 2 \leftarrow \#$ of constraints

$$n-1$$
 constraints from **Property I** $\left\{ egin{align*} y_2 &= S_1(x_2) \\ &dots \\ y_n &= S_{n-1}(x_n) \end{array} \right.$

$$n-1 \text{ constraints from Property I} \begin{cases} y_2 = S_1(x_2) \\ \vdots \\ y_n = S_{n-1}(x_n) \end{cases}$$

$$\downarrow$$

$$(\bigstar) \begin{cases} y_2 = y_1 + b_1(x_2 - x_1) + c_1(x_2 - x_1)^2 + d_1(x_2 - x_1)^3 \\ \vdots \\ y_n = y_{n-1} + b_{n-1}(x_n - x_{n-1}) \\ + c_{n-1}(x_n - x_{n-1})^2 + d_{n-1}(x_n - x_{n-1})^3 \end{cases}$$

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Note that equations in (\bigstar) are linear in the 3n-3 unknowns $b_1, \ldots, b_{n-1}, c_1, \ldots, c_{n-1}, d_1, \ldots, d_{n-1}$.

$$n-2$$
 constraints from **Property II**
$$\begin{cases} 0=S_1'(x_2)-S_2'(x_2) \\ \vdots \\ 0=S_{n-2}'(x_{n-1})-S_{n-1}'(x_{n-1}) \end{cases}$$

$$n-2 \text{ constraints from Property II} \begin{cases} 0 = S_1'(x_2) - S_2'(x_2) \\ \vdots \\ 0 = S_{n-2}'(x_{n-1}) - S_{n-1}'(x_{n-1}) \end{cases}$$

$$\downarrow$$

$$(\star\star) \begin{cases} 0 = b_1 + 2c_1(x_2 - x_1) + 3d_1(x_2 - x_1)^2 - b_2 \\ \vdots \\ 0 = b_{n-2} + 2c_{n-2}(x_{n-1} - x_{n-2}) \\ + 3d_{n-2}(x_{n-1} - x_{n-2})^2 - b_{n-1} \end{cases}$$

$$n-2 \text{ constraints from Property III} \begin{cases} 0 = S_1''(x_2) - S_2''(x_2) \\ \vdots \\ 0 = S_{n-2}''(x_{n-1}) - S_{n-1}''(x_{n-1}) \end{cases}$$

$$n-2 \text{ constraints from Property III} \begin{cases} 0 = S_1''(x_2) - S_2''(x_2) \\ \vdots \\ 0 = S_{n-2}''(x_{n-1}) - S_{n-1}''(x_{n-1}) \end{cases}$$

$$\downarrow \qquad \qquad \downarrow$$

$$(\star \star \star) \begin{cases} 0 = 2c_1 + 6d_1(x_2 - x_1) - 2c_2 \\ \vdots \\ 0 = 2c_{n-2} + 6d_{n-2}(x_{n-1} - x_{n-2}) - 2c_{n-1} \end{cases}$$

$$(\bigstar) \left\{ y_{i+1} = y_i + b_i(x_{i+1} - x_i) + c_i(x_{i+1} - x_i)^2 + d_i(x_{i+1} - x_i)^3 \right.$$
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$$(\bigstar \bigstar \bigstar) \left\{ \begin{aligned} 0 &= 2c_i + 6d_i \delta_i - 2c_{i+1} \\ d_i &= \frac{c_{i+1} - c_i}{3\delta_i} \end{aligned} \right.$$

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$$(\bigstar \bigstar \bigstar) \left\{ \begin{aligned} 0 &= 2c_i + 6d_i \delta_i - 2c_{i+1} \\ d_i &= \frac{c_{i+1} - c_i}{3\delta_i} \end{aligned} \right.$$

$$(\bigstar) \left\{ \begin{aligned} \Delta_i &= b_i \delta_i + c_i \delta_i^2 + d_i \delta_i^3 \end{aligned} \right.$$

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$$(\bigstar) \& (\bigstar \bigstar \bigstar) \begin{cases} b_i = \frac{\Delta_i}{\delta_i} - \frac{\delta_i}{3} (2c_i + c_{i+1}) \\ d_i = \frac{c_{i+1} - c_i}{3\delta_i} \end{cases}$$

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$$\left\{ -\left\{ \frac{\Delta_{i+1}}{\delta_{i+1}} - \frac{\delta_{i+1}}{3} \left(2c_{i+1} + c_{i+2} \right) \right\}$$

$$(\star) \& (\star \star \star) \begin{cases} b_{i} = \frac{\Delta_{i}}{\delta_{i}} - \frac{\delta_{i}}{3} (2c_{i} + c_{i+1}) \\ d_{i} = \frac{c_{i+1} - c_{i}}{3\delta_{i}} \end{cases}$$

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$$\begin{pmatrix} 0 = \frac{\Delta_{i}}{\delta_{i}} - \frac{\delta_{i}}{3} (2c_{i} + c_{i+1}) + 2c_{i}\delta_{i} + (c_{i+1} - c_{i}) \delta_{i} \\ - \begin{cases} \frac{\Delta_{i+1}}{\delta_{i+1}} - \frac{\delta_{i+1}}{3} (2c_{i+1} + c_{i+2}) \end{cases}$$

$$0 = \delta_{i}c_{i} + 2 (\delta_{i} + \delta_{i+1}) c_{i+1} + \delta_{i+1}c_{i+2} \\ - 3 \begin{cases} \frac{\Delta_{i+1}}{\delta_{i+1}} - \frac{\Delta_{i}}{\delta_{i}} \end{cases}$$

We have, for $i = 1, \ldots, n-2$:

$$(\bigstar) - (\bigstar \bigstar \bigstar) \left\{ \delta_i c_i + 2 \left(\delta_i + \delta_{i+1} \right) c_{i+1} + \delta_{i+1} c_{i+2} = 3 \left\{ \frac{\Delta_{i+1}}{\delta_{i+1}} - \frac{\Delta_i}{\delta_i} \right\} \right\}$$

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$$\delta_1 c_1 + 2 (\delta_1 + \delta_2) c_2 + \delta_2 c_3 = 3 \left\{ \frac{\Delta_2}{\delta_2} - \frac{\Delta_1}{\delta_1} \right\}$$
:

$$\delta_{n-2}c_{n-2} + 2\left(\delta_{n-2} + \delta_{n-1}\right)c_{n-1} + \delta_{n-1}c_n = 3\left\{\frac{\Delta_{n-1}}{\delta_{n-1}} - \frac{\Delta_{n-2}}{\delta_{n-2}}\right\}$$

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2 constraints from Property IVa $\begin{cases} S_1''(x_1) = 0 \implies c_1 = 0 \\ S_{n-1}''(x_n) = 0 \implies c_n = 0 \end{cases}$

$$c_{1} = 0$$

$$\delta_{1}c_{1} + 2(\delta_{1} + \delta_{2})c_{2} + \delta_{2}c_{3} = 3\left\{\frac{\Delta_{2}}{\delta_{2}} - \frac{\Delta_{1}}{\delta_{1}}\right\}$$

$$\vdots$$

$$\delta_{n-2}c_{n-2} + 2(\delta_{n-2} + \delta_{n-1})c_{n-1} + \delta_{n-1}c_{n} = 3\left\{\frac{\Delta_{n-1}}{\delta_{n-1}} - \frac{\Delta_{n-2}}{\delta_{n-2}}\right\}$$

$$c_{n} = 0$$

$$\begin{bmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & 0 \\ \delta_1 & 2(\delta_1 + \delta_2) & \delta_2 & \cdots & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \delta_{n-2} & 2(\delta_{n-2} + \delta_{n-1}) & \delta_{n-1} \\ 0 & 0 & 0 & \cdots & 0 & 0 & \cdots \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_{n-1} \\ c_n \end{bmatrix} = \begin{bmatrix} 3\left(\frac{\Delta_2}{\delta_2} - \frac{\Delta_1}{\delta_1}\right) \\ \vdots \\ 3\left(\frac{\Delta_{n-1}}{\delta_{n-1}} - \frac{\Delta_{n-2}}{\delta_{n-2}}\right) \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & 0 \\ \delta_1 & 2(\delta_1 + \delta_2) & \delta_2 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots \\ 0 & 0 & 0 & \cdots & \delta_{n-2} & 2(\delta_{n-2} + \delta_{n-1}) & \delta_{n-1} \\ 0 & 0 & 0 & \cdots & 0 & 0 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_{n-1} \end{bmatrix} = \begin{bmatrix} 3\left(\frac{\Delta_2}{\delta_2} - \frac{\Delta_1}{\delta_1}\right) \\ \vdots \\ 3\left(\frac{\Delta_{n-1}}{\delta_{n-1}} - \frac{\Delta_{n-2}}{\delta_{n-2}}\right) \end{bmatrix}$$

Solve the above system for c_1, \ldots, c_n and use the formulas below to get b_i and d_i for $i = 1, \ldots, n-1$:

$$b_i = \frac{\Delta_i}{\delta_i} - \frac{\delta_i}{3} (2c_i + c_{i+1})$$
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Find the natural cubic spline through (0,3),(1,-2), and (2,1).

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$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 4 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 24 \\ 0 \end{bmatrix}$$

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$$S_1(x) = 3 - 7x + 0x^2 + 2x^3$$
 on $[0, 1]$
 $S_2(x) = -2 - 1(x - 1) + 6(x - 1)^2 - 2(x - 1)^3$ on $[1, 2]$

Prop. IVa:
$$S_1''(x_1) = 0$$
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Prop. IVd: d_1 = d_{n-1} = 0
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Prop. IVd: d_1=d_{n-1}=0
```

Prop. IVe: $d_1 = d_2$ and $d_{n-2} = d_{n-1}$

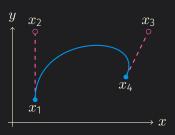
Bezier Curves

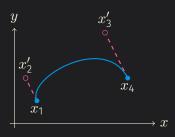
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END POINTS AND CONTROL POINTS

- Cubic splines lets us control the points that the curve pass through. It is difficult to control the general shape of the curve.
- A Cubic Bézier Curve passes through two given points (start and end points) and its shape is influenced by two control points, which it does not pass through.





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- Characters in animated movies are modelled using similar ideas and animated across frames using interpolation by parametric curves.





PARAMETRIC CURVES

Given end points $(x_1, y_1), (x_4, y_4)$ and control points $(x_2, y_2), (x_3, y_3)$, the Bézier curve is defined for the parameter $0 \le t \le 1$ by

$$x(t) = x_1 + b_x t + c_x t^2 + d_x t^3$$

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$$b_x = 3(x_2 - x_1),$$
 $c_x = 3(x_3 - x_2) - b_x,$ $d_x = x_4 - x_1 - b_x - c_x$
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$$b_x = 3(x_2 - x_1), \quad c_x = 3(x_3 - x_2) - b_x, \quad d_x = x_4 - x_1 - b_x - c_x$$

 $b_y = 3(y_2 - y_1), \quad c_y = 3(y_3 - y_2) - b_y, \quad d_y = y_4 - y_1 - b_y - c_y$

Note that
$$x(0) = x_1$$
, $x(1) = x_4$, and $x'(0) = 3(x_2 - x_1)$, $x'(1) = 3(x_4 - x_3)$.

Find the Bézier curve (x(t), y(t)) through the points (1, 1) and (2, 2) with control points (1, 3) and (3, 3).

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