

Workshop 9

Owen Miller, Perry Deng, Clarrisa Xue

```

• @enum Methods begin
•     natural
•     adjusted
•     clamped
•     paraterm
•     notaknot
• end

```

I. Code: Splines

cubic_splines (generic function with 2 methods)

```

• function cubic_splines(inter_points, method, slopes=nothing)
•     n, _ = size(inter_points)
•
•     xs = inter_points[:, 1]
•     ys = inter_points[:, 2]
•
•
•     matrix = zeros(n, n)
•     RHS = zeros(1, n)'
•
•
•     for i in 2:(n-1)
•         RHS[i] = 6.0 * (((ys[i+1] - ys[i]) / (xs[i+1] - xs[i])) - ((ys[i] - ys[i-1]) / (xs[i] - xs[i-1]))))
•
•         for j in 1:n
•             if j == i-1
•                 matrix[i, j] += (xs[i] - xs[i-1])
•             elseif j == i
•                 matrix[i, j] += 2.0 * (xs[i+1] - xs[i-1])
•             elseif j == i+1
•                 matrix[i, j] += (xs[i+1] - xs[i])
•             end
•         end
•     end
•
•     # Natural Spline Boundary Conditions
•     if method == natural
•         matrix[1, 1] = 1.0
•         RHS[1] = 0.0
•         matrix[n, n] = 1.0
•         RHS[n] = 0.0
•     elseif method == adjusted
•         matrix[1, 1] = 1.0
•         RHS[1] = slopes[1]
•         matrix[n, n] = 1.0
•         RHS[n] = slopes[2]
•     elseif method == clamped

```

2/7

$$\int_{x_j}^{x_{j+1}} y_{spline}(x)dx = \int_{x_j}^{x_{j+1}} Ay_j dx + \int_{x_j}^{x_{j+1}} By_{j+1} dx + \int_{x_j}^{x_{j+1}} Cy_j'' dx + \int_{x_j}^{x_{j+1}} Dy_{j+1}'' dx$$

After splitting the integral apart we can solve each piece:

$$\int_{x_j}^{x_{j+1}} Ay_j dx = \int_{x_j}^{x_{j+1}} \left(\frac{x_{j+1} - x}{x_{j+1} - x_j} \right) y_j dx = y_j \left(\frac{x_{j+1} - x_j}{2} \right)$$

$$\int_{x_j}^{x_{j+1}} By_{j+1} dx = \int_{x_j}^{x_{j+1}} (1 - A)y_{j+1} dx = y_{j+1} \left(\frac{x_{j+1} - x_j}{2} \right)$$

$$\int_{x_j}^{x_{j+1}} Cy_j'' dx = \frac{y_j''(x_{j+1} - x_j)^2}{6} \int_{x_j}^{x_{j+1}} (A^3 - A) dx = y_j'' \left(\frac{(x_{j+1} - x_j)^3}{24} \right)$$

$$\int_{x_j}^{x_{j+1}} Dy_{j+1}'' dx = \frac{y_{j+1}''(x_{j+1} - x_j)^2}{6} \int_{x_j}^{x_{j+1}} (B^3 - B) dx = y_{j+1}'' \left(\frac{-(x_{j+1} - x_j)^3}{8} \right)$$

$$\int_{x_j}^{x_{j+1}} y_{spline}(x)dx = y_j \left(\frac{x_{j+1} - x_j}{2} \right) + y_{j+1} \left(\frac{x_{j+1} - x_j}{2} \right) + y_j'' \left(\frac{(x_{j+1} - x_j)^3}{24} \right) + y_{j+1}'' \left(\frac{-(x_{j+1} - x_j)^3}{8} \right)$$

Function $f(x)$ and It's Derivatives

$$f(x) = x^3 - 5x^2 + 6x - 1$$

$$f'(x) = 3x^2 - 10x + 6$$

$$f''(x) = 6x - 10$$

f (generic function with 1 method)

```
• function f(x)
•     (x.^3) .- (5 .* x.^2) .+ (6 .* x) .- 1
• end
```

f_prime (generic function with 1 method)

```
• function f_prime(x)
•     (3 .* x.^2) .- (10 .* x) .+ 6
• end
```

f_double_prime (generic function with 1 method)

```

. function f_double_prime(x)
.     (6 .*x) .- 10
. end

```

fx_values_1ton (generic function with 1 method)

```

. function fx_values_1ton(n::Int, func)
.     # assumes func takes in a scalar and returns a scalar
.     # returns a matrix of dimension [n, 2]
.     x_vals = Vector{Float64}(1:n)
.     y_vals = func.(x_vals)
.     return [x_vals y_vals]
. end

```

3. Validation

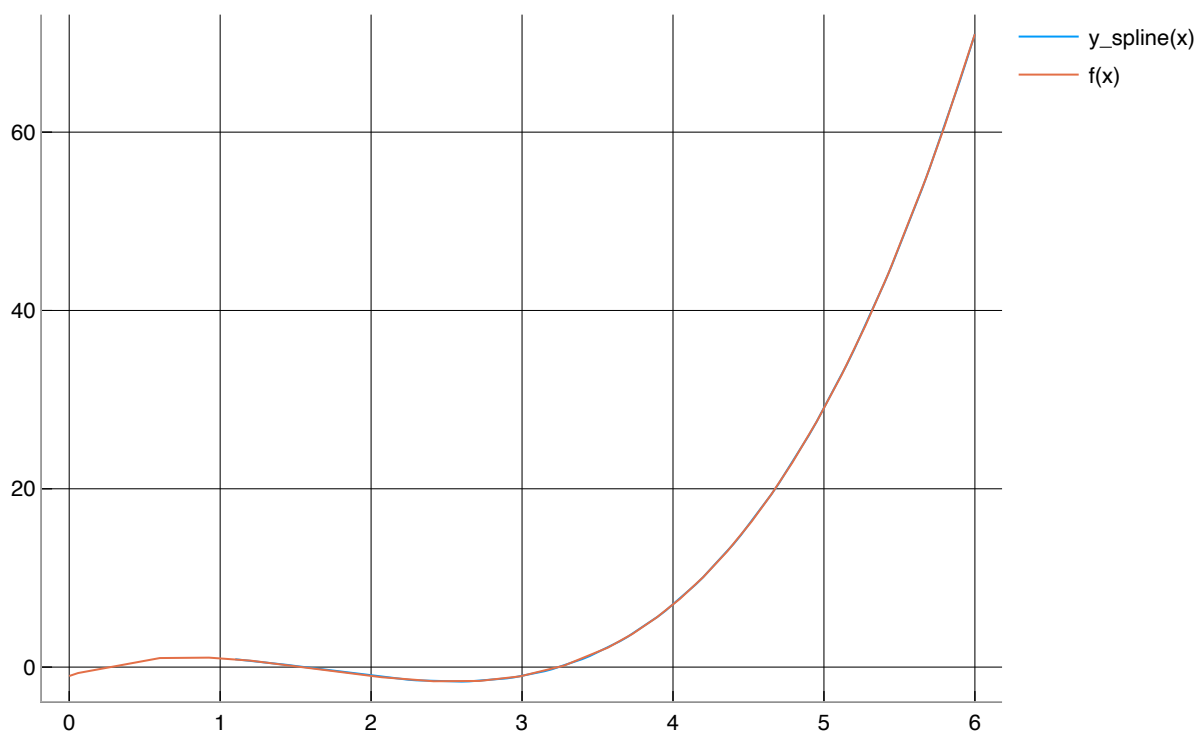
Here we can see that our cubic spline, $y_{\text{spline}}(x)$, completely overlaps our original function $f(x)$ when using the curvature adjusted boundary conditions.

```
spline_adjusted = Any[(1.1, 0.881), (1.15, 0.808375), (1.2, 0.728), (1.25, 0.640625), (1.3, 0.540625), (1.35, 0.430625), (1.4, 0.310625), (1.45, 0.180625), (1.5, 0.040625), (1.55, -0.110625), (1.6, -0.260625), (1.65, -0.400625), (1.7, -0.530625), (1.75, -0.650625), (1.8, -0.760625), (1.85, -0.850625), (1.9, -0.920625), (1.95, -0.970625), (2.0, -1.0)]
```

```

. spline_adjusted = cubic_splines(fx_values_1ton(6, f), adjusted, (f_double_prime(1), f_double_prime(6)))

```



```

. begin
.     if length(size(spline_adjusted)) == 1
.         using Plots
.         plotly()
.         plot([p[1] for p in spline_adjusted], [p[2] for p in spline_adjusted], label="y_spline(x)")
.         plot!(f, 0, 6, label="f(x)")
.     end

```

- end

4. Invalidation?

From the following two plots, $y_{\text{spline}}(x)$ vs. $f(x)$ and $y_{\text{spline}}(x) - f(x)$ vs. x , we can see that all methods are relatively close to the original function. However, from the error plot it is clear that the natural, clamped, and parabolically terminated boundary conditions do not perform as well as the curvature-adjusted and not-a-knot boundary conditions.

```
spline_natural = Any[(1.1, 0.786737), (1.15, 0.680356), (1.2, 0.574278), (1.25, 0.4
```

- `spline_natural = cubic_splines(fx_values_1ton(6, f), natural)`

```
spline_clamped = Any[(1.1, 0.880839), (1.15, 0.808033), (1.2, 0.727429), (1.25, 0.6
```

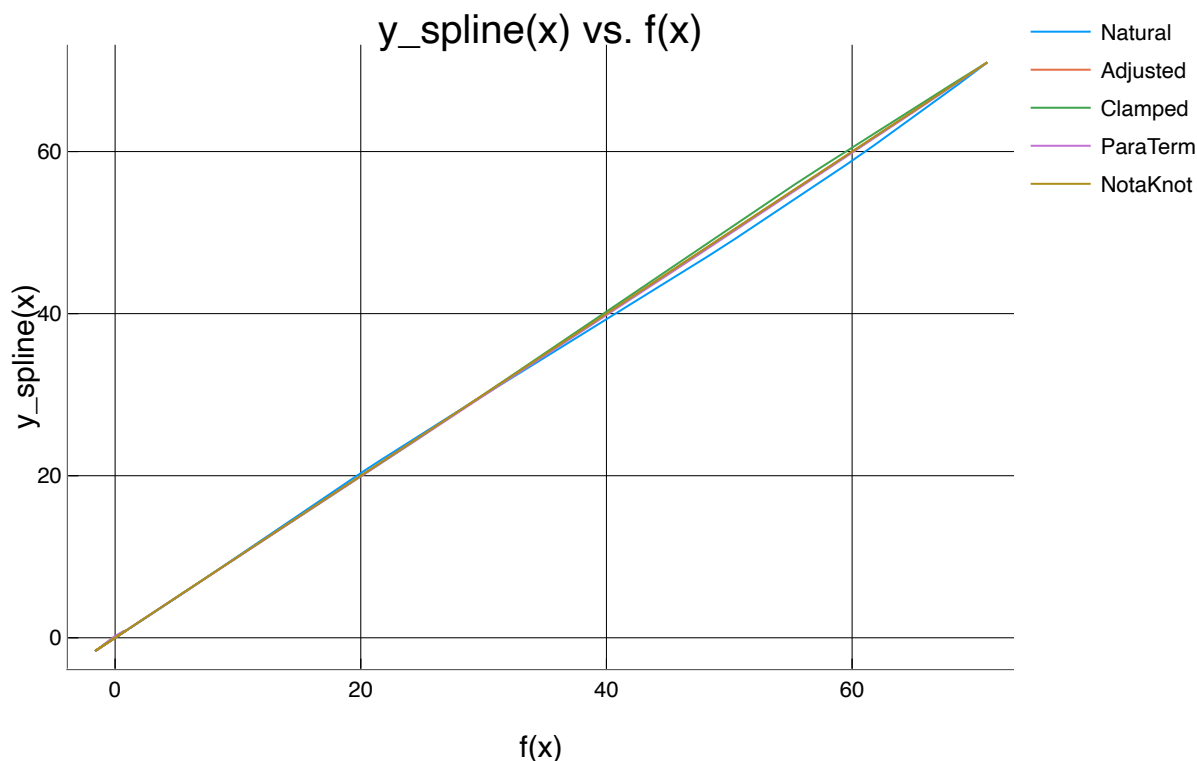
- `spline_clamped = cubic_splines(fx_values_1ton(6, f), clamped, (f_prime(1), f_prime(6)))`

```
spline_paraterm = Any[(1.1, 0.767857), (1.15, 0.654464), (1.2, 0.542857), (1.25, 0.
```

- `spline_paraterm = cubic_splines(fx_values_1ton(6, f), paraterm)`

```
spline_notaknot = Any[(1.1, 0.881), (1.15, 0.808375), (1.2, 0.728), (1.25, 0.640625
```

- `spline_notaknot = cubic_splines(fx_values_1ton(6, f), notaknot)`

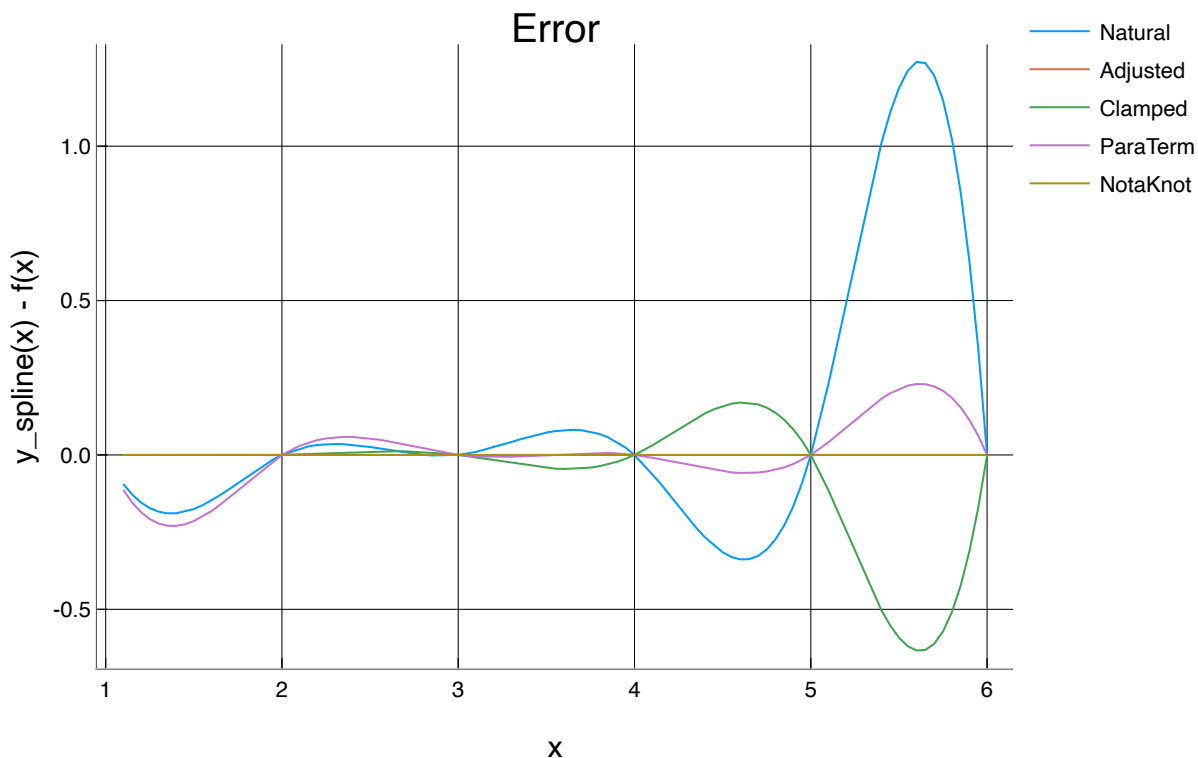


- begin
- if `length(size(spline_adjusted)) == 1`
- `plotly()`

```

.      plot( [p[2] for p in spline_natural], f([p[1] for p in spline_natural]), label="Natural")
.      plot!([p[2] for p in spline_adjusted], f([p[1] for p in spline_adjusted])), label="Adjusted")
.      plot!([p[2] for p in spline_clamped], f([p[1] for p in spline_clamped])), label="Clamped")
.      plot!([p[2] for p in spline_paraterm], f([p[1] for p in spline_paraterm])), label="ParaTerm")
.      plot!([p[2] for p in spline_notaknot], f([p[1] for p in spline_notaknot])), label="NotaKnot")
.      title!("y_spline(x) vs. f(x)")
.      xaxis!("f(x)")
.      yaxis!("y_spline(x)")
.
.  end
. end

```



```

. begin
.   if length(size(spline_adjusted)) == 1
.     plotly()
.     plot( [p[1] for p in spline_natural], [p[2] for p in spline_natural] .- f([p[1] for p in
spline_natural]), label="Natural")
.     plot!([p[1] for p in spline_adjusted], [p[2] for p in spline_adjusted] .- f([p[1] for p in
spline_adjusted])), label="Adjusted")
.     plot!([p[1] for p in spline_clamped], [p[2] for p in spline_clamped] .- f([p[1] for p in
spline_clamped])), label="Clamped")
.     plot!([p[1] for p in spline_paraterm], [p[2] for p in spline_paraterm] .- f([p[1] for p in
spline_paraterm])), label="ParaTerm")
.     plot!([p[1] for p in spline_notaknot], [p[2] for p in spline_notaknot] .- f([p[1] for p in
spline_notaknot])), label="NotaKnot")
.     title!("Error")
.     xaxis!("x")
.     yaxis!("y_spline(x) - f(x)")
.   end
. end

```

