

**Numerical Methods For Science and Engineering**  
**Lecture Note 5**  
**Spline Interpolation**

### 5.1 Introduction

Spline interpolation function is a piecewise polynomial function joined together with certain conditions satisfied by them.

A function  $f(x)$  of the form

$$f(x) = \begin{cases} f_1(x), & x_1 \leq x < x_2 \\ f_2(x), & x_2 \leq x < x_3 \\ \vdots \\ f_{n-1}(x), & x_{n-1} \leq x \leq x_n \end{cases}$$

is called a **spline** of degree  $m$  if

- (i) the domain of  $f(x)$  is the interval  $[x_1, x_n]$
- (ii)  $f(x), f'(x), f''(x) \dots f^{(m-1)}$  are all continuous functions on  $[x_1, x_n]$
- (iii)  $f(x)$  is a polynomial of degree less than equal to  $m$  on each subinterval  $[x_k, x_{k+1}], k = 1, 2, \dots, n.$

#### 5.1.1 Linear Spline Interpolation

For a linear spline through  $(x_k, y_k)$  we may take  $f_k(x)$  is of the form

$$f_k(x) = a_k(x - x_k) + b_k, \quad \text{for } x_k \leq x \leq x_{k+1}'$$

Since the line passes through  $(x_k, y_k)$  and  $(x_{k+1}, y_{k+1})$  we have

$$b_k = y_k$$

and  $a_k = \frac{y_{k+1}-y_k}{x_{k+1}-x_k} = \frac{\Delta y_k}{h_k}$

where  $\Delta y_k = y_{k+1} - y_k$  and  $h_k = x_{k+1} - x_k$ .

The resulting linear spline curve  $f_k(x)$  in  $[x_k, x_{k+1}]$  can be written as

$$f_k(x) = y_k + \frac{\Delta y_k}{h_k} (x - x_k), \quad (k = 1, 2, \dots, n - 1).$$

**Example 5.1**

Find the linear spline for the following data set

$X$	-1	1	2	5
$Y$	2.2	3.5	5.4	1.5

Hence estimate the value of  $y(1.5)$ .

**Solution**

Linear spline functions in different intervals are

$$f_1(x) = 2.2 + \frac{3.5 - 2.2}{1 - (-1)}(x + 1) = 2.2 + 0.65(x + 1), \quad -1 \leq x \leq 1$$

$$f_2(x) = 3.5 + \frac{5.4 - 3.5}{2 - 1}(x - 1) = 3.5 + 1.9(x - 1), \quad 1 \leq x \leq 2$$

$$f_3(x) = 5.4 + \frac{1.5 - 5.4}{5 - 2}(x - 2) = 5.4 - 1.3(x - 2), \quad 2 \leq x \leq 5$$

Linear spline function is

$$f(x) = \begin{cases} 2.2 + 0.65(x + 1), & -1 \leq x \leq 1 \\ 3.5 + 1.9(x - 1), & 1 \leq x \leq 2 \\ 5.4 - 1.3(x - 2) & 2 \leq x \leq 5 \end{cases}$$

The value  $x = 1.5$  is in  $1 \leq x \leq 2$ . Thus

$$y(1.5) = 3.5 + 1.9(1.5 - 1) = 4.45.$$

**5.2 Cubic Spline Interpolation**

Cubic spline interpolation is used very often. It gives smoother curves than other types. To determine the cubic spline, we need to use cubic polynomial for each subintervals.

Consider the cubic polynomial  $f_k(x)$  in each subinterval  $[x_k, x_{k+1}]$ ,  $k = 1, 2, \dots, n - 1$  of the form

$$f_k(x) = a_k(x - x_{k-1})^3 + b_k(x - x_{k-1})^2 + c_k(x - x_{k-1}) + d_k, \quad (a_k \neq 0).$$

where  $a_k$ ,  $b_k$ ,  $c_k$  and  $d_k$  are to be determined.

Since the spline passes through  $(x_k, y_k)$  and  $f_k(x)$ ,

$$f_1(x_0) = y_0, \quad \text{and } f_k(x_k) = y_k, \quad k = 1, 2, 3, \dots, n.$$

$$f_k(x_k) = f_{k+1}(x_k), \quad k = 1, 2, 3, \dots, n - 1$$

$$f_k'(x_k) = f_{k+1}'(x_k), \quad k = 1, 2, 3, \dots, n - 1$$

$$f_k''(x_k) = f_{k+1}''(x_k), \quad k = 1, 2, 3, \dots, n - 1$$

We can see that there are

$$1 + n + 3(n - 1) = 4n - 2$$

conditions but we need to determine  $4n$  constants. So we need to add two boundary conditions to get unique solution.

Normally we use three types of boundary conditions:

1. Second derivatives at end points are known

$$f_1''(x_0) = M_0 \text{ and } f_n''(x_n) = M_n.$$

The special case

$$f_1''(x_0) = 0 \text{ and } f_n''(x_n) = 0$$

give spline called natural **cubic spline**.

2. First derivatives at end points are known

$$f_1'(x_0) = d_0 \text{ and } f_n'(x_n) = d_n.$$

give spline called **clamped cubic spline**.

3. Automatically adjusted boundary conditions known as **not-a-knot** cubic spline.

This condition assumes that  $f'''(x)$  are continuous at the second and last but one points.

$$f_1'''(x_1) = f_2'''(x_1) \text{ and } f_{n-1}'''(x_{n-1}) = f_n'''(x_{n-1}).$$

Note that minimum number of data points is four for this condition to be used..

## MATLAB Spline Interpolation Functions

- (1) MATLAB function **spline**

$$\text{yy=spline(x, Y, xx)} \quad \text{for not-a-knot cubic spline}$$

x, Y are inputs and xx explant.

$$\text{yy=spline(x, [dY0, Y, dYn], xx)} \quad \text{for clamped cubic spline}$$

$$\text{`dY0} = Y(x_0)\text{and } dYn = Y'(x_n)$$

- (2) **csape** spline interpolation with various end conditions

Syntax:  $\text{sp=csape(X, Y, cond)}$

some of the condns are

‘second’	adjusted second derivatives if not mentioned it uses [0, 0]
‘clamped’	adjusted first derivatives
‘not-a-knot’	uses not-a-knot condition

### Example 5.2

A natural cubic spline is defined by

$$f(x) = \begin{cases} A(x+1)^3 + B(x+1)^2 + C(x+1) + 1, & -1 \leq x < 1 \\ D(x-1)^3 + 6(x-1)^2 + E(x-1) - 1, & 1 \leq x \leq 2 \end{cases}$$

- (i) Use continuity and boundary conditions to estimate A, B, C, D and E.
- (ii) Find the value of  $f(1.4)$  from the spline curve’
- (iii) Use MATLAB function “`sp=csape(x, y, ‘cond’)`” to construct natural cubic spline for the data set  $(-1, 1), (1, -1)$  and  $(2, 10)$ . Find  $f(1.4)$  using “`fnval(sp,x)`” Plot the spline curve using “`fplot(sp)`” along with the data points.

**Solution**

Let  $f_1(x) = A(x+1)^3 + B(x+1)^2 + C(x+1) + 1,$

and  $f_2(x) = D(x-1)^3 + 6(x-1)^2 + E(x-1) - 1,$

Then

$$f'_1(x) = 3A(x+1)^2 + 2B(x+1) + C$$

$$f'_2(x) = 3D(x-1)^2 + 12(x-1) + E$$

and

$$f''_1(x) = 6A(x+1) + 2B$$

$$f''_2(x) = 6D(x-1) + 12$$

- (i) Conditions at the interior point  $x = 1$  give

$$f_1(1) = f_2(1) \Rightarrow 8A + 4B + 2C + 1 = -1 \quad (1)$$

$$f'_1(1) = f'_2(1) \Rightarrow 12A + 4B + C = E \quad (2)$$

$$f''_1(1) = f''_2(1) \Rightarrow 12A + 2B = 12 \quad (3)$$

For natural cubic spline the boundary conditions give

$$f''_1(-1) = 2B = 0 \quad \text{or} \quad B = 0$$

$$f''_2(2) = 6D + 12 = 0 \quad \text{or} \quad D = -2$$

From (3),  $12A = 12 \quad \text{or} \quad A = 1$

From (1),  $8(1) + 2C + 1 = -1 \quad \text{or} \quad C = -5$

From (2),  $12(1) + (-5) = E \quad \text{or} \quad E = 7$

The natural cubic spline function is

$$f(x) = \begin{cases} (x+1)^3 - 5(x+1) + 1 & , -1 \leq x < 1 \\ -2(x-1)^3 + 6(x-1)^2 + 7(x-1) - 1, & 1 \leq x \leq 2 \end{cases}$$

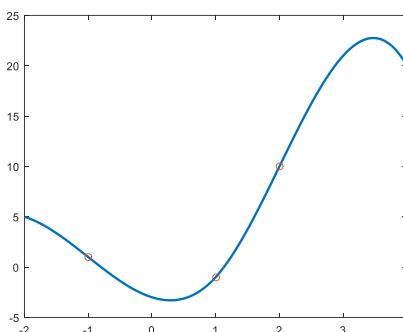
(ii)  $f(1.4) = f_2(1.4) = -2(0.4)^3 + 6(0.4)^2 + 7(0.4) = 2.632.$

(ii)

```
>> clear
>> x=[-1 1 2];
>> y=[1 -1 10];
>> sp=csape(x,y,'second');
>> y1=fnval(sp,1.4)
```

$$y1 = \\ 2.6320$$

```
>> fnplt(sp, 2, [-2, 4]) % used to plot in the same figure
>> hold on
>> plot(x, y, 'O')
>> hold off
```



**Example:5.3**

A cubic spline  $f(x)$  which interpolates the data  $(1, -10), (2, -6), (4, 2), (5, 18)$  is defined by

$$f(x) = \begin{cases} (x-1)^3 + b_1(x-1)^2 + c_1(x-1) - 10, & 1 \leq x < 2 \\ a_2(x-2)^3 - (x-2)^2 + c_2(x-2) - 6, & 2 \leq x < 4 \\ a_3(x-4)^3 + b_3(x-4)^2 + 10(x-4) + 2, & 4 \leq x \leq 5 \end{cases}$$

- (i) If the spline satisfies the not-a-knot boundary conditions, find  $a_2$  and  $a_3$ .
- (ii) Using continuity of  $f''(x)$  at  $x = 2$  and  $4$ , find  $b_1$  and  $b_3$ .
- (iii) Using continuity of  $f'(x)$  at  $x = 2$  and  $4$ , find  $c_1$  and  $c_2$ .
- (iv) Show that  $f(x)$  passes through  $(5, 18)$ .
- (v) Use MATLAB function “`sp=spline(x, y)`” to construct the spline curve and find coefficients by “`sp.coefs`”.
- (vi) Write down MATLAB codes using “`fnval(sp,x)`” to estimate the values of  $f(x)$  for  $x = 1.4, 2.5$  and  $4.8$  from the spline curve.
- (vii) Write down MATLAB codes using “`fnplt(sp)`” to plot the spline curve and the given data points.

**Solution :** Let the cubic spline be  $f(x) = \begin{cases} f_1(x), & 1 \leq x < 2 \\ f_2(x), & 2 \leq x < 4 \\ f_3(x), & 4 \leq x \leq 5 \end{cases}$

where

$$\begin{aligned} f_1(x) &= (x-1)^3 + b_1(x-1)^2 + c_1(x-1) - 10, \\ f_2(x) &= a_2(x-2)^3 - (x-2)^2 + c_2(x-2) - 6, \\ f_3(x) &= a_3(x-4)^3 + b_3(x-4)^2 + 10(x-4) + 2. \end{aligned}$$

Then

$$\begin{aligned} f_1'(x) &= 3(x-1)^2 + 2b_1(x-1) + c_1, \\ f_2'(x) &= 3a_2(x-2)^2 - 2(x-2) + c_2, \\ f_3'(x) &= 3a_3(x-4)^2 + 2b_3(x-4) + 10. \end{aligned}$$

And

$$\begin{aligned} f_1''(x) &= 6(x-1) + 2b_1, \\ f_2''(x) &= 6a_2(x-2) - 2, \\ f_3''(x) &= 6a_3(x-4) + 2b_3. \end{aligned}$$

Also

$$f_1'''(x) = 6, \quad f_2'''(x) = 6a_2, \quad f_3'''(x) = 6a_3.$$

i. Spline curve satisfies not-a-knot boundary conditions. Thus

$$f_1'''(2) = f_2'''(2) \Rightarrow 6 = 6a_2 \text{ or } a_2 = 1.$$

$$f_3'''(4) = f_2'''(4) \text{ or } 6a_3 = 6a_2 = 6 \text{ or } a_3 = 1.$$

ii. Continuity of  $f''(x)$  at  $x = 2$  and  $4$  gives

$$f_1''(2) = f_2''(2) \Rightarrow 6(1) + 2b_1 = -2 \text{ or } b_1 = -4.$$

$$\text{And } f_2''(4) = f_3''(4) \Rightarrow 6a_2(2) - 2 = 2b_3 \text{ or } b_3 = \frac{1}{2}[6(1)(2) - 2] = 5.$$

iii. Continuity of  $f'(x)$  at  $x = 2$  and  $4$  gives

$$f'_1(2) = f'_2(2) \Rightarrow 3 + 2b_1 + c_1 = c_2.$$

And  $f'_2(4) = f'_3(4) \Rightarrow 3a_2(4) - 2(2) + c_2 = 10$

$$c_2 = 10 - 3(1)(4) + 4 = 2$$

and  $c_1 = 2 - 3 - 2(-4) = 7.$

iv.  $f(5) = f_3(5) = 1(1) + 5(1) + 10(1) + 2 = 18.$

v.

```
>> x=[1 2 4 5];
>> y=[-10 -6 2 18];
>> sp=spline(x,y);
>> format short g
>> Coefficients = sp.coefs
```

Coefficients =

1	-4	7	-10
1	-1	2	-6
1	5	10	2

vi.

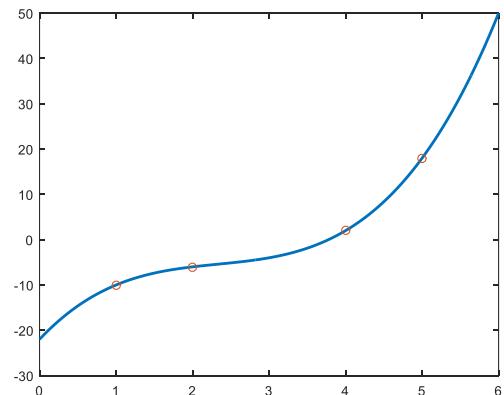
```
>> x1=[1.4, 2.5, 4.8];
>> y1=fnval(sp,x1);
>> xy_value =[x1', y1']
```

xy\_value =

1.4	-7.776
2.5	-5.125
4.8	13.712

vii.

```
>> fnplt(sp, [0, 6])
>> hold on
>> plot(x,y,'o')
```



### Exercise 5

1. In a chemical reaction the concentration level  $y$  of the product at time  $t$  (minute) was measured every half hour. The following results were found:

$t$	1.0	1.5	2.0	2.5
$y$	0.24	0.27	0.31	0.36

Construct a linear spline interpolation to estimate the concentration level at 2.25 minute.

2. Use the portion of the given steam table for superheated H<sub>2</sub>O at 200 MPa to find the corresponding entropy,  $s$ , for a specific volume,  $v$ , of 0.118 m<sup>3</sup>/kg with linear spline.

V (m <sup>3</sup> /kg)	0.2037	0.2114	0.32547	0.33213
S (kJ/kg K)	6.5147	6.6453	6.8664	6.9513

3. Given the following set of values of  $x$  and  $f(x)$ :

$$(-1, 6), (1, 2) \text{ and } (2, 12).$$

Find the linear spline passing through the above points.

A natural cubic spline through the above points are defined by

$$f(x) = \begin{cases} A(x+1)^3 + B(x+1)^2 + C(x+1) + 6, & -1 \leq x < 1 \\ D(x-1)^3 + 6(x-1)^2 + E(x-1) + 2, & 1 \leq x \leq 2 \end{cases}$$

Use continuity and boundary conditions to find equations satisfied by  $A, B, C, D$  and  $E$ .

Solve for  $A, B, C, D$  and  $E$ .

Find the value of  $f(0.4)$  from linear spline and  $f(1.4)$  from cubic curve.

Write MATLAB codes using “**sp=csape(x, y, ‘second’)**” to construct natural cubic spline for the above data set. Plot the spline curve using “**fnplt(sp)**” along with the data points.

4. A natural cubic spline  $f(x)$  is defined by

$$f(x) = \begin{cases} A(x+1)^3 + B(x+1)^2 + C(x+1) + 7, & -1 \leq x \leq 2 \\ D(x-2)^3 + 5(x-2)^2 + E(x-2) + 2, & 2 \leq x \leq 4 \end{cases}$$

i. Use continuity and boundary conditions to find the values of  $A, B, C, D$ , and  $E$ .

ii. Estimate the value of  $f(3.5)$ .

iii. Write a MATLAB code using function “**spline(x, y)**” to construct the spline curve and “**fnval(function,x)**” to estimate the values of  $f(x)$  for  $x = -0.5$ , and 3.9.

5. A natural cubic spline  $f(x)$  is defined by

$$f(x) = \begin{cases} A(x+1)^3 + B(x+1)^2 + C(x+1) - 6, & -1 \leq x \leq 1 \\ D(x-1)^3 + 12(x-1)^2 + E(x-1) + 2, & 1 \leq x \leq 3 \end{cases}$$

i. Use continuity and boundary conditions to find the values of  $A, B, C, D$  and  $E$ .

ii. Estimate  $f(2)$  from the spline curve.

iii. Use MATLAB function “**sp=spline(x, y)**” and “**fnval(sp,x)**” to construct the spline curve from the data  $(1, -10), (2, -6), (4, 2), (6, 15)$  and find the values of  $f(x)$  for  $x = 1.4, 2.5$  and  $4.8$  from the spline curve.

6. A clamped cubic spline function  $f(x)$  through  $(1,2), (2, 3), (3, 5)$  is defined by

$$f(x) = \begin{cases} 1.5(x-1)^3 + A(x-1)^2 + B(x-1) + 2, & 1 \leq x \leq 2 \\ C(x-2)^3 + 2(x-2)^2 + D(x-2) + 3, & 2 \leq x \leq 3 \end{cases}$$

Given that  $f'(1) = 2$  and  $f'(3) = 1$ .

- i. Use continuity and boundary conditions to find the values of  $A, B, C$  and  $D$ .
- ii. Estimate  $f(2.5)$  from the spline curve.
- iii. Use MATLAB function “**sp=spline(x, y)**” and “**fnval(sp,x)**” to construct the spline curve from the data  $(1,2), (2, 3), (3, 5)$  and find the values of  $f(x)$  for  $x = 1.4$  and  $2.5$  from the spline curve.