



Interpolation routine

Input:

- set of points at which we interpolate, IP
- sparse grid, SG

Output:

- interpolation results, o

Algorithm:

```

for every point  $p$  in  $IP$ 
  init. result of interp. at  $p$ ,  $o[p] = 0$ 
  for every group  $g$  in  $SG$ 
    for every regular grid  $r$  in  $g$ 
       $c$  = contribution of  $r$  to interp. at  $p$ 
       $o[p] = o[p] + c$ 
  
```