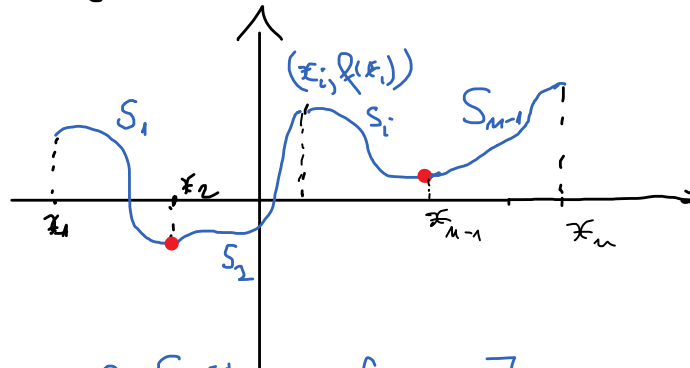


Cubic splines

(deg. ≤ 3)



cubic spline $\leftarrow S(x) = \begin{cases} S_1(x), & x \in [x_1, x_2] \\ S_2(x), & x \in [x_2, x_3] \\ \vdots \\ S_{n-1}(x), & x \in [x_{n-1}, x_n] \end{cases} \quad \Delta \text{ t. } S \in C^2[x_1, x_n]$ (S, S', S'' are cont.)

$$S_i(x) = a_i + b_i(x - x_i) + c_i(x - x_i)^2 + d_i(x - x_i)^3, \quad x \in [x_i, x_{i+1}],$$

$$S_i(x_i) = f(x_i), \quad S_i(x_{i+1}) = f(x_{i+1}), \quad i = 1, n-1$$

$$S'_i(x_{i+1}) = S'_{i+1}(x_{i+1}), \quad S''_i(x_{i+1}) = S''_{i+1}(x_{i+1}), \quad i = 1, n-1$$

Number of conditions: $2(n-1) + (n-2) + (n-2) = 4n-6$

Number of unknown coeffs: $4(n-1) = 4n-4$

We need two more conditions:

- natural spline: 2nd derivatives at first and last nodes are 0

(pkg load splines)

$$(S''(x_1) = S''(x_n) = 0)$$

$$pp = csape(nodes, values, 'variational')$$

- clamped: $pp = csape(nodes, values, 'complete', der_vals)$
- deBoor: $pp = csape(nodes, values, 'not-a-knot')$