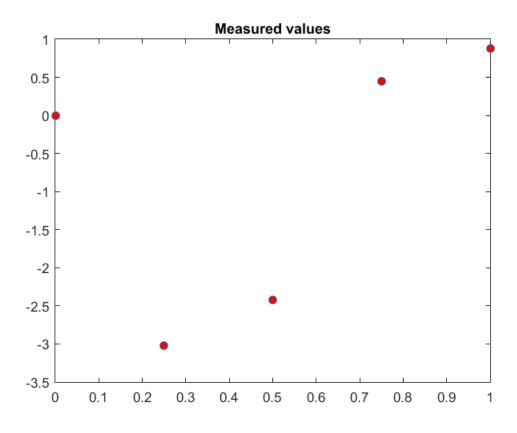


Numerical Methods in Engineering

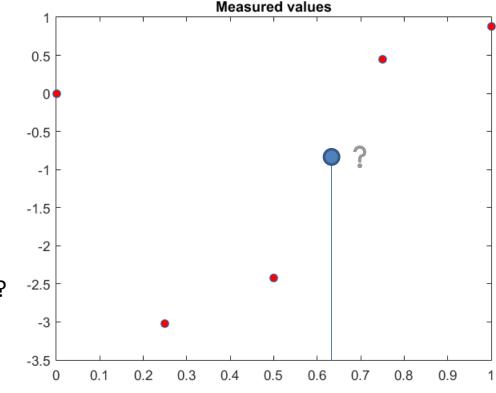
Interpolation (Shape Functions)

Dept. Matemàtiques ETSEIB - UPC BarcelonaTech

Let's assume that we have **measured** an unknown magnitude u = u(x) on a set of data points $x = [x_1, x_2,, x_N]$ obtaining a set of values $u = [u_1, u_2,, u_N]$

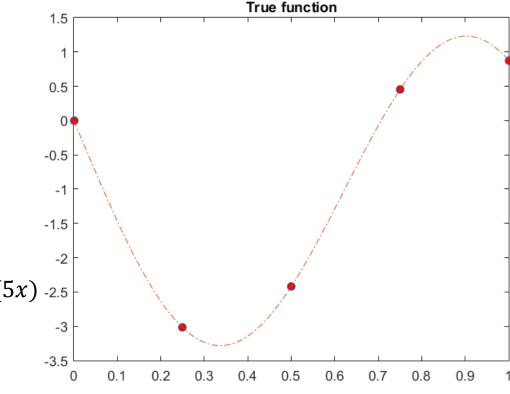


Let's assume that we have **measured** an unknown magnitude u = u(x) on a set of data points $x = [x_1, x_2,, x_N]$ obtaining a set of values $u = [u_1, u_2,, u_N]$



How can we guess the value of a new point?

Let's assume that we have **measured** an unknown magnitude u = u(x) on a set of data points $x = [x_1, x_2,, x_N]$ obtaining a set of values $u = [u_1, u_2,, u_N]$



Actual function

$$f(x) = x^3 - 3x^2 - 3\sin(5x) - 2.5$$

To **Interpolate** a set of data measured points (x_i, u_i) means to build a function $P_n(x)$ (usually a **polynomial**) passing through these points. That is

$$u_i = P_n(x_i)$$
, $i = 1 ... N$

Theorem:

The interpolation problem **has a unique** solution when n = N - 1. *Idea of the proof:*

$$P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n \longrightarrow n+1 \equiv N$$
 unknowns $u_i = P_n(x_i)$, $i = 1 \dots N$ \longrightarrow N linear equations

Unique solution if the system is compatible determined. That means the interpolation polynomial has **degree one less** than the number of points

Lagrange Polynomials (Shape functions)

One (N-1) degree Polynomial for each measure point x_i , i = 1, ..., N

$$\psi_i(x) = \frac{(x - x_1)(x - x_2) \dots (\widehat{x - x_i}) \dots (x - x_{N-1})(x - x_N)}{(x_i - x_1)(x_i - x_2) \dots (\widehat{x_i - x_i}) \dots (x_i - x_{N-1})(x_i - x_N)}$$

Properties:

1.- Lagrange Polynomials are **a base** of the set $\mathbb{P}_n[x]$

$$2.-\psi_i(x_i) = 0 \quad if \quad i \neq j$$

$$3.-\psi_i(x_i) = 1$$

Interpolation Polynomial (a linear combination of the shape functions)

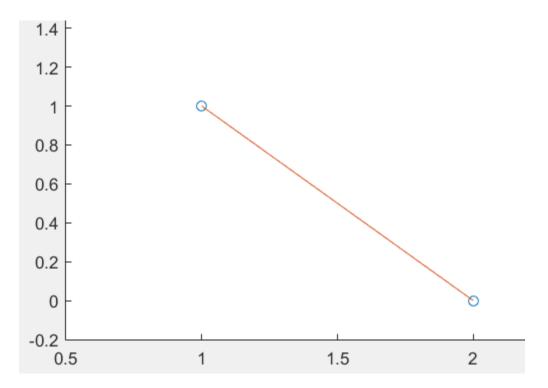
$$P_n(x) = u_1 \psi_1(x) + u_2 \psi_2(x) + \dots + u_N \psi_N(x)$$

N = 2 only two points: $x = [x_1, x_2]$ and their measures $u = [u_1, u_2]$

$$\psi_1(x) = \frac{(x - x_2)}{(x_1 - x_2)}$$

$$x = [1, 2]$$

It is a **straight line**

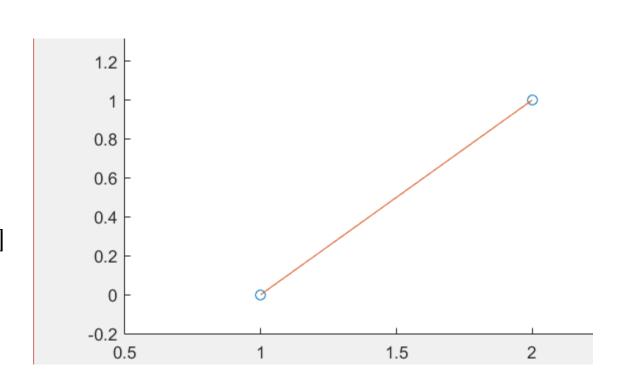


N = 2 only two points: $x = [x_1, x_2]$ and their measures $u = [u_1, u_2]$

$$\psi_1(x) = \frac{(x - x_2)}{(x_1 - x_2)}$$

$$\psi_2(x) = \frac{(x - x_1)}{(x_2 - x_1)}$$

$$x = [1, 2]$$



N = 2 only two points: $x = [x_1, x_2]$ and their measures $u = [u_1, u_2]$

$$\psi_1(x) = \frac{(x - x_2)}{(x_1 - x_2)}$$

$$\psi_2(x) = \frac{(x - x_1)}{(x_2 - x_1)}$$

 u_2 u_1 $P_1(x)$ 1 2

Interpolation Polynomial

$$P_1(x) = u_1 \psi_1(x) + u_2 \psi_2(x)$$

It is also a straight line (linear interpolation)

N = 2 only two points: $x = [x_1, x_2]$ and their measures $u = [u_1, u_2]$

$$\psi_1(x) = \frac{(x - x_2)}{(x_1 - x_2)}$$

$$\psi_2(x) = \frac{(x - x_1)}{(x_2 - x_1)}$$

Interpolation Polynomial

$$P_1(x) = u_1 \psi_1(x) + u_2 \psi_2(x)$$

Example:

In the case x = [1, 2] and u = [0.7, 1.8]

$$\psi_1(x) = \frac{(x-2)}{(1-2)} = -(x-2)$$

$$\psi_2(x) = \frac{(x-1)}{(2-1)} = (x-1)$$

How to approximate the value for x = 1.5?

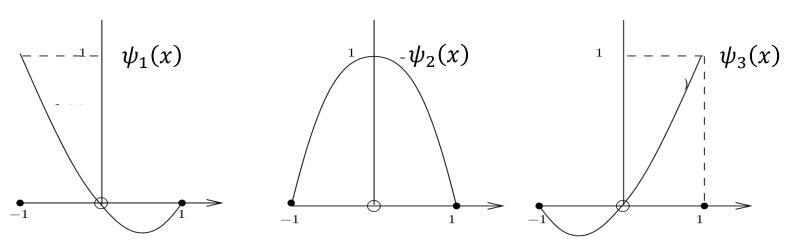
$$P_1(1.5) = 0.7\psi_1(1.5) + 1.8\psi_2(1.5)$$

= 0.7 * 0.5 + 1.8 * 0.5 = **1**. **25**

Three points (N=3): $x = [x_1, x_2, x_3]$ and measures $u = [u_1, u_2, u_3]$ $\psi_1(x) = \frac{(x - x_2)(x - x_3)}{(x_1 - x_2)(x_1 - x_2)} \qquad \psi_2(x) = \frac{(x - x_1)(x - x_3)}{(x_2 - x_1)(x_2 - x_2)}$

$$\psi_3(x) = \frac{(x - x_1)(x - x_2)}{(x_3 - x_1)(x_3 - x_2)}$$

For x = [-1, 0, 1] the quadratic shape functions are



N = 3 three points:
$$x = [x_1, x_2, x_3]$$
 and measures $u = [u_1, u_2, u_3]$

$$\psi_1(x) = \frac{(x - x_2)(x - x_3)}{(x_1 - x_2)(x_1 - x_3)} \qquad \psi_2(x) = \frac{(x - x_1)(x - x_3)}{(x_2 - x_1)(x_2 - x_3)}$$

$$\psi_3(x) = \frac{(x - x_1)(x - x_2)}{(x_3 - x_1)(x_3 - x_2)}$$

Interpolation Polynomial

$$P_2(x) = u_1 \psi_1(x) + u_2 \psi_2(x) + u_3 \psi_3(x)$$

Now it is a parabola (quadratic interpolation)

Example:

Consider x = [-1,0,1] and u = [1.2,0.7, 1.8]. Compute u(0.2)?

$$\psi_1(x) = \frac{(x-0)(x-1)}{(-1-0)(-1-1)} = \frac{1}{2}x(x-1)$$

$$\psi_2(x) = \frac{(x+1)(x-1)}{(0+1)(0-1)} = -(x+1)(x-1)$$

$$\psi_3(x) = \frac{(x+1)(x-0)}{(1+1)(1-0)} = \frac{1}{2}x(x+1)$$

$$P_2(0.2) = 1.2\psi_1(0.2) + 0.7\psi_2(0.2) + 1.8\psi_3(0.2) = 0.7920$$



Matlab code:

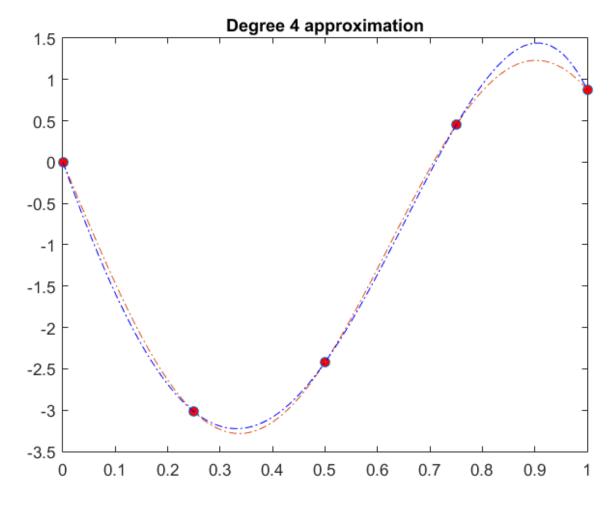
```
x = 0:0.25:1; % measure points
f = @(x) x.^3-3*x.^2-3*sin(5*x); %inline exemple function
y = f(x);
        %measured values
figure()
plot(x,y,'o','Marker','o','MarkerFaceColor','red');
title('Measured values'); % plot only measured values
figure()
plot(x,y,'o','Marker','o','MarkerFaceColor','red');
hold on;
xx = 0:0.01:1; % take many points for a better plot
yy = f(xx);
plot(xx, yy,'-.')
title('True function'); % plot the function
hold off
```



Matlab code (continuation):

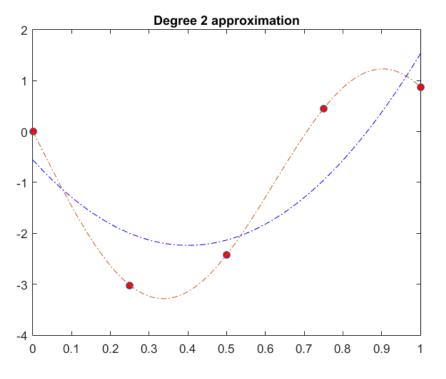
```
figure() % Polyfit degree 4 function (interpolator)
plot(x,y,'o','Marker','o','MarkerFaceColor','red');
hold on;
plot(xx, yy, '-.')
p = polyfit(x,y,4);
yyy = polyval(p, xx);
plot(xx, yyy, '-.b')
title('Degree 4 approximation');
hold off
```

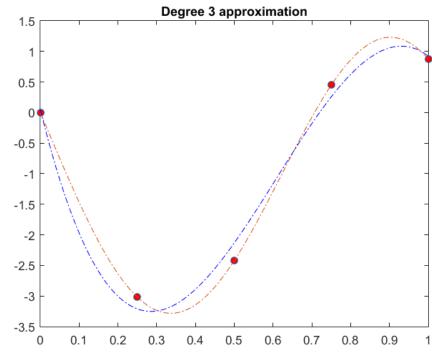
Interpolation Results:



• Approximation: In case n < (N-1) there is NO solution (incompatible system) because the polynomial can not pass through all the points. In that case: **mean square approx**

$$P_n(x) = \min(\|\tilde{P}_n(x) - f(x)\|)$$

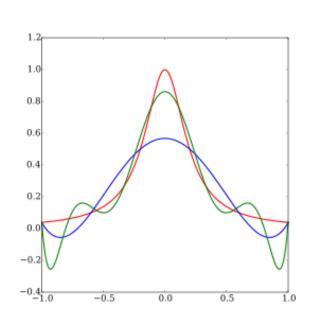




- **Higher interpolation:** When N is big (>8) there is a better solution than using a polynomial of high degree.
- Runge's Phenomenon:

$$f(x) = \frac{1}{1+25x^2}$$

- The red curve is the Runge function f(x).
- The blue curve is a 5th-order interpolating polynomial (using six equally spaced interpolating points).
- The green curve is a 9th-order interpolating polynomial (using ten equally spaced interpolating points).





Two possible approaches:

Polygonal curve: Take the points in pairs and build a line segment (1st order interp) in each case. Continuous but not derivable.

Matlab code:

```
%% Polygonal
figure()
x=0:0.1:1;
y=f(x);
plot(x,y,'o','Marker','o','MarkerFaceColor','red');
hold on;
plot(xx,yy,'-.')
xxx=0:0.01:1;
yyy=interp1(x,y,xx); %only substitution is possible
plot(xxx,yyy,'b')
hold off
```

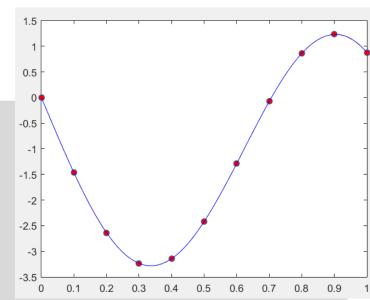
```
-0.5
-1.5
-2.5
  -3
```

Two possible approaches:

Spline curve (cubic): Take the points in groups of 2 and build a third order Polynomial (cubic interp) in each case imposing \mathbb{C}^2 continuity.

Matlab code (continuation):

```
%% Spline
figure()
x=0:0.1:1;
y=f(x);
plot(x,y,'o','Marker','o','MarkerFaceColor','red');
hold on;
plot(xx,yy,'-.')
xxx = 0:0.01:1;
yyy = spline(x,y,xxx); %only substitution is possible
plot(xxx,yyy,'b')
hold off
```



2D interpolation

How can we extend the interpolation problem to 2D?

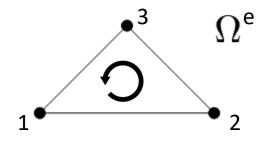
That is, how can we approximate the value of u(x, y) using a 2D polynomial $P_n(x, y)$?

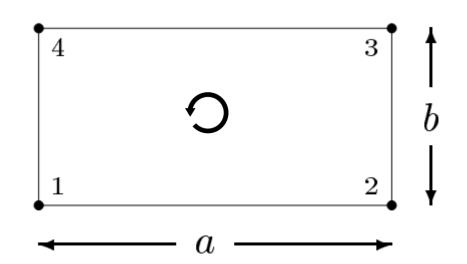
We restrict to fixed shapes:

Triangular element

Numbered counterclockwise

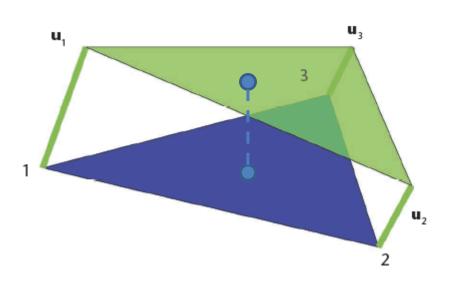
Quadrilateral element

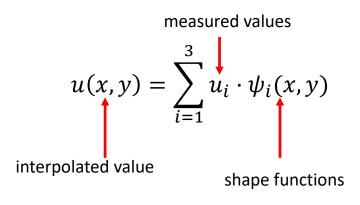




2D interpolation

From the measured values u_i at the vertices we can interpolate the value of u(x, y) at any other point in the triangle.





We need the equivalent to the Lagrange polynomials (2-dim)

$$\psi_i^e(x,y) = a_i + \beta_i x + \gamma_i y$$
 (three unknowns) such that, it's value is 1 for vertex i , and 0 for the other two.

For the first vertex:

$$1 = \psi_1^e(x_1, y_1) = a_1 + \beta_1 x_1 + \gamma_1 y_1$$

$$0 = \psi_1^e(x_2, y_2) = a_1 + \beta_1 x_2 + \gamma_1 y_2$$

$$0 = \psi_1^e(x_3, y_3) = a_1 + \beta_1 x_3 + \gamma_1 y_3$$

r
$$(x_3, y_3)$$
 x_1, y_1 x_2, y_2

$$\begin{pmatrix} 1 & x_1 & y_1 \\ 1 & x_2 & y_2 \\ 1 & x_3 & y_3 \end{pmatrix} \begin{pmatrix} a_1 \\ \beta_1 \\ \gamma_1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \longrightarrow \boldsymbol{c} = \boldsymbol{A} \backslash \boldsymbol{b} \text{ (matlab solution)}$$

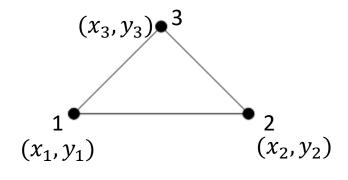
Explicitly

$$\psi_i^e(x,y) = a_i + \beta_i x + \gamma_i y$$
, $i = 1,2,3$

$$a_i = \frac{x_j y_k - x_k y_j}{2A_e}$$

$$\beta_i = \frac{y_j - y_k}{2A_e}$$

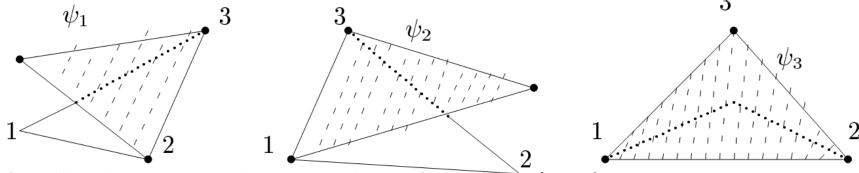
$$\gamma_i = \frac{x_k - x_j}{2A_e}$$



where (i, j, k) = (1,2,3) cyclic and A_e is the **Area** of Ω_e Remember:

Area =
$$\frac{1}{2} \det \begin{pmatrix} 1 & x_1 & y_1 \\ 1 & x_2 & y_2 \\ 1 & x_3 & y_3 \end{pmatrix}$$

Once we have the shape functions $\psi_i^e(x,y)$, i=1,2,3 (geometrically they are planes passing through one of the edges)



finally, the interpolation value of a point (\tilde{x}, \tilde{y}) is

$$u(\tilde{x}, \tilde{y}) = u(x_1, y_1)\psi_1^e(\tilde{x}, \tilde{y}) + u(x_2, y_2)\psi_2^e(\tilde{x}, \tilde{y}) + u(x_3, y_3)\psi_3^e(\tilde{x}, \tilde{y})$$

The terms

 $\alpha_i^e = \psi_i^e(\tilde{x}, \tilde{y})$ are known as **Barycentric Coordinates** of (\tilde{x}, \tilde{y}) (We'll see more in the practical sessions)

Example: The temperature of a thin triangular plate has been measured at the vertices $T(v_1) = 40^o$, $T(v_2) = 90^o$, $T(v_3) = 10^o$.

If the coordinates of the vertices are: $v_1 = (0,0)$, $v_2 = (5,0)$, $v_3 = (2,3)$, estimate the temperature at the point p = (3,1)?

Solution: using the explicit formulas

$$\psi_i^e(x, y) = a_i + \beta_i x + \gamma_i y, \qquad i = 1,2,3$$

$$a_i = \frac{x_j y_k - x_k y_j}{2A_e}$$

$$\beta_i = \frac{y_j - y_k}{2A_e}$$

$$\gamma_i = \frac{x_k - x_j}{2A_e}$$

$$i = 1, j = 2, k = 3$$

$$A_e = \frac{15}{2}$$

$$a_1 = \frac{x_2 y_3 - x_3 y_2}{2A_e} = 1$$

$$\beta_1 = \frac{y_2 - y_3}{2A_e} = \frac{-1}{5}$$

$$\gamma_1 = \frac{x_3 - x_2}{2A_2} = \frac{-1}{5}$$

$$(2,3)$$
 $(2,3)$
 $(2,3)$
 $(2,3)$
 $(2,3)$
 $(2,3)$
 $(3,0)$
 $(3,0)$
 $(3,0)$

$$\psi_1^e(x,y) = 1 - \frac{x}{5} - \frac{y}{5}$$

First Shape Function

Example: The temperature of a thin triangular plate has been measured at the vertices $T(v_1) = 40^o$, $T(v_2) = 90^o$, $T(v_3) = 10^o$.

If the coordinates of the vertices are: $v_1 = (0,0)$, $v_2 = (5,0)$, $v_3 = (2,3)$, estimate the temperature at the point p = (3,1)?

Solution: using the **explicit** formulas

$$\psi_i^e(x, y) = a_i + \beta_i x + \gamma_i y, \qquad i = 1,2,3$$

$$a_i = \frac{x_j y_k - x_k y_j}{2A_e}$$

$$\beta_i = \frac{y_j - y_k}{2A_e}$$

$$\gamma_i = \frac{x_k - x_j}{2A_e}$$

$$i = 2, j = 3, k = 1$$

$$A_e = \frac{15}{2}$$

$$a_2 = \frac{x_3 y_1 - x_1 y_3}{2A_e} = 0$$

$$\beta_2 = \frac{y_3 - y_1}{2A_e} = \frac{1}{5}$$

$$\gamma_2 = \frac{x_1 - x_3}{2A_e} = \frac{-2}{15}$$

$$(0,0)$$

$$\psi_2^e(x, y) = 0 + \frac{x}{5} - \frac{2y}{15}$$
Second Shape Function

$$(2,3)$$
 $(0,0)$
 $(2,3)$
 $(3,0)$
 $(3,0)$

$$\psi_2^e(x,y) = 0 + \frac{x}{5} - \frac{2y}{15}$$

Second Shape Function

Example: The temperature of a thin triangular plate has been measured at the vertices $T(v_1) = 40^o$, $T(v_2) = 90^o$, $T(v_3) = 10^o$.

If the coordinates of the vertices are: $v_1 = (0,0)$, $v_2 = (5,0)$, $v_3 = (2,3)$, estimate the temperature at the point p = (3,1)?

Solution: using the **explicit** formulas

$$\psi_i^e(x, y) = a_i + \beta_i x + \gamma_i y, \qquad i = 1,2,3$$

$$a_i = \frac{x_j y_k - x_k y_j}{2A_e}$$

$$\beta_i = \frac{y_j - y_k}{2A_e}$$

$$\gamma_i = \frac{x_k - x_j}{2A_e}$$

$$i = 3, j = 1, k = 2$$

$$A_e = \frac{15}{2}$$

$$a_3 = \frac{x_1 y_2 - x_2 y_1}{2A_e} = 0$$

$$\beta_3 = \frac{y_1 - y_2}{2A_e} = 0$$

$$\gamma_3 = \frac{x_2 - x_1}{2A_a} = \frac{1}{3}$$

$$\psi_3^e(x,y) = 0 + 0 \cdot x + \frac{y}{3}$$

Third Shape Function

Example: The temperature of a thin triangular plate has been measured at the vertices $T(v_1) = 40^o$, $T(v_2) = 90^o$, $T(v_3) = 10^o$. If the coordinates of the vertices are: $v_1 = (0,0)$, $v_2 = (5,0)$, $v_3 = (2,3)$, estimate the temperature at the point p = (3,1)?

Solution:

$$\psi_{1}^{e}(x,y) = 1 - \frac{x}{5} - \frac{y}{5} \longrightarrow \alpha_{1} = \psi_{1}^{e}(3,1)$$

$$\psi_{2}^{e}(x,y) = 0 + \frac{x}{5} - \frac{2y}{15} \longrightarrow \alpha_{2} = \psi_{2}^{e}(3,1)$$

$$\psi_{3}^{e}(x,y) = 0 - 0x + \frac{y}{3} \longrightarrow \alpha_{3} = \psi_{3}^{e}(3,1)$$

$$T(p) = 40\alpha_{1} + 90\alpha_{2} + 10\alpha_{3} = 53.3333^{o}$$

Exercise: Compute the shape functions associated to the triangle $v_1 = (1,1)$,

Exercise: Compute the shape functions associated
$$v_2=(3,2), v_3=(2,4).$$
 $\psi_1^e(x,y)=\frac{1}{5}(8-2x-y)$ Solution: $\psi_2^e(x,y)=\frac{1}{5}(-2+3x-y)$ $\psi_3^e(x,y)=\frac{1}{5}(-1-x+2y)$

A similar situation is found when a **rectangular** element is used.

$$\psi_i^e(x,y) = c_1 + c_2 x + c_3 y + c_4 x y$$
 (four unknowns) such that, it's value is 1 for vertex i , and 0 for the other three:

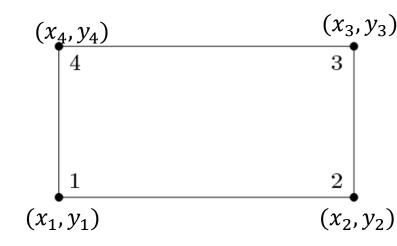
For the first vertex:

$$1 = \psi_1^e(x_1, y_1) = c_1 + c_2x_1 + c_3y_1 + c_4x_1y_1$$

$$0 = \psi_1^e(x_2, y_2) = c_1 + c_2x_2 + c_3y_2 + c_4x_2y_2$$

$$0 = \psi_1^e(x_3, y_3) = c_1 + c_2x_3 + c_3y_3 + c_4x_3y_3$$

$$0 = \psi_1^e(x_4, y_4) = c_1 + c_2x_4 + c_3y_4 + c_4x_4y_4$$



Analogously for the other vertices

(This is not correct for general quadrilateral elements)

General expressions for Rectangles:

If we denote by

$$a = x_2 - x_1$$

$$b = y_2 - y_1$$

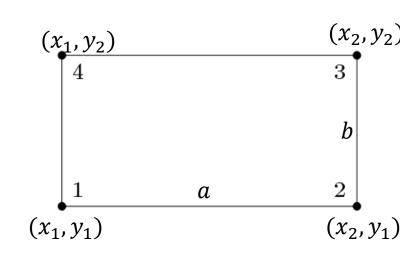
Then

$$\psi_1^e(x,y) = \frac{1}{ab}(x-x_2)(y-y_2)$$

$$\psi_2^e(x,y) = \frac{-1}{ab}(x - x_1)(y - y_2)$$

$$\psi_3^e(x,y) = \frac{1}{ab}(x-x_1)(y-y_1)$$

$$\psi_4^e(x,y) = \frac{-1}{ab}(x - x_2)(y - y_1)$$



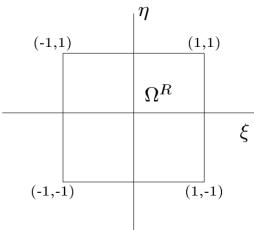
The **reference** bilinear quadrilateral element Ω^R : [-1,1]x[-1,1]

We can use matlab to compute the coeff.

$$\psi_j^e(x_i, y_i) = c_{1j} + c_{2j}x_i + c_{3j}y_i + c_{4j}x_iy_i = \delta_{ij}$$

% **exercise**: do it for the other shape functions

```
punts=[
    -1,-1;
    1,-1;
    1,1;
    -1,1];
A=[ones(4,1), punts(:,1), punts(:,2), punts(:,1).*punts(:,2)]
b=[1;0;0;0];
C1= A\b %coeff of the fisrt shape function
```



The shape functions for the reference element Ω^R , are:

$$\psi_1^R(\xi,\eta) = \frac{(1-\xi)}{2} \frac{(1-\eta)}{2}, \qquad \psi_2^R(\xi,\eta) = \frac{(1+\xi)}{2} \frac{(1-\eta)}{2},$$

$$\psi_2^R(\xi,\eta) = \frac{(1+\xi)}{2} \frac{(1-\eta)}{2}$$

$$\psi_3^R(\xi,\eta) = \frac{(1+\xi)}{2} \frac{(1+\eta)}{2}, \qquad \psi_4^R(\xi,\eta) = \frac{(1-\xi)}{2} \frac{(1+\eta)}{2}.$$

$$\psi_4^R(\xi,\eta) = \frac{(1-\xi)}{2} \frac{(1+\eta)}{2}$$

Or equivalently:

$$\psi_1^R(\xi,\eta) = \frac{1-\xi-\eta+\xi\eta}{4}$$

$$\psi_2^R(\xi,\eta) = \frac{1+\xi-\eta-\xi\eta}{4}$$

$$\psi_3^R(\xi,\eta) = \frac{1+\xi+\eta+\xi\eta}{4}$$

$$\psi_4^R(\xi,\eta) = \frac{1-\xi+\eta-\xi\eta}{4}.$$

Example: The temperature of at the vertices of the **reference** quadrilateral has been measured as $T(v_1) = 10^o$, $T(v_2) = 20^o$, $T(v_3) = 30^o$, $T(v_4) = 40^o$.

Estimate the temperature at the point p = (-0.3, 0.5)?

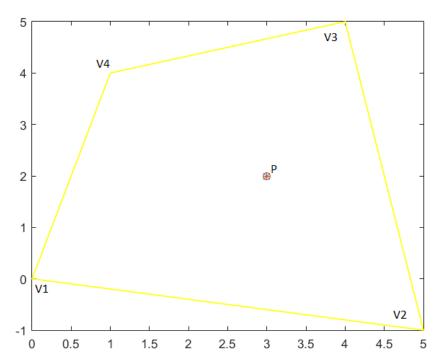
Solution:

$$\psi_1^R(p) = 0.1625;$$
 $\psi_2^R(p) = 0.0875;$ $\psi_3^R(p) = 0.2625;$ $\psi_4^R(p) = 0.4875;$

$$T(p) = T_1 \psi_1^R(p) + T_2 \psi_2^R(p) + T_3 \psi_3^R(p) + T_4 \psi_4^R(p) = 30.75^o$$

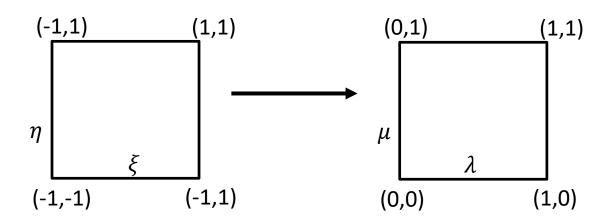
• For a General Quadrilateral element usually the shape function is NOT a 2 degree polynomial. Because of that it is not easy to compute these functions, but we still can compute the **Barycentric Coordinates.**

How to compute $\alpha_i^k = \psi_i^k(P)$?



Change from the Reference quadrilateral to [0,1]x[0,1]

$$\lambda = \frac{\xi + 1}{2}, \qquad \mu = \frac{\eta + 1}{2}$$



Shape functions on [0,1]x[0,1]:

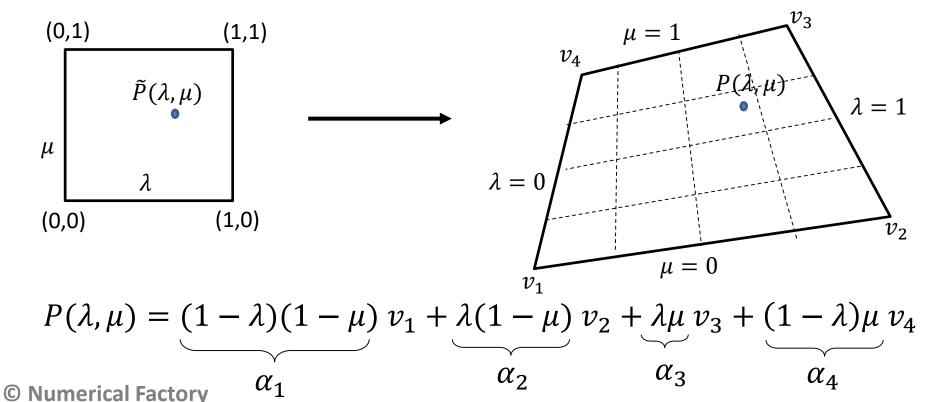
$$\psi_1(\lambda,\mu) = (1-\lambda)(1-\mu) \qquad \psi_3(\lambda,\mu) = \lambda\mu$$

$$\psi_2(\lambda,\mu) = \lambda(1-\mu) \qquad \psi_4(\lambda,\mu) = (1-\lambda)\mu$$

• General Quadrilateral: Isoparametric transformation

$$(x,y) = \psi_1(\lambda,\mu)v_1 + \psi_2(\lambda,\mu)v_2 + \psi_3(\lambda,\mu)v_3 + \psi_4(\lambda,\mu)v_4$$

Change to another quadrilateral using the shape functions: for simplicity we will use here the rectangle [0,1]x[0,1]:



We can compute them using λ , $\mu \in [0,1]$, as a parametrization of the quadrilateral edges.

$$P = (1 - \lambda)(1 - \mu) v_1 + \lambda(1 - \mu) v_2 + \lambda \mu v_3 + (1 - \lambda)\mu v_4$$

Rearranging the terms, the previous equation can be written as:

$$\mathbf{a} + \lambda \mathbf{b} + \mu \mathbf{c} + \lambda \mu \mathbf{d} = 0$$

where

$$a = v_1 - P$$
, $b = v_2 - v_1$, $c = v_4 - v_1$, $d = v_1 - v_2 + v_3 - v_4$

In fact, we have to solve a system of two non-linear equations. We will use **Newton's iterative method**:

Our system is:

$$\binom{a_x}{a_y} + \lambda \binom{b_x}{b_y} + \mu \binom{c_x}{c_y} + \lambda \mu \binom{d_x}{d_y} = \binom{0}{0}$$

or

$$\begin{cases} f(\lambda, \mu) = 0 \\ g(\lambda, \mu) = 0 \end{cases}$$

Newton's method
$$\binom{\lambda}{\mu}_{n+1} = \binom{\lambda}{\mu}_n - \begin{pmatrix} \frac{\partial f}{\partial \lambda}(\lambda_n, \mu_n) & \frac{\partial f}{\partial \mu}(\lambda_n, \mu_n) \\ \frac{\partial g}{\partial \lambda}(\lambda_n, \mu_n) & \frac{\partial g}{\partial \mu}(\lambda_n, \mu_n) \end{pmatrix}^{-1} \binom{f(\lambda_n, \mu_n)}{g(\lambda_n, \mu_n)}$$

In our case:

$$\frac{\partial f}{\partial \lambda} = b_x + \mu d_x \qquad \frac{\partial f}{\partial \mu} = c_x + \lambda d_x$$
$$\frac{\partial g}{\partial \lambda} = b_y + \mu d_y \qquad \frac{\partial g}{\partial \mu} = c_y + \lambda d_y$$

then

$$\begin{pmatrix} \lambda \\ \mu \end{pmatrix}_{n+1} = \begin{pmatrix} \lambda \\ \mu \end{pmatrix}_n - \begin{pmatrix} b_x + \mu_n d_x & c_x + \lambda_n d_x \\ b_y + \mu_n d_y & c_y + \lambda_n d_y \end{pmatrix}^{-1} \begin{pmatrix} f(\lambda_n, \mu_n) \\ g(\lambda_n, \mu_n) \end{pmatrix}$$

Or

$$\begin{pmatrix} b_x + \mu_n d_x & c_x + \lambda_n d_x \\ b_y + \mu_n d_y & c_y + \lambda_n d_y \end{pmatrix} \begin{pmatrix} \Delta \lambda \\ \Delta \mu \end{pmatrix} = -\begin{pmatrix} f(\lambda_n, \mu_n) \\ g(\lambda_n, \mu_n) \end{pmatrix}$$

$$\binom{\lambda}{\mu}_{n+1} = \binom{\lambda}{\mu}_n + \binom{\Delta\lambda}{\Delta\mu}_n$$

Example: Given a quadrilateral defined by vertices

$$v_1 = (0,0), v_2 = (5,-1), v_3 = (4,5), v_4 = (1,4)$$
 compute the barycentric coordinates of point $P=(3,2)$.

Compute:
$$\mathbf{a} + \lambda \mathbf{b} + \mu \mathbf{c} + \lambda \mu \mathbf{d} = 0$$

where
$$a = v_1 - P$$
, $b = v_2 - v_1$, $c = v_4 - v_1$, $d = v_1 - v_2 + v_3 - v_4$

$$\begin{pmatrix} 5 + \mu_n(-1) & 1 + \lambda_n(-1) \\ -1 + \mu_n 2 & 4 + \lambda_n 2 \end{pmatrix} \begin{pmatrix} \Delta \lambda \\ \Delta \mu \end{pmatrix} = -\begin{pmatrix} f(\lambda_n, \mu_n) \\ g(\lambda_n, \mu_n) \end{pmatrix}$$

Initialization:

$$\begin{pmatrix} \lambda_0 \\ \mu_0 \end{pmatrix} = \begin{pmatrix} 0.1 \\ 0.1 \end{pmatrix}$$
 can be any value between 0 and 1.

Sol.
$$\lambda = 0.6250, \mu = 0.5$$

 $\alpha = \begin{bmatrix} 0.1875 & 0.3125 & 0.3125 \end{bmatrix}$

(see the implementation on the practices)