A Family of 4-point Dyadic High Resolution Subdivision Schemes

DANIEL LEMIRE
Research Officer
National Research Council of Canada (NRC)
email: lemire@ondelette.com

Subdivision: why care?

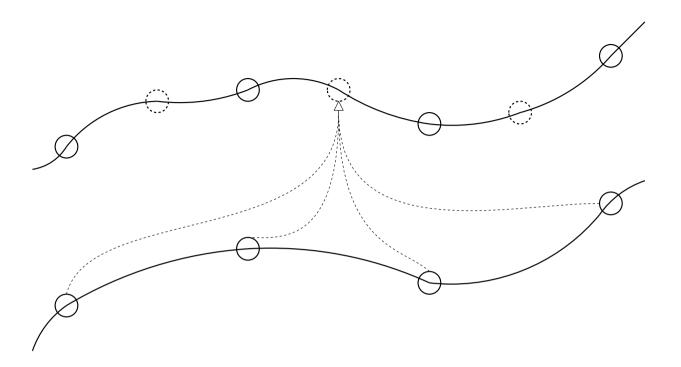
- ✓ multiscale approach
- ✓ local interpolation
- ▼ compactly supported wavelets

How Dubuc did it!

→ A points → cubic polynomial

→ midpoint value (dyadic interpolation)

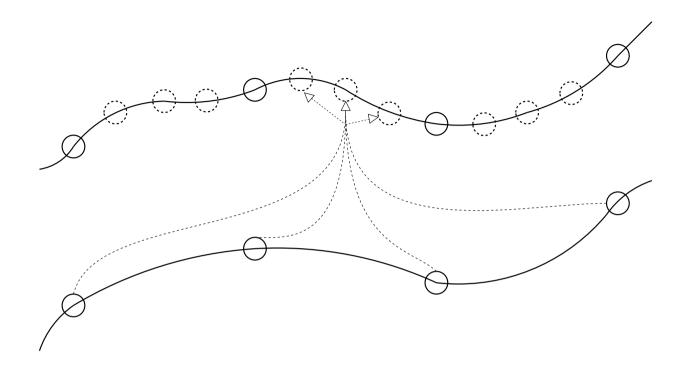
▼ repeat at finer scales



...qu-wollof anO

Same story but...

A points —> cubic polynomial
A point and quartile values (tetradic interpolation)



Question

Given a 4—point subdivision scheme, can we reproduce more than just cubic polynomials?

One more simple trick?

Recall Richardson's extrapolation:

J. an error or order p

$$\sqrt{1 + Q(\Delta x)O + Q(\Delta x)} + \sqrt{1 + Q(\Delta x)O} + \sqrt{1 + Q(\Delta x)O}$$
Some error

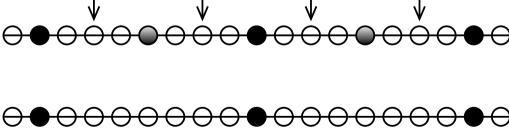
$$\frac{2}{\sqrt{x^{\Delta}}} \sqrt{x^{\Delta}}$$

$$a_{\frac{\Delta x}{2}} = a_{true} + \underbrace{A(\frac{\Delta x}{2})}_{p} + \underbrace{O(\Delta x^{p+1})}_{p}$$

$$\frac{\sqrt{2^p \times a_{\Delta x}} - a_{\Delta x}}{2^p - 1} = a_{true} + \frac{O(\Delta x^{p+1})}{\sqrt{2^p + 1}}$$

3. Combine $a_{\Delta x}$ and $a_{\Delta x}$

Guessing early or coarsing it up





▼ Ample storage: why not use it early?

mdfiroglA 28H

1. recopy stable data: $y_{j+1,4k} = y_{j,2k}$;

2. Tetradic scheme:

• cubic p interpolates $y_{j,2k-2}$, $y_{j,2k}$, $y_{j,2k+2}$, $y_{j,2k+4}$

$$\left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q = \varepsilon_{+\lambda t, 1+i} \chi, \quad \left(\varepsilon_{+\lambda t, 1+i} x\right) q =$$

1. Update midpoint:

$$\gamma_{j+1,4k+2} = (1 - \alpha) \gamma_{\text{fine}}^{\text{end}} + \alpha \gamma_{j,1+i}^{\text{coarse}}.$$

$$\Rightarrow$$
 Dubuc

$$\triangleright$$
 Dubuc $\Rightarrow C^1$.

$$ho$$
 For $-25/56 < \alpha < 15/32$, the HRS schemes are C^1 .

Reproduced polynomials

> HRS always reproduce cubic polynomials.

ho Reproduce quartic polynomials when $\alpha = -3/32$.

$$y_{i-1,k}=p_{4}(x_{i-1,k}) \text{ where } p_{4}(x)=a_{4}x+b_{4}x_{5}n+b_{4}x_{5}$$

uəyı '
$${}^0 \! p + x {}^{\scriptscriptstyle \parallel} \! p + {}^{\scriptscriptstyle \parallel} \! x^{\scriptscriptstyle \parallel} \! p = (x)^{\scriptscriptstyle \parallel} \! d$$
 əлəym $({}^{{}^{\scriptscriptstyle \vee}}\! {}^{\scriptscriptstyle \parallel} \! -\! !\! -\! !\! x)^{\scriptscriptstyle \parallel} \! d = {}^{{}^{\scriptscriptstyle \vee}}\! {}^{\scriptscriptstyle \parallel} \! -\! !\! -\! !\! x)$

$$\sqrt{\chi^{\text{coarse}}_{i,\lambda}} - (\chi^{\text{coarse}}_{i,\lambda} - (\chi^{\text{coarse}}_{i,\lambda}) + d = \chi^{\text{coarse}}_{i,\lambda}$$

$$\frac{4n^{2}}{\sqrt{1+3}} - \left(1 + 32\sqrt{1+3}x\right) + d = \frac{3nn^{2}}{1+32\sqrt{1+3}}$$

Initialisation

 $\longleftarrow (_{\lambda,\,1-i}\chi)_{\,\, 4}q = _{\lambda,\,1-i}\chi \,\, {\rm that} \,\, {\rm that} \,\, {\rm and} \,\, {$

$$\frac{4n^{20}}{4n^{20}} - (1 + 3n^{2}) + q = 1 + 3n^{2}$$

$$(\lambda_{\mathcal{I},i}x) \, \mu q = \lambda_{\mathcal{I},i} V$$

(Possible with a 5—point s.s.)

Reproducing quartic polynomials

$$ho$$
 subdivision \Longrightarrow 5—point scheme

$$ho$$
 HRS ($lpha=-3/32$) $\Longrightarrow 5$ —point initialization + 4—point for the rest

How does it compare to Vector Subdivision Schemes?

- ✓ Vector ⇒several fixed value per node
- ✓ HRS⇒one value per node but allowed to changed over time

Conclusion (a comparative table)

cubic to quartic	up to C^1	bresented HRS
guadratic	$C_{\mathbb{Z}}$	Hassan et al.
oiduo ot qu	up to C^1	Dyn-Gregory-Levin
cubic	$C_{ m I}$	Deslauriers-Dubuc
oiduo	C_{I}	Dubuc
reproduced polynomials	regularity	гсреше

Key Mathematical Argument

← reiruo¬

$$^{\lambda} \mathcal{I}_{\lambda,i} \mathcal{V} \underbrace{\mathbf{Z}}_{\lambda} = (\mathbf{z})^{\mathbf{q}}$$

guq

$$\frac{(\varepsilon_{-2} + \varepsilon_{5}) }{61} - \frac{(1-z+5) }{61} + 1 = (z)$$
T

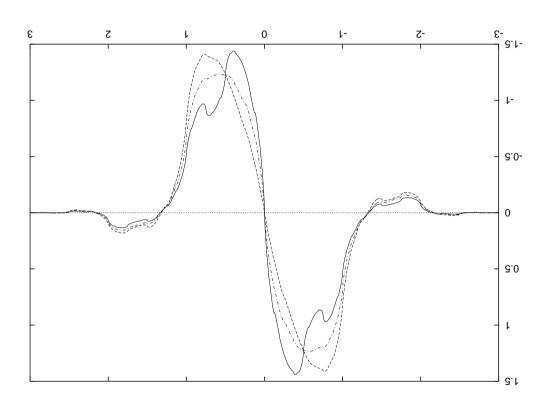
then

$$\mathbf{P}^{i+1}(z) = \mathbf{\Gamma}(z)\mathbf{P}^{i}(z^2)$$

HRS requires 2 trig. poly.

$$\mathbf{P}^{j+1}(z) = \mathbf{\Gamma}_{\mathbf{I}}(z)\mathbf{P}^{j}(z^{2}) + \mathbf{\Gamma}_{\mathbf{Z}}(z)\mathbf{P}^{j}(z^{2})$$

Bonus material 1 - nice pictures



Derivatives of the fundamental functions for $\alpha=-0.2$ (continuous line), $\alpha=0.15$ (dashed line).

Bonus material 2 - intermediate result

Dyn) Given trigonometric polynomials $\Gamma_1(z)$ and $\Gamma_2(z)$, the HRS scheme defined by

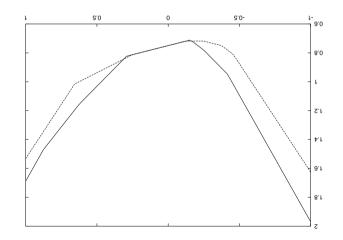
$$(z-)_{i}d(z)_{2}I + (z)_{i}d(z)_{1}I = (z)^{I+i}q$$

is C^n if the symbol corresponding to finite differences of order n+1

$$(5)^{i} q \frac{1+n(5-1)^{ni} 2}{1+n_{5}} = (5)^{i}_{n} H b$$

is the symbol of a HRS scheme converging uniformly to zero for all bounded initial data.

Bonus material 3 - more on proof



For a given $\alpha,$ an HRS scheme is differentiable if $\lambda_{HR}(\alpha)=\max\left\{\lambda_1(\alpha),\lambda_2(\alpha)\right\}<1.$

Bonus material 4 - proper initialization

1. recopy data at $x_{j+1,2k} = x_{j,k}$: $y_{j+1,2k} = y_{j,k}$;

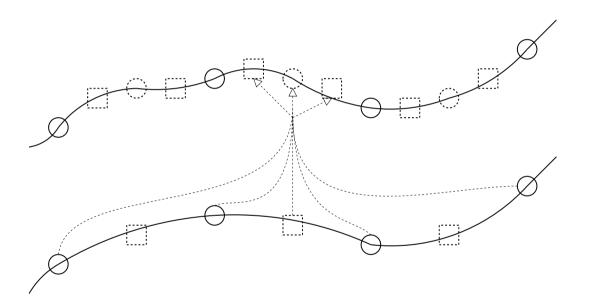
S. extrapolate $y_{j,k+4}$ using $y_{j,k-2}, y_{j,k-1}, y_{j,k}, y_{j,k+1}, y_{j,k+2}$ by the formula

$$(1) \qquad ;_{I+\lambda,i} \sqrt{c} I + I_{I+\lambda,i} \sqrt{c} - \lambda_{i,i} \sqrt{c} + I_{I-\lambda,i} \sqrt{c} - \lambda_{I-\lambda,i} \sqrt{c} = \lambda_{i,i} \sqrt{c}$$

3. interpolate midpoint :

$$\cdot \frac{\frac{\lambda_{i,l} \gamma z - 2 + \lambda_{i,l} \gamma z \varepsilon + \lambda_{i,l} \gamma z 01 + 2 - \lambda_{i,l} \gamma r}{821} = \frac{1 + \lambda_{2,1} + i \gamma}{8}$$

Bonus material 5 - Crunch the tetradic tree into a dyadic one



Some references

References

- [1] I. Daubechies, Orthonormal bases of compactly supported wavelets, Comm. Pure & Appl. Math. 41, pp. 909–996, 1988.
- [2] G. Deslauriers and S. Dubuc, Symmetric iterative interpolation processes, Constr. Approx., 5, pp. 49-68, 1989.
- [3] G. Deslauriers, S. Dubuc, and D. Lemire, Une famille d'ondelettes biorthogonales sur l'intervalle obtenue par un schéma d'interpolation itérative, Ann. Sci. Math. Québec 23 no. 1, pp. 37-48, 37-48, 1999.

- [4] F. Dubeau and R. Gervais, Procédures locale et non locale d'interpolation à l'aide de fonctions splines quadratiques, Ann. Sci. Math. Québec 23 no. 1, pp. 49-61, 1999.
- [5] S. Dubuc, Interpolation through an iterative scheme, J. Math. Anal. Appl., 114, pp. 185-204,1986.
- [6] S. Dubuc, D. Lemire, J.-L. Merrien, Fourier analysis of 2-point Hermite interpolatory subdivision schemes, J. of Fourier Anal. Appl., 7 no. 5, 2001.
- [7] M. Dyn, Subdivision schemes in computer-aided geometric design, Advances in numerical analysis (W. Light, ed.), vol. 2, Clarendon Press, pp. 36-104, 1992.
- [8] M. Dyn, J.A. Gregory, and D. Levin, A 4-point interpolatory subdivision

- scheme for curve design. Comput. Aided Geom. Design, 4, pp. 257-268, 1987.
- [9] B. Han, Approximation Properties and Construction of Hermite Interpolants and Biorthogonal Multiwavelets, Journal of Approximation Theory, 110 no.1, pp. 18-53, 2001.
- [10] M.F. Hassan, I.P. Ivrissimitzis, N.A. Dodgson, and M.A. Sabin, An Interpolating 4-Point ${\rm C}^2$ Ternary Stationary Subdivision Scheme, submitted for publication to CAGD (December 18, 2001).
- [11] C. Heil and D. Colella, Matrix refinement equations and subdivision schemes, J. Fourier Anal. Appl., 2, pp. 363-377, 1996.
- [12] F. Kuijt and R. van Damme, Stability of subdivision schemes, Mem-

- orandum no. 1469, Faculty of Applied Mathematics, University of Twente, the Netherlands.
- [13] J.-L. Merrien, A family of Hermite interpolants by bissection algorithms. Numer. Algorithms 2, pp. 187-200, 1992.
- [14] J.-L. Merrien, Interpolants d'Hermite \mathbb{C}^2 obtenus par subdivision. M2An Math. Model. Numer. Anal. 33, pp. 55-65, 1999.
- [15] G. Plonka, Approximation order provided by refinable function vectors, Constr. Approx. 13, pp. 221-244, 1997.