Topics in Computer Graphics Chap 7: Polynomial Curve Constructions spring, 2014

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Table of contents

- Aitken's Algorithm
- Lagrange Polynomials
- The Vandermonde Approach
- Limits of Lagrange Interpolation
- **Cubic Hermite Interpolation**
- **Quintic Hermite Interpolation**
- Point-Normal Interpolation
- Least Squares Approximation
- **Smoothing Equations**
- Designing with Bézier Curves
- The Newton Form and Forward Differencing

Motivation

- Given n points in 2D/3D,
 - Interpolation: find a (polynomial) curve that passes through the data exactly.
 - Aitken's algorithm (7.1)
 - Lagrange polynomials (7.2)
 - ► The Vandermonde approach (7.3)
 - The Newton form and forward differencing (7.11)
 - Approximation: find a (polynomial) curve that goes through the data closely in a reasonable way.
 - Least squares approximation (7.8)
 - Smoothing equations (7.9)
- Normal/tangent data in addition to position data.
 - Cubic/quintic Hermite interpolation (7.5&7.6)
 - Point-normal interpolation (7.7)

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Aitken's Algorithm

▶ Problem: Given points $\{\mathbf p_i\}_{i=0}^n$ with corresponding parameter values $\{t_i\}_{i=0}^n$, find a curve $\mathbf p(t)$ such that

$$\mathbf{p}(t_i) = \mathbf{p}_i, \quad i = 0, \dots, n.$$

Aitken's Algorithm (cont'd)

1. Base case: Let

$$\mathbf{p}_{i}^{1}(t) = \frac{t_{i+1} - t}{t_{i+1} - t_{i}} \mathbf{p}_{i} + \frac{t - t_{i}}{t_{i+1} - t_{i}} \mathbf{p}_{i+1}, \quad i = 0, \dots, n - 1.$$

- $\mathbf{p}_i^1(t)$ is a line segment for $t_i \leqslant t \leqslant t_{i+1}$.
- $\mathbf{p}_i^1(t)$ interpolates \mathbf{p}_i and \mathbf{p}_{i+1} : $\mathbf{p}_i^1(t_i) = \mathbf{p}_i$ and $\mathbf{p}_i^1(t_{i+1}) = \mathbf{p}_{i+1}$.
- 2. Let $\mathbf{p}_0^{n-1}(t)$ be the polynomial of degree n-1 that interpolates $\mathbf{p}_0, \dots, \mathbf{p}_{n-1}$ and $\mathbf{p}_1^{n-1}(t)$ be the one that interpolates $\mathbf{p}_1, \dots, \mathbf{p}_n$.
- 3. Then

$$\mathbf{p}_0^n(t) = \frac{t_n - t}{t_n - t_0} \mathbf{p}_0^{n-1}(t) + \frac{t - t_0}{t_n - t_0} \mathbf{p}_1^{n-1}(t)$$

- Figure 7.1
- ightharpoonup is a polynomial curve of degree n and
- interpolates $\mathbf{p}_0, \dots, \mathbf{p}_n$.

Aitken's Algorithm (cont'd)

With $\mathbf{p}_i^0(t) := \mathbf{p}_i$, the interpolating curve $\mathbf{p}_0^n(t)$ is defined recursively as

$$\mathbf{p}_{i}^{r}(t) = \frac{t_{i+r} - t}{t_{i+r} - t_{i}} \mathbf{p}_{i}^{r-1}(t) + \frac{t - t_{i}}{t_{i+r} - t_{i}} \mathbf{p}_{i+1}^{r-1}(t), \quad \begin{cases} r = 1, \dots, n \\ i = 0, \dots, n - r. \end{cases}$$

Figure 7.2

Properties

- Affine invariance
- Linear precision
- No convex hull property Is it possible for a smooth interpolating curve has a convex hull property?
- No variation diminishing property
- Does not answer if such polynomial curve is unique.
- Not a closed form

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

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Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Lagrange Polynomials

The interpolating curve is given by

$$\mathbf{p}(t) = \sum_{i=0}^{n} \mathbf{p}_i L_i^n(t)$$

where $L_i^n(t)$ are Lagrange polynomials defined as

$$L_i^n(t) := \frac{\prod_{\substack{j=0\\j\neq i}}^n (t-t_j)}{\prod_{\substack{j=0\\j\neq i}}^n (t_i-t_j)}$$

Lagrange polynomials are cardinal:

$$L_i^n(t_j) = \delta_{i,j}$$

where $\delta_{i,j}$ is the Kronecker delta.

- $\{L_i^n(t)\}_{i=0}^n$ forms a basis of all polynomials of degree n
- ▶ Interpolating polynomial (of degree n) is unique

$$\sum_{i=0}^{n} L_i^n(t) \equiv 1(t)$$

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

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Smoothing Equations

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The Vandermonde Approach

What is the monomial form

$$\mathbf{p}^n(t) = \sum_{j=0}^n \mathbf{a}_j t^j$$

of the interpolating polynomial?

The Vandermonde Approach (cont'd)

$$\mathbf{p}^{n}(t_{0}) = \mathbf{p}_{0} = \mathbf{a}_{0} + \mathbf{a}_{1}t_{0} + \cdots + \mathbf{a}_{n}t_{0}^{n}$$

$$\mathbf{p}^{n}(t_{1}) = \mathbf{p}_{1} = \mathbf{a}_{0} + \mathbf{a}_{1}t_{1} + \cdots + \mathbf{a}_{n}t_{1}^{n}$$

$$\vdots$$

$$\mathbf{p}^{n}(t_{n}) = \mathbf{p}_{n} = \mathbf{a}_{0} + \mathbf{a}_{1}t_{n} + \cdots + \mathbf{a}_{n}t_{n}^{n}$$

$$\begin{bmatrix} \mathbf{p}_{0} \\ \mathbf{p}_{1} \\ \vdots \\ \mathbf{p}_{n} \end{bmatrix} = \begin{bmatrix} 1 & t_{0} & \cdots & t_{0}^{n} \\ 1 & t_{1} & \cdots & t_{1}^{n} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & t_{n} & \cdots & t_{n}^{n} \end{bmatrix} \begin{bmatrix} \mathbf{a}_{0} \\ \mathbf{a}_{1} \\ \vdots \\ \mathbf{a}_{n} \end{bmatrix} \rightarrow \mathbf{p} = T\mathbf{a}$$

- 3. If $\{t_j\}_{j=0}^n$ are distinct, $\det T \neq 0$. (Why?) $\rightarrow \det T$ is the Vandermonde of the interpolation problem
- 4. Solution: $\mathbf{a} = T^{-1}\mathbf{p}$

Generalized Vandermonde

For some basis $\{F_j^n(t)\}_{j=0}^n$, (e.g. Bernstein basis) the interpolating polynomial is expressed as

$$\mathbf{p}^n(t) = \sum_{j=0}^n \mathbf{c}_j F_j^n(t)$$

and the coefficients $\{c_j\}_{j=0}^n$ can be found as

$$\rightarrow \begin{bmatrix} \mathbf{c}_1 \\ \mathbf{c}_2 \\ \vdots \\ \mathbf{c}_n \end{bmatrix} = \begin{bmatrix} F_0^n(t_0) & F_1^n(t_0) & \cdots & F_n^n(t_0) \\ F_0^n(t_1) & F_1^n(t_1) & \cdots & F_n^n(t_1) \\ \vdots & \vdots & \ddots & \vdots \\ F_0^n(t_n) & F_1^n(t_n) & \cdots & F_n^n(t_n) \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{p}_0 \\ \mathbf{p}_1 \\ \vdots \\ \mathbf{p}_n \end{bmatrix}$$

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

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Smoothing Equations

Designing with Bézier Curves

Limits of Lagrange Interpolation

- Small change of input results in large change in output
 - ▶ The process is ill-conditioned.
 - Polynomial interpolation is not shape preserving.
 - Runge phenomonen
- Expensive to solve
 - for construction (solving dense linear system)
 - for evaluation (for high n)
- Piecewise schemes are better! (e.g. spline interpolation)

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Limits of Lagrange Interpolation

Cubic Hermite Interpolation

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Smoothing Equations

Designing with Bézier Curves

Cubic Hermite Interpolation

Find the cubic polynomial that interpolates the following:

$$\begin{aligned} \mathbf{p}(0) &= \mathbf{p}_0 \in \mathbb{E}^3 \\ \dot{\mathbf{p}}(0) &= \mathbf{m}_0 \in \mathbb{R}^3 \\ \dot{\mathbf{p}}(1) &= \mathbf{m}_1 \in \mathbb{R}^3 \\ \mathbf{p}(1) &= \mathbf{p}_1 \in \mathbb{E}^3, \end{aligned}$$

Easier to work with Bézier form

$$\mathbf{p}(t) = \sum_{j=0}^{3} \mathbf{b}_j B_j^3(t)$$

- 1. ${\bf b}_0 = {\bf p}_0$ and ${\bf b}_3 = {\bf p}_1$
- 2. $\dot{\mathbf{p}}(0) = 3\Delta \mathbf{b}_0 = \mathbf{m}_0$ and $\dot{\mathbf{p}}(1) = 3\Delta \mathbf{b}_2 = \mathbf{m}_1$ $\rightarrow \mathbf{b}_1 = \mathbf{p}_0 + \frac{1}{3}\mathbf{m}_0$ and $\mathbf{b}_2 = \mathbf{b}_1 - \frac{1}{3}\mathbf{m}_1$

Figure 7.4

Cubic Hermite Interpolation: Cardinal Form

$$\mathbf{p}(t) = \mathbf{p}_0 B_0^3(t) + \left(\mathbf{p}_0 + \frac{1}{3}\mathbf{m}_0\right) B_1^3(t) + \left(\mathbf{p}_1 - \frac{1}{3}\mathbf{m}_1\right) B_2^3(t) + \mathbf{p}_1 B_3^3(t)$$

$$\to \mathbf{p}(t) = \mathbf{p}_0 H_0^3(t) + \mathbf{m}_0 H_1^3(t) + \mathbf{m}_1 H_2^3(t) + \mathbf{p}_1 H_3^3(t)$$

 \rightarrow

$$\begin{split} H_0^3(t) &= B_0^3(t) + B_1^3(t) \\ H_1^3(t) &= \frac{1}{3}B_1^3(t) \\ H_2^3(t) &= -\frac{1}{3}B_2^3(t) \\ H_3^3(t) &= B_2^3(t) + B_3^3(t) \end{split}$$

Figure 7.5

Cubic Hermite Interpolation: Cardinal Form

$$\begin{array}{lll} H_0^3(0) = 1 & \frac{d}{dt}H_0^3(0) = 0 & \frac{d}{dt}H_0^3(1) = 0 & H_0^3(1) = 0 \\ H_1^3(0) = 0 & \frac{d}{dt}H_1^3(0) = 1 & \frac{d}{dt}H_1^3(1) = 0 & H_1^3(1) = 0 \\ H_2^3(0) = 0 & \frac{d}{dt}H_2^3(0) = 0 & \frac{d}{dt}H_2^3(1) = 1 & H_2^3(1) = 0 \\ H_3^3(0) = 0 & \frac{d}{dt}H_3^3(0) = 0 & \frac{d}{dt}H_3^3(1) = 0 & H_3^3(1) = 1 \end{array}$$

- $H_0^3(t) + H_3^3(t) \equiv 1(t)$ (Why?)
- Not invariant under affine domain transformations
- Not symmetric

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

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Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Least Squares Approximation

- Figure 7.7
- ▶ P+1 number of data points can be interpolated by a polynomial of degree n if $d \ge P$.
- ▶ What if $n < P? \rightarrow$ approximation required
- How to measure the closeness of the approximating curve and the data points?
- least squares approximation: To find a polynomial curve $\mathbf{x}(t)$ that minimizes

$$f(\mathbf{c}_0,\ldots,\mathbf{c}_n) = \sum_{i=0}^P ||\mathbf{x}(t_i) - \mathbf{p}_i||^2.$$

Least Squares Approximation (cont'd)

1. The approximating curve is expressed as

$$\mathbf{x}(t) = \mathbf{c}_0 C_0^n(t) + \dots + \mathbf{c}_n C_n^n(t)$$

for some basis $\{C_i^n\}_{i=0}^n$.

2. Assuming $\mathbf{x}(t)$ interpolates all the points $\{\mathbf{p}_j\}_{j=0}^P$, we get a linear system

$$\begin{bmatrix} C_0^n(t_0) & \cdots & C_n^n(t_0) \\ \vdots & \ddots & \vdots \\ C_0^n(t_P) & \cdots & C_n^n(t_P) \end{bmatrix} \begin{bmatrix} \mathbf{c}_0 \\ \vdots \\ \mathbf{c}_n \end{bmatrix} = \begin{bmatrix} \mathbf{p}_0 \\ \vdots \\ \mathbf{p}_P \end{bmatrix} \longrightarrow M\mathbf{C} = \mathbf{P}$$

where

$$M \in \mathbb{R}^{(P+1)\times(n+1)}, \mathbf{C} \in \mathbb{R}^{(n+1)\times 3}, \mathbf{P} \in \mathbb{R}^{(P+1)\times 3}, P > n$$

- Linear systems for each component
- underdetermined (no solution in general)

Least Squares Approximation (cont'd)

3. Can be converted to a solvable linear system by multiplying M^T :

$$M^T M \mathbf{C} = M^T \mathbf{P}$$

- M^TM is always invertible. (Why?)
- The solution minimizes

$$f(\mathbf{c}_0,\ldots,\mathbf{c}_n)=\sum_{j=0}^P \|\mathbf{x}(t_j)-\mathbf{p}_j\|^2.$$

(Why?)

The solution satisfies

$$\frac{\partial f}{\partial \mathbf{c}_i^d} = 0, \quad k = 0, \dots, n, d = 1, 2, 3.$$

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

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Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Smoothing Equations

- Minimizing the least square error does not guarantee a good curve. (Fig 7.8)
- We want a curve that does not "wiggle" much. (How?)
- If the control polygon behaves nicely, then so does the curve.
- ▶ How to minimizes wiggling (of the polygon)? \rightarrow minimize the 2nd differences $\Delta^2 \mathbf{b}_i$

$$\mathbf{b}_0 - 2\mathbf{b}_1 + \mathbf{b}_2 = 0$$

$$\vdots \qquad \rightarrow S\mathbf{B} = \mathbf{0}$$

$$\mathbf{b}_{n-2} - 2\mathbf{b}_{n-1} + \mathbf{b}_n = 0$$

Smoothing Equations (cont'd)

Combined with the least squares problem,

$$\begin{bmatrix} M \\ S \end{bmatrix} \mathbf{B} = \begin{bmatrix} \mathbf{P} \\ \mathbf{0} \end{bmatrix}$$

Balancing the error and shape

$$\begin{bmatrix} (1-\alpha)M \\ \alpha S \end{bmatrix} \mathbf{B} = \begin{bmatrix} (1-\alpha)\mathbf{P} \\ \mathbf{0} \end{bmatrix} \quad 0 \le \alpha \le 1$$

- Larger α for noisier data

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

Designing with Bézier Curves

- "What if we want to move a point on the curve to change the shape?" (Figure 7.10)
- Given a Bézier curve

$$\mathbf{x}(t) = \sum_{i=0}^{n} \mathbf{b}_i B_i^n(t),$$

if we change a point $\mathbf{x}(\hat{t})$ to \mathbf{y} , how should we change $\{\mathbf{b}_i\}$ to $\{\hat{\mathbf{b}}_i\}$ such that the curve passes through \mathbf{y} at $t=\hat{t}$?

$$\mathbf{y} = \sum_{i=0}^{n} \hat{\mathbf{b}}_i B_i^n(\hat{t})$$

- Assume \mathbf{b}_0 and \mathbf{b}_n are unchanged.
- Underdetermined: 1 equation and n-1 unknowns

Designing with Bézier Curves (cont'd)

1.
$$[B_1^n(\hat{t}) \quad \cdots \quad B_{n-1}^n(\hat{t})] \begin{bmatrix} \hat{\mathbf{b}}_1 \\ \vdots \\ \hat{\mathbf{b}}_{n-1} \end{bmatrix} = \mathbf{y} - \mathbf{b}_0 B_0^n(\hat{t}) - \mathbf{b}_n B_n^n(\hat{t}) =: \mathbf{z}$$

$$\rightarrow A\hat{\mathbf{B}} = \mathbf{z}$$

2. Assume all the points $\mathbf{b}_1, \dots, \mathbf{b}_{n-1}$ move along (unknown) \mathbf{c} direction:

$$\hat{\mathbf{B}} = \mathbf{B} + A^T \mathbf{c} \to A\hat{\mathbf{B}} = A\mathbf{B} + AA^T \mathbf{c} \to \mathbf{z} - A\mathbf{B} = AA^T \mathbf{c}$$

3. Since AA^T is a scalar, with $a := AA^T$

$$\mathbf{c} = \frac{1}{a}(\mathbf{y} - \mathbf{x}) \rightarrow \hat{\mathbf{B}} = \mathbf{B} + \frac{1}{a}A^{T}(\mathbf{y} - \mathbf{x}).$$

Aitken's Algorithm

Lagrange Polynomials

The Vandermonde Approach

Limits of Lagrange Interpolation

Cubic Hermite Interpolation

Quintic Hermite Interpolation

Point-Normal Interpolation

Least Squares Approximation

Smoothing Equations

Designing with Bézier Curves

The Newton Form of Interpolating Polynomial

- For equally spaced parameter intervals: $t_{i+1} = t_i + h$
- For cubic case,

$$\mathbf{p}(t) = \mathbf{p}_0 + \frac{1}{h}(t - t_0)\Delta\mathbf{p}_0 + \frac{1}{2!h^2}(t - t_0)(t - t_1)\Delta^2\mathbf{p}_0 + \frac{1}{3!h^3}(t - t_0)(t - t_1)(t - t_2)\Delta^3\mathbf{p}_0$$

where

$$\Delta^i \mathbf{p}_j := \Delta^{i-1} \mathbf{p}_{j+1} - \Delta^{i-1} \mathbf{p}_j$$
 and $\Delta^0 \mathbf{p}_j = \mathbf{p}_j$.

• With
$$g:=1/h$$
,

$$\begin{array}{c|c} \mathbf{p}_0 \\ \mathbf{p}_1 & g\Delta\mathbf{p}_0 \\ \mathbf{p}_2 & g\Delta\mathbf{p}_1 & g^2\Delta^2\mathbf{p}_0 \\ \mathbf{p}_3 & g\Delta\mathbf{p}_2 & g^2\Delta^2\mathbf{p}_1 & g^3\Delta^3\mathbf{p}_0 \end{array}$$

Fast Evaluation for Plotting

• Efficient way to evaluate $\mathbf{p}(t_2 + h), \mathbf{p}(t_2 + 2h), \dots$

- $\{g\Delta^3\mathbf{p}_j\}$ are all equal. (Why?)
- From right to left

$$g^{2}\Delta^{2}\mathbf{p}_{2} = g^{3}\Delta^{3}\mathbf{p}_{1} + g^{2}\Delta^{2}\mathbf{p}_{1} \rightarrow g\Delta\mathbf{p}_{3} = g^{2}\Delta^{2}\mathbf{p}_{2} + g\Delta\mathbf{p}_{2}$$
$$\rightarrow \mathbf{p}_{4} = g\Delta\mathbf{p}_{3} + \mathbf{p}_{3}$$

In general, with $\mathbf{q}^i_j:=g^i\Delta^i\mathbf{p}_j$, $\mathbf{q}^i_j=\mathbf{q}^{i+1}_{j-1}+\mathbf{q}^i_{j-1},\quad i=2,1,0$ and $\mathbf{p}_j=\mathbf{q}^0_j$.

Fast for Plotting (cont'd)

- No multiplication involved! (after start-up phase) → extremely fast
- Given a polynomial in cubic Bézier form,
 - 1. Compute initial four points.
 - 2. Evaluate sequence of points and plot using line segments.
- Roundoff error is accumulated → The curve may deviates more and more...