

r2knowle_a2q1

February 3, 2023

0.1 A2-Q1: MySpline

```
[5]: import numpy as np
import matplotlib.pyplot as plt
%matplotlib inline
```

0.2 MySpline

```
[65]: def MySpline(x, y):
'''
    S = MySpline(x, y)

    Input:
        x and y are arrays (or lists) of corresponding x- and y-values,
        specifying the points in the x-y plane. The x-values
        must be in increasing order.

    Output:
        S is a function that takes x or an array (or list) of x-values
        It evaluates the cubic spline and returns the interpolated value.

    Implementation:

    Hence...
        a[0] = a_0          b[0] = b_1          c[0] = c_1
        a[1] = a_1          b[1] = b_2          c[1] = c_2
            :                  :                  :
        a[n-2] = a_(n-2)    b[n-2] = b_(n-1)    c[n-2] = c_(n-1)
        a[n-1] = a_(n-1)

    The polynomial piece is evaluated at xx using

        p_i(xx) = a[i]*(x[i+1]-xx)**3/(6*hi) + a[i+1]*(xx-x[i])**3/(6*hi) +
                 b[i]*(x[i+1]-xx) + c[i]*(xx-x[i])

    where hk = x[k+1] - x[k] for k = 0, ... , n-2
'''
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n = len(x)
h = np.zeros(n-1)
b = np.zeros(n-1)
c = np.zeros(n-1)
a = np.zeros(n)

M = np.zeros((n,n))
r = np.zeros(n)

# === YOUR CODE HERE ===

# Determine h first:

for i in range(0, n-1):
    h[i] = x[i+1] - x[i]

# Now we need to determine a, starting with the first matrix

M[0][0] = h[0]/3
M[0][1] = h[0]/6

for i in range(1, n-1):
    M[i][i-1] = h[i-1]/6
    M[i][i] = (h[i-1] + h[i])/3
    M[i][i+1] = h[i]/6

M[n-1][n-2] = h[0]/6
M[n-1][n-1] = h[0]/3

# Now we need to determine the second matrix:
for i in range(1, n-1):
    r[i] = (y[i+1] - y[i])/h[i] - (y[i] - y[i-1])/h[i-1]

# Lets now solve the array for the values of a
a = np.linalg.solve(M, r)
a[0] = 0          # make sure ending points are zero for natural BCs
a[n-1] = 0        # make sure ending points are zero for natural BCs

# Now we can determine both b and c
for i in range(0, n-1):
    b[i] = y[i]/h[i] - a[i]*h[i]/6

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for i in range(0, n-1):
    c[i] = y[i+1]/h[i] - a[i+1]*h[i]/6

#=====
#
# This is the function that gets returned.
# It evaluates the cubic spline at xvals.
#
def spline(xvals, x=x, a=a, b=b, c=c):
    '''
        S = spline(xvals)

        Evaluates the cubic spline at xvals.

        Inputs:
            xvals can be list-like, or a scalar (**must be in ascending order**)

        Output:
            S is a list of values with the same number of elements as x
    '''
    # Turn non-list-like input into list-like
    if type(xvals) not in (list, np.ndarray,):
        xvals = [xvals]

    S = [] # The return list of values

    #
    k = 0 # this is the current polynomial piece
    hk = x[k+1] - x[k]

    for xx in xvals:

        # If the next x-value is not on the current piece...
        if xx > x[k+1]:
            # ... Go to next piece
            k += 1
            hk = x[k+1] - x[k]

        S_of_x = a[k]*(x[k+1]-xx)**3/(6*hk) + a[k+1]*(xx-x[k])**3/(6*hk) +
        ↪ b[k]*(x[k+1]-xx) + c[k]*(xx-x[k])

        S.append(S_of_x)

    return S

```

```
#=====

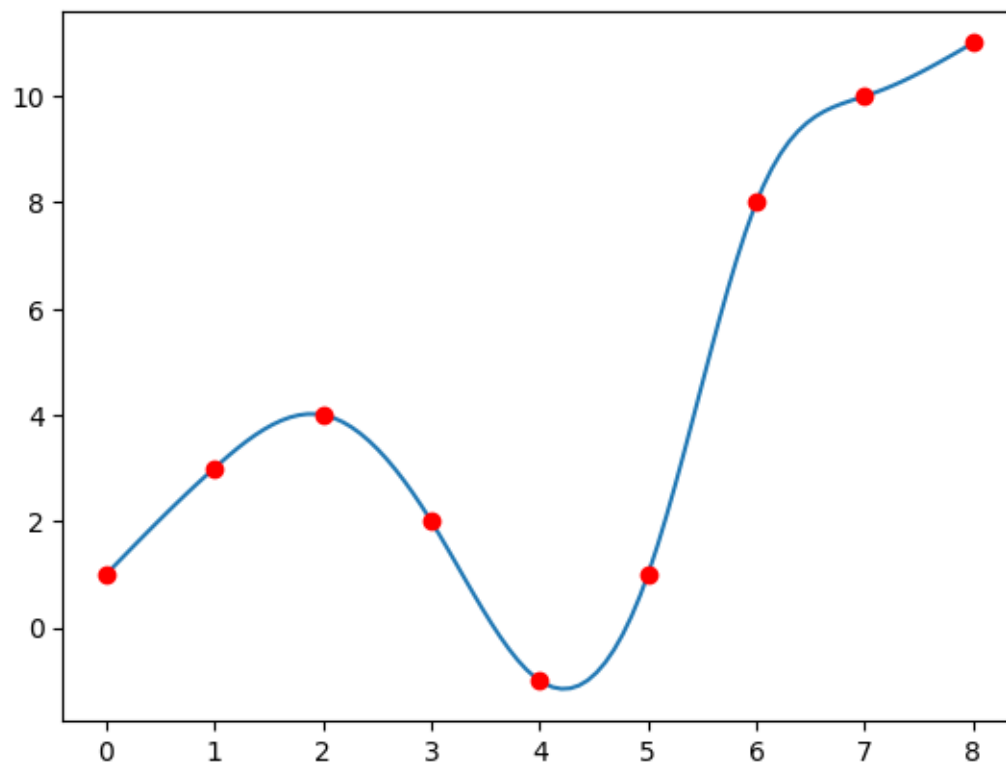
return spline
```

0.3 Test MySpline

```
[69]: # Simple data points to interpolate
y = [1, 3, 4, 2, -1, 1, 8, 10, 11]
t = [0, 1, 2, 3, 4, 5, 6, 7, 8]
```

```
[70]: # Call the function
sp = MySpline(t,y)
```

```
[71]: # Plot the spline and the interpolation points
xx = np.linspace(t[0], t[-1], 100)
plt.plot(xx, sp(xx))
plt.plot(t,y,'ro');
```



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