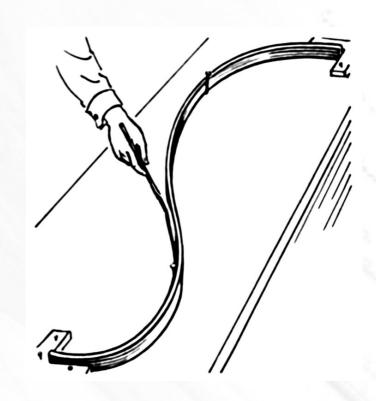
New topic: 1D Splines

- Recall problem with 1D interpolation: Runge phenomenon.
- Solution: Don't interpolate an entire region of with one curve. Rather, just interpolate short regions with short curves, $s_n(x)$, then stitch curves together.
- Must match boundary conditions at joint between regions: Match curves, $s_n(x) = s_{n+1}(x)$, and 1st & 2nd derivatives.

Spline

Drawing tool used in ship building for centuries

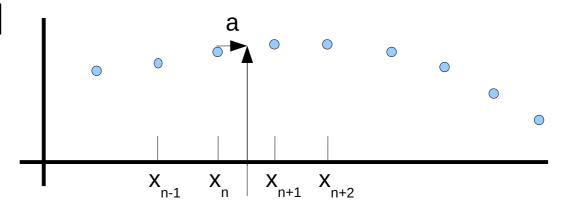




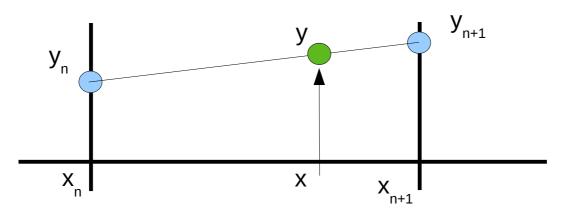
 Modern mathematical spline mimics the behavior of the drawing aid – stiffness is used to create smooth curve.

Recall linear interpolation

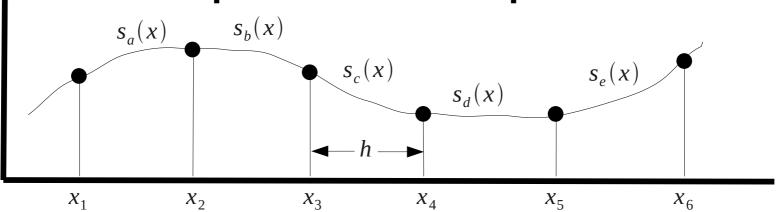
 Treat every interval independently



Interpolate inside interval using some function.



Spline concepts



- Use different poly in each interval
- In general, people use 3rd order spline.
- Connection points are called "knots".
- Goal: fit 3rd degree polys to satisfy at knots:

$$s_a(x_n) = s_b(x_n)$$

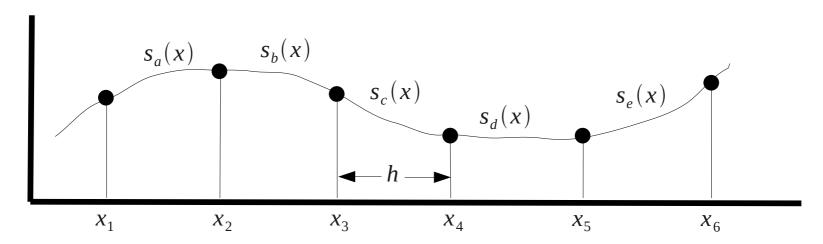
Fit values at boundaries

$$s_a'(x_n) = s_b'(x_n)$$

Fit slopes at boundaries

$$S_a''(\chi_n) = S_b''(\chi_n)$$
 Fit 2nd derivs at boundaries

Two free parameters at spline end

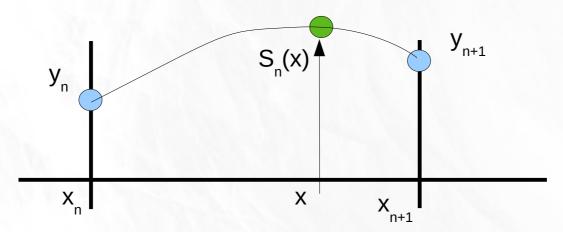




Each 3rd degree poly has 4 free parameters. 5 polys => 20 total free parameters.

- Each knot introduces 3 constraints. 6 knots => 18 equations.
- 18 equations and 20 unknowns => we have 2 free parameters.
 - Free parameters are fixed using conditions set at ends of domain.

Derivation of spline equations



• Define $S_n(x)$ as 3^{rd} degree polynomial

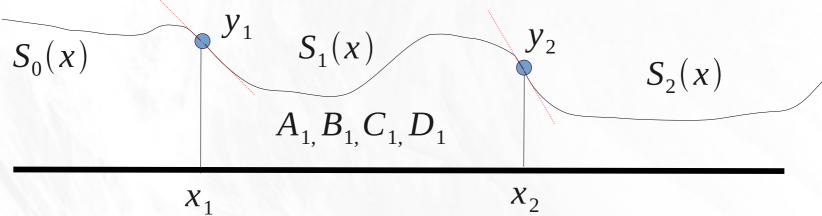
$$S_n(x) = A_n + B_n(x - x_n) + C_n(x - x_n)^2 + D_n(x - x_n)^3$$

Derivatives are

$$S_n'(x) = B_n + 2C_n(x - x_n) + 3D_n(x - x_n)^2$$

 $S_n''(x) = 2C_n + 6D_n(x - x_n)$

Consider one interior segment, two knots and two exterior segment



- Curve $S_1(x)$ is fixed at x_1 , x_2 .
- Consider slopes $S'_{o}(x_{1})$ and $S'_{2}(x_{2})$ known and fixed -- "clamped".
- Therefore, we have 4 eqs and 4 unks (A₁, B₁, C₁, D₁).

$$S_1(x_1) = y_1$$

$$\Rightarrow A_1 = y_1$$

$$S_1'(x_1) = S_0'(x_1)$$

$$\Rightarrow B_1 = S_0'(x_1)$$

$$S_1(x_2) = y_2$$

 $\Rightarrow A_1 + B_1 h + C_1 h^2 + D_1 h^3 = y_2$

$$S_1'(x_2) = S_2'(x_2)$$

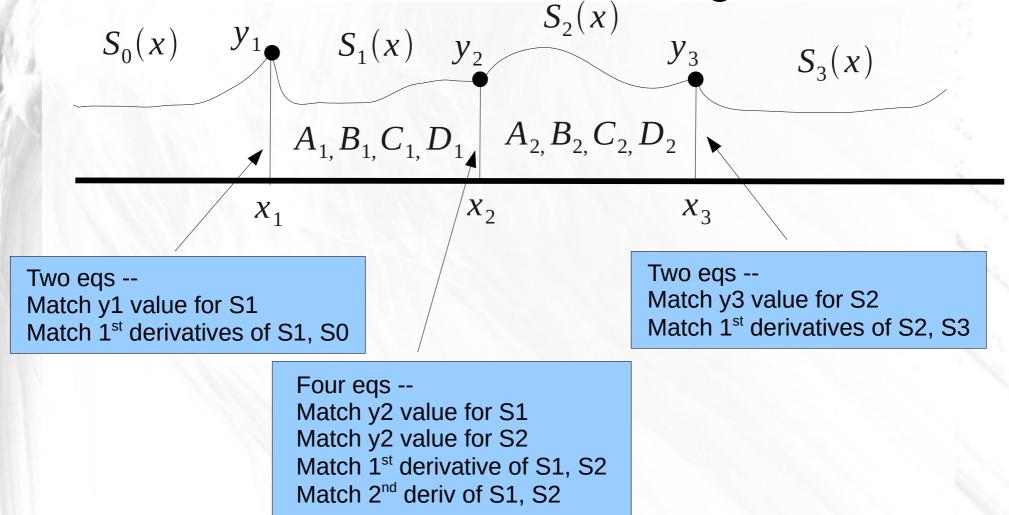
 $\Rightarrow B_1 + 2C_1h + 3D_1h^2 = S_2'(x_2)$

Written in matrix format

$$\begin{vmatrix} 1 & 0 & 0 & 0 \\ 1 & h & h^2 & h^3 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 2h & 3h^2 \end{vmatrix} \begin{vmatrix} A_1 \\ B_1 \\ C_1 \\ D_1 \end{vmatrix} = \begin{vmatrix} y_1 \\ y_2 \\ S_0'(x_1) \\ S_2'(x_2) \end{vmatrix}$$
 Exterior slopes are arbitrary – set them to do something sensible for your problem.

• Solve this equation to get A, B, C, D for the spline polynomial in this segment.

Now consider two interior segments, three knots, and two exterior segments



Four equations and four unknowns: A₁, B₁,
 C₁, D₁, A₂, B₂, C₂, D₂.

Written in matrix format

1	0	0	0	0	0	0	0	A_1	y_1
0	1	0	0	0	0	0	0	$ B_1 $	$\left S_0'(x_1)\right $
0	0	0	0	1	0	0	0	$ C_1 $	$\begin{vmatrix} y_2 \end{vmatrix}$
1	h	h^2	h^3	-1	0	0	0	$\left D_1\right _{-}$	$\begin{bmatrix} & & & & & & \\ & & & & & & \\ & & & & & $
0	1	2 <i>h</i>	$3h^2$	0	-1	0	0	A_2	0
0	0	2	6 h	0	0	-2	0	$ B_2 $	0
0	0	0	0	1	h	h^2	h^3	$ C_2 $	y_3
0	0	0	0	0	1	2 <i>h</i>	$3h^2$	$ D_2 $	$\left S_3'(x_3)\right $
								2	

- Problem reduces to solving an ugly Ax = b problem.
- The thing to solve for are the A, B, C, D coefficients of each 3rd degree polynomial describing each segment.
- Matlab provides built-in functions for this.

Matlab

- Matlab built-in: spline.
- Returns polynomial object
- Call ppval to evaluate polynomial object.

```
>> x = 0:8;
>> y = sin(x);
>> pp = spline(x, y)

pp =

    form: 'pp'
    breaks: [0 1 2 3 4 5 6 7 8]
    coefs: [8x4 double]
    pieces: 8
    order: 4
    dim: 1
```

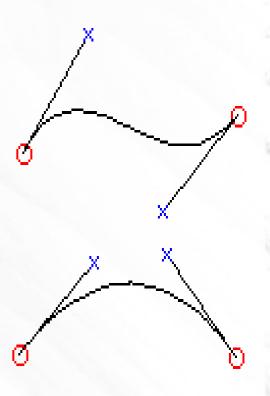
>> xx = linspace(0, 8, 100);

>> plot(x, y, 'o', xx, ppval(pp, xx), '-');

```
Figure 1
File Edit View Insert Tools Desktop Window Help
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    0.5
    -0.5
```

Spline interpolation

- Many different types of spline using different polynomials
 - 3rd degree polynomial is the classic one. Matlab: spline. Returns polynomial coeffs.
 - Cubic Hermite polynomial. Matlab: pchip.
 - Bezier. Good mini-project topic
 - Others....

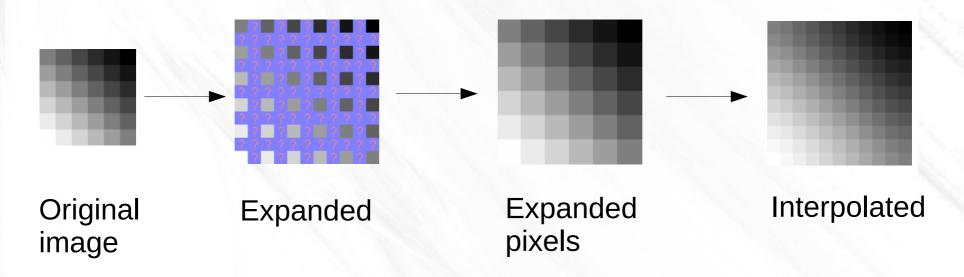


Bezier splines

Interpolation in 2 dimensions

New topic: 2D interpolation (image processing)

- Important in re-sizing images
 - Bilinear interpolation (2D images)
 - Bicubic interpolation



Interpolation in image processing



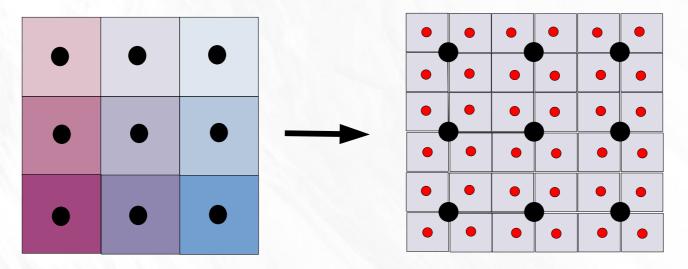
Original image (has "the jaggies")

Upsampled image after interpolation

Upsampling an image

Original image

2x upsampled image

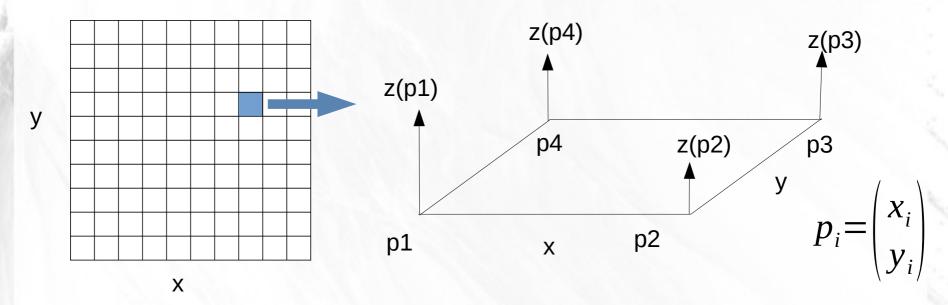


Pixel values held in center of large squares (black dots)

Pixel values held in center of small squares (red dots)

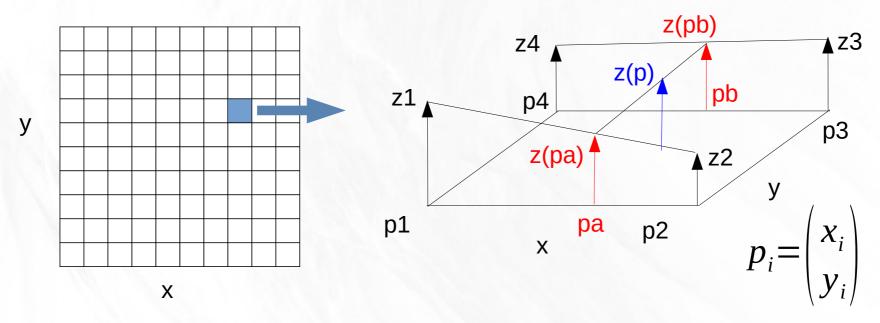
How to get values at red dots?

Simple: Bilinear interpolation

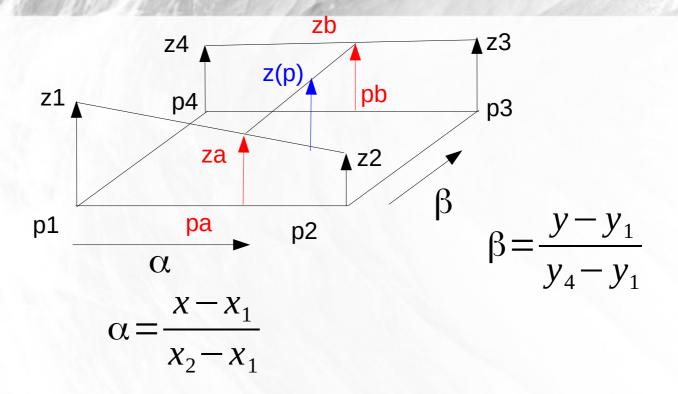


- The function to interpolate is split up into squares.
- In each square, we know the values of z at four corners p1, p2, p3, p4.
- We want to interpolate to get z inside the square.
- Three points define a plane, but we have 4 points!

Algorithm: construct three lines...

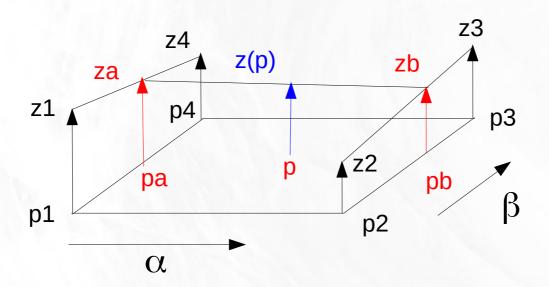


- 1. First figure out which square you are in.
- 2. Do linear interpolation between z1 and z2 to get za
- 3. Do linear interpolation between z3 and z4 to get zb
- 4. Do linear interpolation between za and zb to get z(p)



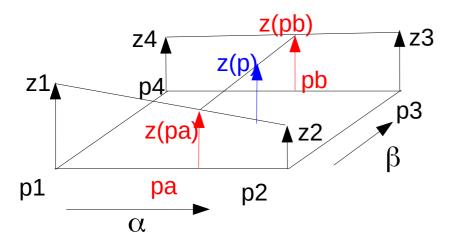
$$\begin{aligned} z_a &= (1-\alpha) z_1 + \alpha \, z_2 \\ z_b &= (1-\alpha) z_4 + \alpha \, z_3 \end{aligned} \qquad \text{Note this is second degree. Second degree terms are } \alpha \beta \\ z(p) &= (1-\beta) z_a + \beta \, z_b \\ &= (1-\beta) (1-\alpha) z_1 + (1-\beta) \alpha \, z_2 + \beta (1-\alpha) z_4 + \beta \, \alpha \, z_3 \end{aligned}$$

It also works the other way...



- 1. Do linear interpolation between p1 and p4 to get za
- 2. Do linear interpolation between p2 and p3 to get zb
- 3. Do linear interpolation between za and zb to get z(p)

It works both ways -- proof



$$\alpha = \frac{x - x_1}{x_2 - x_1}$$
 $\beta = \frac{y - y_1}{y_4 - y_1}$

$$\beta = \frac{y - y_1}{y_4 - y_1}$$

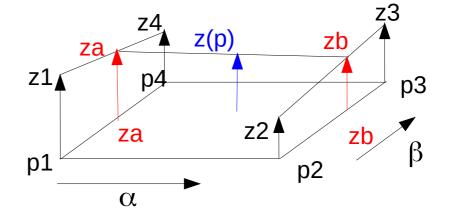
$$z_a = (1 - \alpha) z_1 + \alpha z_2$$

$$z_b = (1 - \alpha) z_4 + \alpha z_3$$

 $z(p)=(1-\beta)z_a+\beta z_b$

=
$$(1-\beta)(1-\alpha)z_1+(1-\beta)\alpha z_2+$$

 $\beta(1-\alpha)z_4+\beta\alpha z_3$



$$\alpha = \frac{x - x_1}{x_2 - x_1}$$

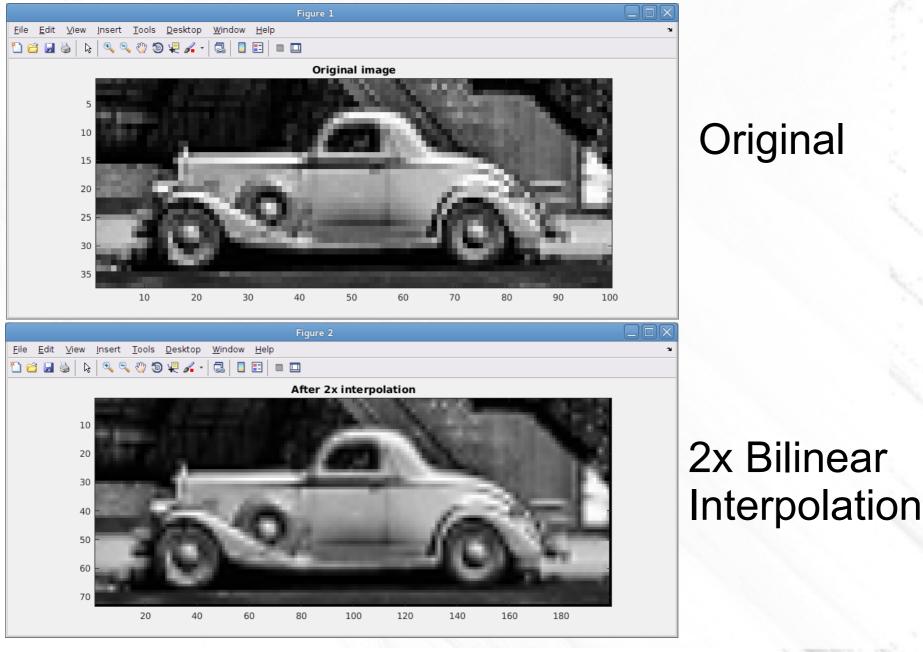
$$\beta = \frac{y - y_1}{y_4 - y_1}$$

$$z_a = (1 - \beta) z_1 + \beta z_4$$

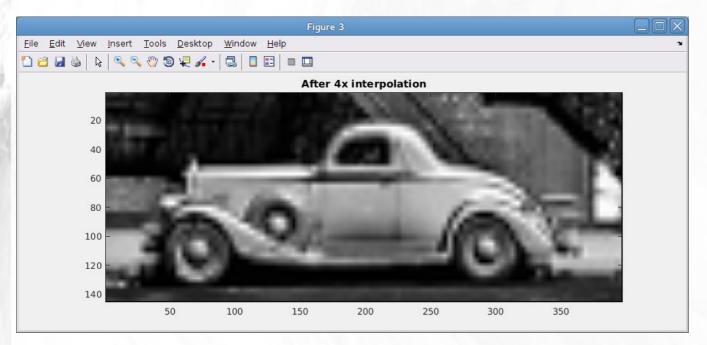
$$z_b = (1 - \beta) z_2 + \beta z_3$$

$$\begin{split} z(p) &= (1 - \alpha) z_a + \alpha z_b \\ &= (1 - \alpha) (1 - \beta) z_1 + (1 - \alpha) \beta z_4 + \\ &\quad \alpha (1 - \beta) z_2 + \alpha \beta z_3 \end{split}$$

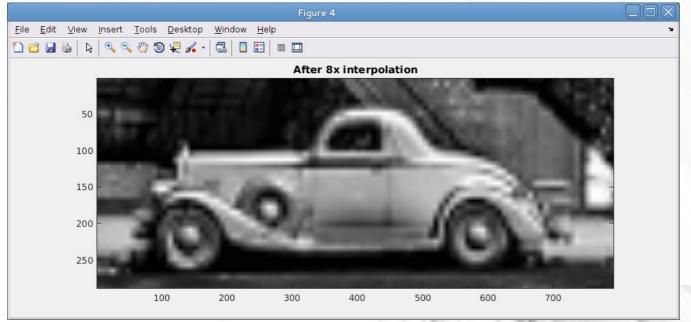
Example image interpolation



/home/sdb/Northeastern/Class9/Bilinear



4x Bilinear Interpolation



8x Bilinear Interpolation

Order of interpolation?

- You can't fit a plane to 4 points (in general).
- Recall expression for z(p):

$$z(p) = (1-\beta)(1-\alpha)z_1 + (1-\beta)\alpha z_2 + \beta(1-\alpha)z_4 + \beta\alpha z_3$$

- This expression has 2^{nd} degree terms in $\alpha\beta$
- This suggests we are actually interpolating with a polynomial of form

 Recall these are proxys for x, y.

$$z(x,y) = A + Bx + Cy + Dxy$$

How to get A, B, C, D?

Consider interpolating polynomial

$$z(x,y)=A+Bx+Cy+Dxy$$
 A, B, C, D are unknowns.

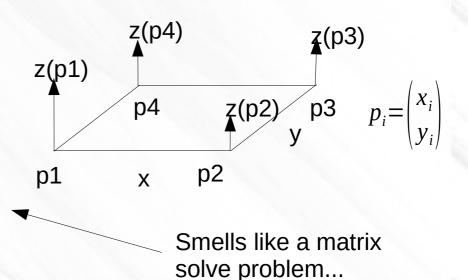
 This polynomial must interpolate z at corners exactly:

$$z_{1} = A + B x_{1} + C y_{1} + D x_{1} y_{1}$$

$$z_{2} = A + B x_{2} + C y_{2} + D x_{2} y_{2}$$

$$z_{3} = A + B x_{3} + C y_{3} + D x_{3} y_{3}$$

$$z_{4} = A + B x_{4} + C y_{4} + D x_{4} y_{4}$$
A, B, C, D are unknowns.



Bilinear interpolation using matrix

 Get interpolation coefficients A, B, C, D by solving linear system

Known [x, y] coordinates of corners
$$\begin{vmatrix} 1 & x_1 & y_1 & x_1 y_1 \\ 1 & x_2 & y_2 & x_2 y_2 \\ 1 & x_3 & y_3 & x_3 y_3 \\ 1 & x_4 & y_4 & x_4 y_4 \end{vmatrix} \begin{vmatrix} A \\ B \\ C \\ D \end{vmatrix} = \begin{vmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{vmatrix}$$
 Known z values at corners

Perform interpolation at arbitrary (x, y) using polynomial

Do this many times,

$$z(x,y) = A + Bx + Cy + Dxy$$

Note this admits OO approach:

- Constructor creates interpolation matrix, doés solve, gets A, B, C, D.
- Interpolate method evaluates polynomial for each [x,y].

once for each input [x,y]

Do this once.

How does the matrix method relate to the previous line method?

Line method

Inputs: [x, y], Coordinates of interpolation box.

$$\alpha = \frac{x - x_1}{x_2 - x_1}$$
 $\beta = \frac{y - y_1}{y_4 - y_1}$

$$z_a = (1-\alpha)z_1 + \alpha z_2$$
$$z_b = (1-\alpha)z_4 + \alpha z_3$$

$$z(p) = (1 - \beta) z_a + \beta z_b$$

Matrix method

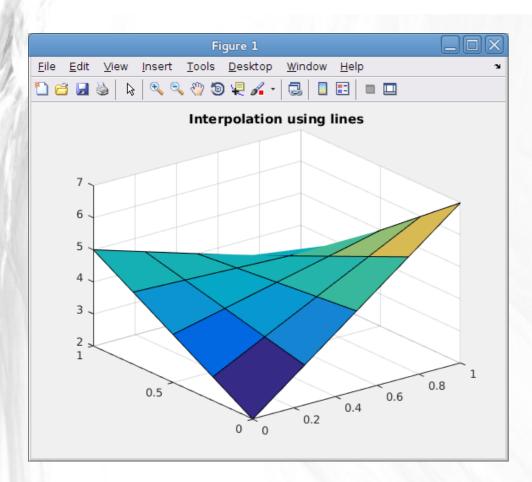
Inputs: [x, y], Coordinates of interpolation box.

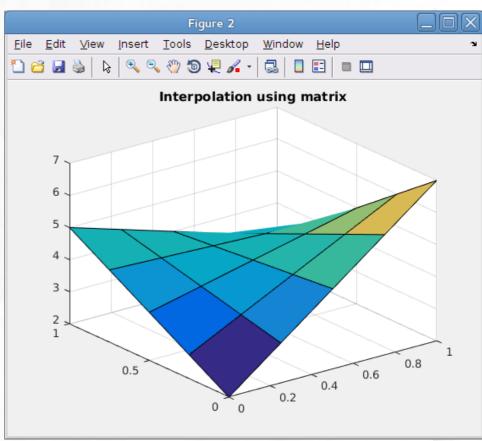
$$\begin{vmatrix} 1 & x_1 & y_1 & x_1 y_1 \\ 1 & x_2 & y_2 & x_2 y_2 \\ 1 & x_3 & y_3 & x_3 y_3 \\ 1 & x_4 & y_4 & x_4 y_4 \end{vmatrix} \begin{vmatrix} A \\ B \\ C \\ D \end{vmatrix} = \begin{vmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{vmatrix}$$

$$z(x,y) = A + Bx + Cy + Dxy$$

I claim: Both methods give the same answer.

"Proof by Matlab..."

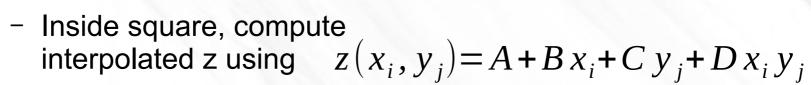


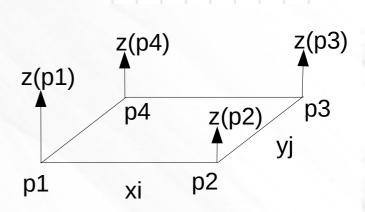


>> plot_interpolation
Norm of difference = 0.000000e+00

What you need to use this scheme for 2D surface interpolation

- Grid of (xi, yj) points.
- At each (xi, yj) point, value of fcn, zij.
- For each square, Aij, Bij, Cij, Dij coeffs.
- Then, given arbitrary (x,y):
 - Find enclosing square.
 - Convert to local coords xi, yj.



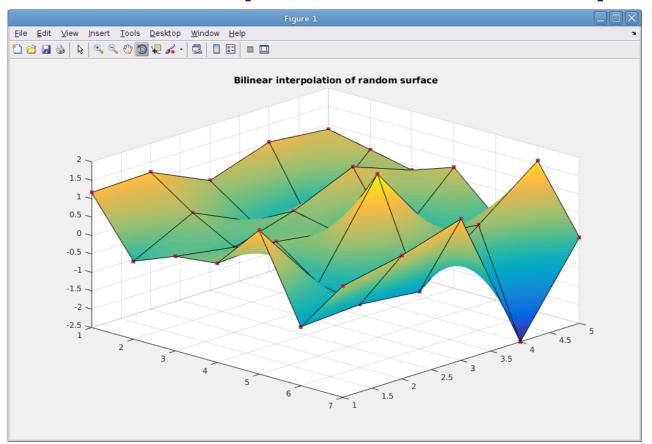


Interpolation used for image processing

- Nearest neighbor
- Bilinear
- Bicubic
- NURBS (Non-uniform rational basis spline)
- Many others....

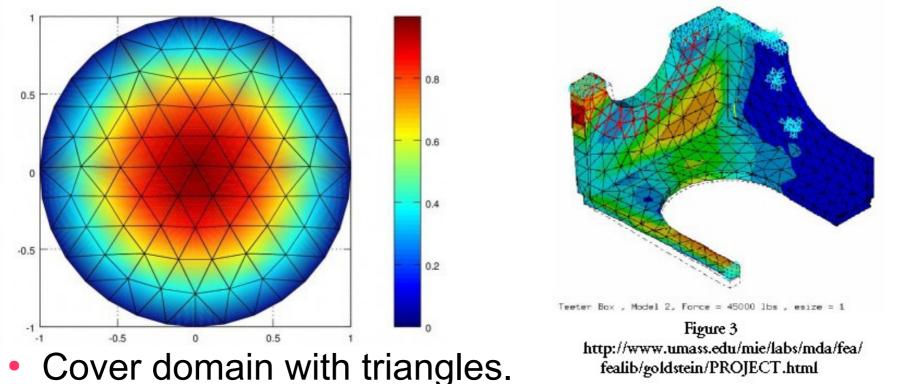
Interpolation and representing surfaces in 2 and 3D using triangular meshes

Surface reconstruction using bilinear interpolation on squares

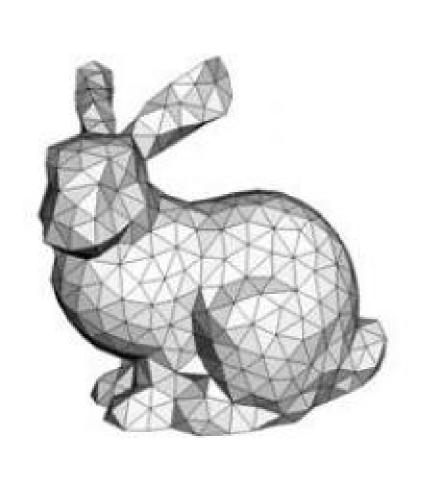


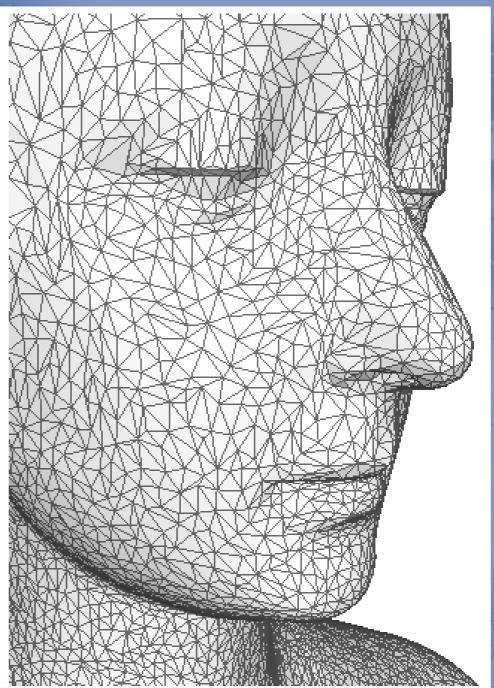
- Requires evaluating polynomial inside each square.
- Surfaces have discontinuities at boundaries.

Another method: triangular mesh



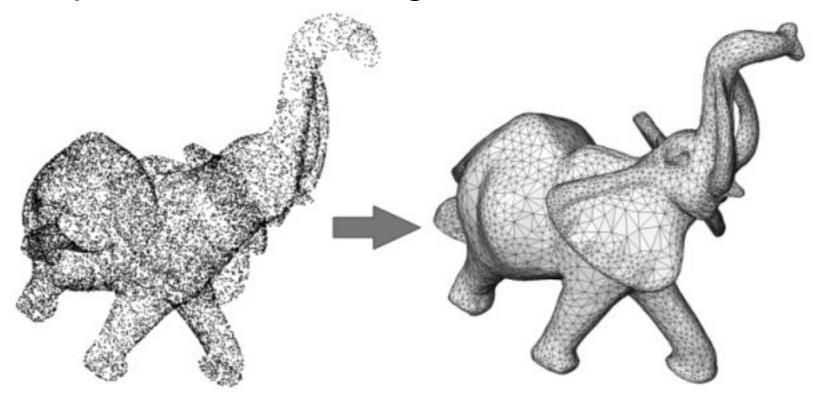
- Triangles follow boundaries much better than simple squares.
- Triangles admit linear interpolation inside domain (squares require polynomial interpolation)





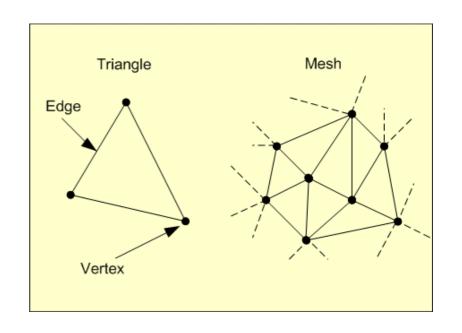
Workflow

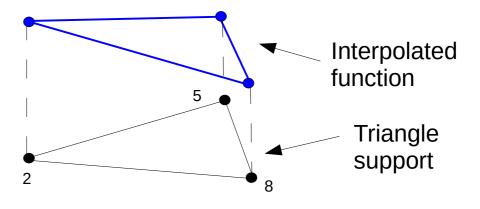
- Create (or import) a point cloud.
- Create triangulation of point cloud. (This can actually be difficult, but ignore that for now.)
- Interpolate within triangles to create surfaces.



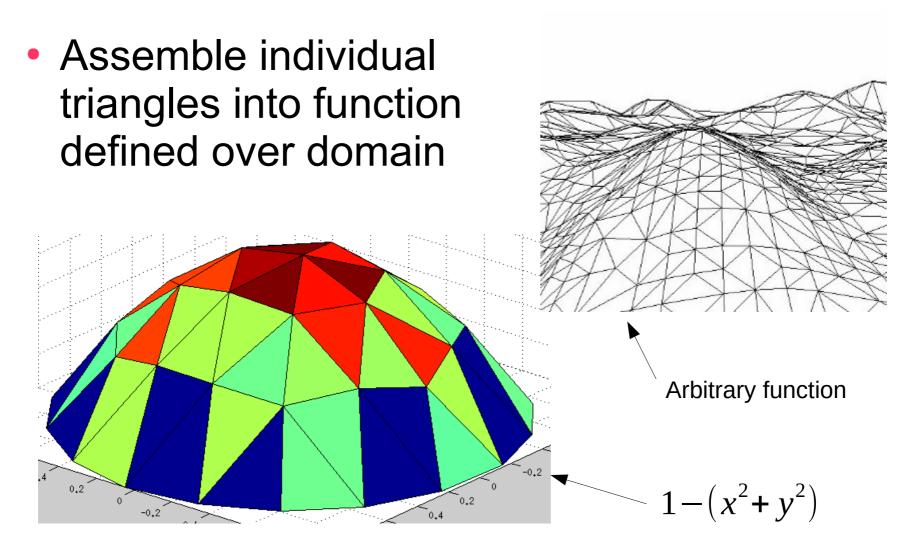
Using a triangular mesh to represent a surface

- Cover domain with triangles.
- Triangles have vertices (points).
- Triangles have edges (line segments).
- Use interpolation to find value of function inside triangle.
 Approximate function by planar surface.

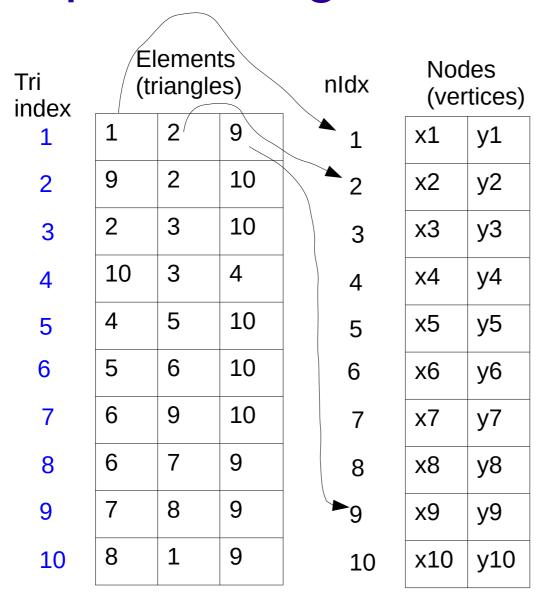


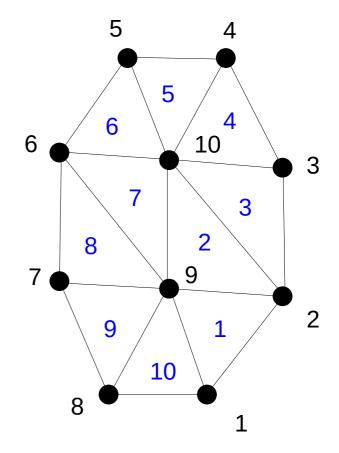


Representing a function using a triangular mesh – 2D linear interpolation



Representing a 2D mesh in Matlab

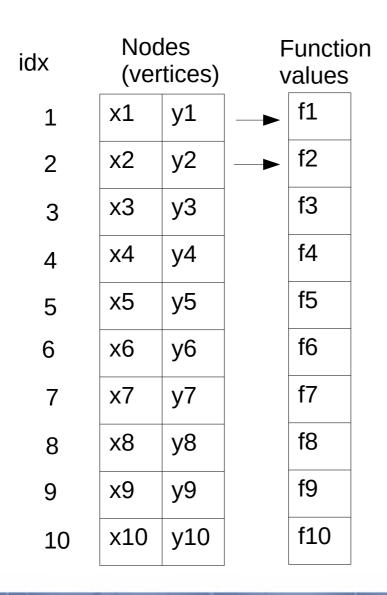


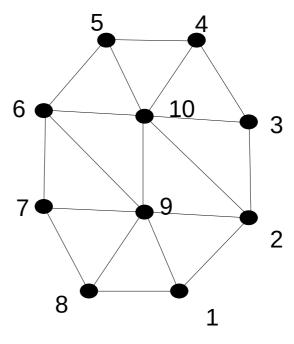


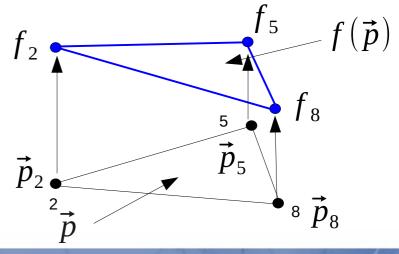
Nodes are black Triangles (elements) are blue

Note all nodes listed in CCW order.

Value of function defined at nodes

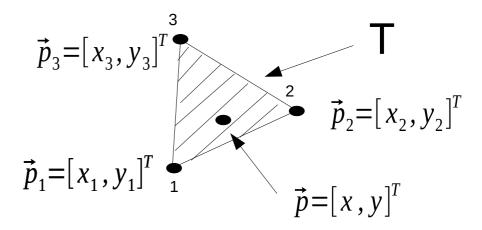






Barycentric coordinates

- Given a triangle T with positions of three vertices known.
- Problem: Write an expression for an arbitrary (x, y) point inside the triangle.



Barycentric coordinates:

• x, xi, y, yi known. ξ, η Unknown.

How to get unknowns?

Rearrange

$$\xi \begin{pmatrix} x_2 - x_1 \\ y_2 - y_1 \end{pmatrix} + \eta \begin{pmatrix} x_3 - x_1 \\ y_3 - y_1 \end{pmatrix} = \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}$$

Or,

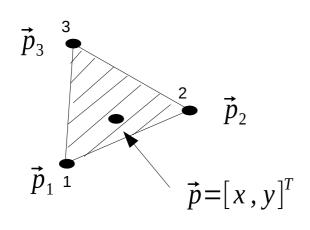
$$\begin{pmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{pmatrix} \begin{pmatrix} \xi \\ \eta \end{pmatrix} = \begin{pmatrix} x - x_1 \\ y - y_1 \end{pmatrix}$$

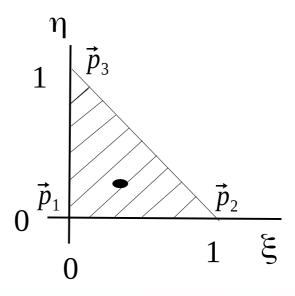
Solve to get ξ,η

Barycentric coordinates

 Barycentric coordinates define mapping between points on an arbitrary triangle and the "standard triangle"

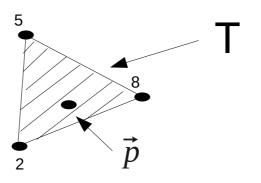
$$\vec{p} \!=\! (1 \!-\! \xi \!-\! \eta) \vec{p}_1 \!+\! \xi \vec{p}_2 \!+\! \eta \vec{p}_3 \qquad \xi \!\in\! [0,\! 1] \qquad \eta \!\in\! [0,\! 1 \!-\! \xi]$$

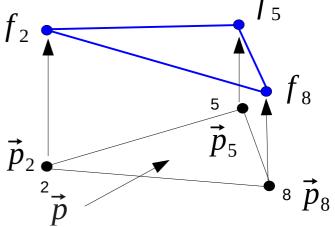




Interpolate planar surface over triangle

- What is value of f(x,y) at point p?
- We know function value at vertices
- Approximate f(x, y) as planar surface over T (analog to 1D linear interpolation).

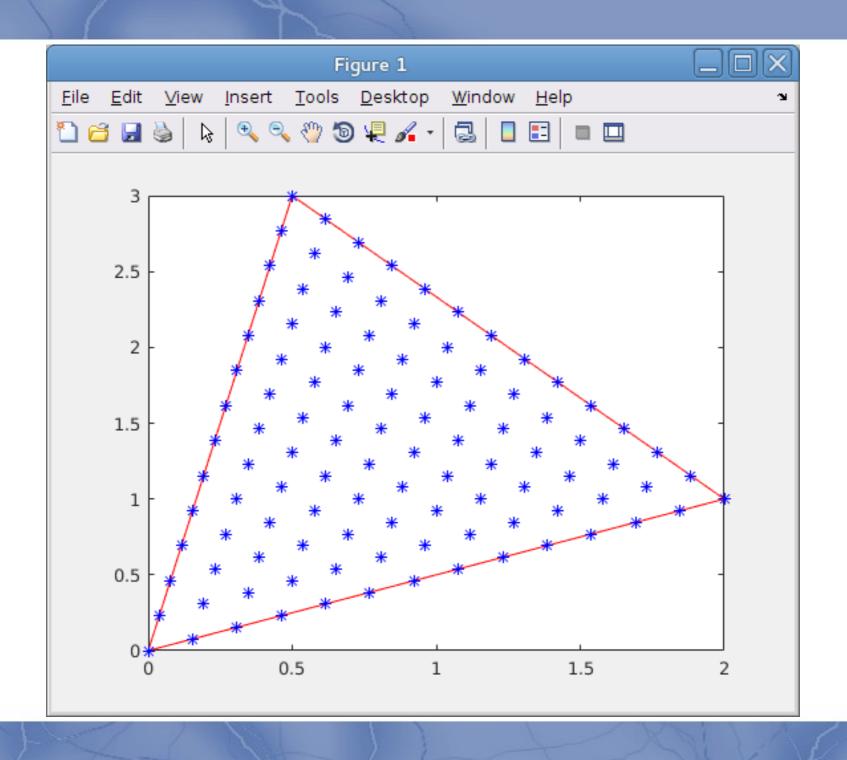




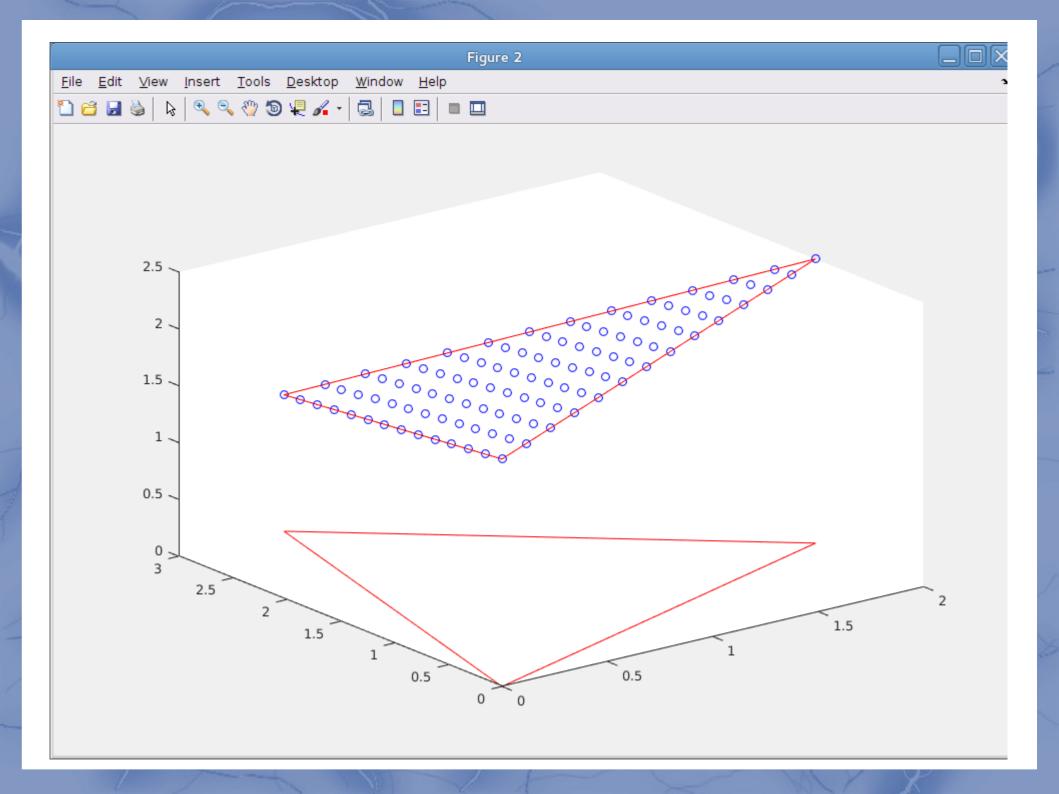
Barycentric interpolation on triangle

$$\vec{p} = (1 - \xi - \eta)\vec{p}_2 + \xi\vec{p}_8 + \eta\vec{p}_5$$
 Knowing x,y, get ξ, η
$$f(\vec{p}) = (1 - \xi - \eta)f_2 + \xi f_8 + \eta f_5$$
 Use ξ, η to get interpolated fcn value

```
function interpolate triangle()
  % This fcn fills in the area of a triangle.
  close all
 % N must be even number
 N = 14:
 eta = linspace(0, 1, N);
  xi = linspace(0, 1, N);
  p1 = [0; 0];
 p2 = [2; 1];
  p3 = [0.5; 3];
 % Fist make simple 2D plot of filled-in triangle
  figure(1)
 e = [p1, p2, p3, p1];
  plot(e(1,:), e(2,:), 'r')
  hold on
  for j = 1:N
    for i = 1:(N-j+1)
      p = (1-xi(i)-eta(j))*p1 + xi(i)*p2 + eta(j)*p3;
      plot(p(1), p(2), 'b*')
    end
  end
```

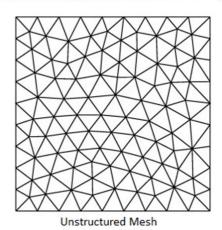


```
% Now demonstrate interpolation of surface
% Values of fcn at vertices
f1 = 2;
f2 = 2.5;
f3 = 1.2;
% Create vectors of [x, y, f] triplets
q1 = zeros(N*N/2, 1);
q2 = zeros(N*N/2, 1);
f = zeros(N*N/2, 1);
idx = 1:
for j = 1:N
  for i = 1:(N-i+1)
    q1(idx) = (1-xi(i)-eta(j))*p1(1) + xi(i)*p2(1) + eta(j)*p3(1);
    q2(idx) = (1-xi(i)-eta(j))*p1(2) + xi(i)*p2(2) + eta(j)*p3(2);
    f(idx) = (1-xi(i)-eta(j))*f1 + xi(i)*f2 + eta(j)*f3;
    idx = idx+1;
 end
end
fig2 = figure(2)
plot3(e(1,:), e(2,:), [0, 0, 0, 0], 'r')
hold on
set(fig2, 'units', 'normalized', 'position', [.2, .2, .6, .7])
plot3(e(1,:), e(2,:), [f1, f2, f3, f1], 'r')
plot3(q1, q2, f, 'bo')
```

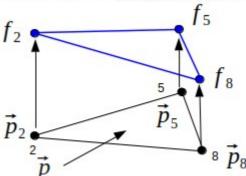


What you need to use this scheme for 2D surface interpolation

- Mesh of triangles.
- At each vertex, value of fcn, zij.
- Then, given arbitrary (x,y):
 - Find enclosing triangle.
 - Compute local barycentric coords ξ,η
 - Use barycentric coords to do linear interpolation of surface.



 \vec{p}



Comparison of 2D methods

Bilinear interpolation on squares

- Interpolation via evaluating 2nd degree polynomial.
- Get polynomial coefficients for each square using 4x4 linear solve.
- Straightforward to figure out which square you are in.

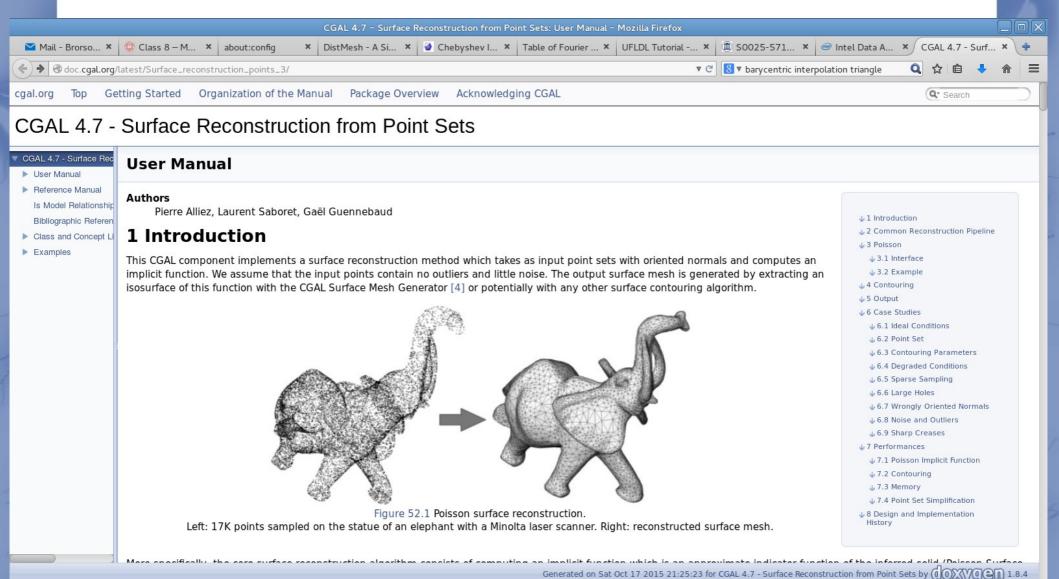
Linear interpolation on triangles

- Interpolation via evaluating 1st degree polynomial (barycentric coordinates).
- Coefficients are interpolation points themselves.
- Must use a search and pointers to figure out which triangle you are in.

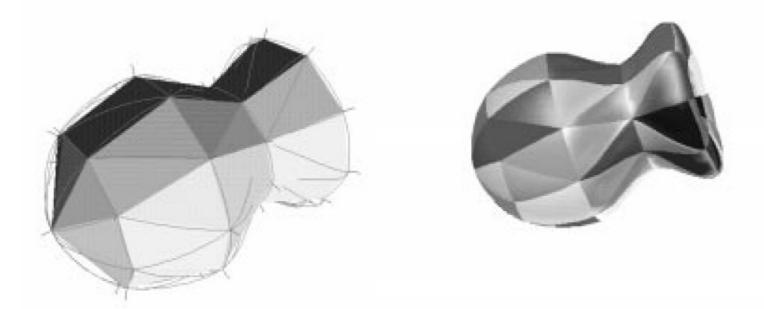
3 dimensions

- Interpolating in volumes uses tetrahedrons as elements.
- Problem of constructing a surface over a point cloud is more difficult.
 - Easy if you only want the convex hull
 - Difficult otherwise.
 - Name of problem: surface reconstruction

CGAL



Splines in higher dimensions



- Splines heavily used in computer graphics to generate display-ready curves and surfaces from underlying polygon mesh.
- GPUs are optimized to manipulate and solve small systems of linear equations. This makes them useful for displaying splines, triangulated surfaces, etc.

Major points from session

- 1D Splines
 - 3rd degree polynomial typical.
- 2D bilinear interpolation on square domains
 - "Method of lines"
 - "Matrix method"
 - Useful for image processing.
- 2D linear interpolation on triangles.
 - Barycentric coordinates
 - Very common method for surface interpolation.