

Scientific Visualization

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Lecture 2

Data type and data operation

Data type and data operation

■ Data presentation and data acquisition technique

- Regular and irregular data, CT,MRI etc.

■ Data operation

- Sampling , interpolating , filtering

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Data type

- Data source
- Sources of error
- Data representation
- Domain
- Data structures

■ Data source

■ Sources of error

■ Data representation

■ Domain

■ Data structures

Data source

■ Real-world measurements

- Medical Imaging (MRI, CT, PET)
- Geographical information systems (GIS)
- Electron microscopy

MB

- Meteorology and environmental sciences (satellites)
- Seismic data
- Crystallography

GB

- High energy physics
- Astronomy (e.g. Hubble Space Telescope 100MB/day)
- Defense

TB

Data source

■ Theoretical world

■ Computer simulations

- Sciences

- Molecular dynamics
- Quantum chemistry
- Mathematics

MB

- Molecular modeling
- Computational physics
- Meteorology
- Computational fluid mechanics (CFD)

GB

- Engineering

- Architectural walk-throughs
- Structural mechanics
- Car body design

MB

GB

Data source

■ Theoretical world

■ Computer simulations

- Commercial

- Business graphics

MB

- Economic models

- Financial modeling

GB

■ Information systems

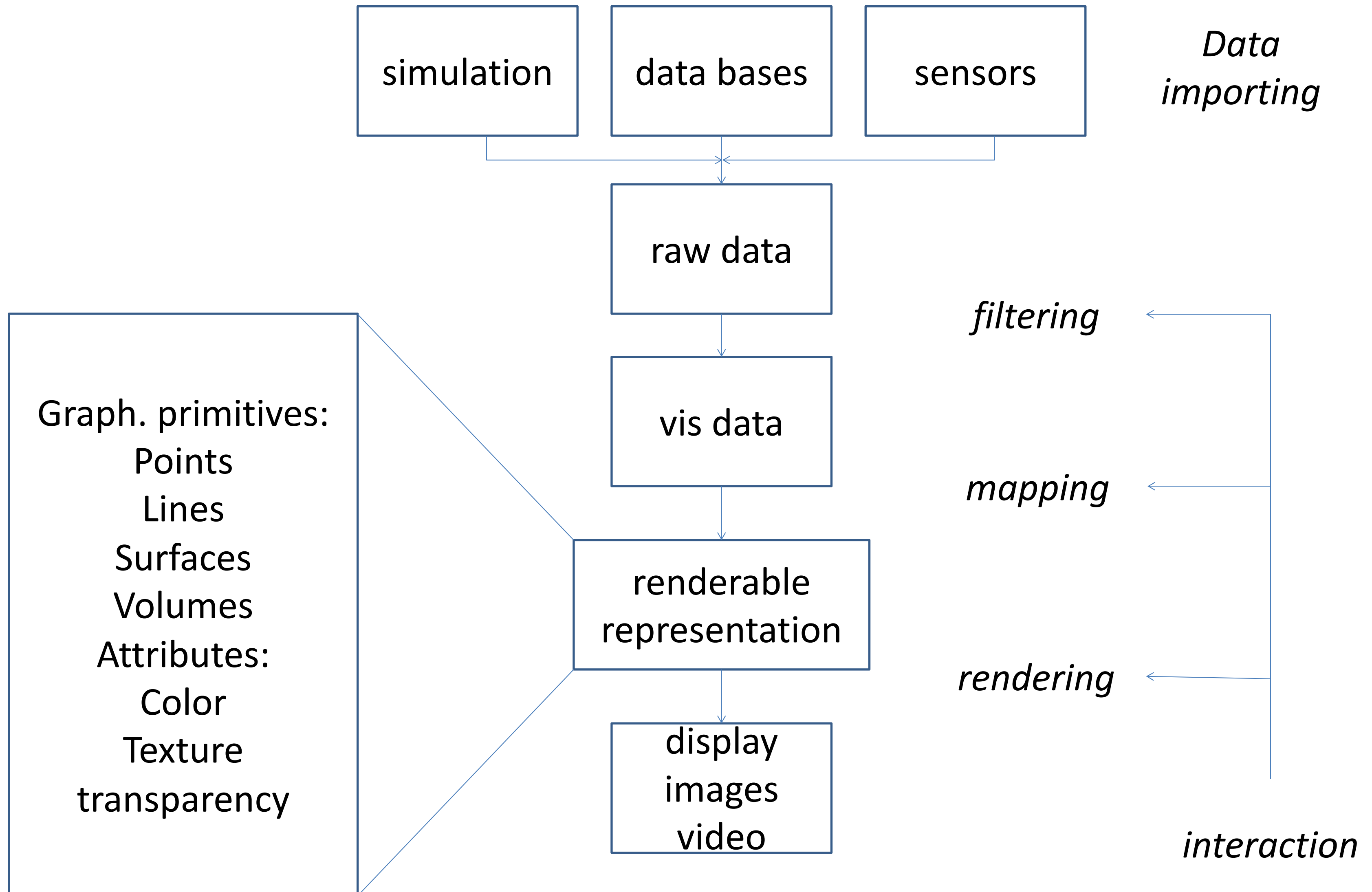
- Stock market (300 Mio. transactions per day in NY)

- Market and sales analysis

- World Wide Web !!!

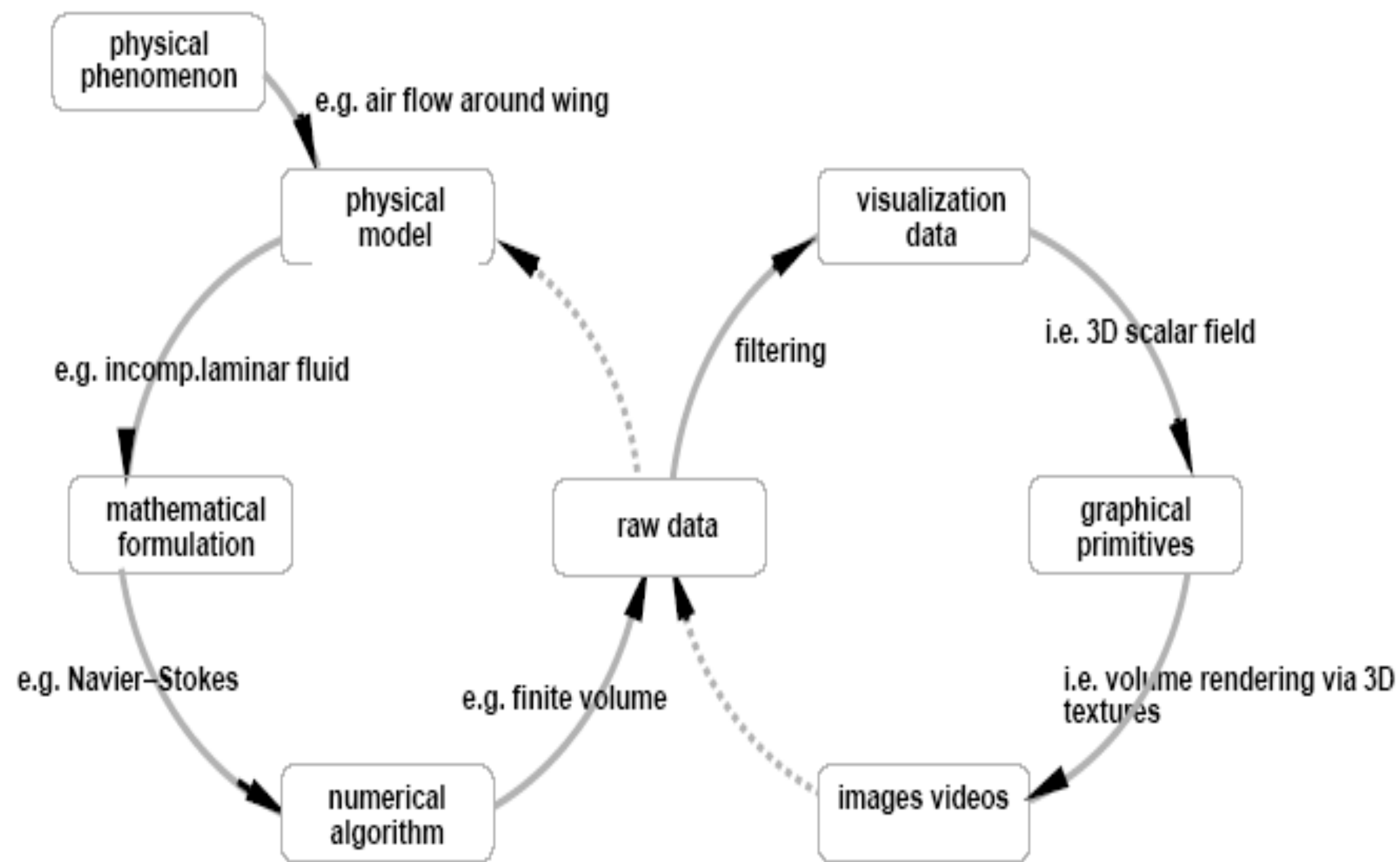
TB

Visualization pipeline



Visualization pipeline

- Example: simulation of the flow within a fluid around a wing



■ Data source

■ Sources of error

■ Data representation

■ Domain

■ Data structures

Sources of error

■ Data acquisition

- Sampling density
- Sampling quantization

■ filtering

- Whether features of interest are preserved

■ Selecting the “right” variable

Sources of error

■ function model for resampling

■ mapping

- Are we choosing the graphical primitives appropriately in order to depict the kind of information we want to get out of the data?

■ rendering

- Need for interactive rendering often determines the chosen abstraction level
- Consider limitations of the underlying display technology
- Carefully add “realism”

- Data source
- Sources of error
- Data representation
- Domain
- Data structures

Data Representation

- Dimension of data:0,1,2,3

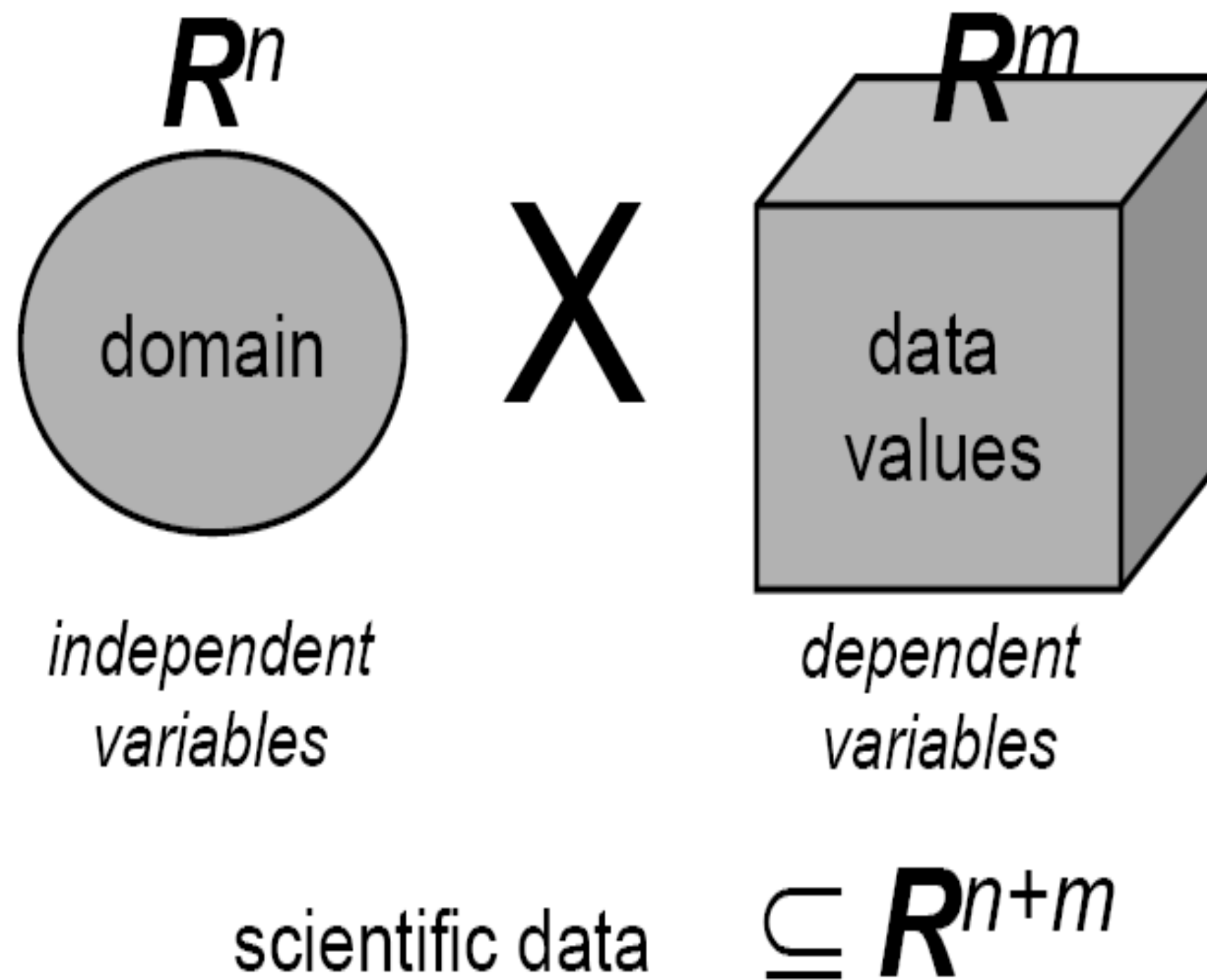
- Data types

 - Divergence、 vector、 tensor、 multi-variable

- variable range

- Structure of the data

Data Representation



Data Representation

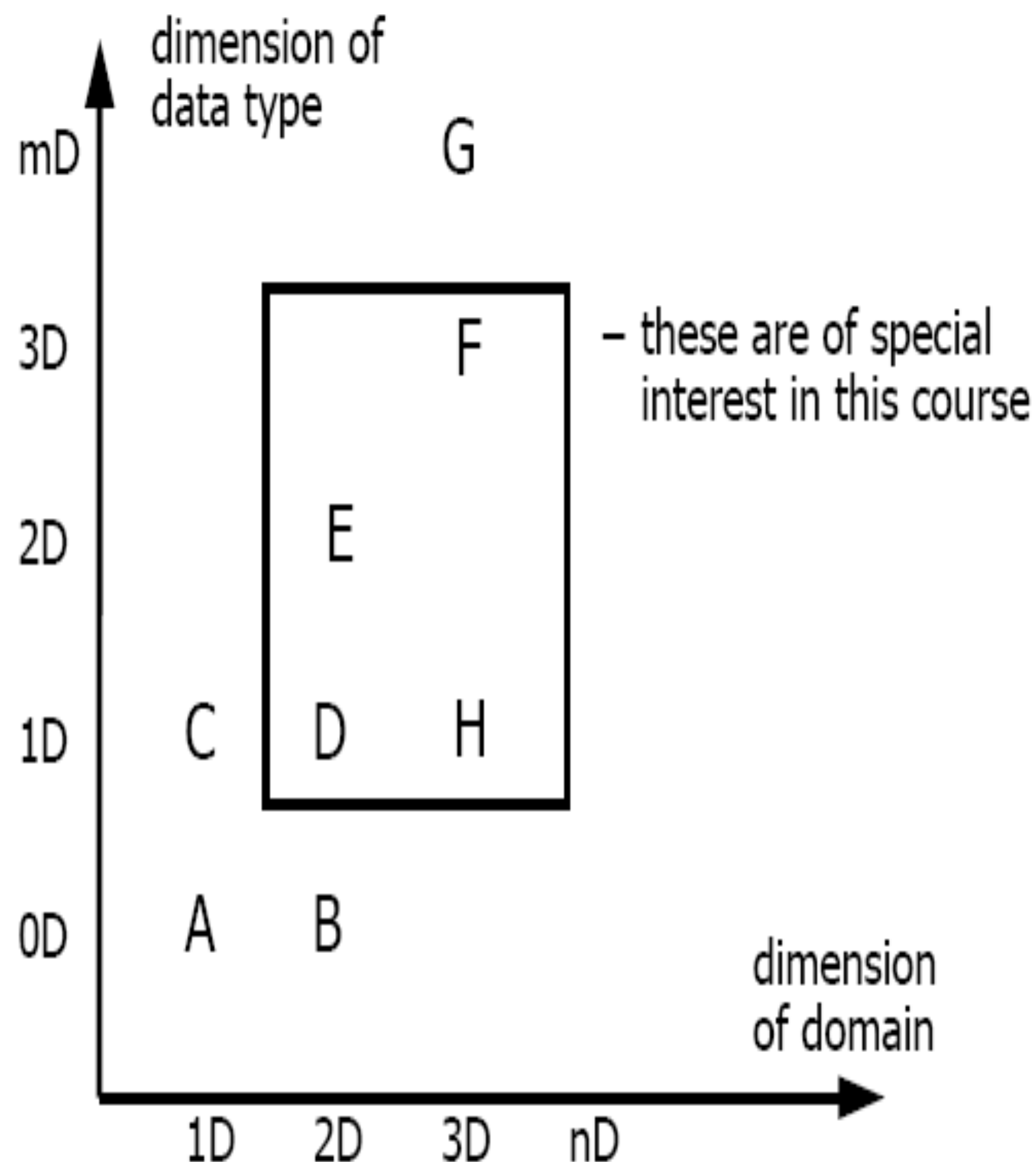
■ Discrete representations

- The objects we want to visualize are often ‘continuous’
- the visualization data is given only at discrete locations in space and/or time
- Discrete structures consist of samples, from which grids/meshes consisting of cells are generated

- Primitives in multi dimensions

| dimension | cell | mesh |
|-----------|--|----------------|
| 0D | points | |
| 1D | lines (edges) | polyline(-gon) |
| 2D | triangles, quadrilaterals (rectangles) | 2D mesh |
| 3D | tetrahedra, prisms, hexahedra | 3D mesh |

Data Representation



Examples:

- A: gas station along a road
- B: map of cholera in London
- C: temperature along a rod
- D: height field of a continent
- E: 2D air flow
- F: 3D air flow in the atmosphere
- G: stress tensor in a mechanical part
- H: ozon concentration in the atmosphere

Data Representation

- The (geometric) shape of the domain is determined by the positions of sample points
- Domain is characterized by
 - dimension
 - influence
 - structure

- Data source
- Sources of error
- Data representation
- Domain
- Data structures

Domain

■ Influence of data points

- Values at sample points influence the data distribution in a certain region around these samples
- To reconstruct the data at arbitrary points within the domain, the distribution of all samples has to be calculated

■ Point influence

- Only influence on point itself

■ Local influence

- Only within a certain region
 - Voronoi-diagram
 - Cell-wise interpolation(see later in course)

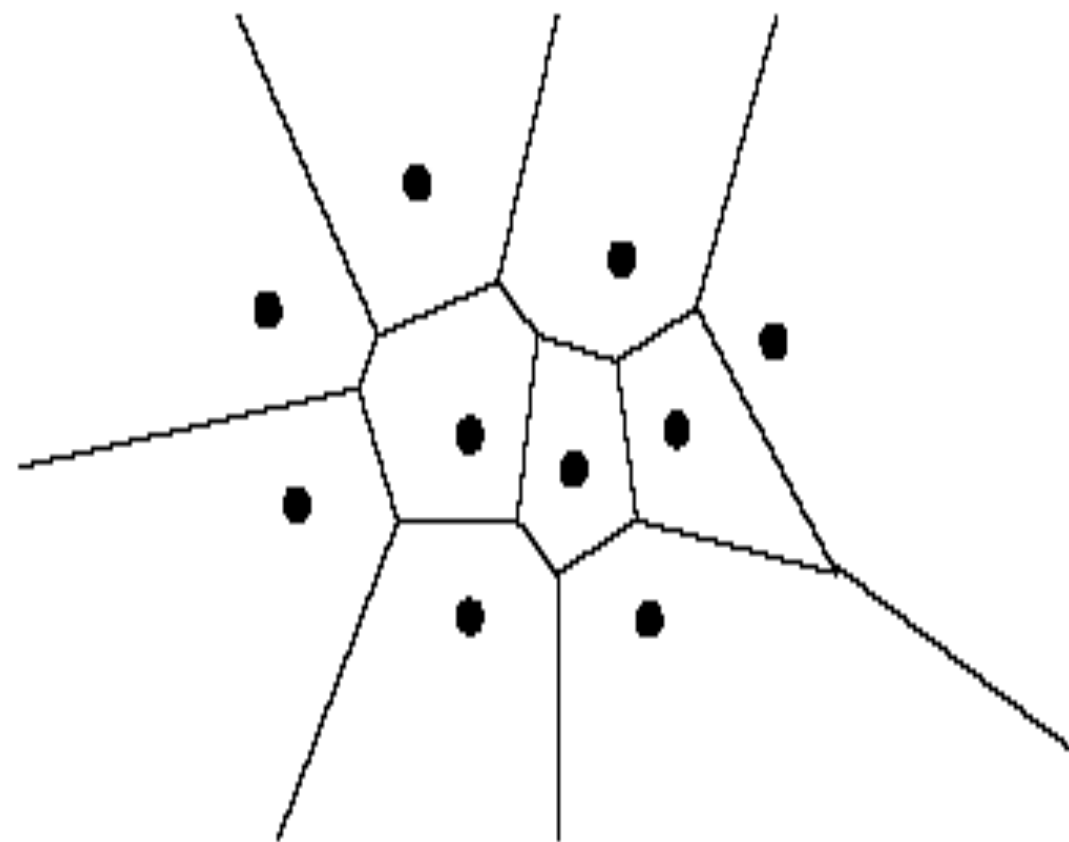
■ Global influence

- Each sample might influence any other point within the domain
 - Material properties for whole object
 - Scattered data interpolation

domain

■ Voronoi-diagram

- Construct a region around each sample point that are closer to that sample than to every other sample
- Each point within a certain region gets assigned the value of the sample point



- Data source
- Sources of error
- Data representation
- Domain
- Data structures

Data structure

■ Requirements

- Efficiency of accessing data
- Space efficiency
- Lossless vs. lossy
- Binary/Text

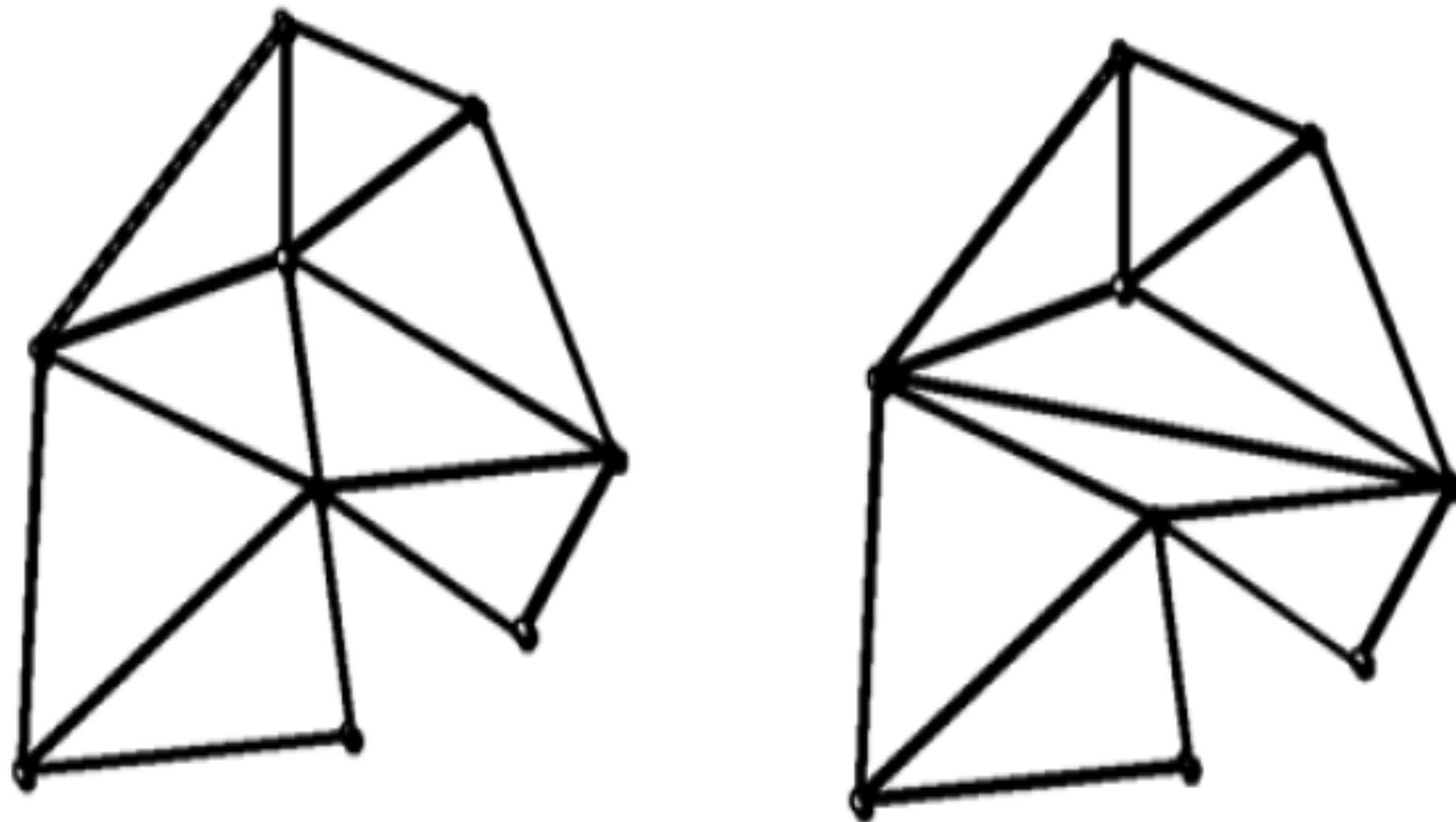
■ Definition

- Scattered: points are arbitrarily distributed and no connectivity exists between them
- cells
- Topology :the structure (connectivity) of the data
- Geometry : the position of the data

Data structure

■ Example

- Radial basis functions with increasing support

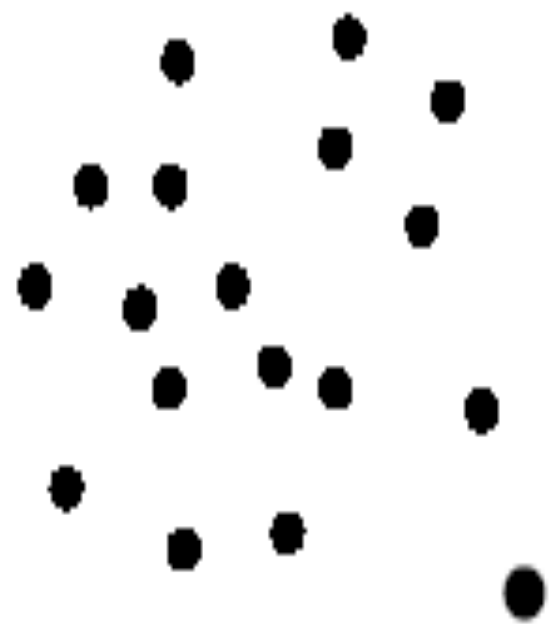


Same geometry (vertex positions), different topology (connectivity)

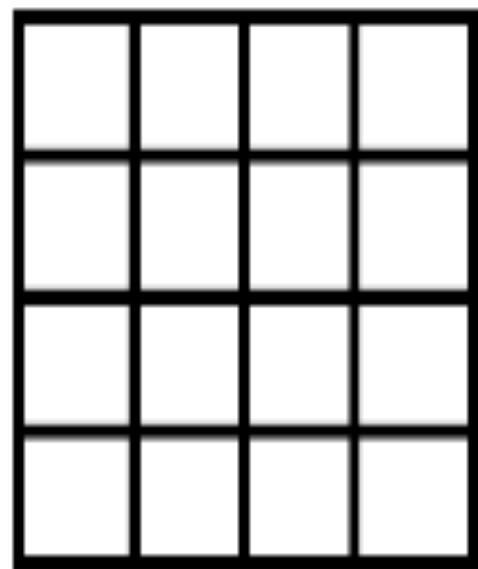
Data structure

■ Grid types

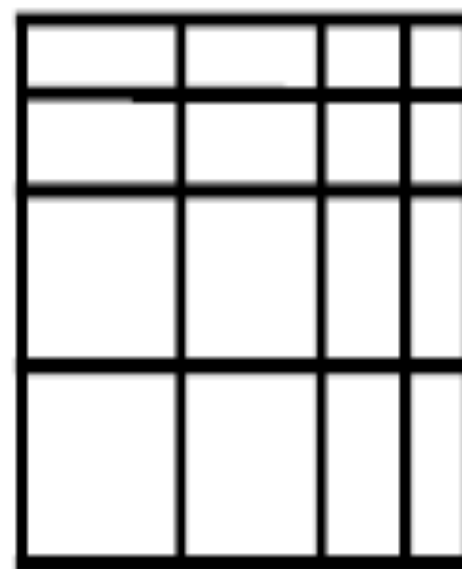
- Grids differ substantially in the simplicial elements (or cells)they are constructed from and in the way the inherent topological information is given



scattered



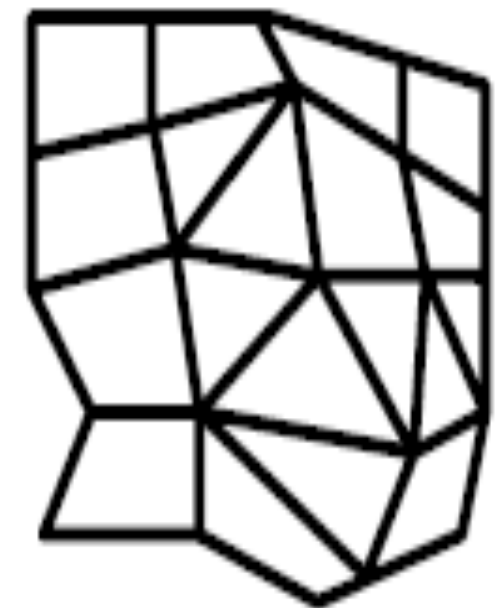
uniform



rectilinear



structured



unstructured

Data structure

■ A simplex in R^n

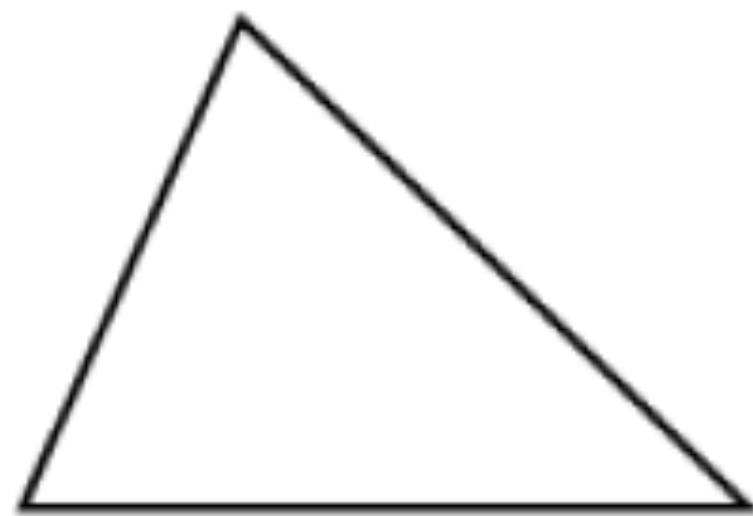
- The convex hull of $n+1$ affinely independent points
- 0:points,1:lines,2:triangles,3:tetrahedra

■ Partitions via simplices are called triangulations

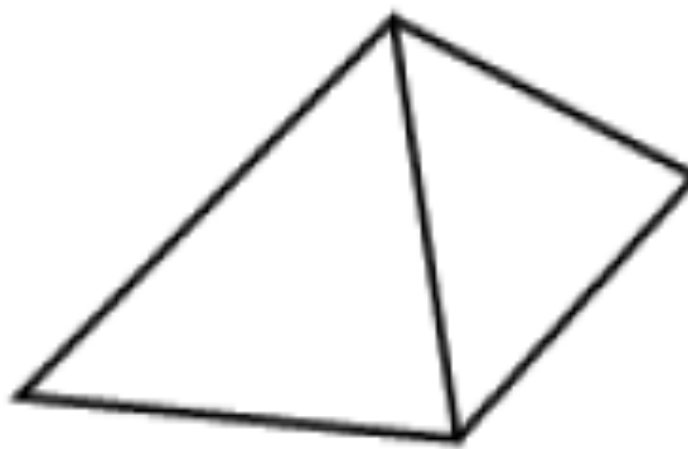
■ Simplicial complex is a collection of simplices with:

- Every face of an element of C is also in C
- The intersection of two elements of C is empty or it is a face of both elements

■ Simplicial complex is a space with a triangulation



Simplicial complexes



Not a simplicial complex

Data structure

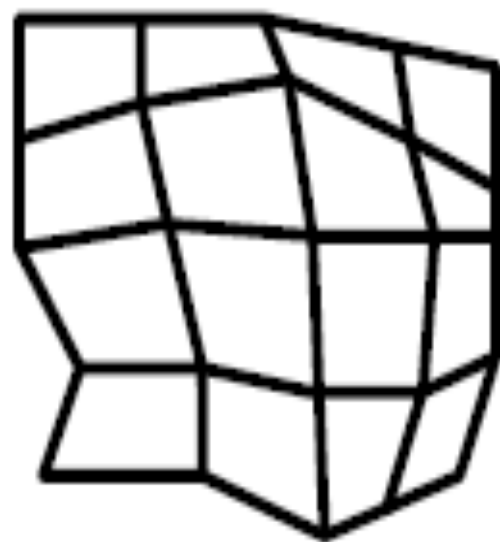
- Structured and unstructured grids can be distinguished by the way the elements or cells meet

- Structured grids

- Have a regular topology and regular / irregular geometry

- Unstructured grids

- Have irregular topology and geometry



structured

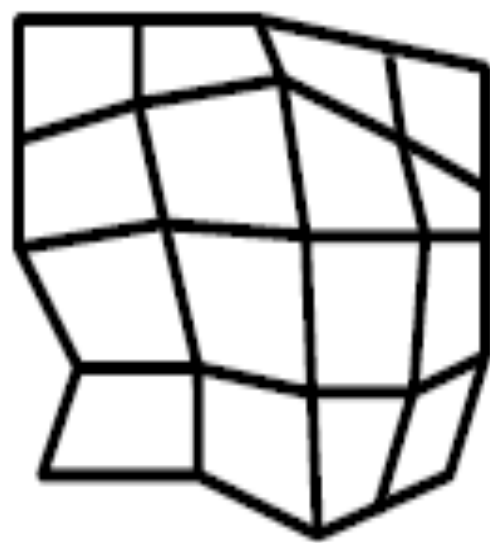


unstructured

Data structure

■ Characteristics of structured grids

- Easier to compute with
- Often composed of sets of connected parallelograms(hexahedra),with cells being equal or distorted with respect to (non-linear) transformations
- May require more elements or badly shaped elements in order to precisely cover the underlying domain
- Topology is represented implicitly by n-vector of dimensions
- Geometry is represented explicitly by an array of points
- Every interior point has the same number of neighbors



structured



unstructured

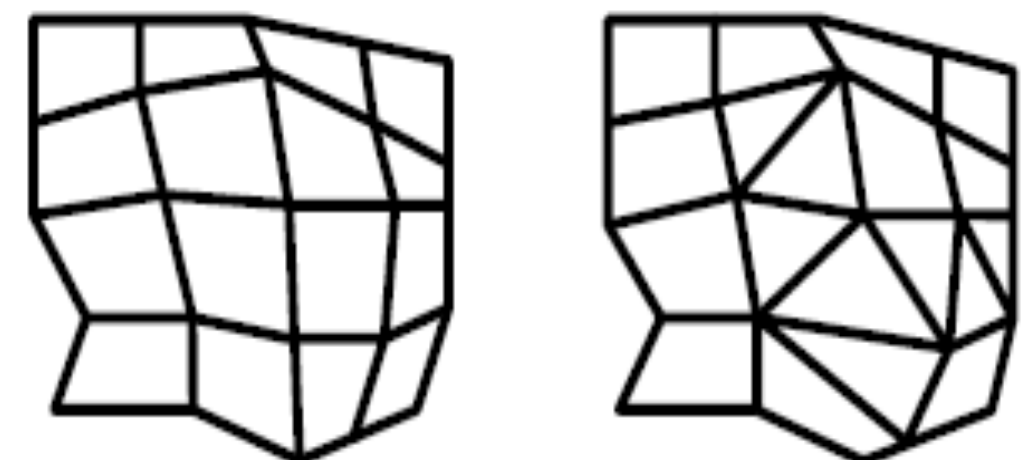
Data structure

■ If no implicit topological (connectivity) information is given the grids are termed unstructured grids

- Unstructured grids are often computed using quadtrees (recursive domain partitioning for data clustering), or by triangulation of points sets
- The task is often to create a grid from scattered points

■ Characteristics of unstructured grids

- Grid point geometry and connectivity must be stored
- Dedicated data structures needed to allow for efficient traversal and thus data retrieval
- Often composed of triangles or tetrahedra
- Less elements are needed to cover the domain



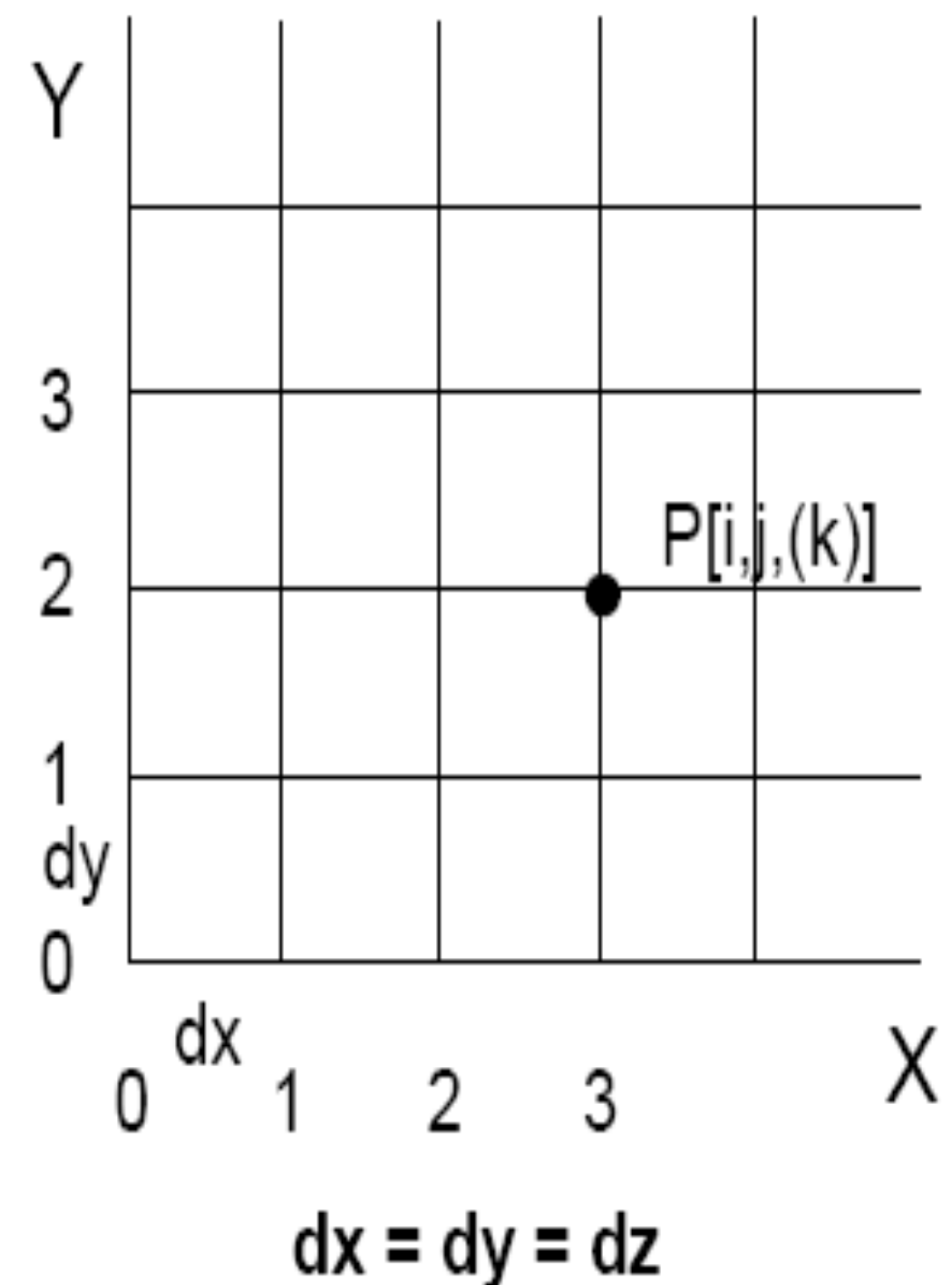
structured

unstructured

Data structure

■ Cartesian or equidistant grids

- Structured grid
- Cells and points are numbered sequentially with respect to increasing X, then Y, then Z, or vice versa
- Number of points = $N_x \cdot N_y \cdot N_z$
- Number of cells = $(N_x - 1) \cdot (N_y - 1) \cdot (N_z - 1)$



Data structure

■ Cartesian grids

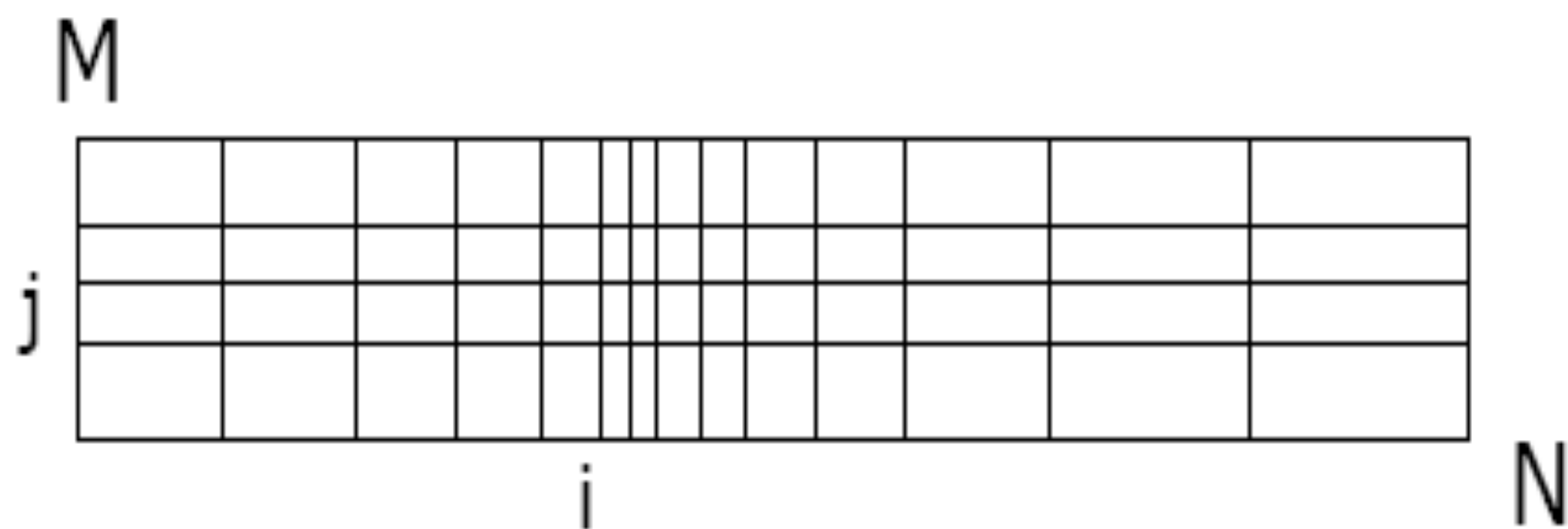
- Vertex positions are given implicitly from $[i,j,k]$:
 - $P[i,j,k].x = \text{origin} + i \cdot dx$
 - $P[i,j,k].y = \text{origin} + j \cdot dy$
 - $P[i,j,k].z = \text{origin} + k \cdot dz$
- Global vertex index $I[i,j,k] = k \cdot N_y \cdot N_x + j \cdot N_x + i$
 - $K = I / (N_y \cdot N_x)$
 - $j = (I \% (N_y \cdot N_x)) / N_x$
 - $i = (I \% (N_y \cdot N_x)) \% N_x$
- Global index allows for linear storage scheme
 - Wrong access pattern might destroy cache coherence

■ Uniform grids

- Similar to Cartesian grids
- Consist of equal cells but with different resolution in at least one dimension($dx \neq dy (\neq dz)$)
- Spacing between grid points is constant in each dimension → same indexing scheme as for Cartesian grids
- Typical example : medical volume data consisting of slice images
- Most likely to occur in applications where the data is generated by a 3D imaging device providing different sampling rates in each dimension
 - Slice images with square pixels($dx=dy$)
 - Larger slice distance ($dz > dx=dy$)

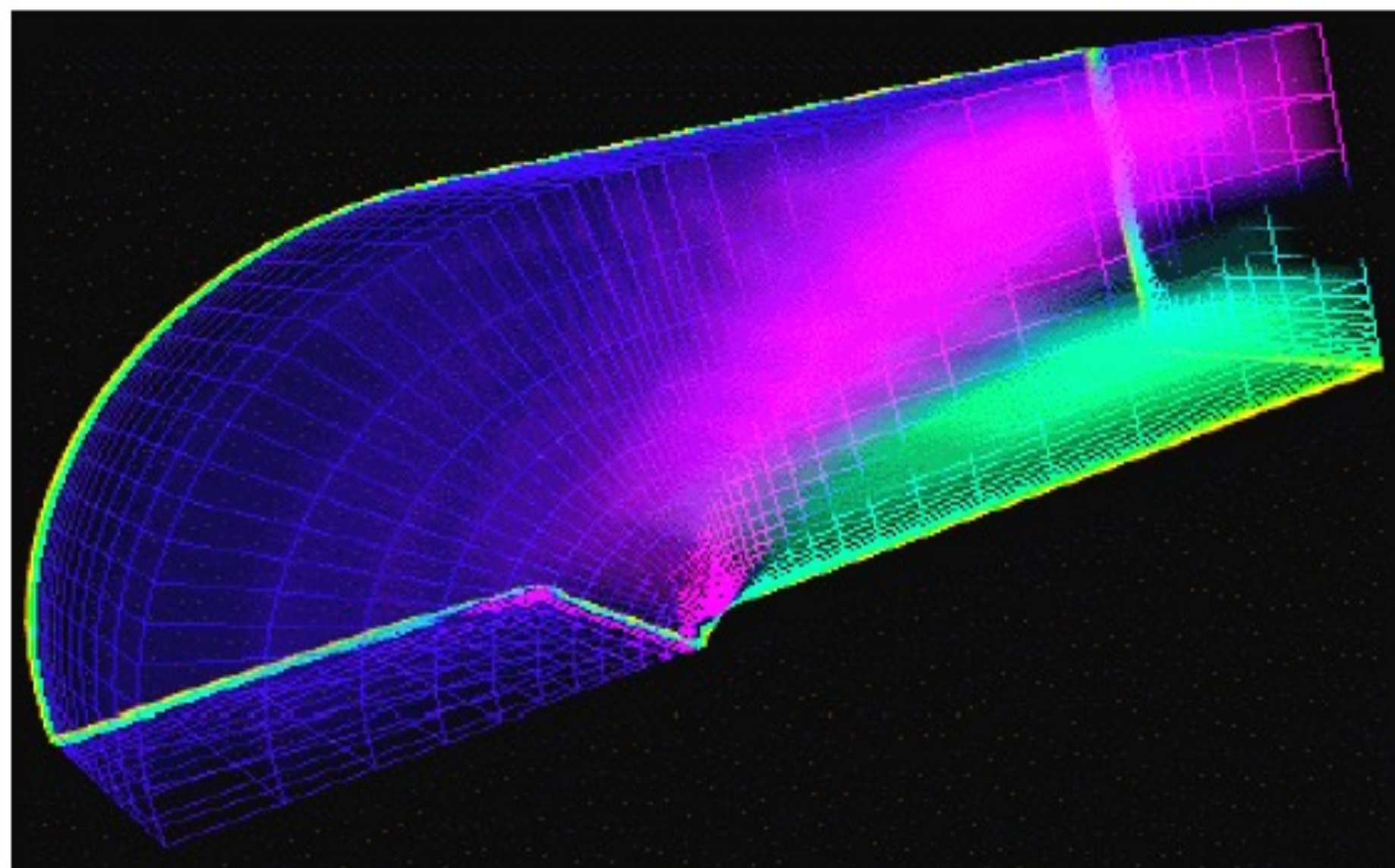
■ Rectilinear grids

- Topology is still regular but irregular spacing between grid points
 - Non-linear scaling of positions along either axis
 - Spacing, $x_coord[L], y_coord[M], z_coord[N]$, must be stored explicitly
- Topology is still implicit



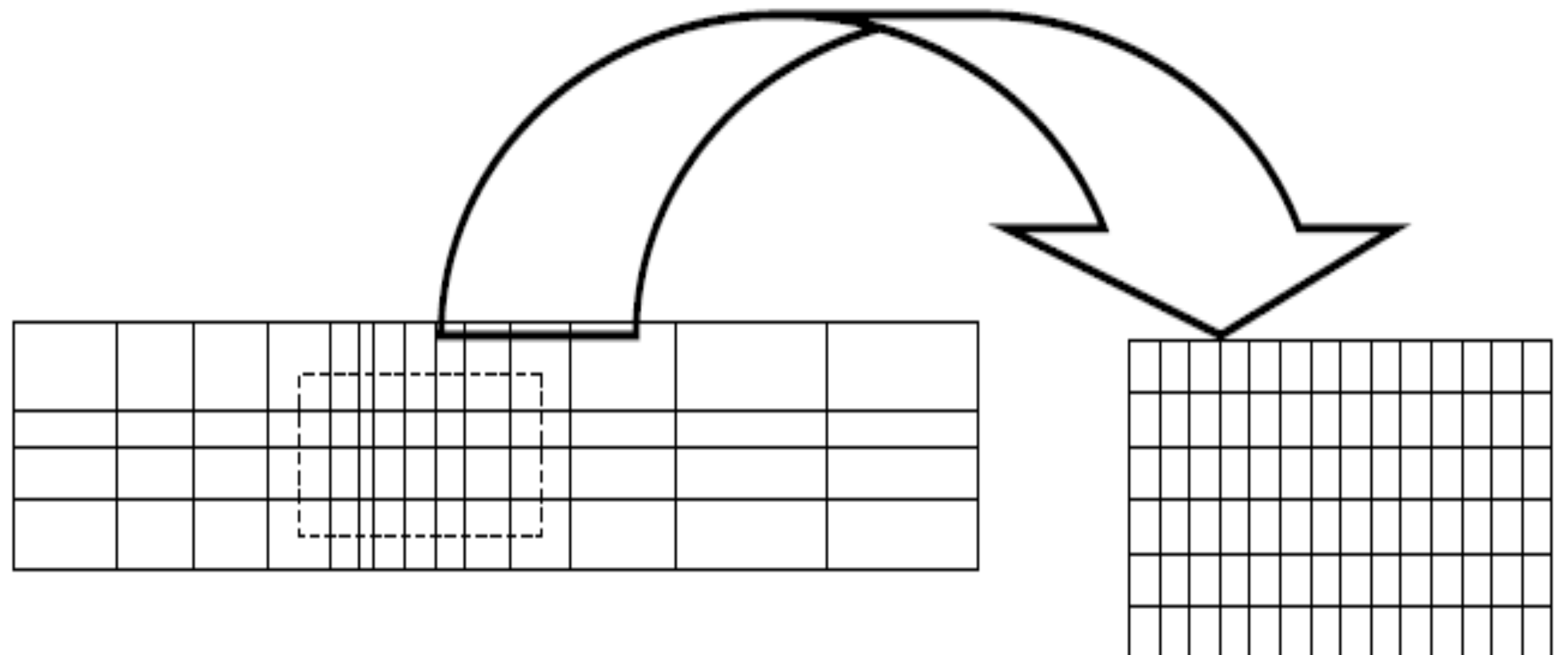
■ Curvilinear grids

- Topology is still regular but irregular spacing between grid points
 - Positions are non-linearly transformed
- Topology is still implicit , but vertex positions are explicitly stored
 - $x_coord[L,M,N]$
 - $y_coord[L,M,N]$
 - $z_coord[L,M,N]$
- Geometric structure might result in concave grids



■ Multigrids

- Focus in arbitrary areas to avoid wasted detail
- “blow up” regions of interest , i.e. finer grid
- Difficulties in the boundary region(i.e. interpolation)



■ Characteristics of structured grids

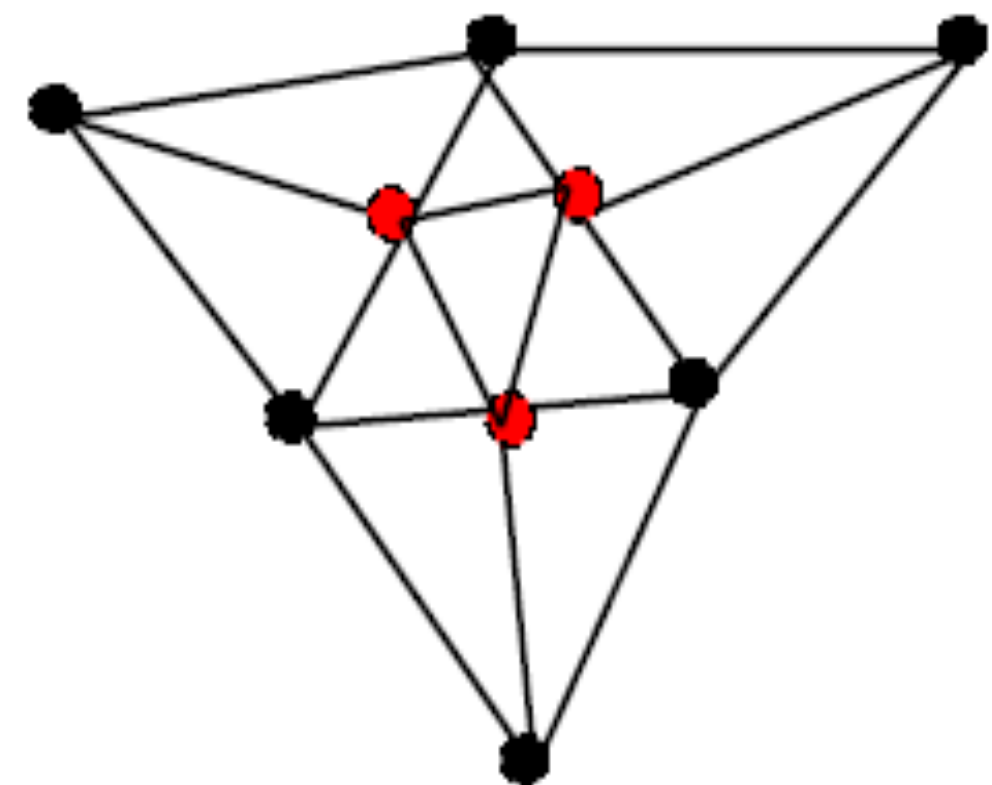
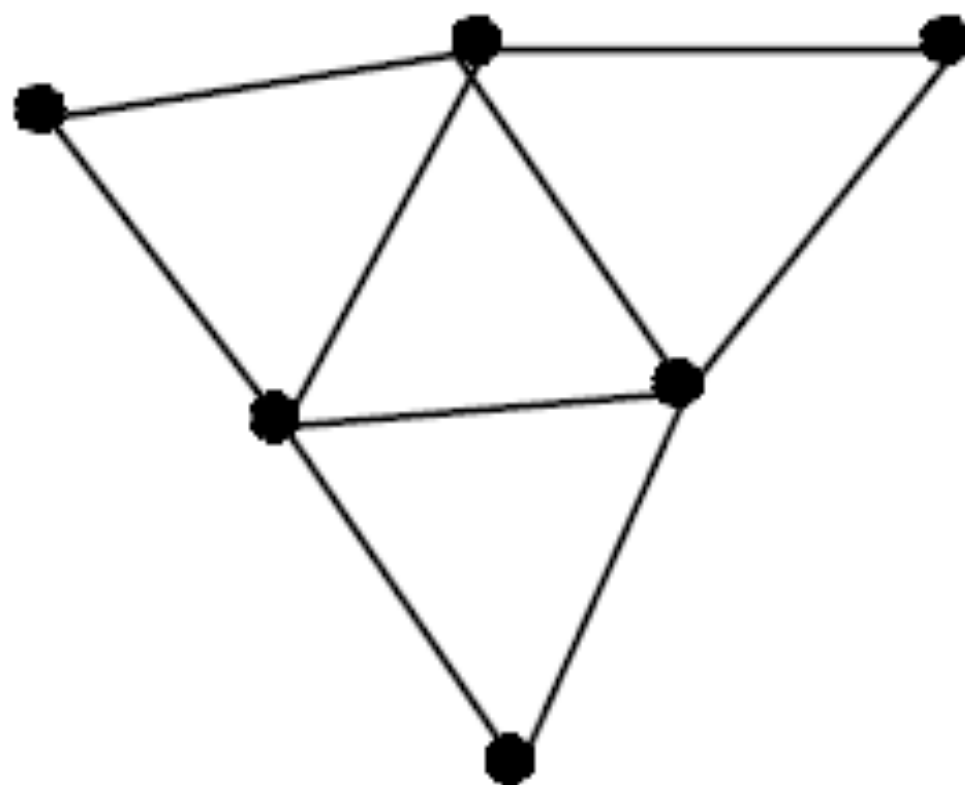
- Structured grids can be stored in a 2D/3D array
- Arbitrary samples can be directly accessed by indexing a particular entry in the array
- Topological information is implicitly coded
 - Direct access to adjacent elements at random
- Cartesian , uniform , and rectilinear grids are necessarily convex
- Their rigid layout prohibits the geometric structure to adapt to local features
- Curvilinear grids reveal a much more flexible alternative to model arbitrarily shaped objects
- However , this flexibility in the design of the geometric shape makes the sorting of grid elements a more complex procedure

■ Typical implementation of structured grids

➤ *DataType* * data = new *DataType*[$N_x \cdot N_y \cdot N_z$];
val = data[i·(N_y·N_z) + j·N_z + k];

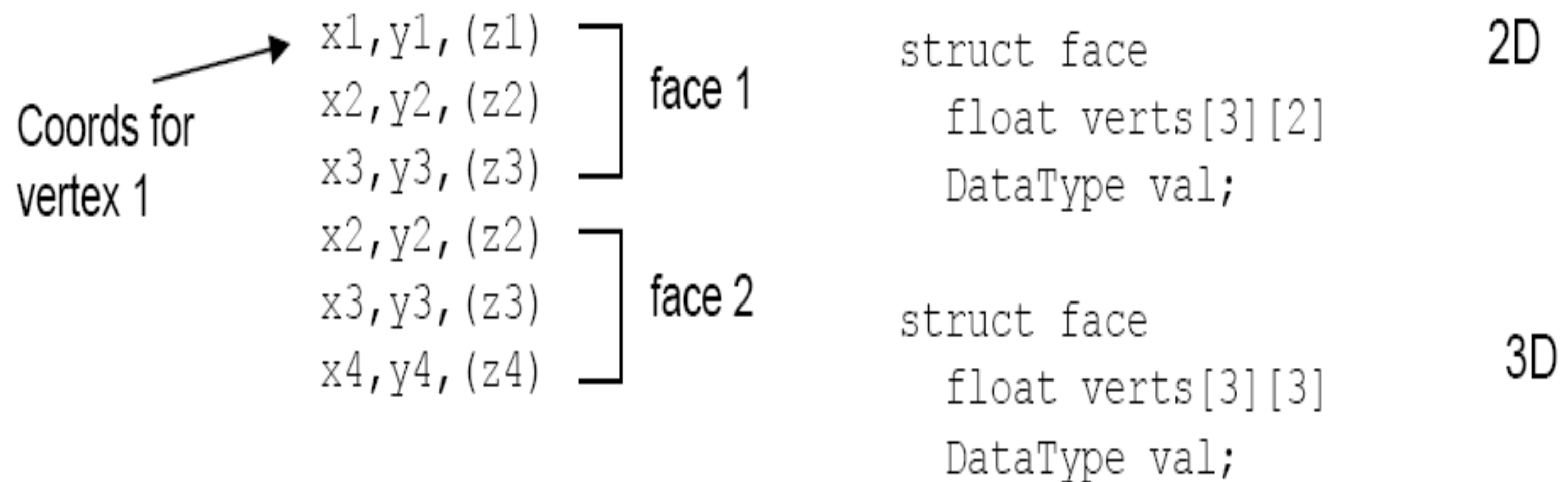
■ Unstructured grids

- Composed of arbitrarily positioned and connected elements
- Can be composed of one unique element type or they can be hybrid (tetras , hexas , prisms)
- Triangle meshes in 2D and tetrahedral grids in 3D are most common
- Can adapt to local features (small vs. large cells)
- Can be refined adaptively
- Simple linear interpolation in simplices



■ Typical implementations of unstructured grids

➤ Direct form

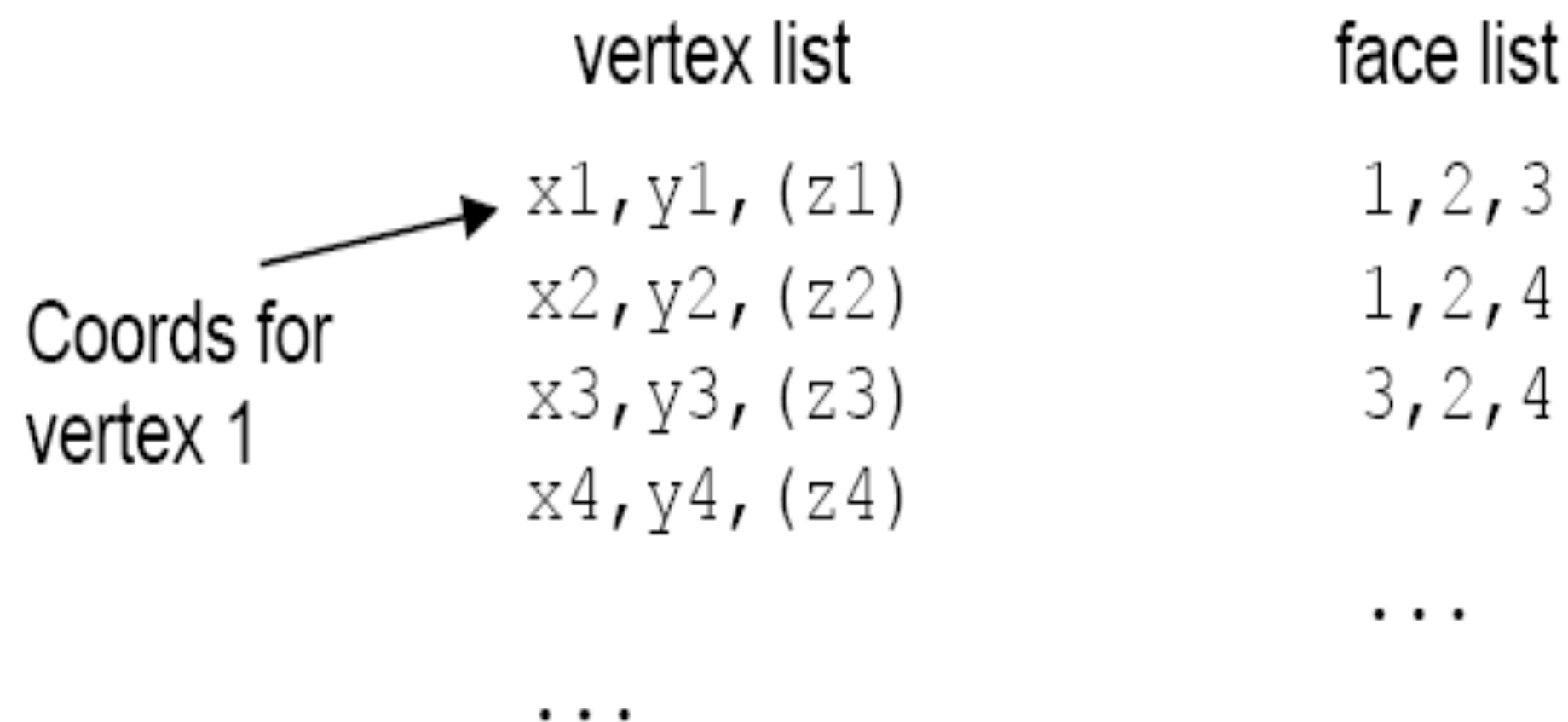


...

- Additionally store the data values
- Problem : storage space , redundancy

■ Typical implementations of unstructured grids

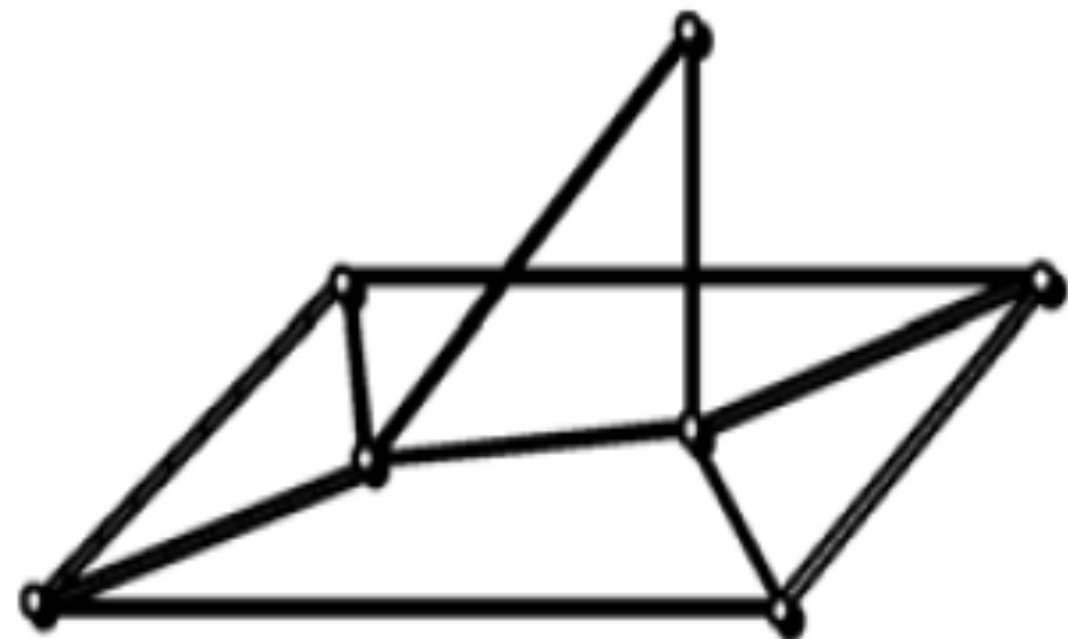
➤ Indirect form



- Indexed face set
- More efficient than direct approach in terms of memory requirements
- But still have to be global search to find local information(i.e. what faces share an edge)

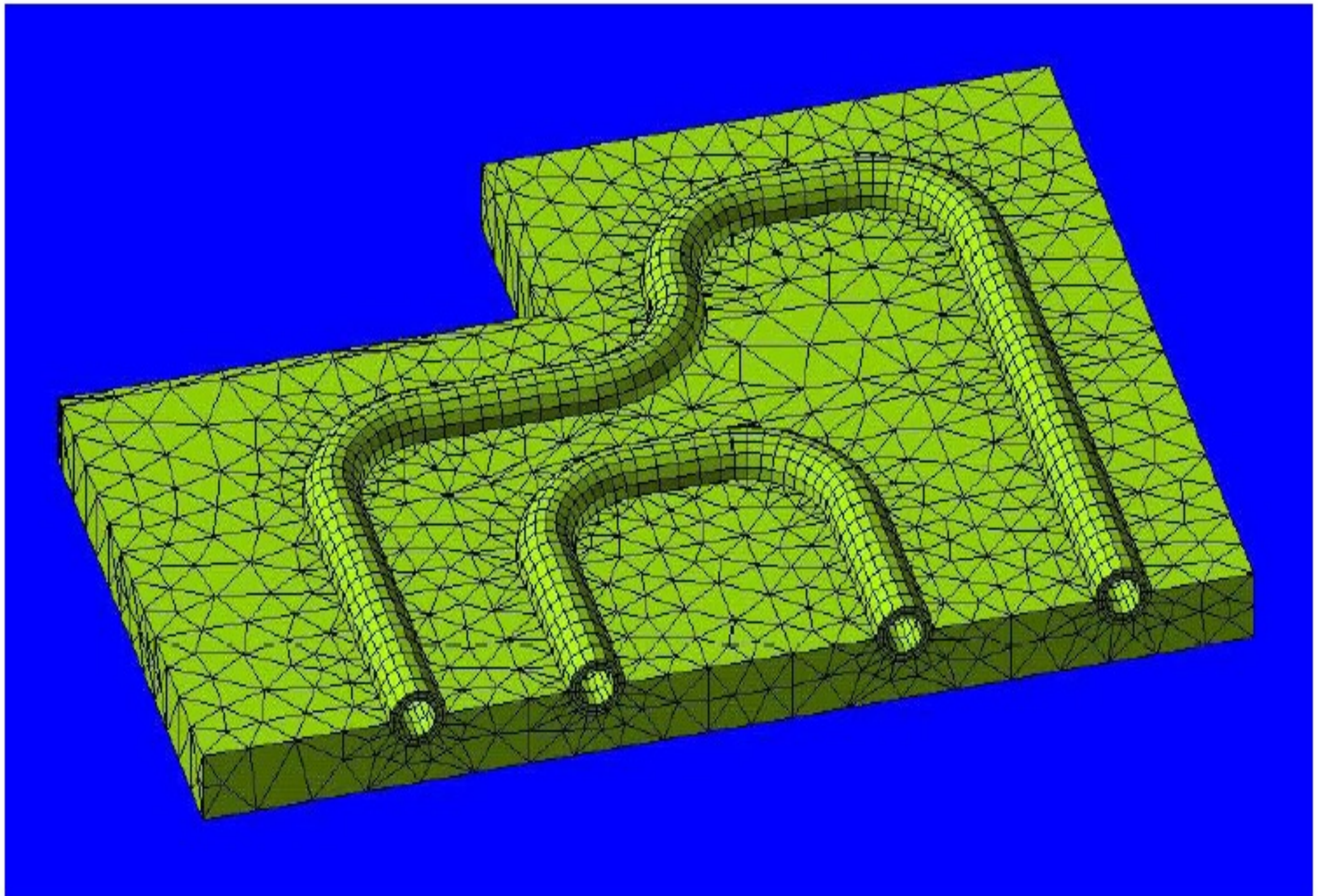
■ Manifold meshes

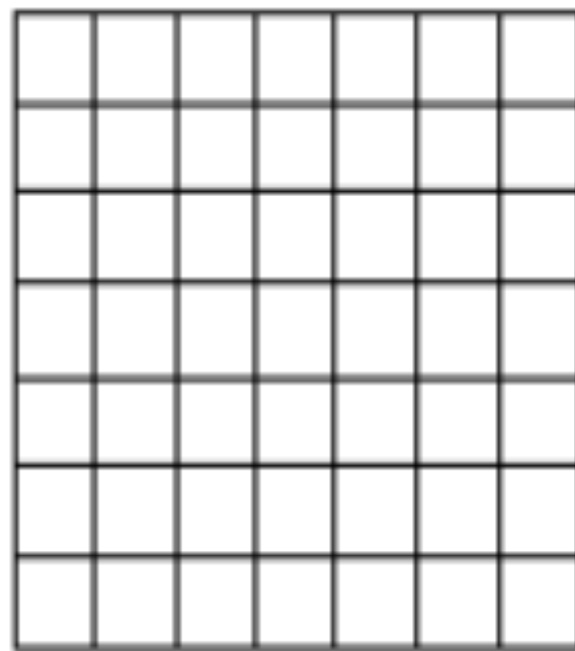
- 2-manifold is a surface where at every point on the surface a surrounding area can be found that looks like a disk
- Everything can be flattened out to a plane
- Sharp creases and edges are possible needs more than one normal per vertex
- Example for an non-manifold:



■ Hybrid grids

- Combination of different grid types





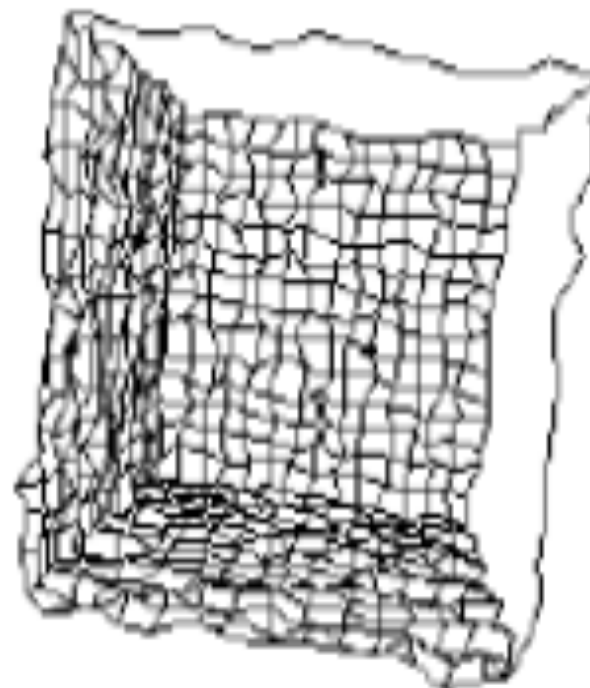
2D-Regular Grid



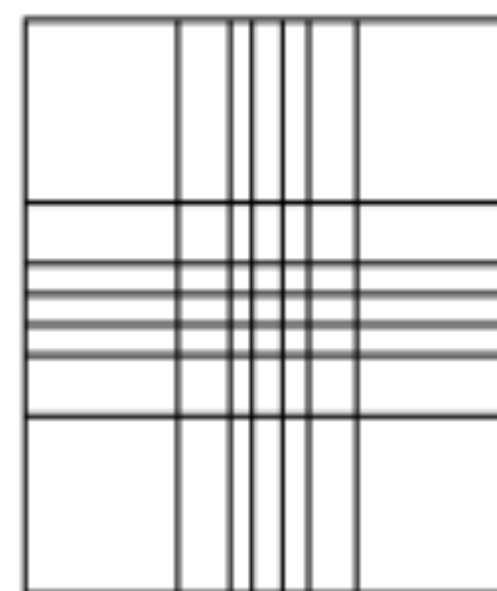
3D-Regular Grid



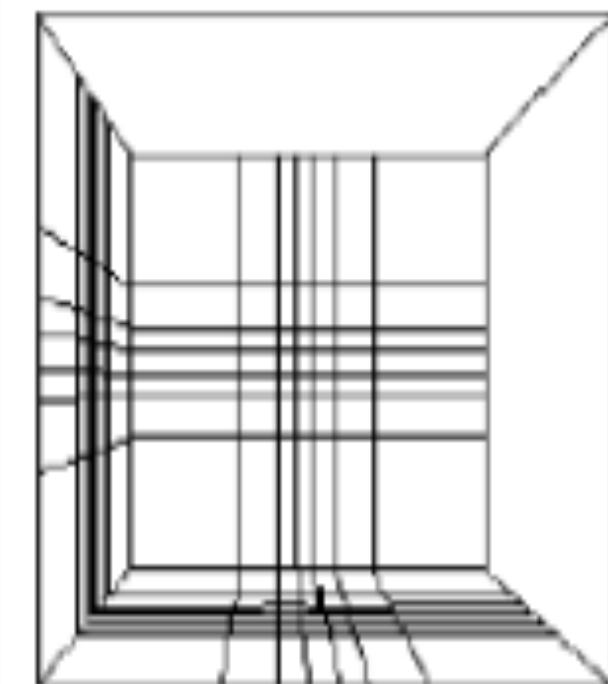
2D-Irregular Grid



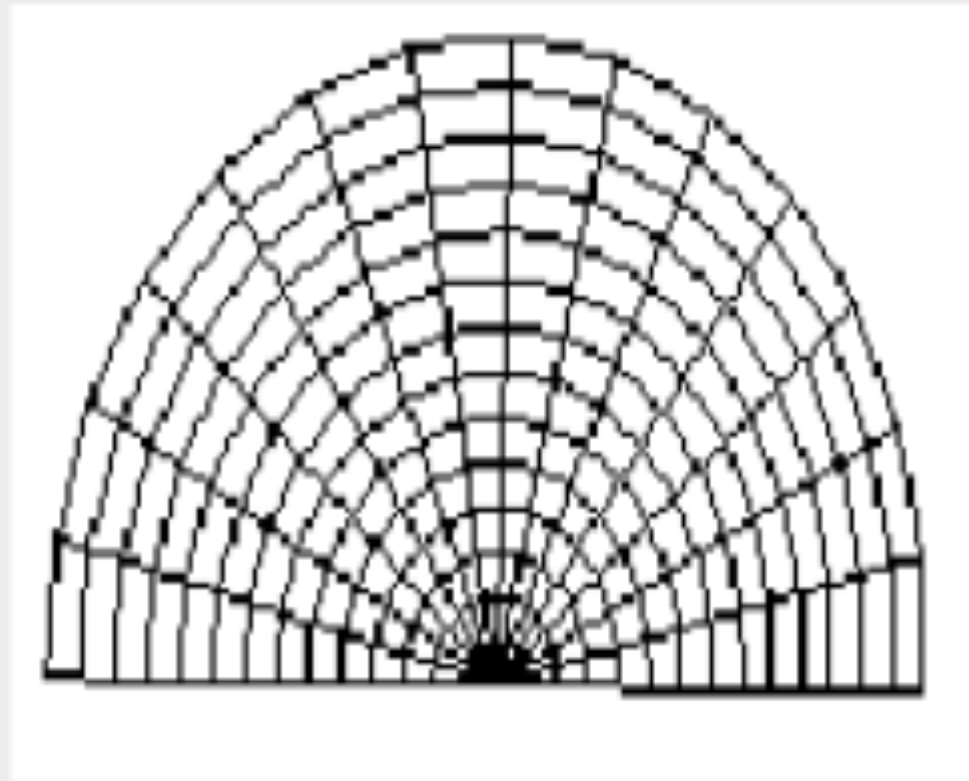
3D-Irregular Grid



2D-Block-Structured Grid



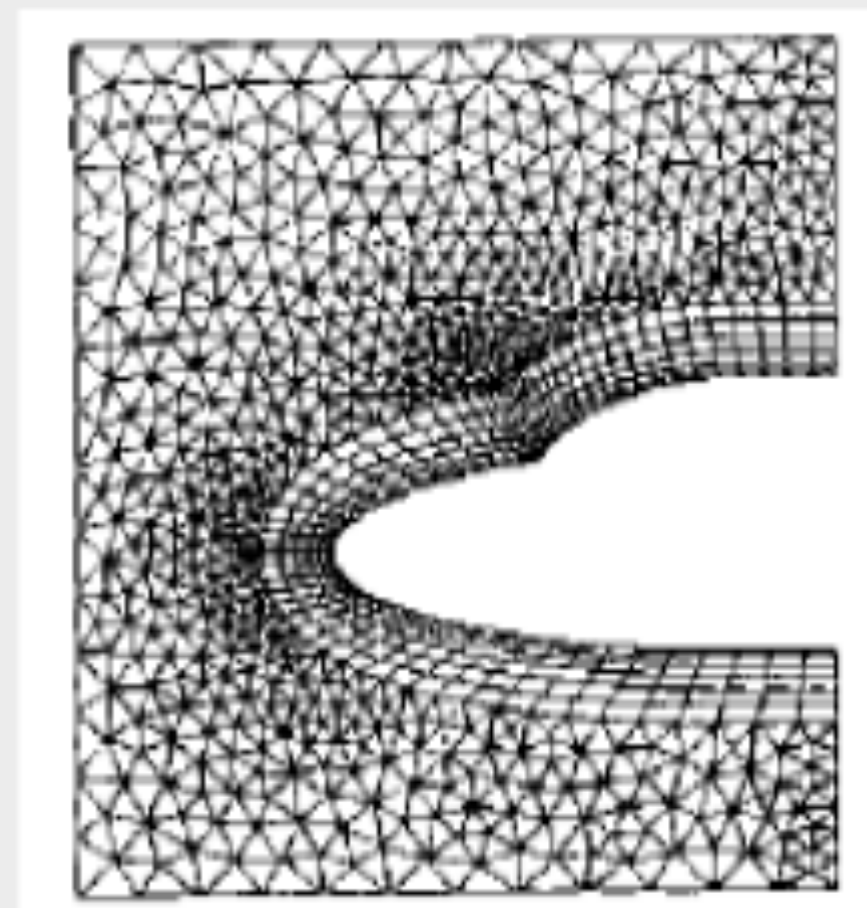
3D-Block-Structured Grid



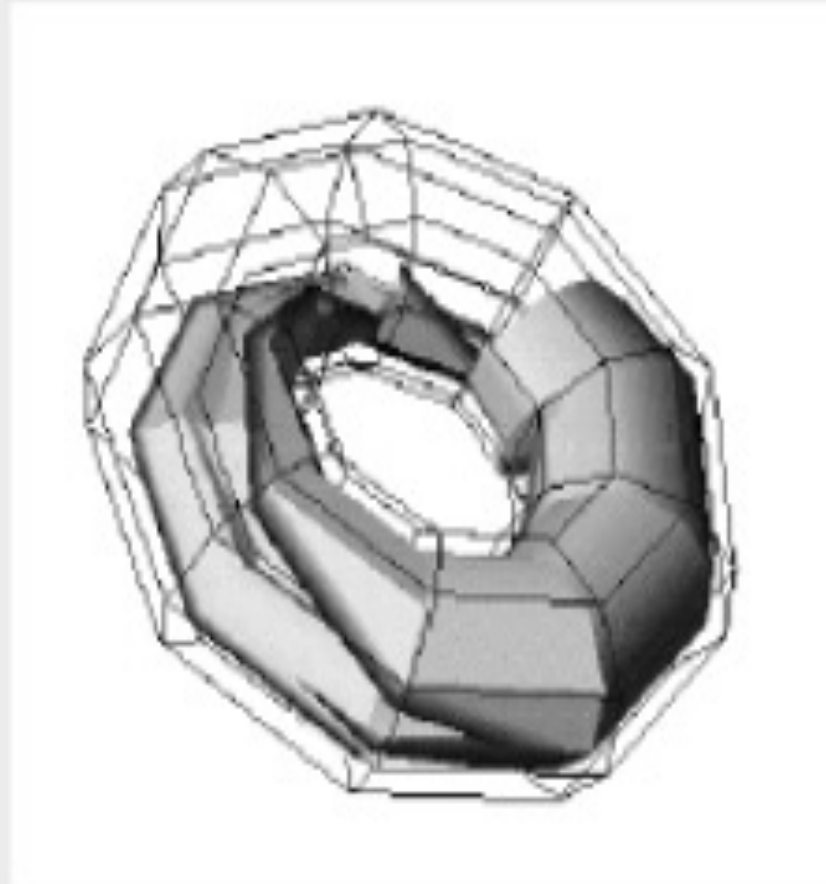
2D-Structured Grid



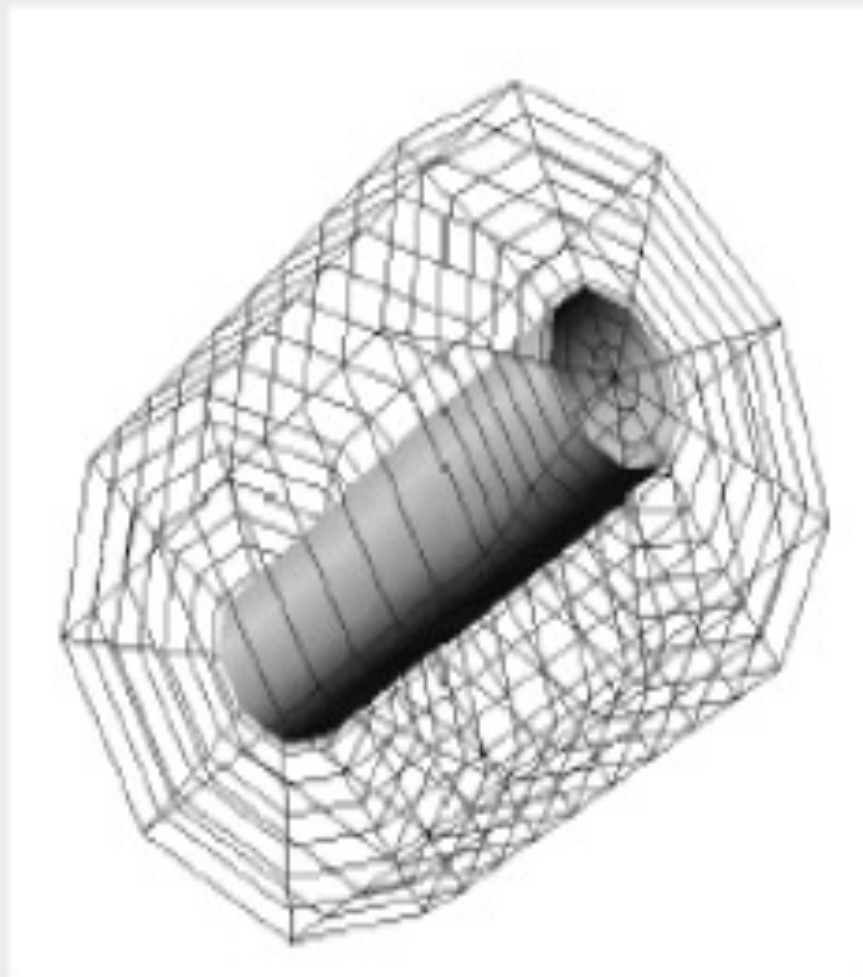
3D-Structured Grid



2D-Hybrid Grid

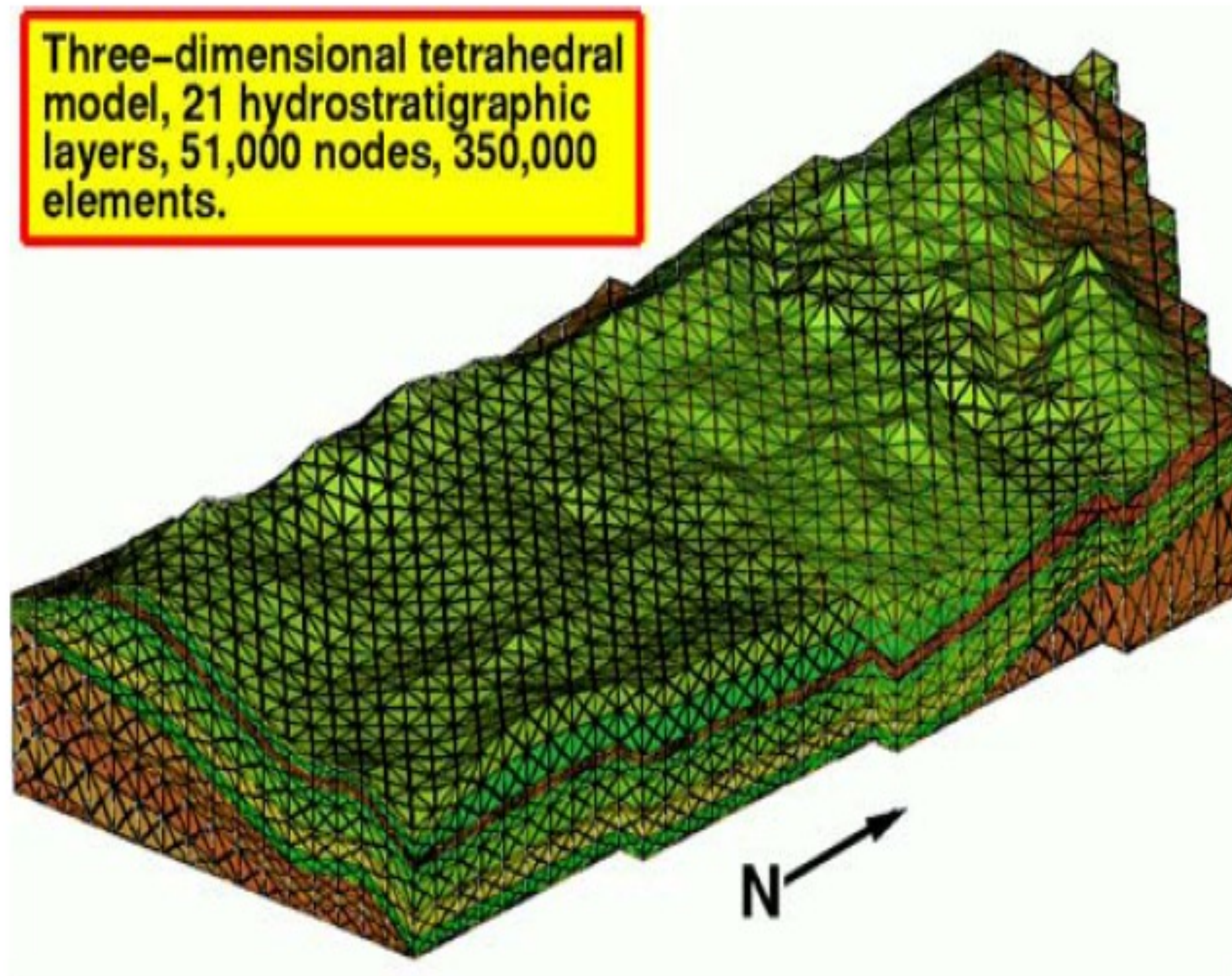


3D-Structured Grid "Torus"

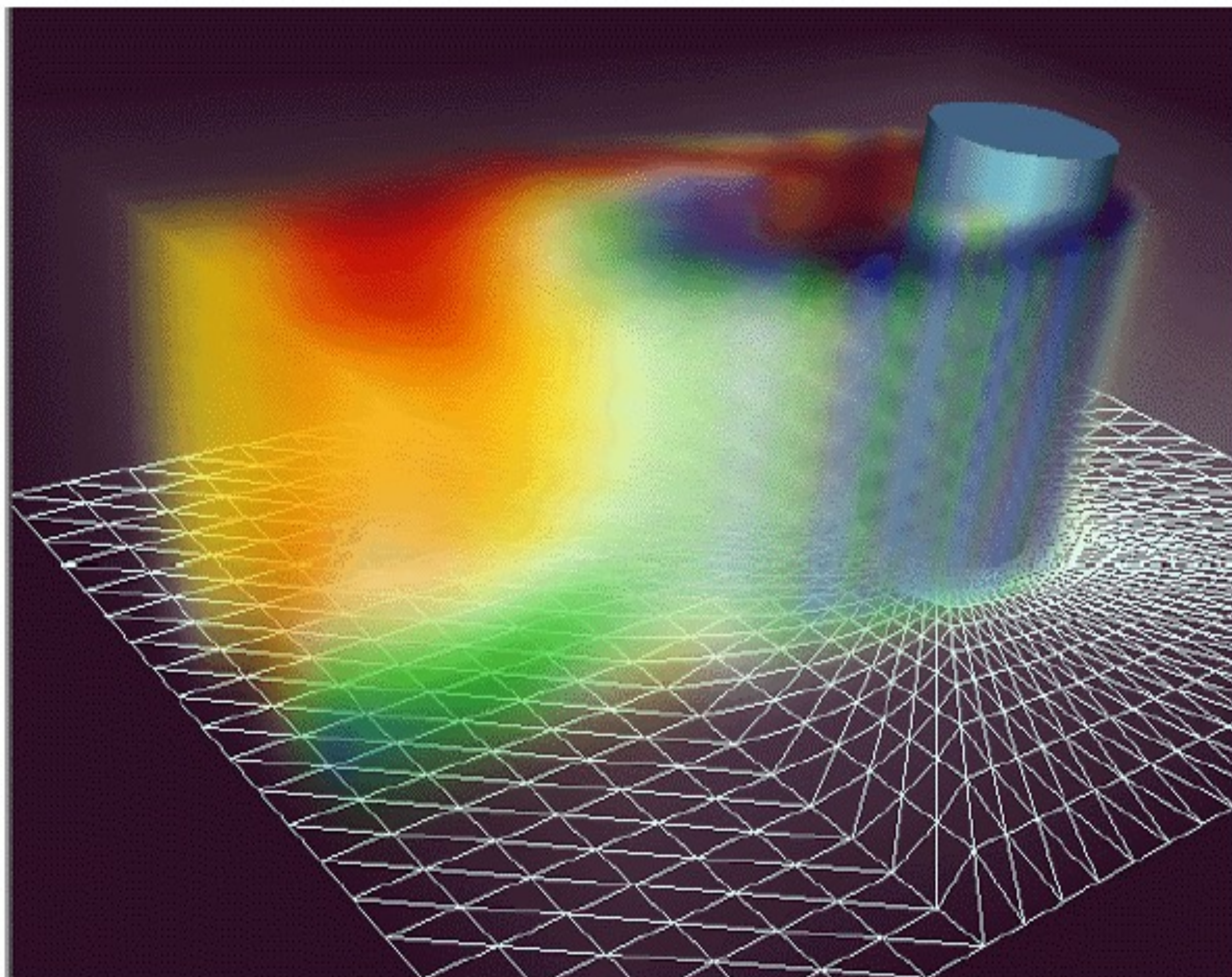


3D-structured Grid "full cylinder"

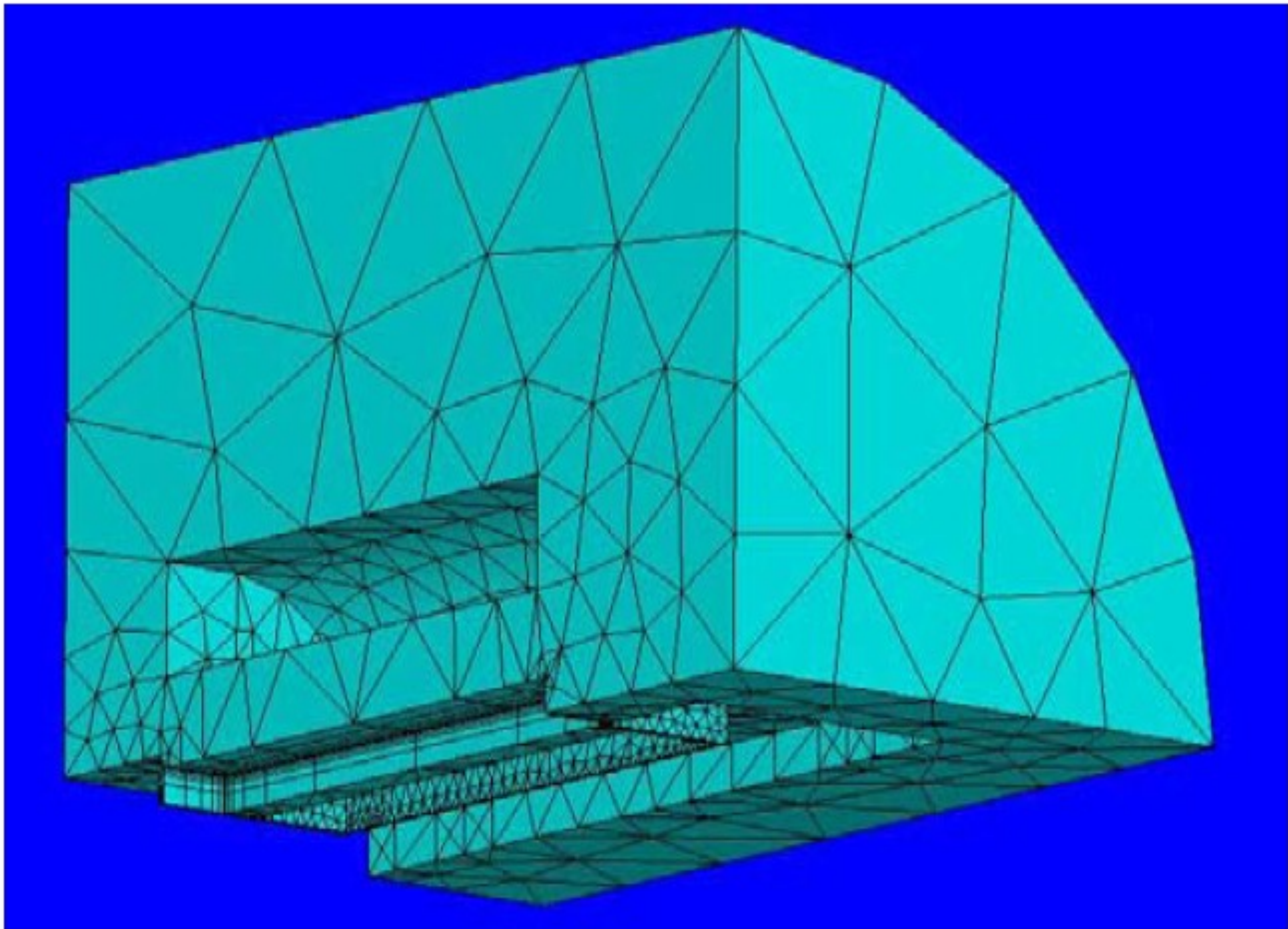
- Example



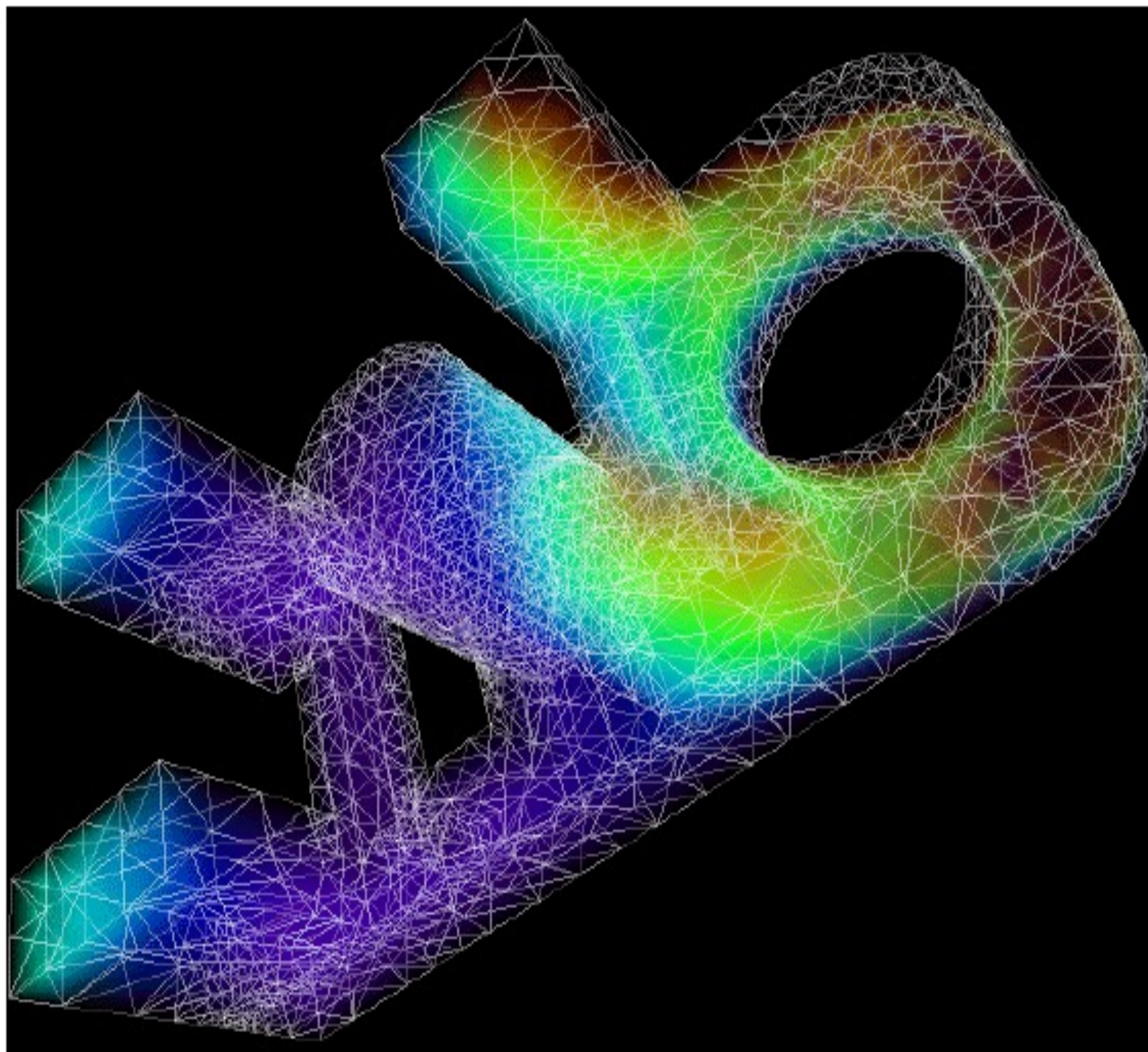
Example



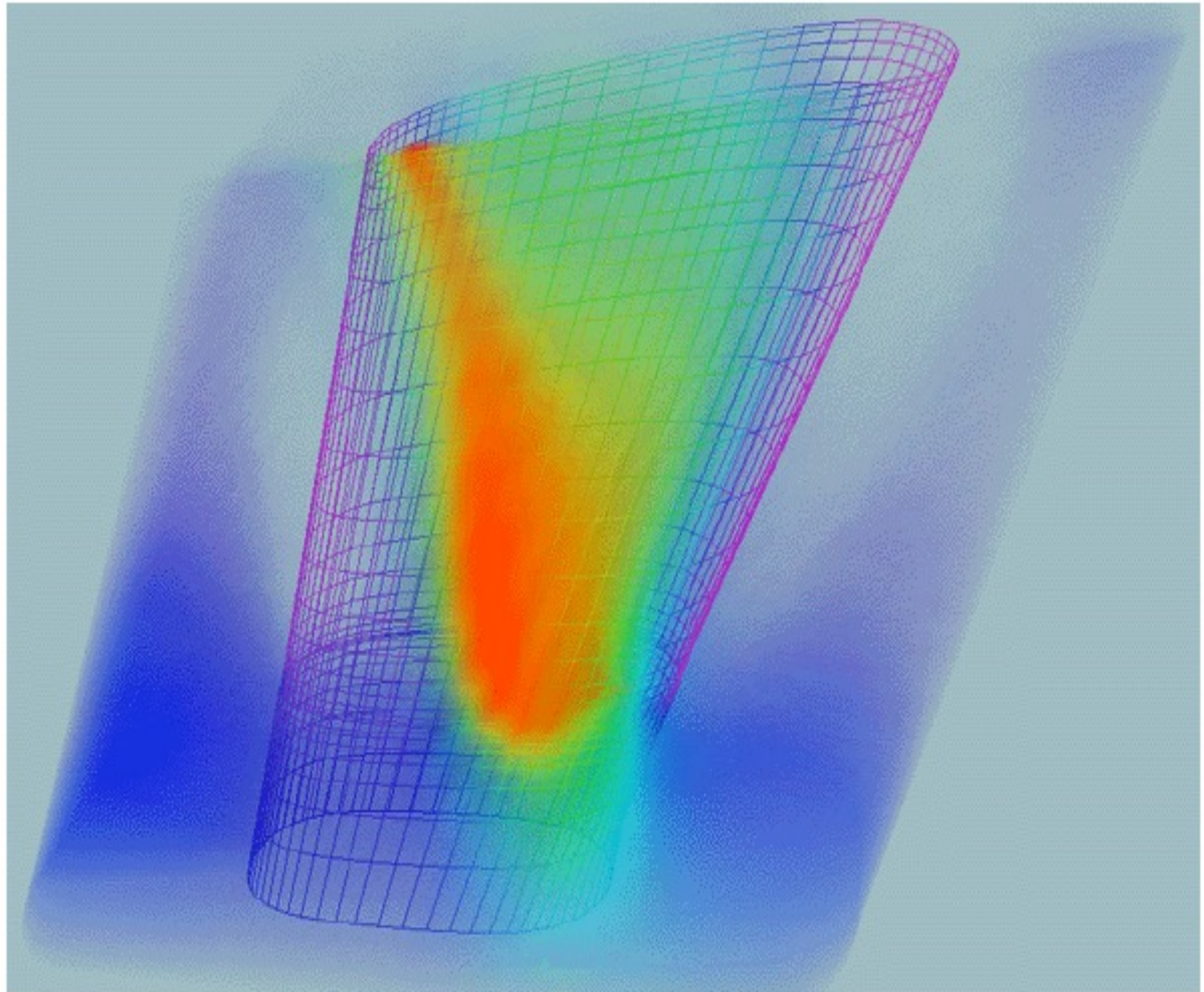
Example



Example

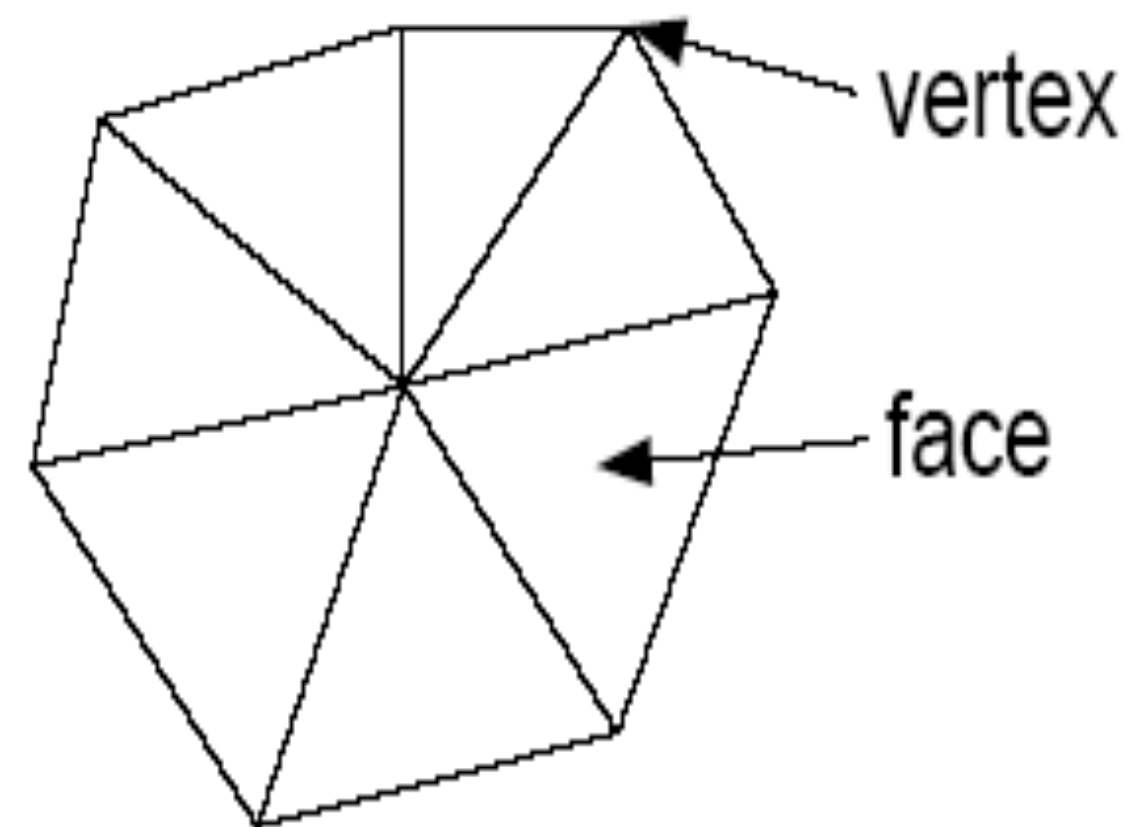
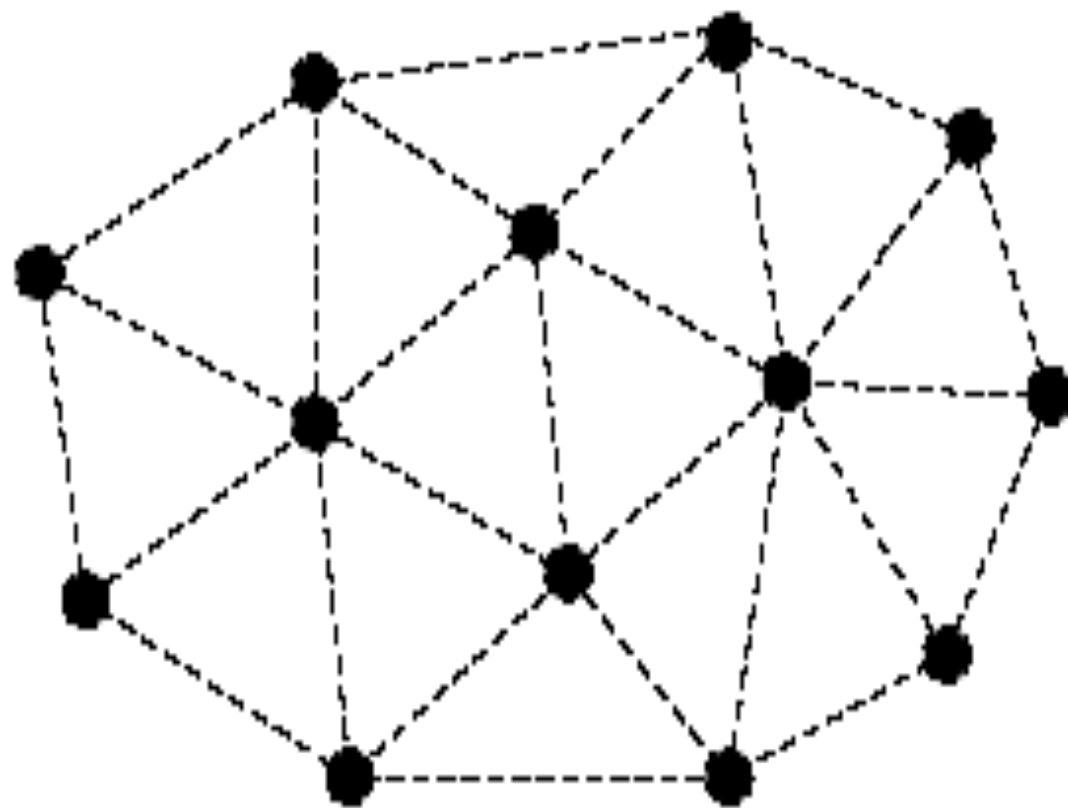


Example



■ Scattered data

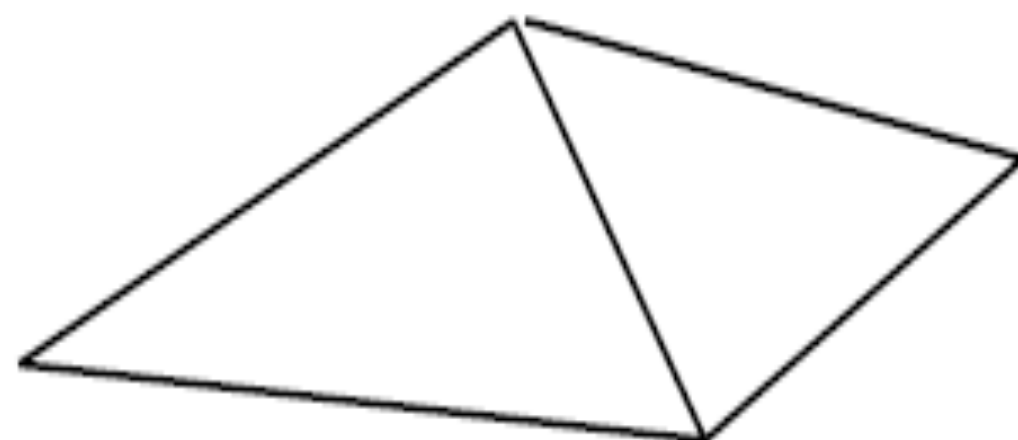
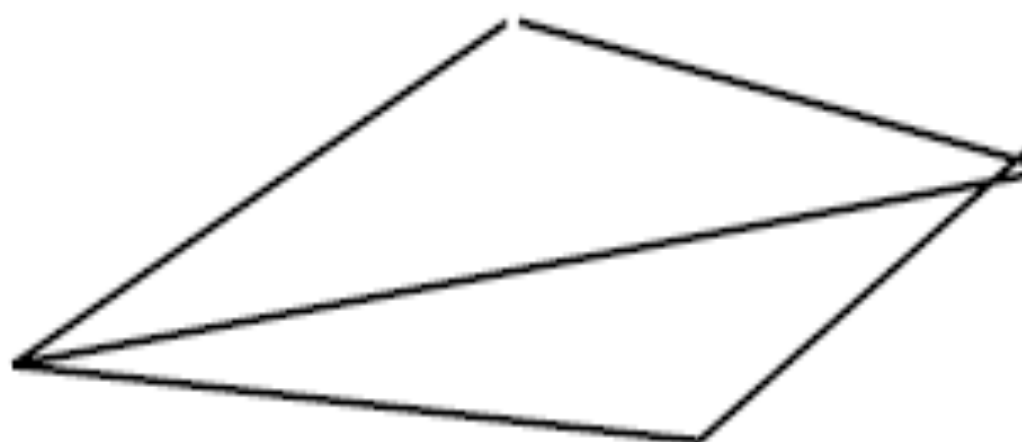
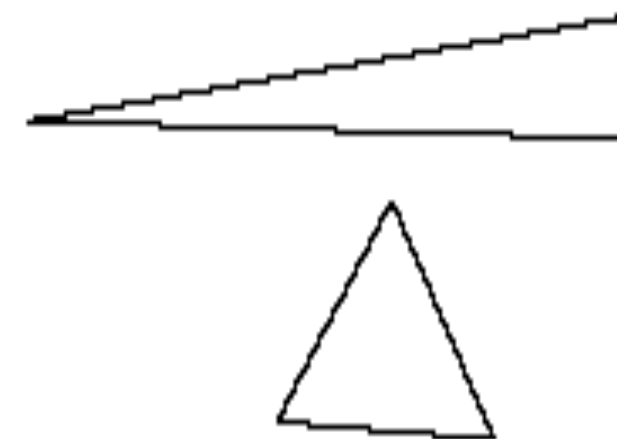
- Irregular distributed positions without connectivity information
- To get connectivity find a “good” triangulation (triangular / tetrahedral mesh with scattered points as vertices)



■ For a set of points there are many possible triangulations

- A measure for the quality of a triangulation is the aspect ratio of the so-defined triangles
- Avoid long , thin ones
- Delaunay triangulation (later in the course)

radius of incircle or *maximal/minimal*
radius of circumcircle *angle in triangle*



2

Data operation

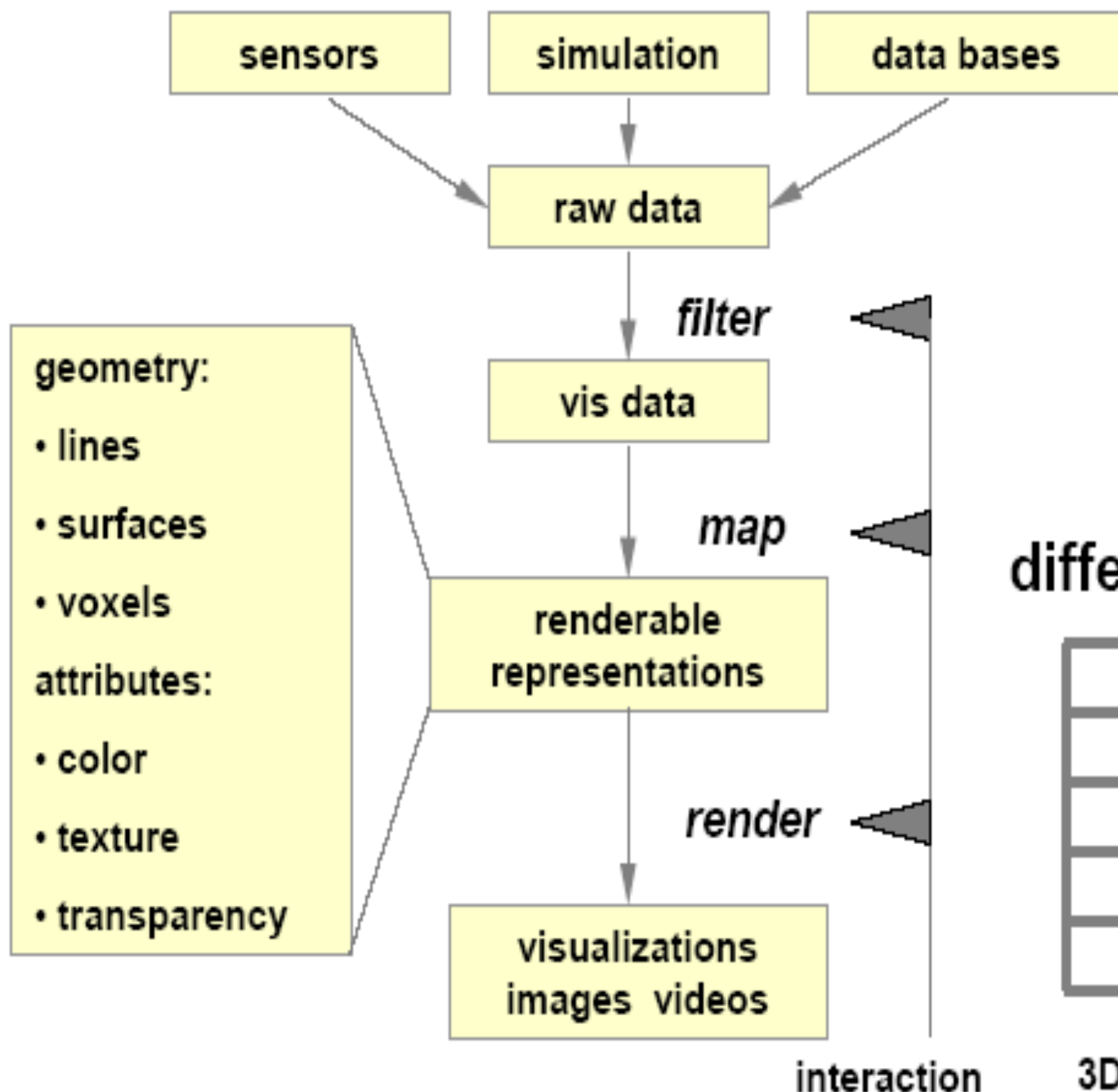
- Interpolation
- Filtering

■ Interpolation

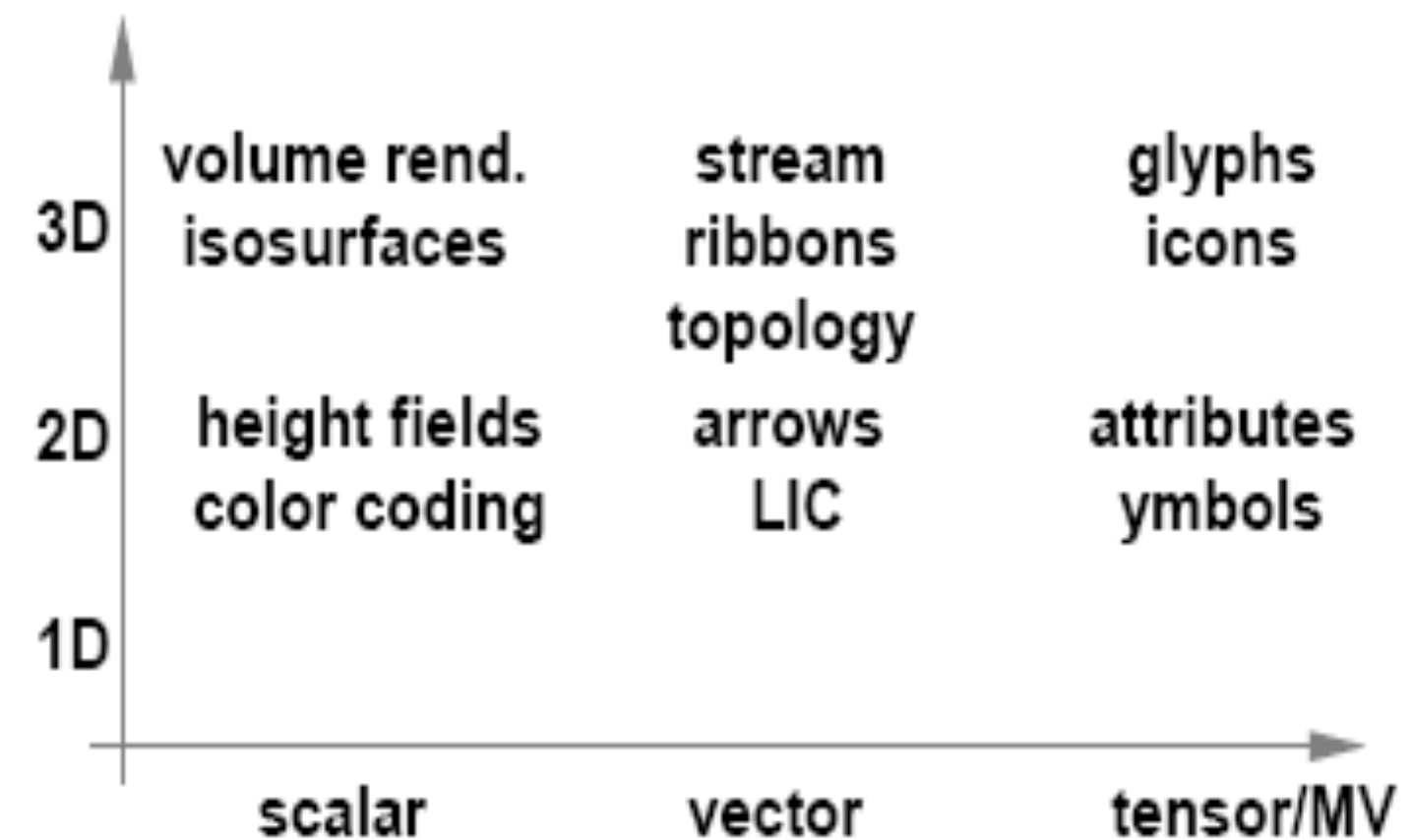
■ Filtering

The visualization pipeline

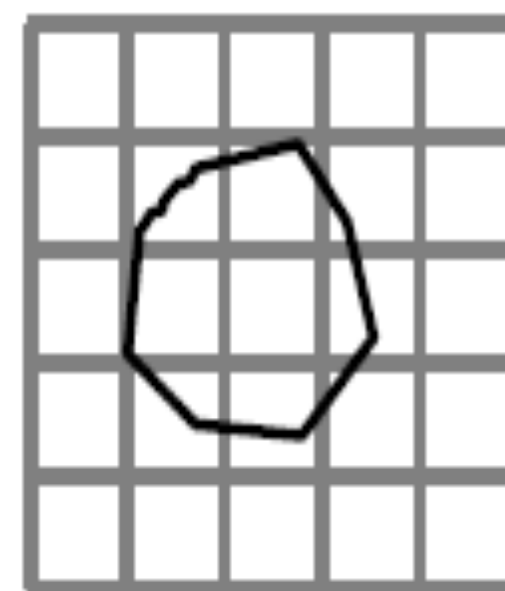
visualization pipeline



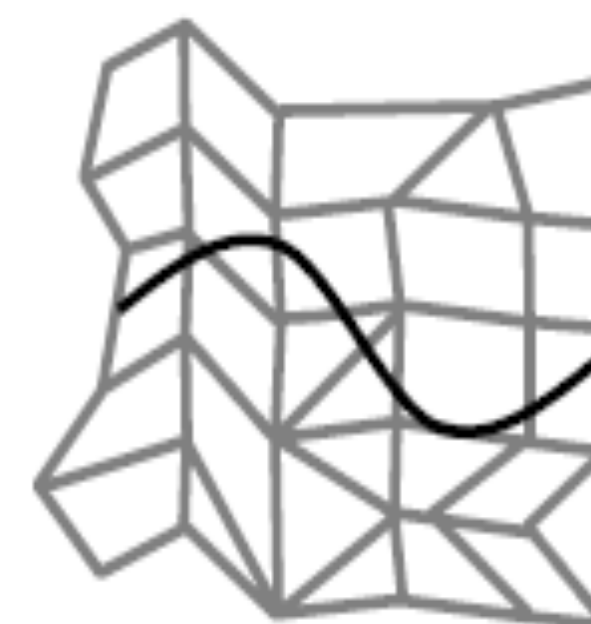
mapping – classification



different grid types → different algorithms



3D scalar fields
cartesian medical
datasets



3D vector fields
un/structured
CFD



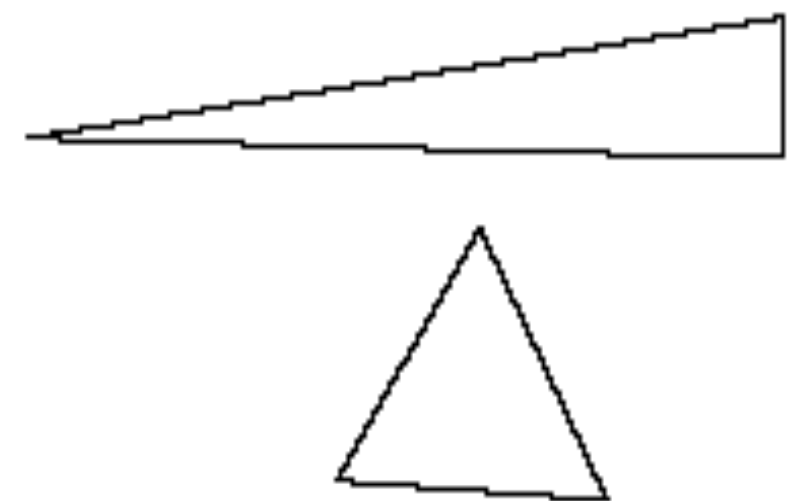
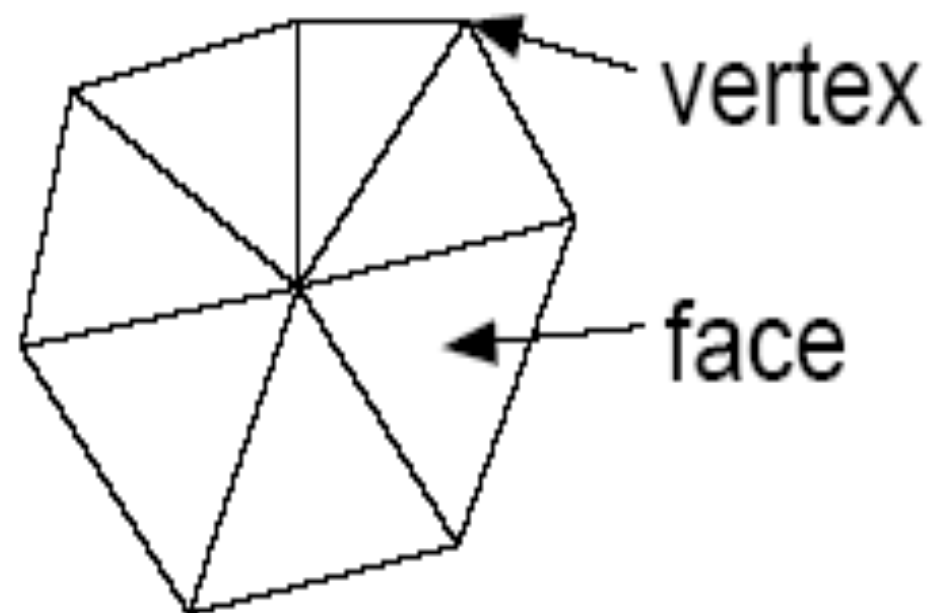
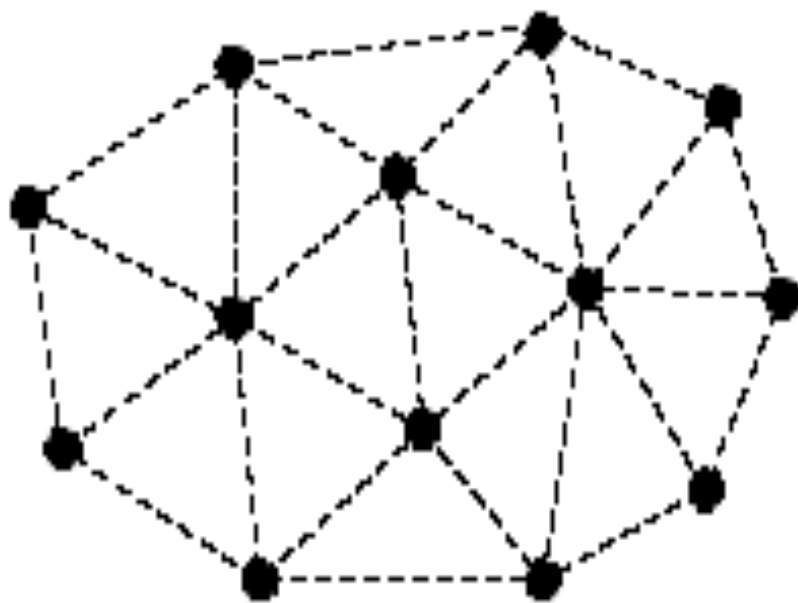
trees, graphs, tables,
data bases
InfoVis

Interpolation and Filtering

- Data is often discretized in space and / or time
- Finite number of samples
 - The continuous signal is usually known only at a few points (data points)
 - In general , data is needed in between these points
- By interpolation we obtain a representation that matches the function at the data points
 - Evaluation at any other point possible
- Reconstruction of signal at points that are not sampled
- Assumptions needed for reconstruction
 - Often smooth functions

Voronoi Diagrams and Delaunay Triangulation

- Given irregularly distributed positions without connectivity information
- Problem : obtain connectivity to find a “good” triangulation
- For a set of points there are many possible triangulation
 - A measure for the quality of a triangulation is the aspect ratio of the so defined triangles
 - Avoid long , thin ones



Voronoi Diagrams and Delaunay Triangulation

■ Scattered data triangulation

- A triangulation of data points $S = s_0, s_1, \dots, s_m \in R^2$ consists of
 - Vertices(0D)=S
 - Edges(1D)connecting two vertices
 - Faces (2D)connecting three vertices

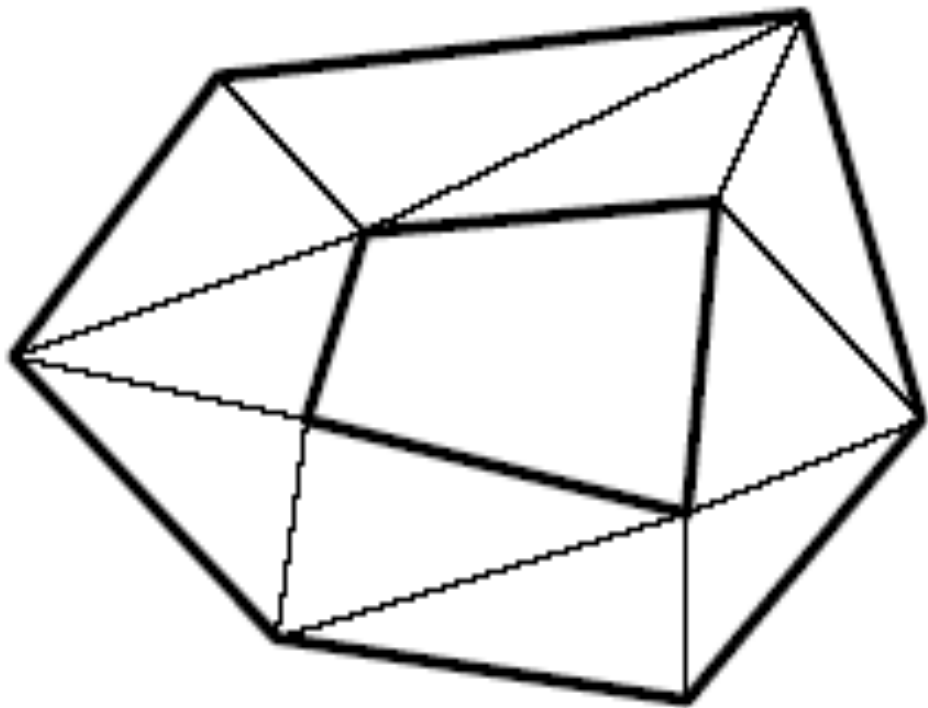
■ a triangulation must satisfy the following criteria

- Ufaces =conv(S), i.e. the union of all faces including the boundary is the convex hull of all vertices
- The intersection of two triangles is either empty , or a common vertex , or a common edge , or a common face(tetrahedra)

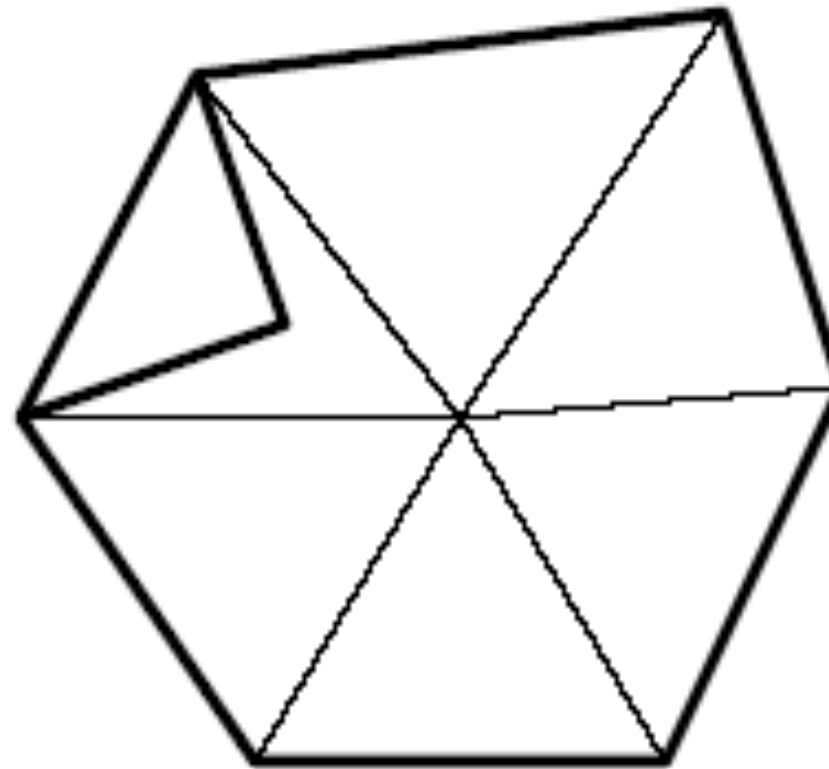
Voronoi Diagrams and Delaunay Triangulation

■ Invalid triangulation

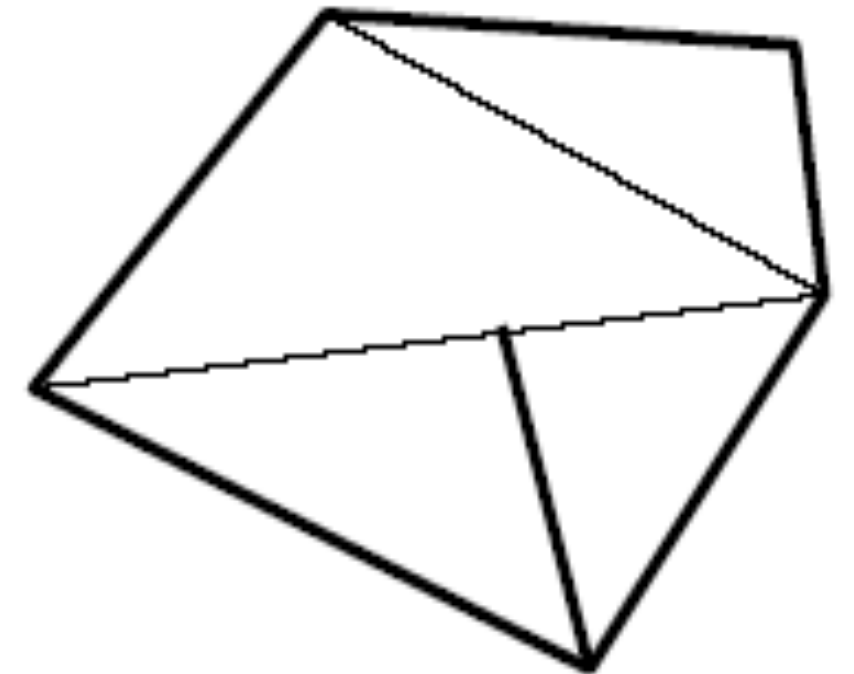
holes,



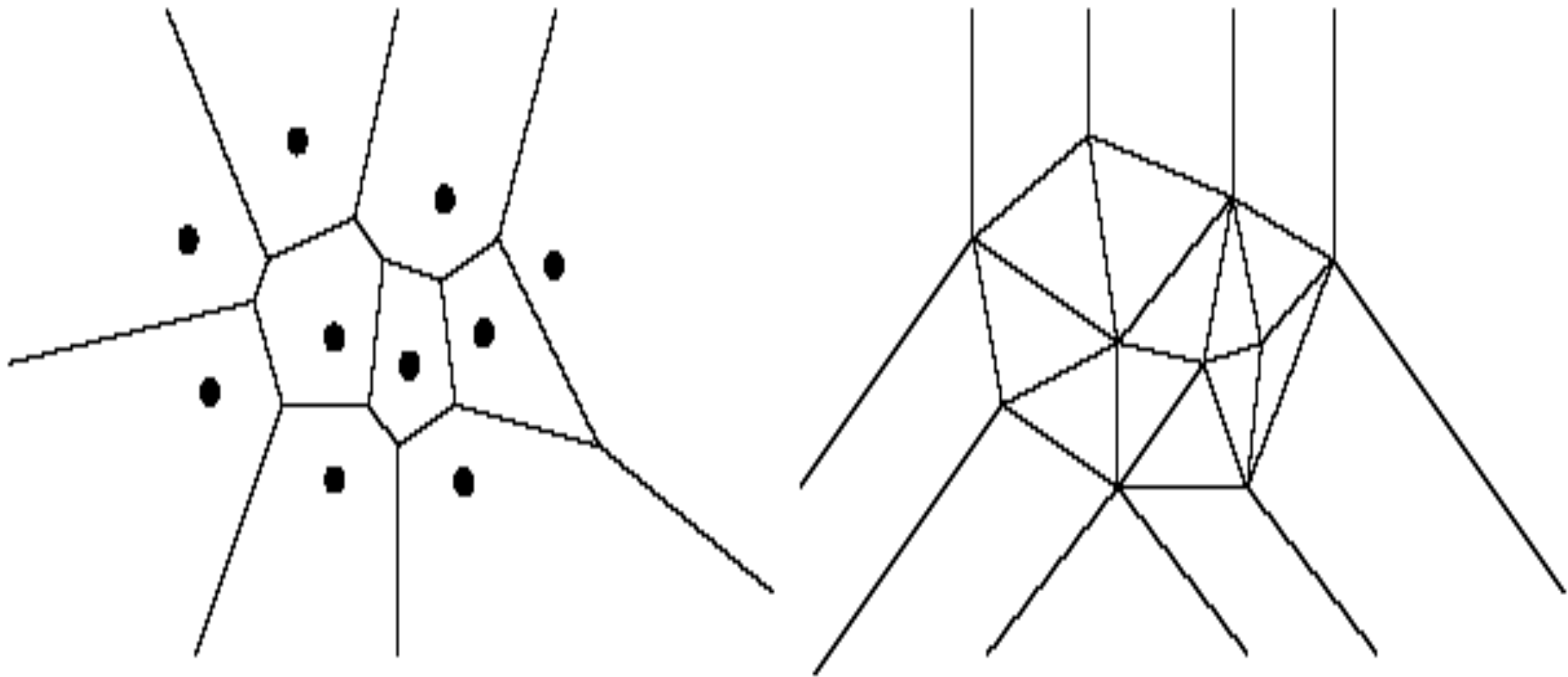
faces overlap,



T-vertices



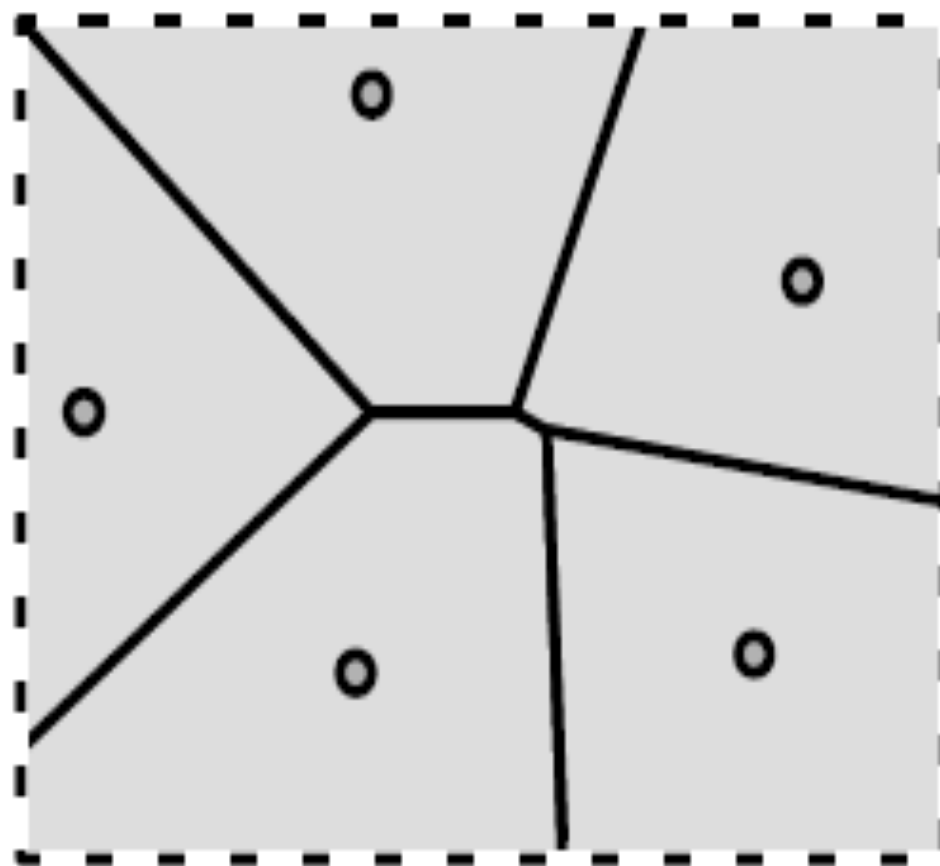
Voronoi Diagrams and Delaunay Triangulation



Voronoi Diagrams and Delaunay Triangulation

■ Voronoi diagram

- For each sample every point within a voronoi region is closer to it than to every other sample
- Given : a set of points $X = \{x_1, \dots, x_n\}$ from R^d and a distance function $\text{dist}(x,y)$
- The voronoi diagram $Vor(X)$ contains for each point x_i a cell $V(x_i)$ with
 - $V(x_i) = \{x | \text{dist}(x, x_i) < \text{dist}(x, x_j) \forall j \neq i\}$



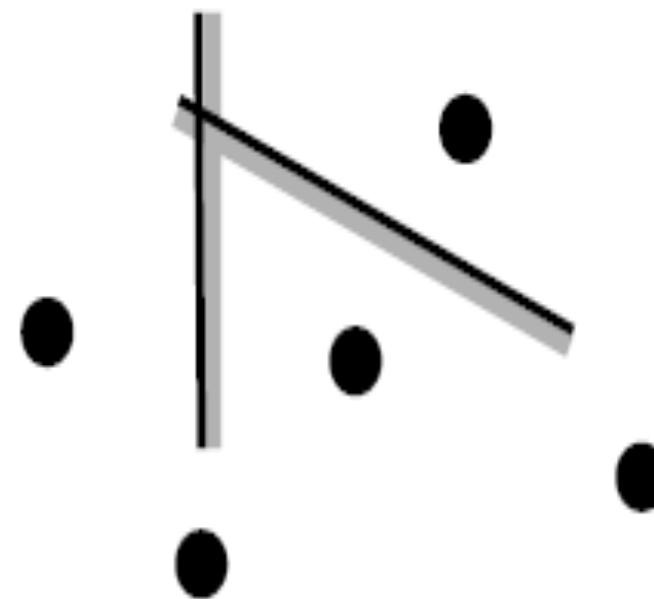
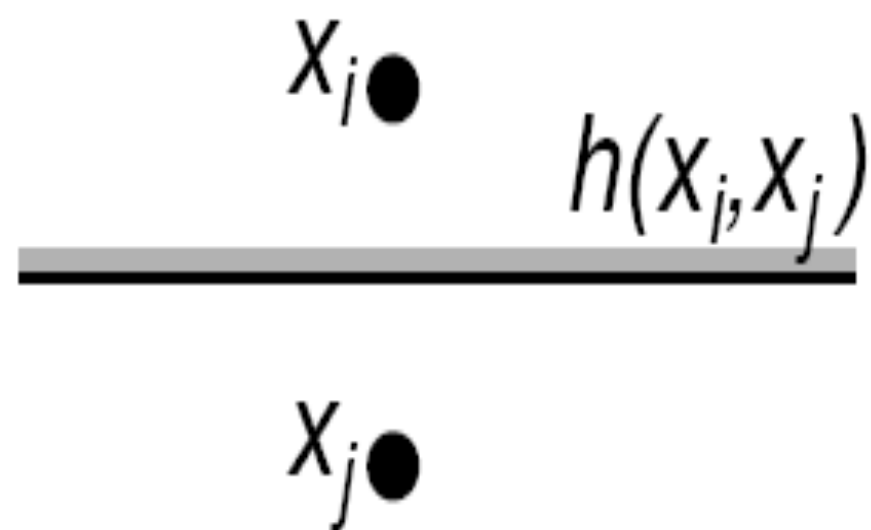
Voronoi Diagrams and Delaunay Triangulation

■ Voronoi cells

- The half space $h(x_i, x_j)$ is separated by the perpendicular bisector between x_i and x_j
- $h(x_i, x_j)$ contains x_i
- Voronoi cell

$$V(x_i) = \cap_{j \neq i} h(x_i, x_j)$$

- Voronoi cells are convex



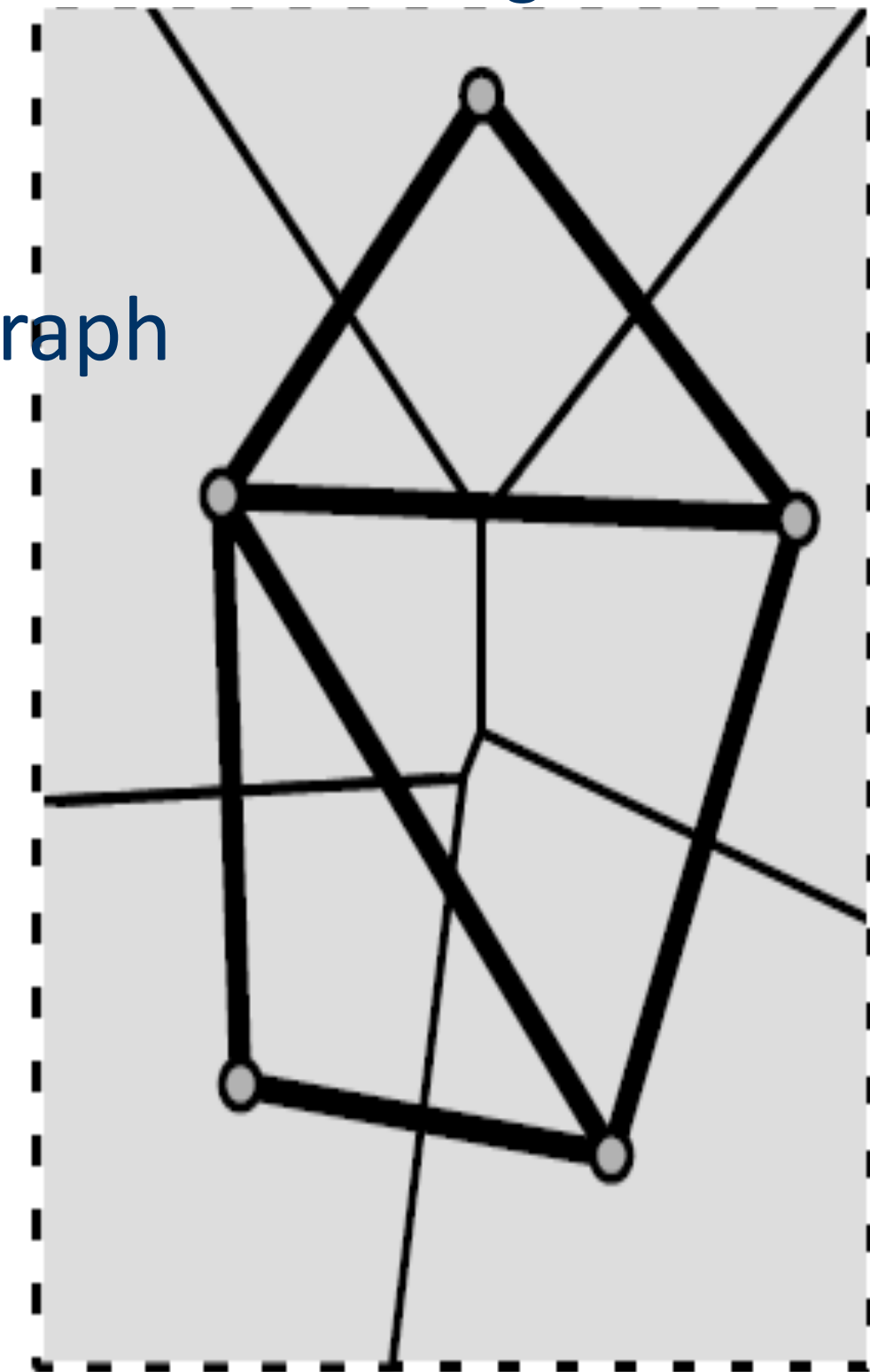
Voronoi Diagrams and Delaunay Triangulation

■ Delaunay graph $Del(X)$

- The geometric dual (topologically equal) of the Voronoi diagram $Vor(X)$
- Points in X are nodes
- Two nodes x_i and x_j connected iff the Voronoi cells $V(x_i)$ and $V(x_j)$ share a same edge

■ Delaunay cells are convex

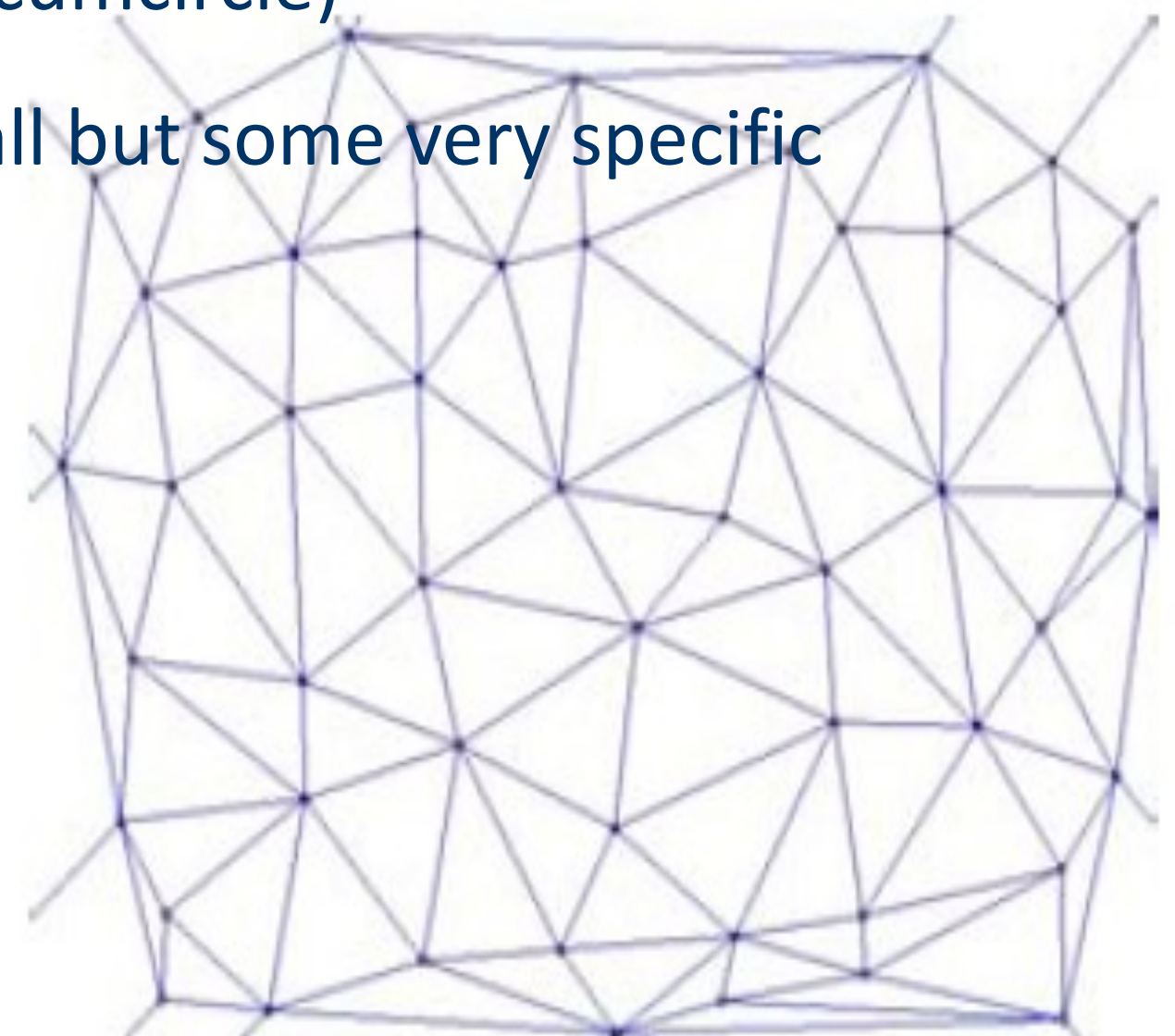
■ Delaunay triangulation=triangulation of the Delaunay graph



Voronoi Diagrams and Delaunay Triangulation

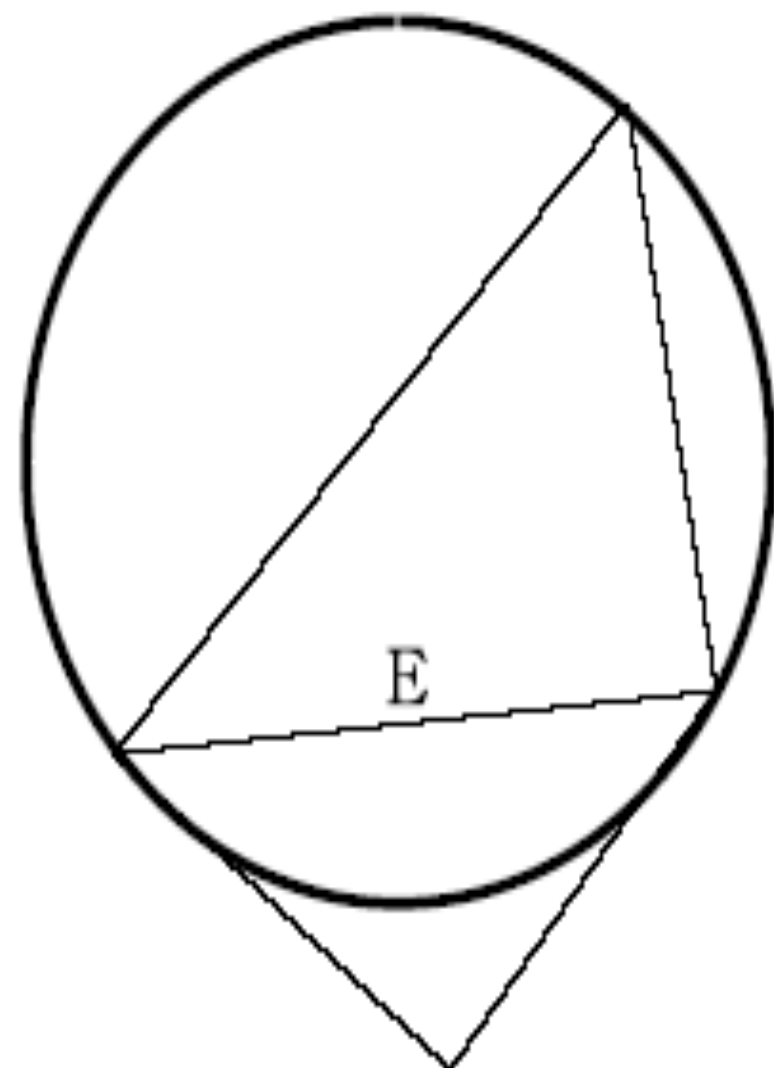
■ Delaunay triangulation in 2D

- Three points x_i, x_j, x_k in X belong to a face from $\text{Del}(X)$ iff no further point lies inside the circle around x_i, x_j, x_k
- Two points x_i, x_j form an edge iff there is a circle around x_i, x_j that does not contain a third point from X
- For each triangle the circumcircle does not contain any other sample
- Maximized the smallest angle
- Maximized the ratio of (radius of incircle)/(radius of circumcircle)
- It is unique (independent of the order of samples) for all but some very specific cases

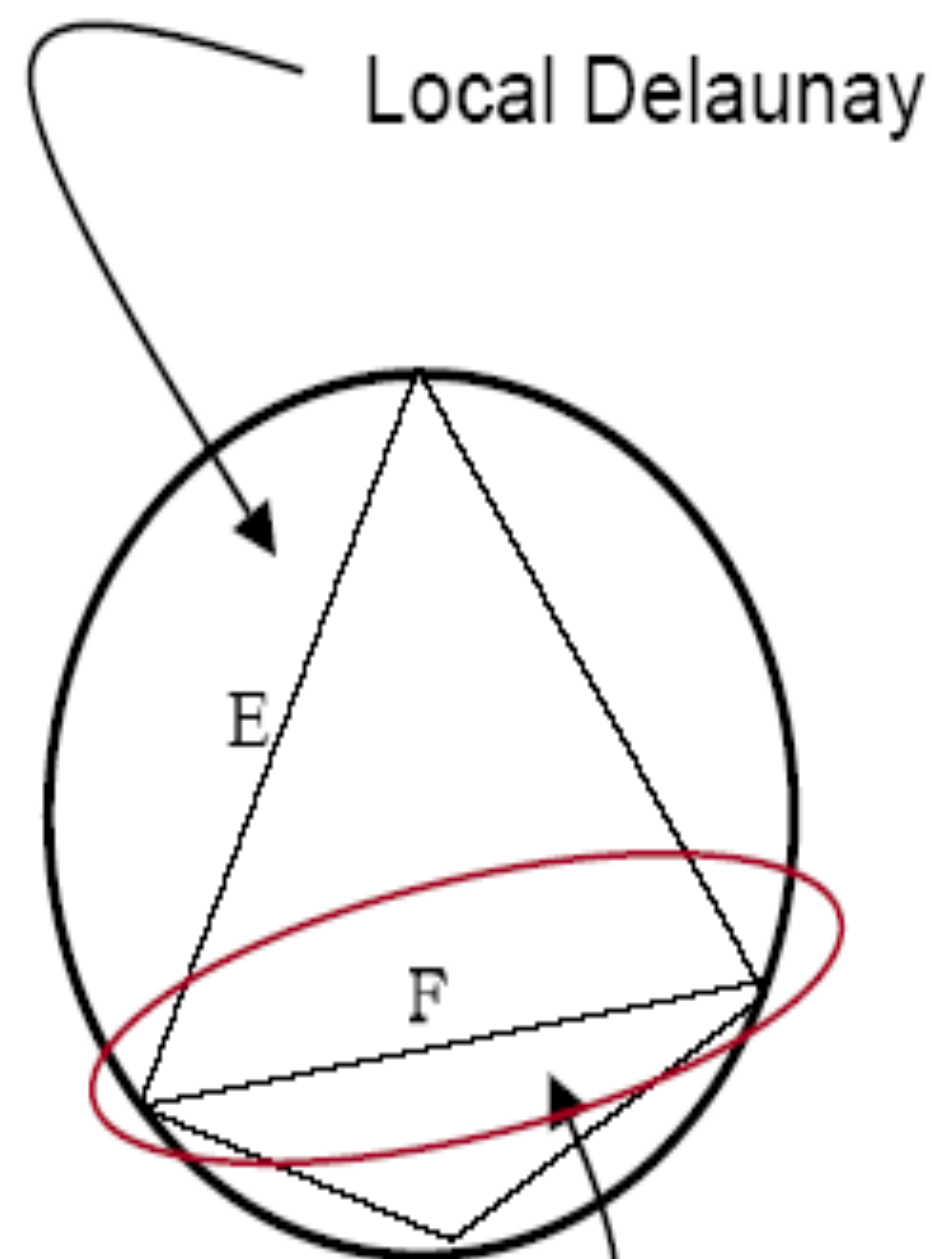


Voronoi Diagrams and Delaunay Triangulation

- Local delaunay property



Local Delaunay



Local Delaunay violated

Voronoi Diagrams and Delaunay Triangulation

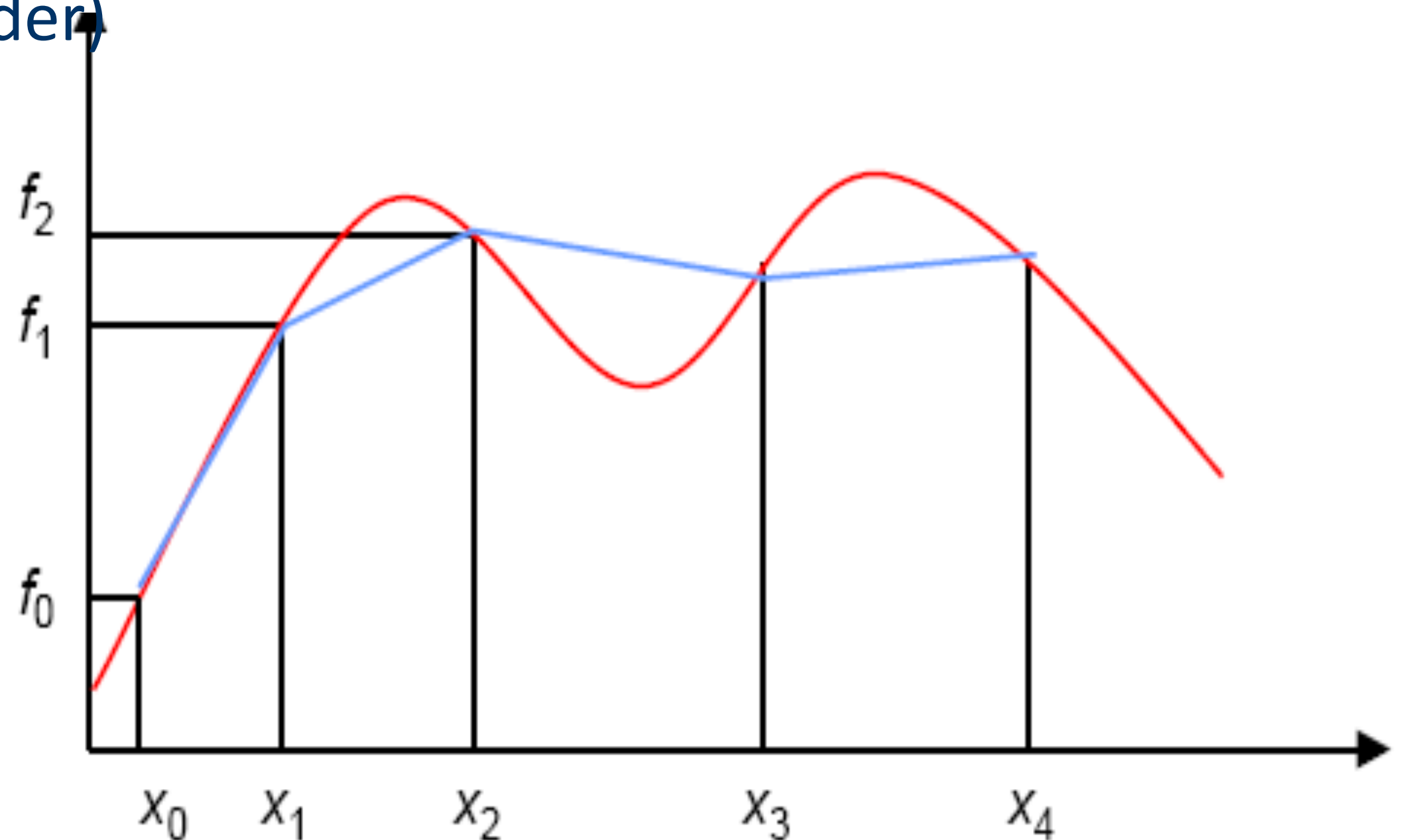
■ Algorithm

- Get the detailed algorithm from the Internet if you are interest

Univariate Interpolation

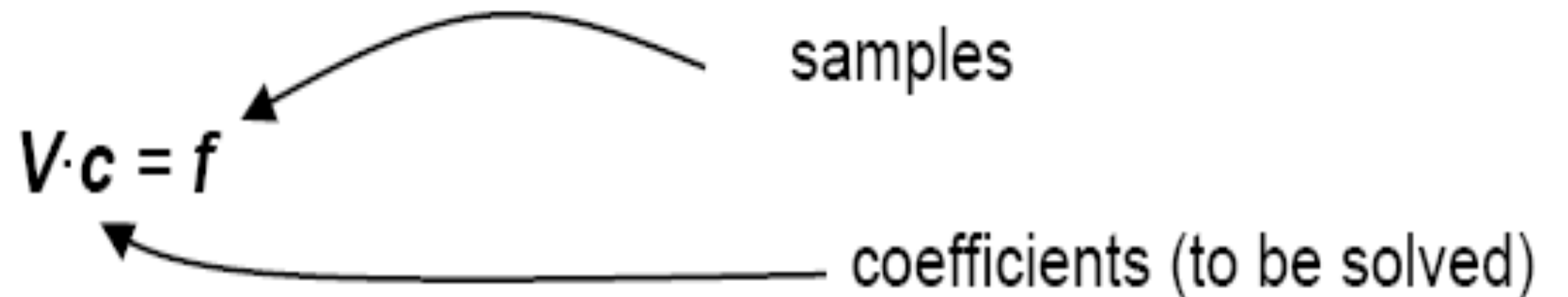
■ Univariate interpolation : interpolation for one variable

- Nearest neighbor (0 order)
- Linear (first order)
- Smooth (higher order)



Univariate Interpolation

- Taylor interpolation
- Basis functions : monomer basis (polynomials)
 - $m_i = x^i$, with $i \in N_0$
- $P^m = \{1, x, x^2, \dots, x^m\}$ is $m+1$ -dimensional vector space of all polynomials with maximum degree m
- Coefficients c_i with $f = \sum_i c_i \cdot x^i$
- Representation of samples :
 - $f(x_j) = f_j \quad \forall j = 1 \dots n$
- Interpolation problem



with the Vandermonde matrix $V_{ij} = x_i^{j-1}$

Univariate Interpolation

■ Generic interpolation problem

- given are n sampled points $X = \{x_i\} \subseteq \Omega \subseteq \mathbb{R}^d$ with function values f_i
- n -dimensional function space $\Phi_n^d(\Omega)$ with basis $\{\phi_{i=1,\dots,n}\}$
- representation of samples:

$$f(x_j) = f_j \quad \forall j = 1..n$$

- Solving the linear system of equations

$$\mathbf{M} \cdot \mathbf{c} = \mathbf{f}$$

$$\text{With } \mathbf{M}_{ji} = \phi_i(X_j), \mathbf{c}_i = c_i, \text{ and } \mathbf{f}_j = f_j$$

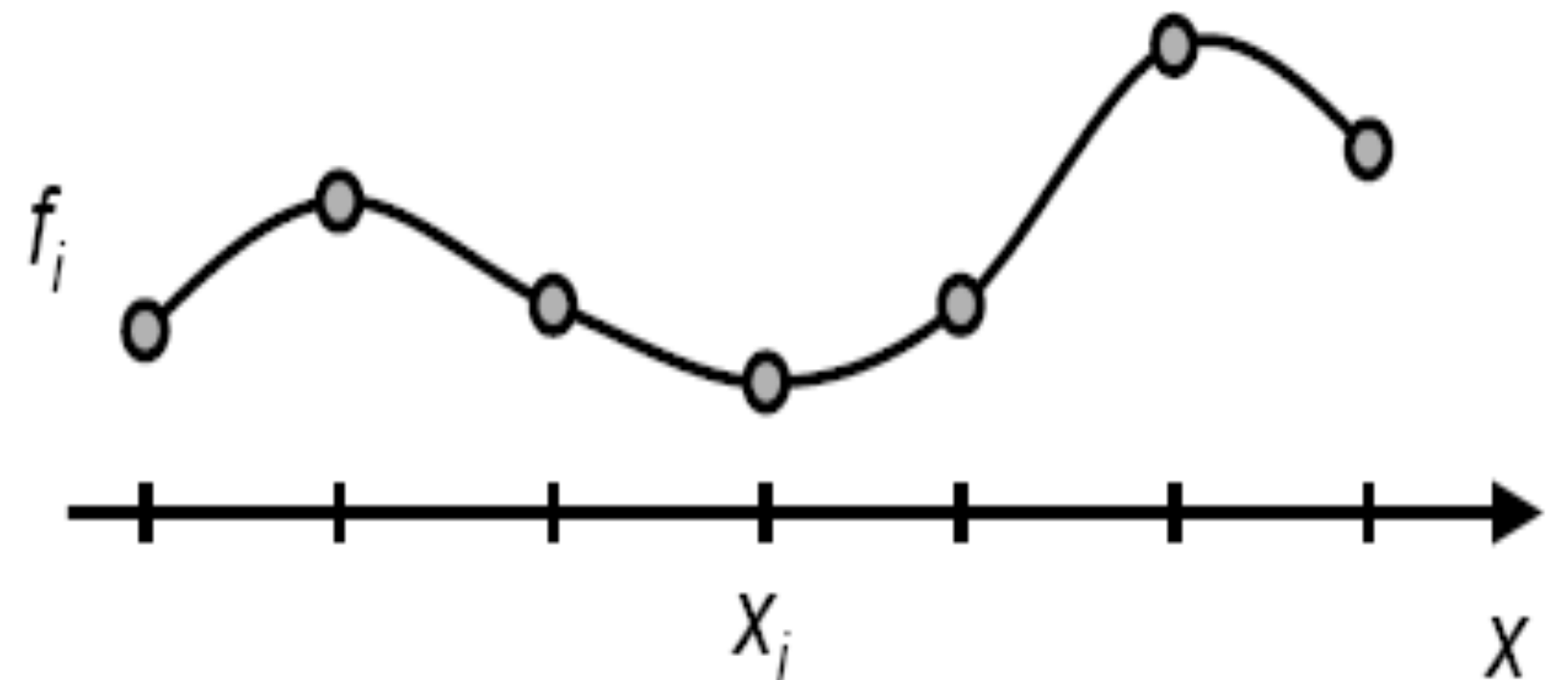
- Note: number of points n determines dimension of vector space (=degree of polynomials)

Univariate Interpolation

- Other basis functions result in other interpolations schemes :
 - Lagrange interpolation
 - Newton interpolation
 - Bernstein basis : Bezier curves(approximation)
 - Hermite basis

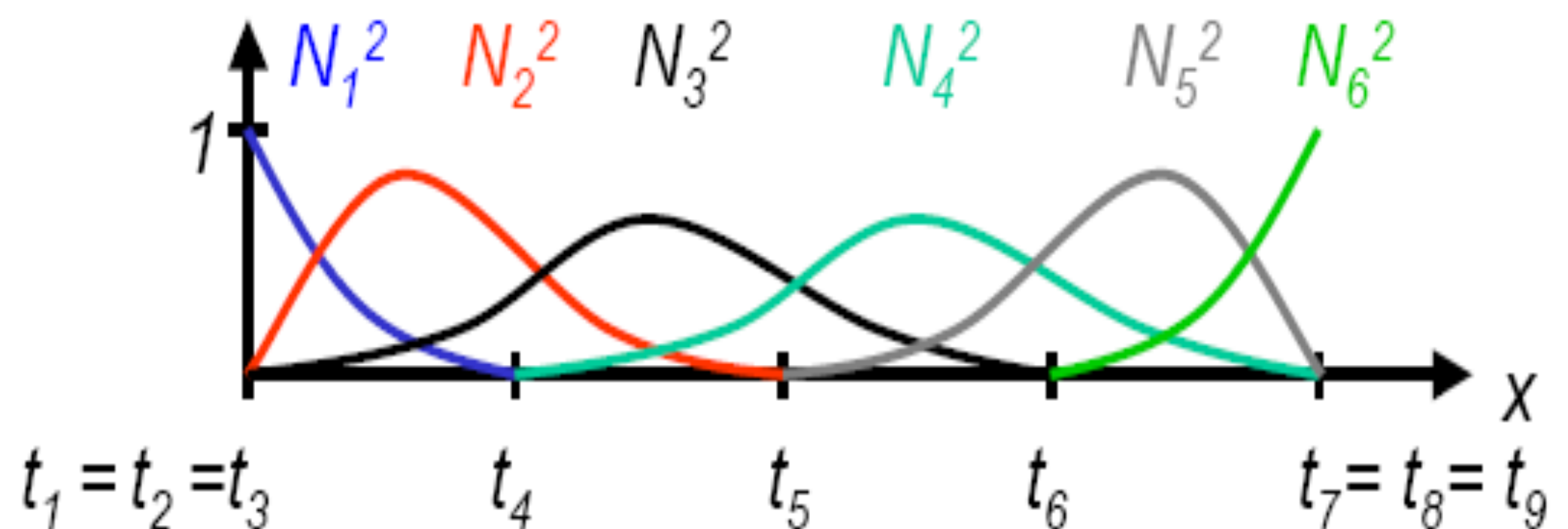
Univariate Interpolation

- Problem: coupling of number of samples n and degree of polynomials



- Solution: spline interpolation

- Smooth piecewise polynomial function
- Continuity / smoothness at segment boundaries!



B-Spline

Univariate Interpolation

■ Piecewise linear interpolation

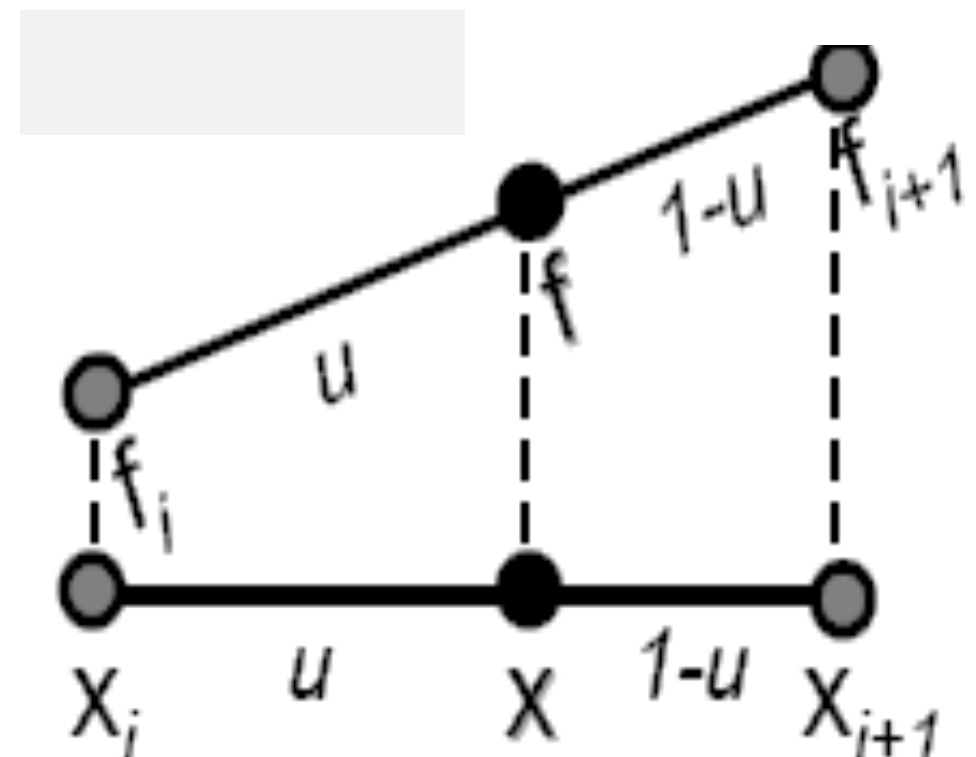
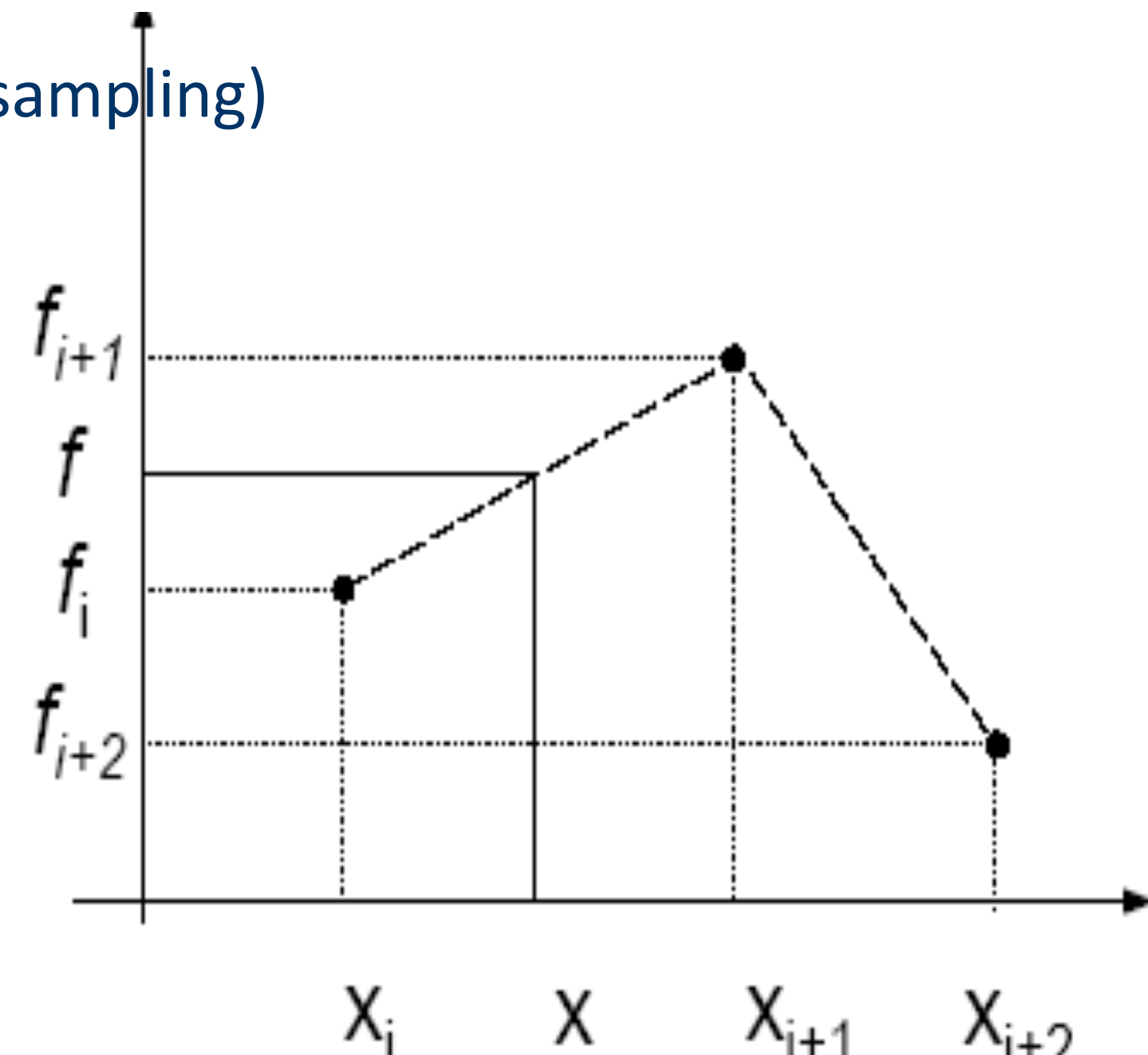
- Simplest approach(except for nearest-neighbor sampling)
- Fast to compute
- Often used in visualization applications
- C^0 continuity at segment boundaries
- Data points : $(x_0, f_0), \dots, (x_n, f_n)$
- For any point x with

$$x_i \leq x \leq x_{i+1}$$

Described by local coordinate $u = \frac{x-x_i}{x_{i+1}-x_i} \in [0,1]$;

that is $x = x_i + u(x_{i+1} - x_i) = (1 - u)x_i + ux_{i+1}$;

evaluate $f(x) = (1 - u)f_i + uf_{i+1}$;



Differentiation on Grids

■ First approach

- Replace differential by finite differences
- Note that approximating the derivative by

$$f'(x) = \frac{df}{dx} \rightarrow \frac{\Delta f}{\Delta x}$$

Caused subtractive cancellation and large rounding errors for small h

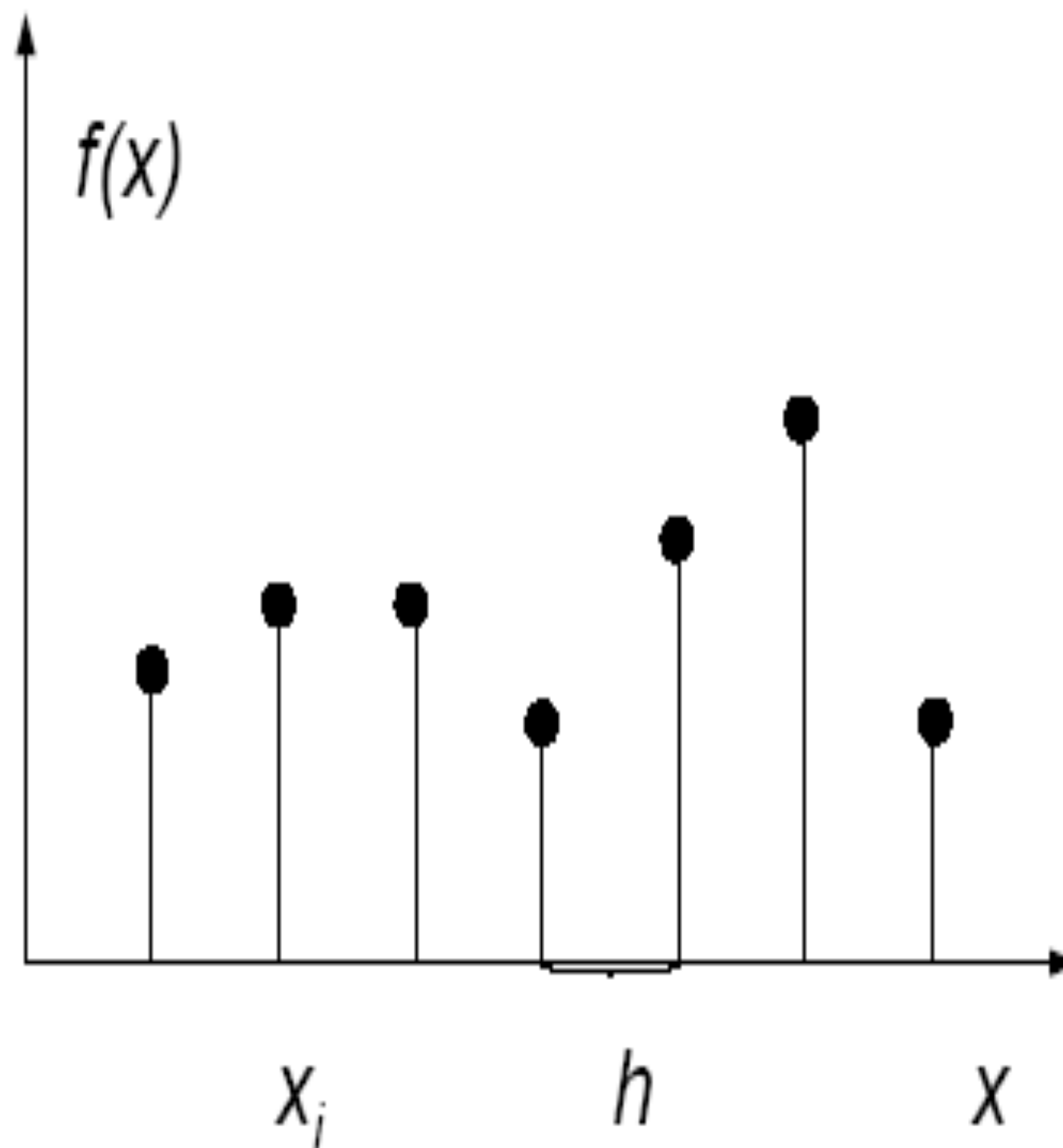
$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

■ Second approach

- Approximate / interpolate(locally) by differentiable function and differentiate this function

Differentiation on Grids

- Finite differences on uniform grids with grid size h (1D case)



Differentiation on Grids

■ Finite differences on uniform grids with grid size h (1D case)

➤ Forward differences

$$f'(x_i) = \frac{f(x_{i+1}) - f(x_i)}{h}$$

➤ Backward differences

$$f'(x_i) = \frac{f(x_i) - f(x_{i-1})}{h}$$

➤ Central differences

$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1}))}{2h}$$

■ Error estimation

➤ Forward / backward differences are first order

➤ Central differences are second order

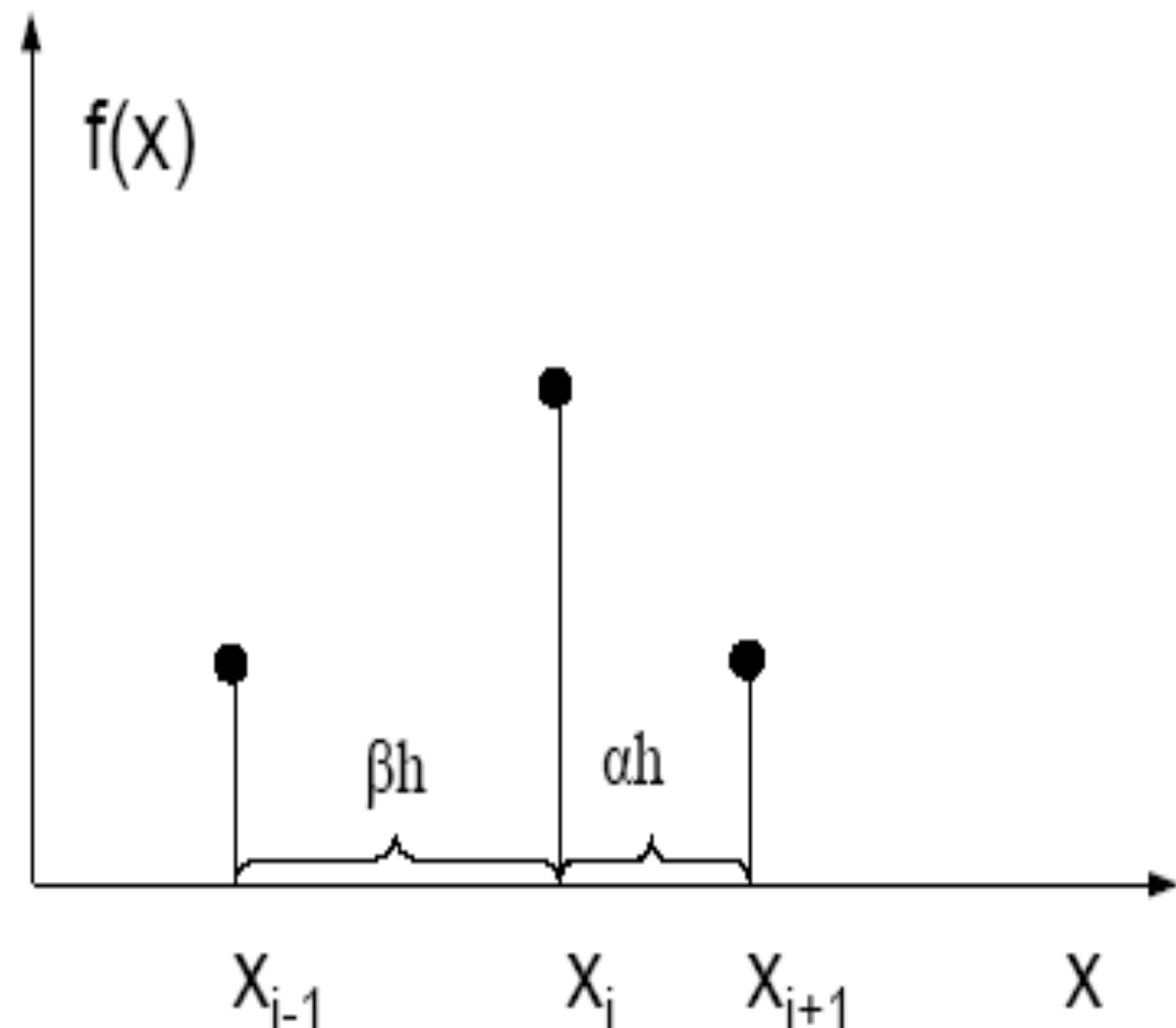
Differentiation on Grids

■ Finite differences on non-uniform grids

- Forward and backward differences as for uniform grids with

$$(x_{i+1} - x_i = \alpha h)$$

$$(x_i - x_{i-1} = \beta h)$$



Differentiation on Grids

■ Finite differences on non-uniform grids

- Central differences by Taylor expansion around the point x_i

$$\begin{aligned}
 f(x_{i+1}) &= f(x_i) + \alpha h f'(x_i) + \frac{(\alpha h)^2}{2} f''(x_i) + \dots \\
 f(x_{i-1}) &= f(x_i) - \beta h f'(x_i) + \frac{(\beta h)^2}{2} f''(x_i) + \dots
 \end{aligned}$$

$$\Rightarrow \frac{1}{\alpha^2} (f(x_{i+1}) - f(x_i)) - \frac{1}{\beta^2} (f(x_{i-1}) - f(x_i)) = \frac{h}{\alpha} f'(x_i) + \frac{h}{\beta} f'(x_i) + O(h^3)$$

- The final approximation of the derivative

$$f'(x_i) = \frac{1}{h(\alpha + \beta)} \left(\frac{\beta}{\alpha} f(x_{i+1}) - \frac{\alpha}{\beta} f(x_{i-1}) + \frac{\alpha^2 - \beta^2}{\alpha - \beta} f(x_i) \right)$$

Differentiation on Grids

■ 2D or 3D uniform or rectangular grids

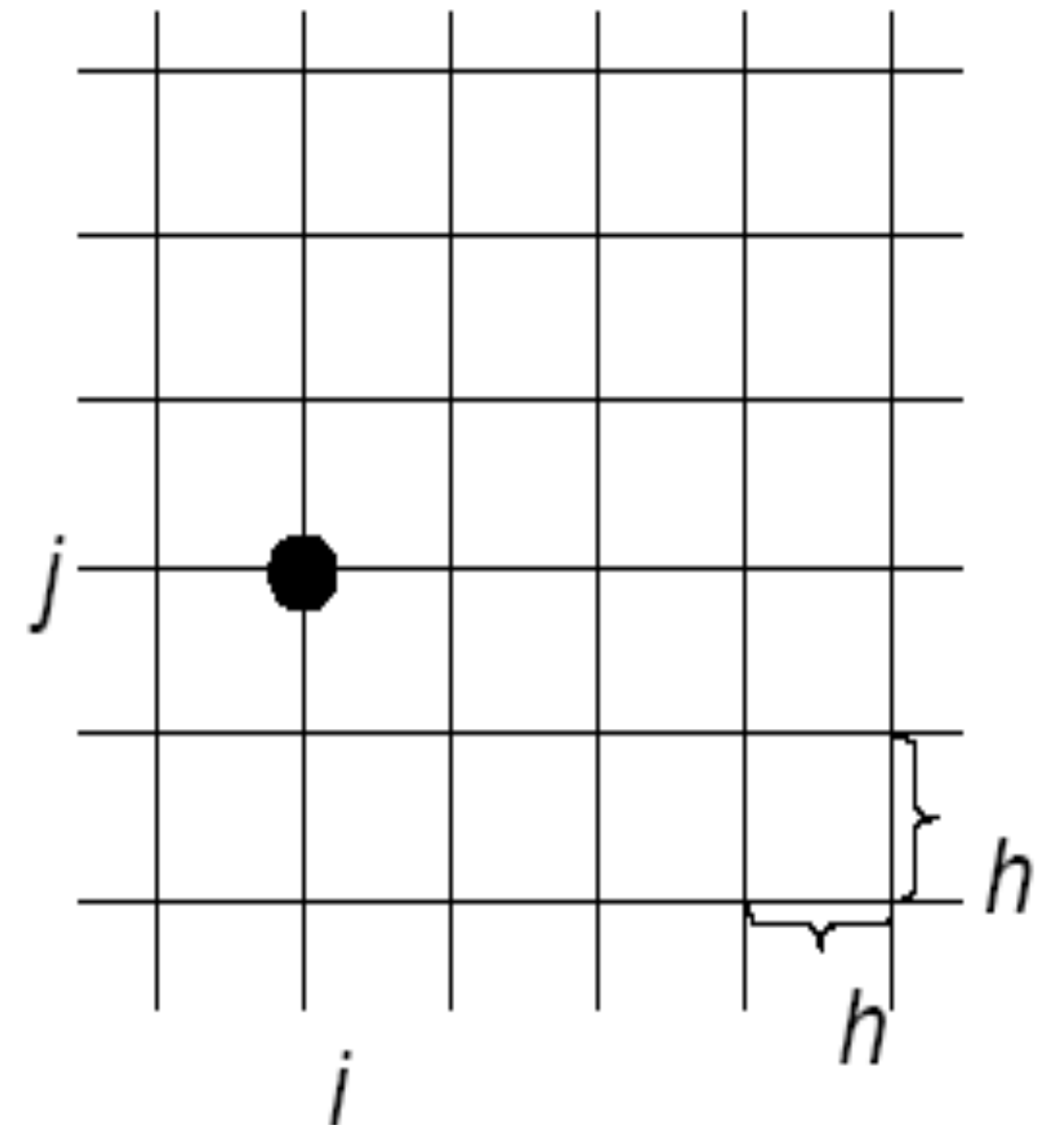
➤ Partial derivatives

$$\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$$

➤ Same as in univariate case along each coordinate axis

➤ Example : gradient in a 3D uniform grid

$$\text{grad } f = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \\ \frac{\partial f}{\partial z} \end{pmatrix} = \begin{pmatrix} \frac{f_{i+1,j,k} - f_{i-1,j,k}}{2h} \\ \frac{f_{i,j+1,k} - f_{i,j-1,k}}{2h} \\ \frac{f_{i,j,k+1} - f_{i,j,k-1}}{2h} \end{pmatrix}$$



Interpolation on Grids

- Manifolds with more than 1D
- Tensor product
- Combination of several univariate interpolations
- Example for 2D surface:

➤ N-m values f_{ji} with $j=1..n$ and $i=1..m$
given at points $X*Y=(x_1, \dots, x_n) \times (y_1, \dots, y_m)$

➤ n univariate basis functions $\xi_j(x)$ on X

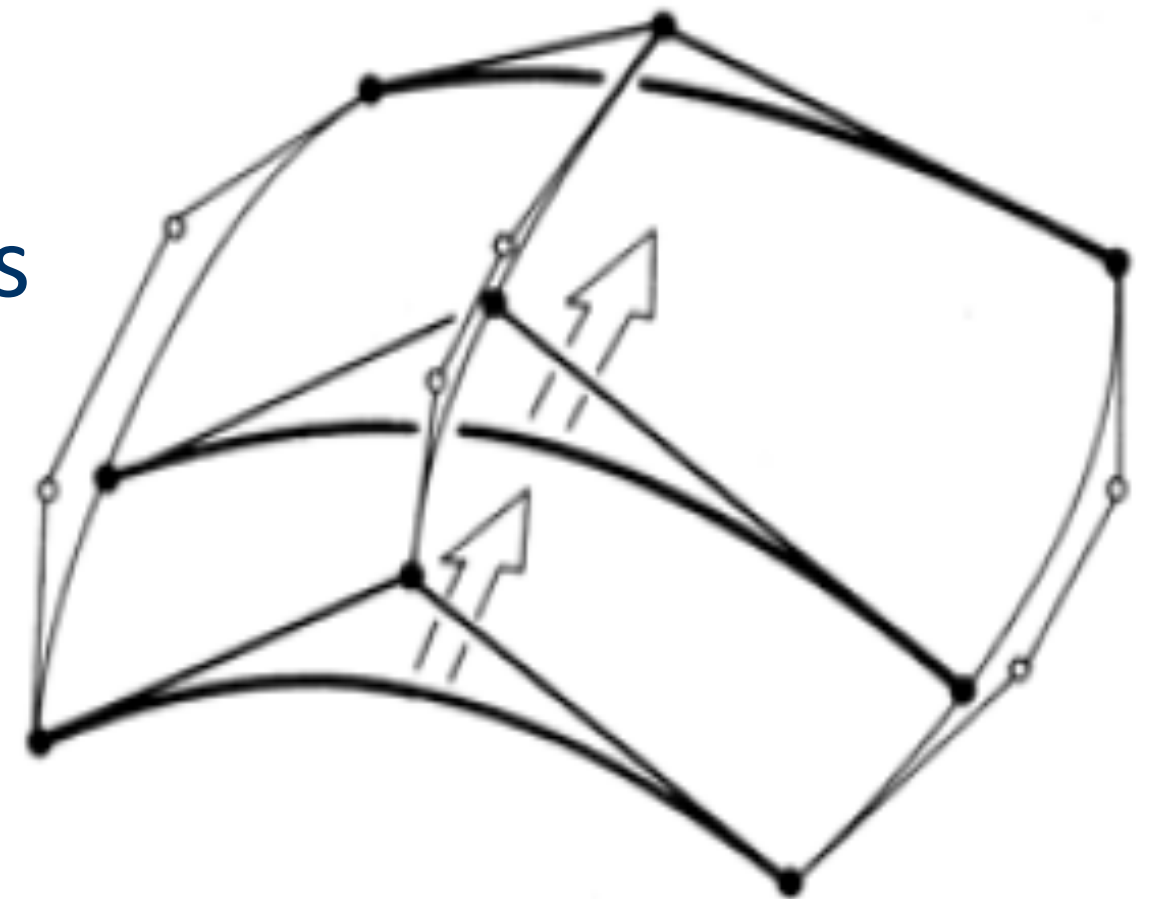
➤ m univariate basis functions $\psi_i(y)$ on Y

➤ n-m basis functions on $X*Y$:

$$\phi_{ij}(x, y) = \xi_i(x)\psi_j(y)$$

➤ Tensor product:

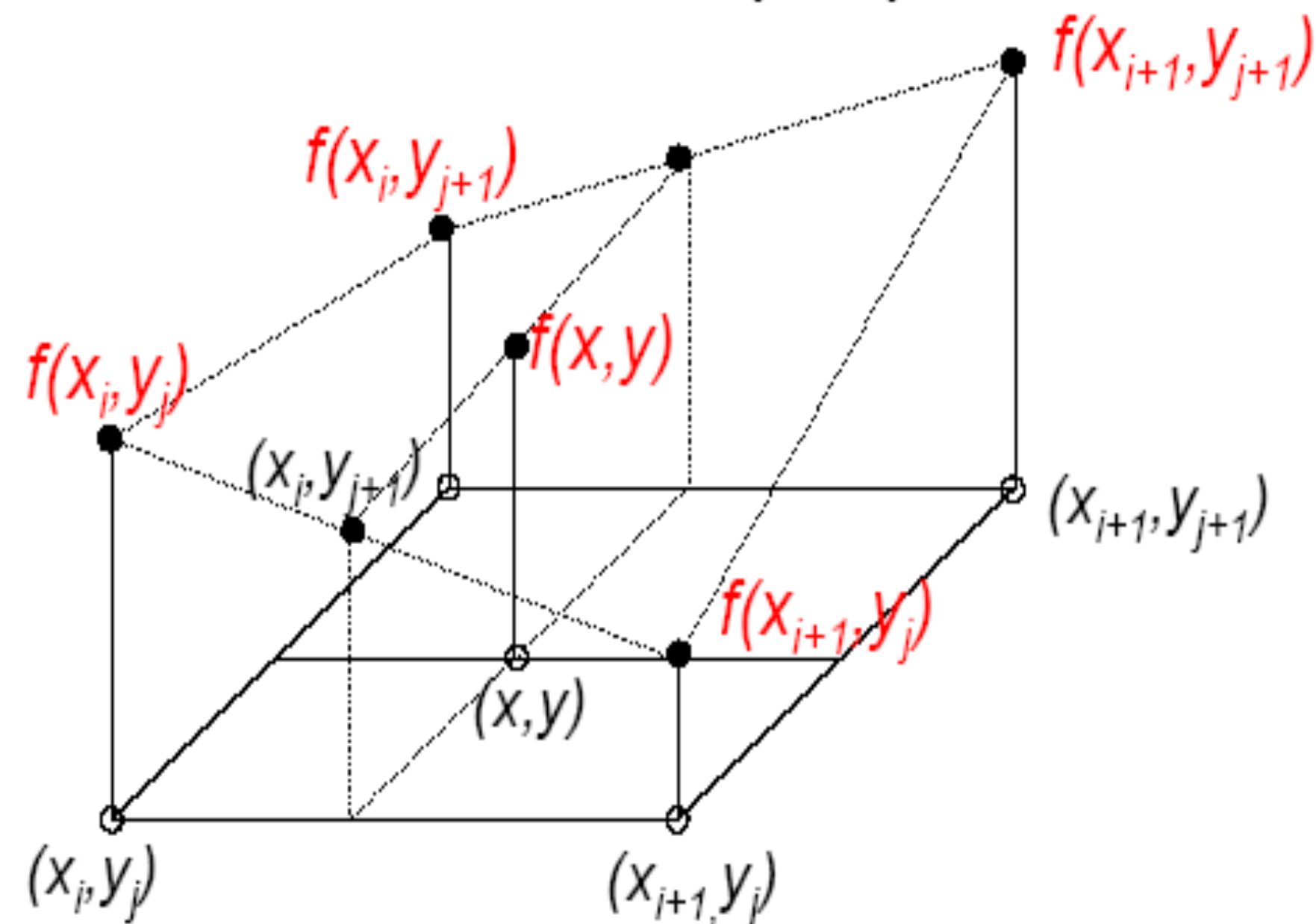
$$f(x, y) = \sum_{i=1, j=1}^{n, m} \phi_{ij}(x, y) c_{ij}$$



Interpolation on Grids

■ Bilinear interpolation on a rectangle

- Tensor product for two linear interpolations
- 2D local interpolation in a cell
- Known solution of the linear system of equations for the coefficients c_{ij}
- Four data points $(x_i, y_j), \dots, (x_{i+1}, y_{j+1})$ with scalar values $f_{i,j} = f(x_i, y_j), \dots$
- Bilinear interpolation of points (x, y) with $x_i \leq x \leq x_{i+1}$ and $y_i \leq y \leq y_{i+1}$



Interpolation on Grids

■ Bilinear interpolation on a rectangle

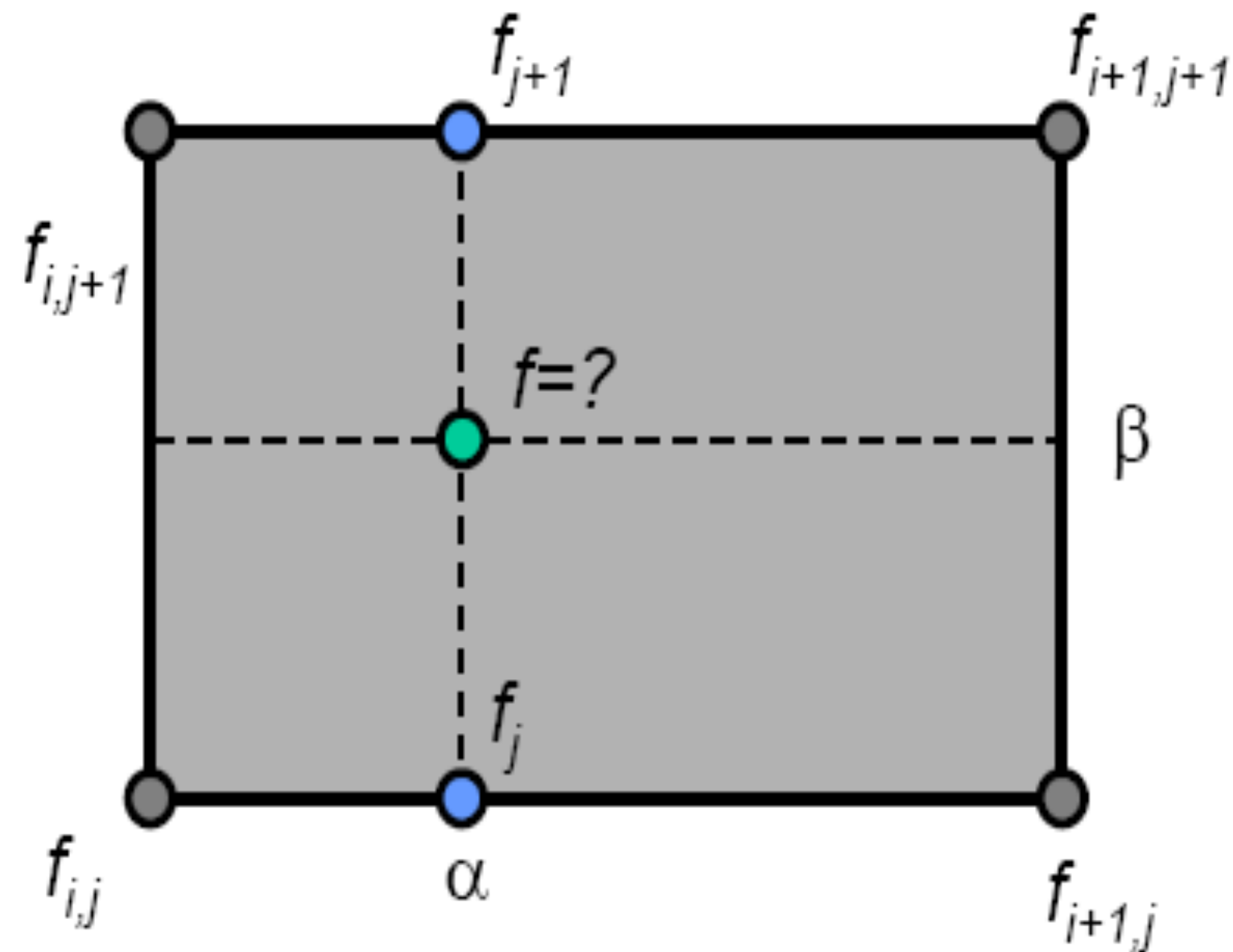
$$f(x, y) = (1 - \beta)[(1 - \alpha)f_{i,j} + \alpha f_{i+1,j}] + \beta[(1 - \alpha)f_{i,j+1} + \alpha f_{i+1,j+1}]$$
$$= (1 - \beta)f_j + \beta f_{j+1}$$

With $f_j = (1 - \alpha)f_{i,j} + \alpha f_{i+1,j}$

$$f_{j+1} = (1 - \alpha)f_{i,j+1} + \alpha f_{i+1,j+1}$$

And local coordinates

$$\alpha = \frac{x - x_i}{x_{i+1} - x_i} \quad \beta = \frac{y - y_i}{y_{i+1} - y_i} \quad \alpha, \beta \in [0, 1]$$



Interpolation on Grids

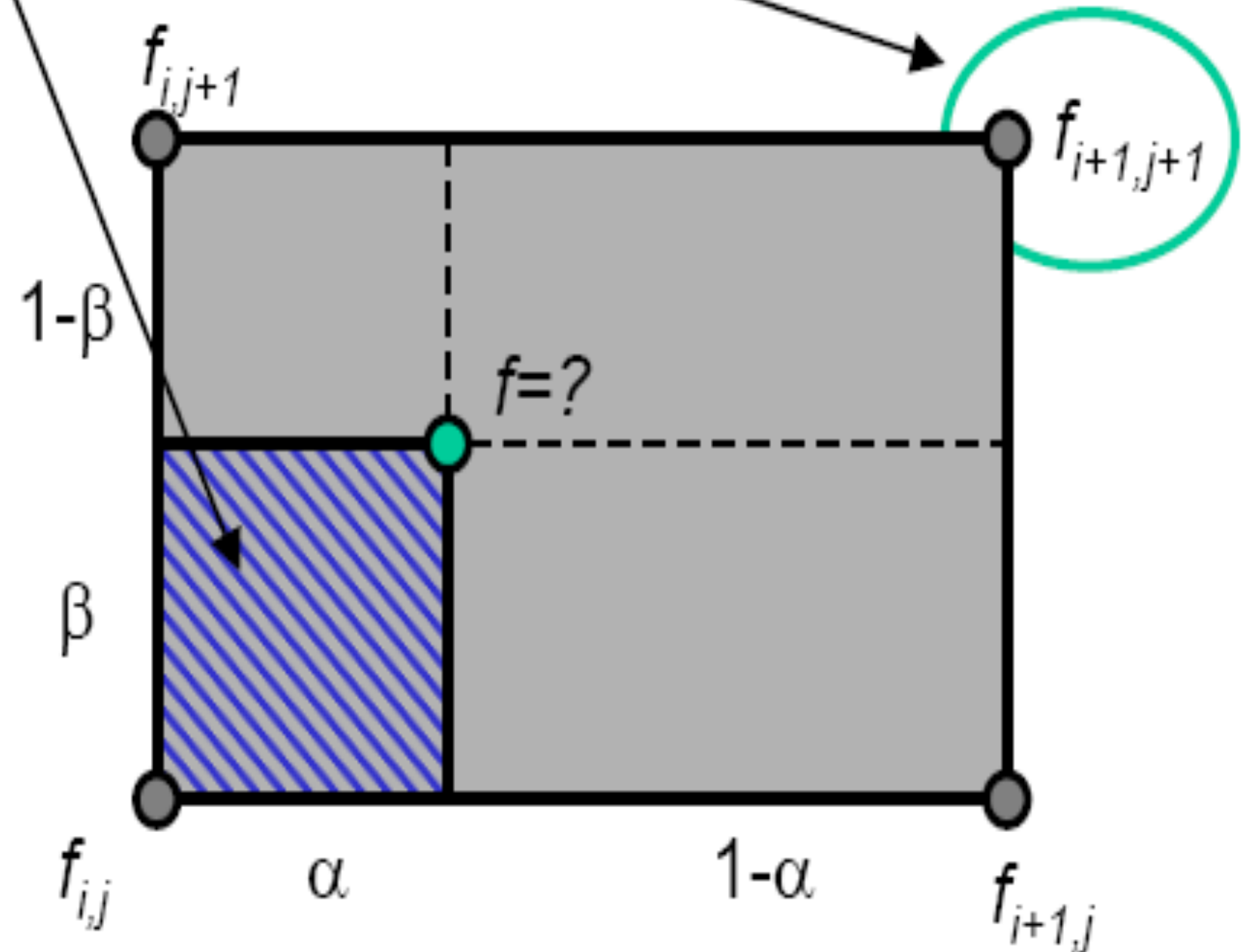
■ Bilinear interpolation on a rectangle

$$f(x,y) = (1-\alpha)(1-\beta)f_{i,j} + \alpha(1-\beta)f_{i+1,j} \\ + (1-\alpha)\beta f_{i,j+1} + \alpha\beta f_{i+1,j+1}$$

Weighted by local
areas of the opposite point

Bilinear interpolation is not
linear (but quadratic)!

Cannot be inverted easily!



Interpolation on Grids

■ Trilinear interpolation on a 3D uniform grid

- Straightforward extension of bilinear interpolation
- Three local coordinates α, β, γ
- Known solution of the linear system of equations for the coefficients c_{ij}
- Efficient evaluation :
$$f(\alpha, \beta, \gamma) = a + \alpha(b + \beta(e + h\gamma)) + \beta(c + f\gamma) + \gamma(d + g\alpha)$$

with coefficients a, b, c, d, e, f, g from data at the corner vertices

■ Extension to higher order of continuity

- Piecewise cubic interpolation in 1D
- Piecewise bicubic interpolation in 2D
- Piecewise tricubic interpolation in 3D
- Based on Hermite polynomials

Interpolation on Grids

■ Affine combination of points x (in Euclidean space):

- Straightforward extension of bilinear interpolation

$$0 \leq \alpha_i \leq 1, \forall i$$

$$\sum_i \alpha_i = 1$$

α_i are barycentric coordinates

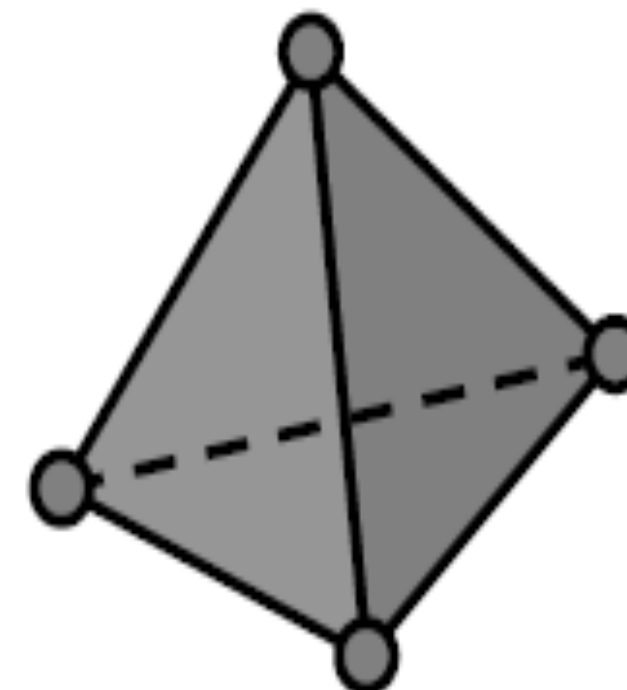
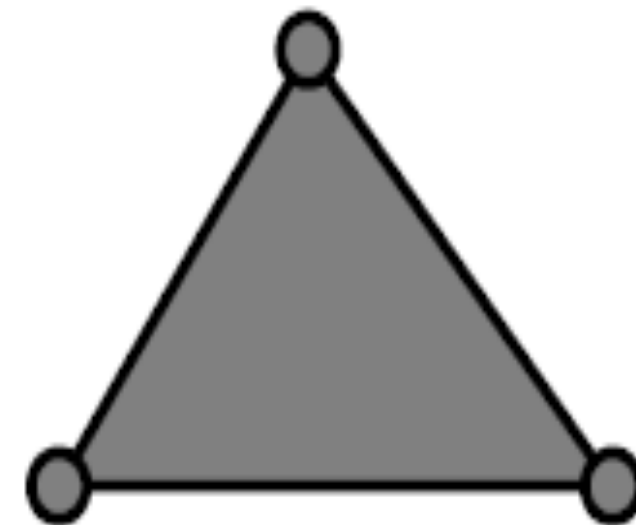
■ Affinely independent set of points:

- No point can be expressed as affine combination of the other points
- Maximum number of points is $d+1$ in \mathbb{R}^d

Interpolation on Grids

■ Simplex in R^d

- $d+1$ affinely independent points
- Span of these points
- 0D :point
- 1D:line
- 2D:triangle
- 3D: tetrahedron



Interpolation on Grids

■ Barycentric interpolation on a simplex

- $d+1$ points x_i with function values f_i
- Point x within the simplex described as affine combination of x_i
- Possible approach:
solve for coefficients α_i based on $x = \sum_i \alpha_i \cdot x_i$ and $\sum_i \alpha_i = 1$
- Function value at x : $f = \sum_i \alpha_i \cdot f_i$ is affine combination of f_i

■ Barycentric coordinates from area / volume considerations:

$$\alpha_i = \frac{\text{Vol}(\mathbf{x}_1, \dots, \mathbf{x}_{i-1}, \mathbf{x}, \mathbf{x}_{i+1}, \dots, \mathbf{x}_{d+1})}{\text{Vol}(\mathbf{x}_1, \dots, \mathbf{x}_{d+1})}$$

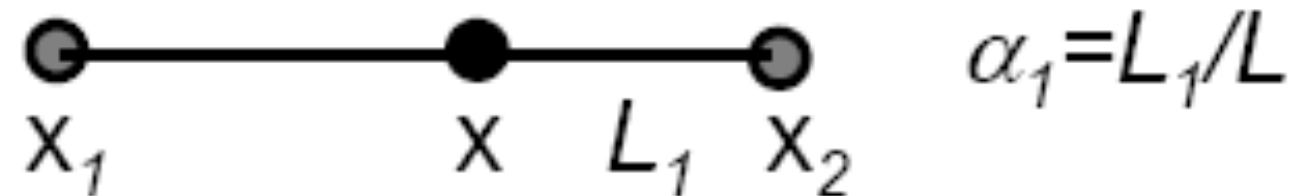
$$\text{Vol}(\mathbf{x}_1, \dots, \mathbf{x}_{d+1}) = \det \begin{pmatrix} \mathbf{x}_1 & \dots & \mathbf{x}_{d+1} \\ 1 & \dots & 1 \end{pmatrix}$$

generalized measure for area/volume

Interpolation on Grids

- Barycentric coordinates from area / volume considerations:

$d = 1$



Opposite
local length

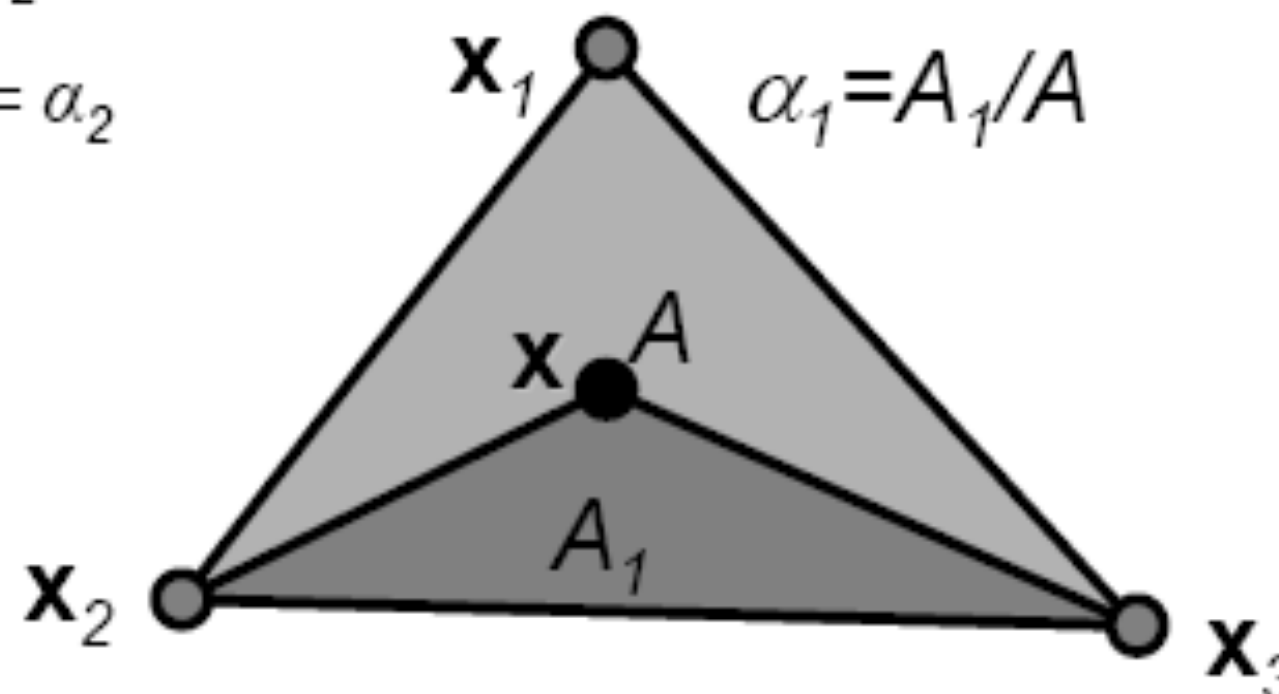
$$x = \alpha_1 x_1 + \alpha_2 x_2$$

$$\alpha_1 + \alpha_2 = 1$$

$$x = (1 - u)x_1 + ux_2$$

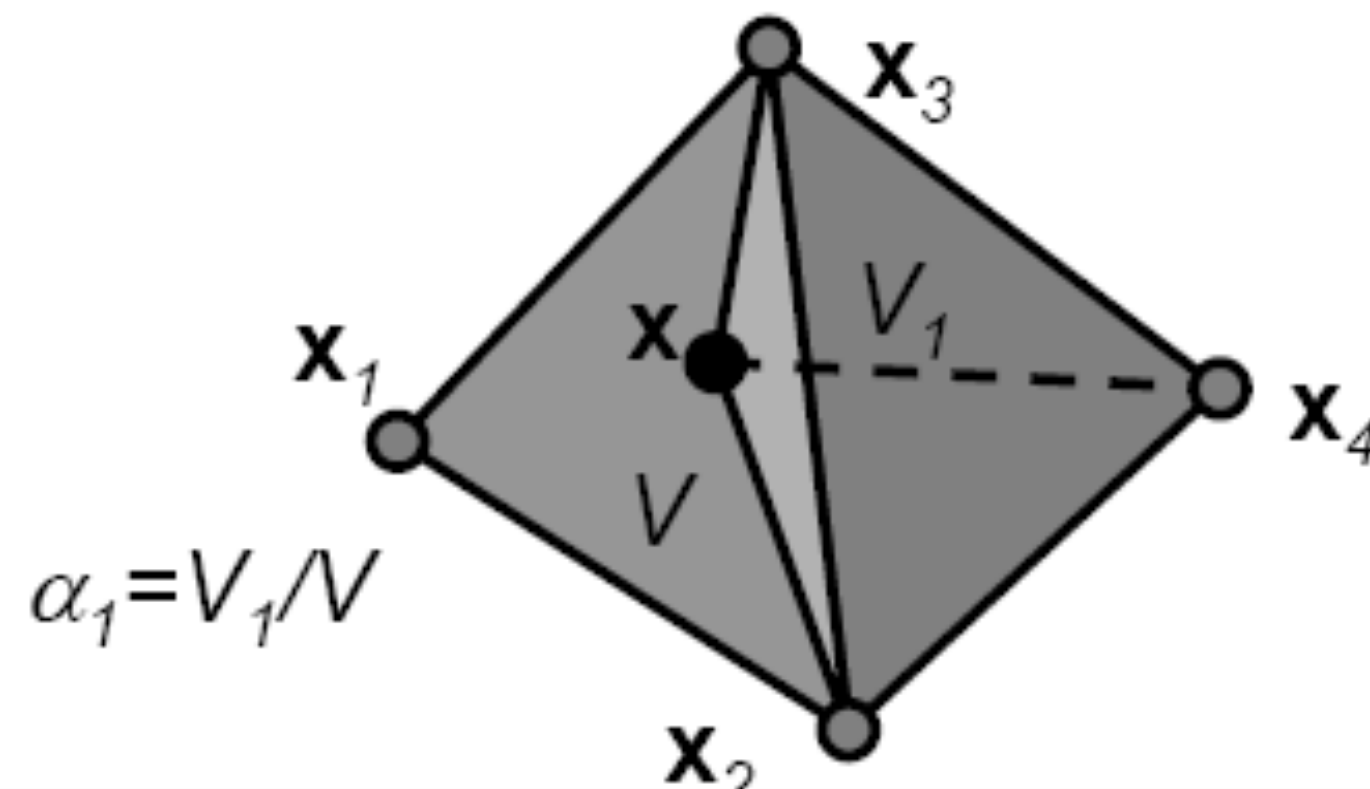
$$u = \alpha_2$$

$d = 2$



Opposite
local area

$d = 3$



Opposite
local volume

Interpolation on Grids

■ Barycentric interpolation in a triangle

- Geometrically, barycentric coordinates are given by the ratios of the area of the whole triangle and the subtriangles defined by x and any two points of x_1, x_2, x_3

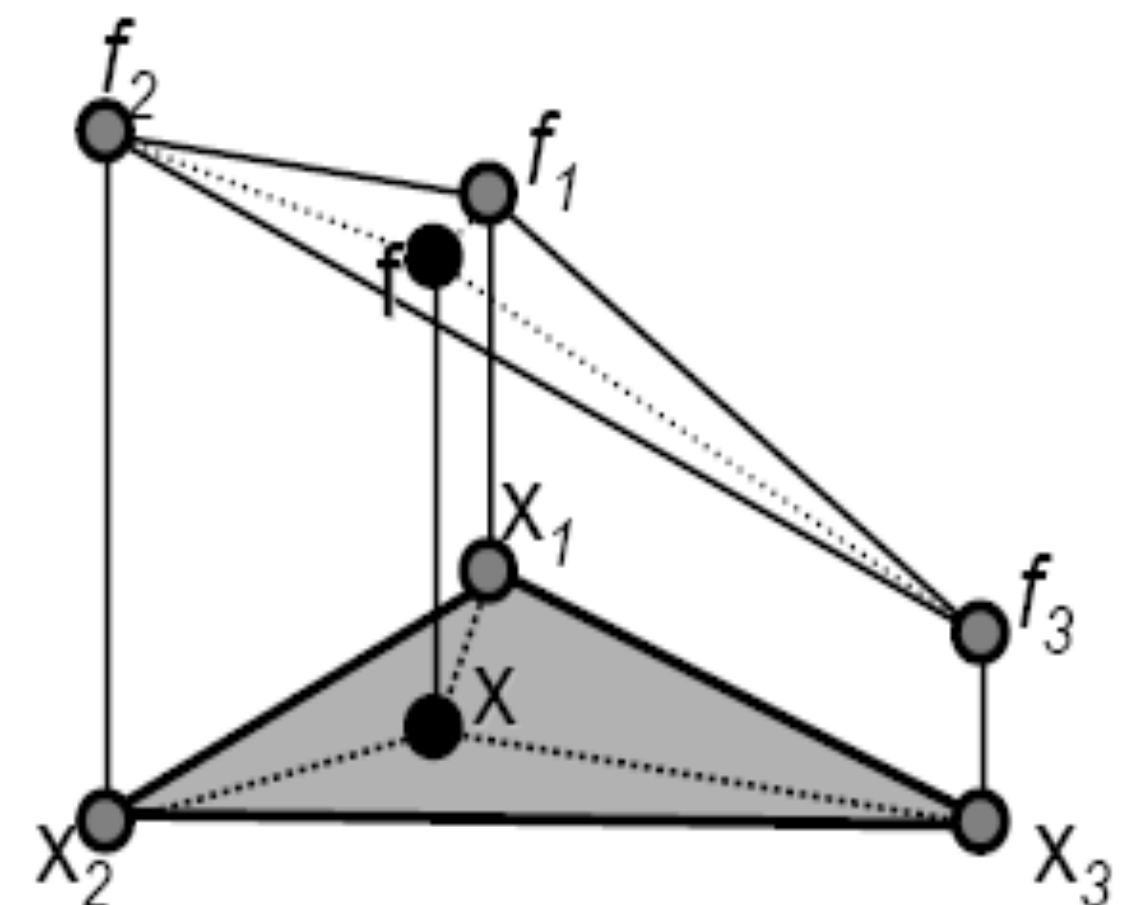
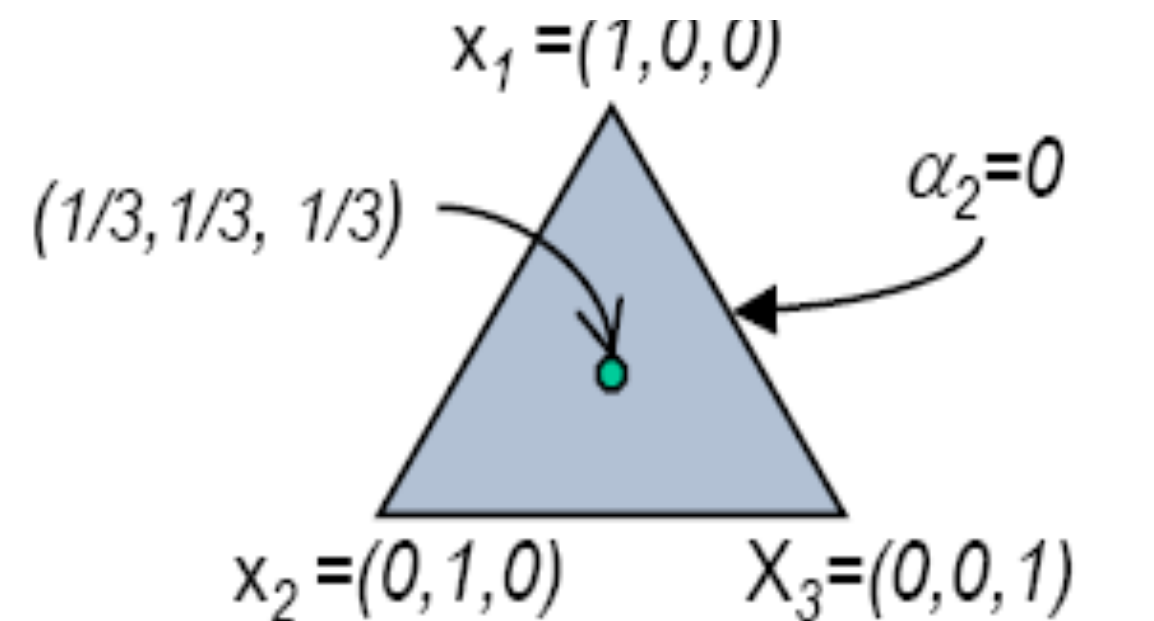
$$\text{Vol}(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) = \det \begin{pmatrix} x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \\ 1 & 1 & 1 \end{pmatrix} = \pm 2 \text{Area}(\Delta(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3))$$

$$\alpha_1 = \frac{\text{Vol}(\mathbf{x}, \mathbf{x}_2, \mathbf{x}_3)}{\text{Vol}(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)} \quad \alpha_1 + \alpha_2 + \alpha_3 = 1$$

$$\mathbf{x} = \alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2 + \alpha_3 \mathbf{x}_3$$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \alpha_2 \end{pmatrix}; \quad \alpha_3 = 1 - \alpha_1 - \alpha_2$$

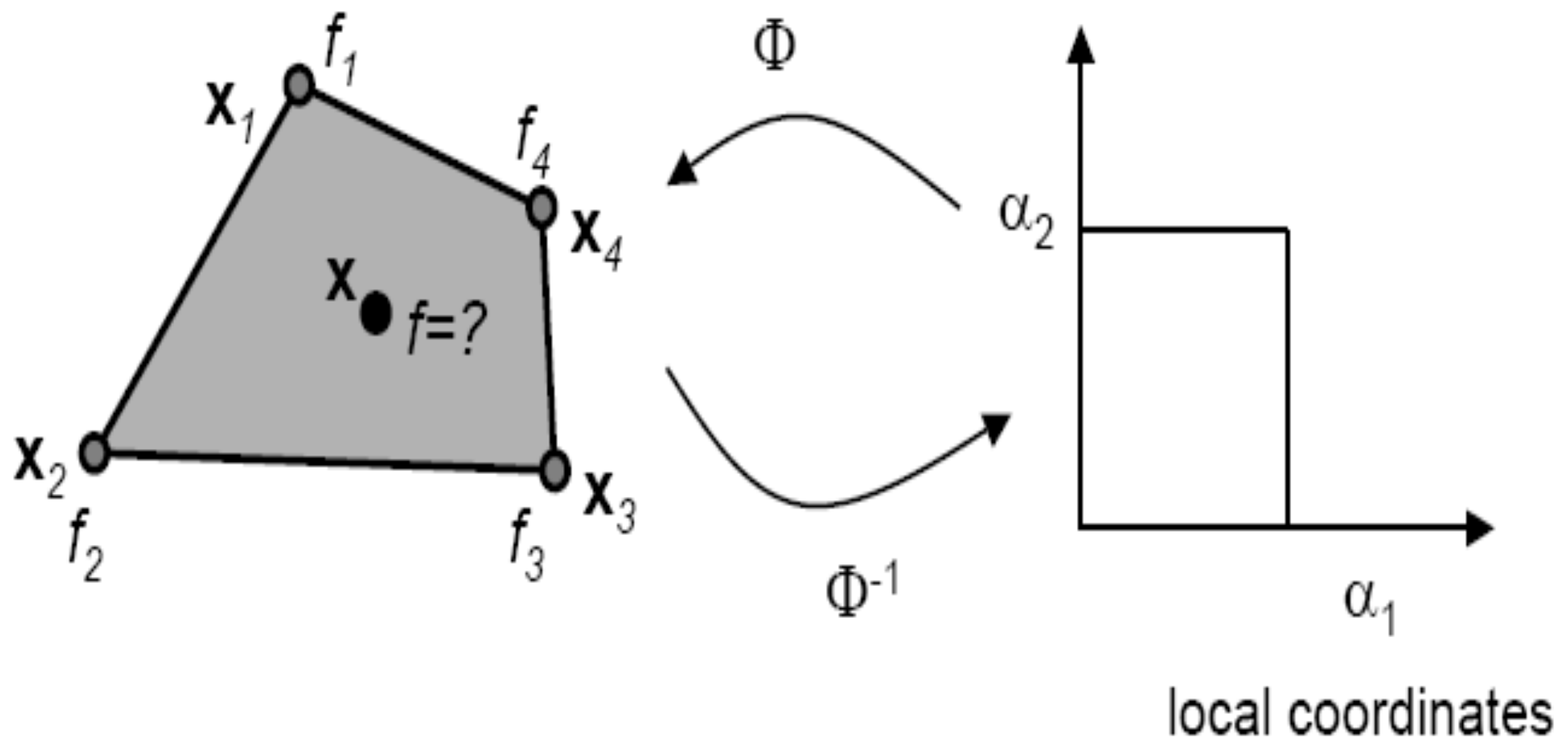
$$f(\mathbf{x}) = \alpha_1 f_1 + \alpha_2 f_2 + \alpha_3 f_3$$



Interpolation on Grids

■ Interpolation in a generic quadrilateral

- Main application: curvilinear grids
- Problem: find a parameterization for arbitrary quadrilaterals



Interpolation on Grids

- Mapping ϕ from rectangular domain to quadratic domains is known: bilinear interpolation on a rectangle

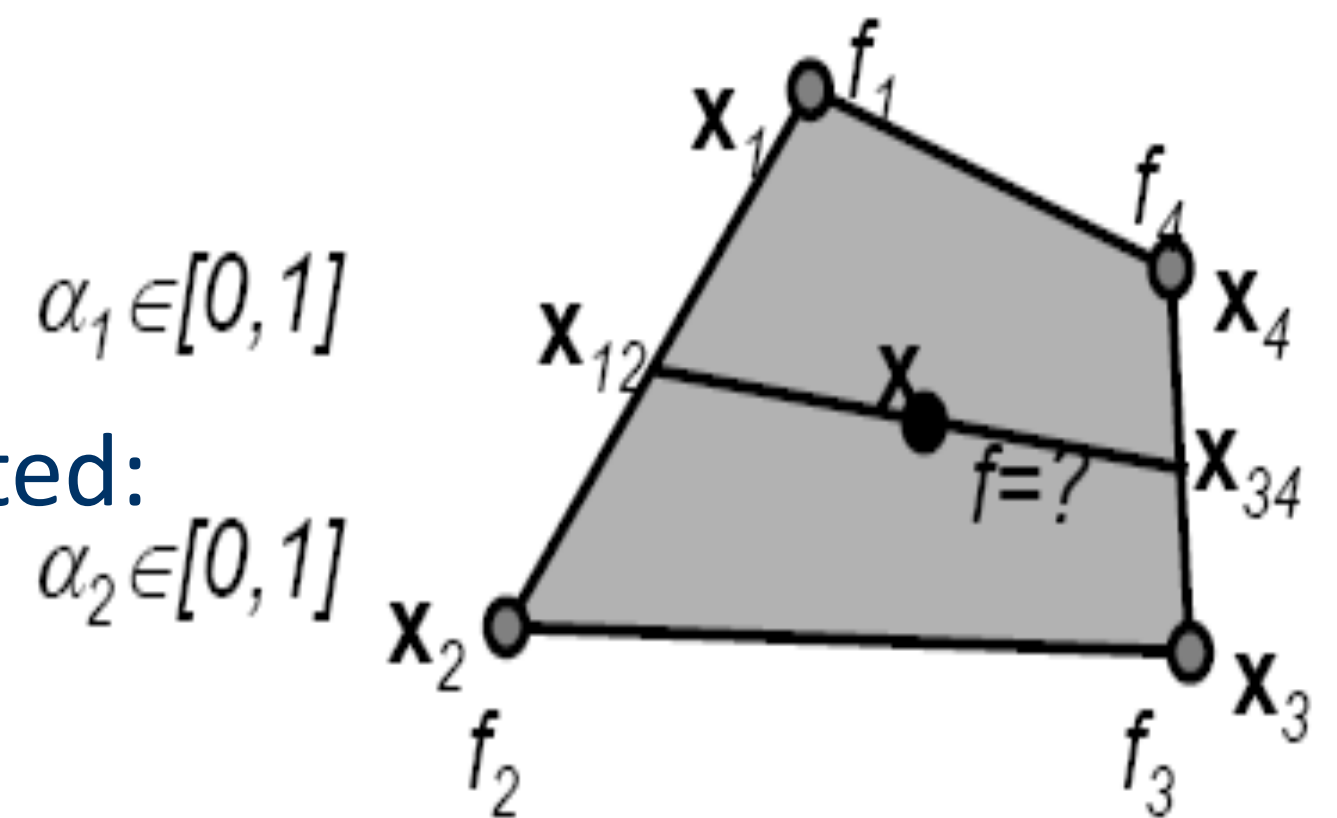
$$X_{12} = \alpha_1 \cdot X_1 + (1 - \alpha_1) \cdot X_2$$

$$X_{34} = \alpha_1 \cdot X_4 + (1 - \alpha_1) \cdot X_3$$

$$X = \alpha_2 \cdot X_{12} + (1 - \alpha_2) \cdot X_{34}$$

- Computing the inverse of ϕ is more complicated:

- Analytically solve quadratic system for α_1, α_2
- Or: numerical solution by Newton iteration



- Final value $f = \alpha_2 \cdot (\alpha_1 \cdot f_1 + (1 - \alpha_1) \cdot f_2) + (1 - \alpha_2) \cdot (\alpha_1 \cdot f_4 + (1 - \alpha_1) \cdot f_3)$

Interpolation on Grids

■ Jacobi matrix $J(\Phi)$

- $J(\Phi)_{ij} = \partial\Phi_i/\partial\alpha_j$
- $J(\Phi)_{.j}$ describes direction and speed of position changes of Φ when α_j are varied

■ Newton iteration

Start with seed points as start configuration , e.g. , $\alpha_i = 1/2$

While ($\|x - \Phi(\alpha_1, \alpha_2, \alpha_3)\| > \varepsilon$)

 Compute $J(\Phi(\alpha_1, \alpha_2, \alpha_3))$

 transform \mathbf{X} in coordinate system $J(\Phi)$:

$$x_\alpha = J(\Phi(\alpha_1, \alpha_2, \alpha_3))^{-1} \cdot (x - \Phi(\alpha_1, \alpha_2, \alpha_3))$$

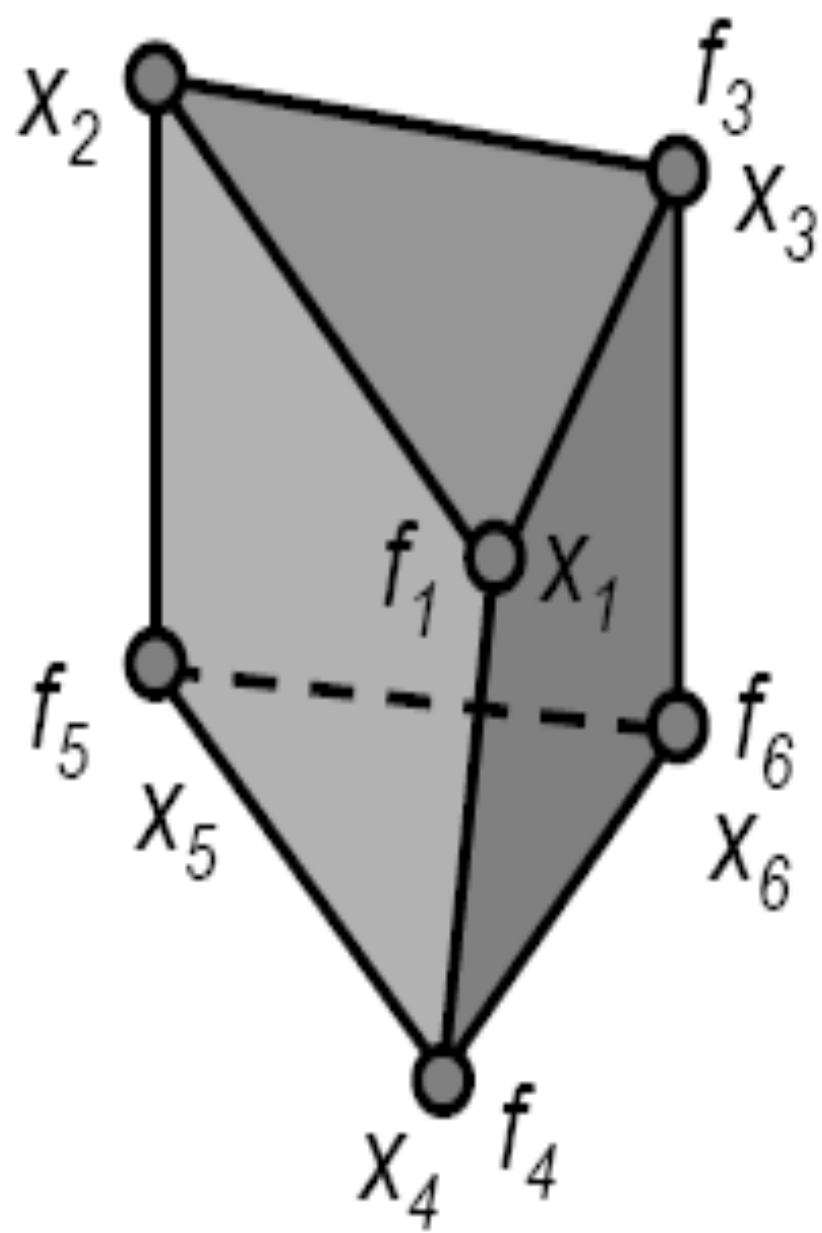
 update $\alpha_i = \alpha_i + x_{\alpha,i}$

Maximum error ε



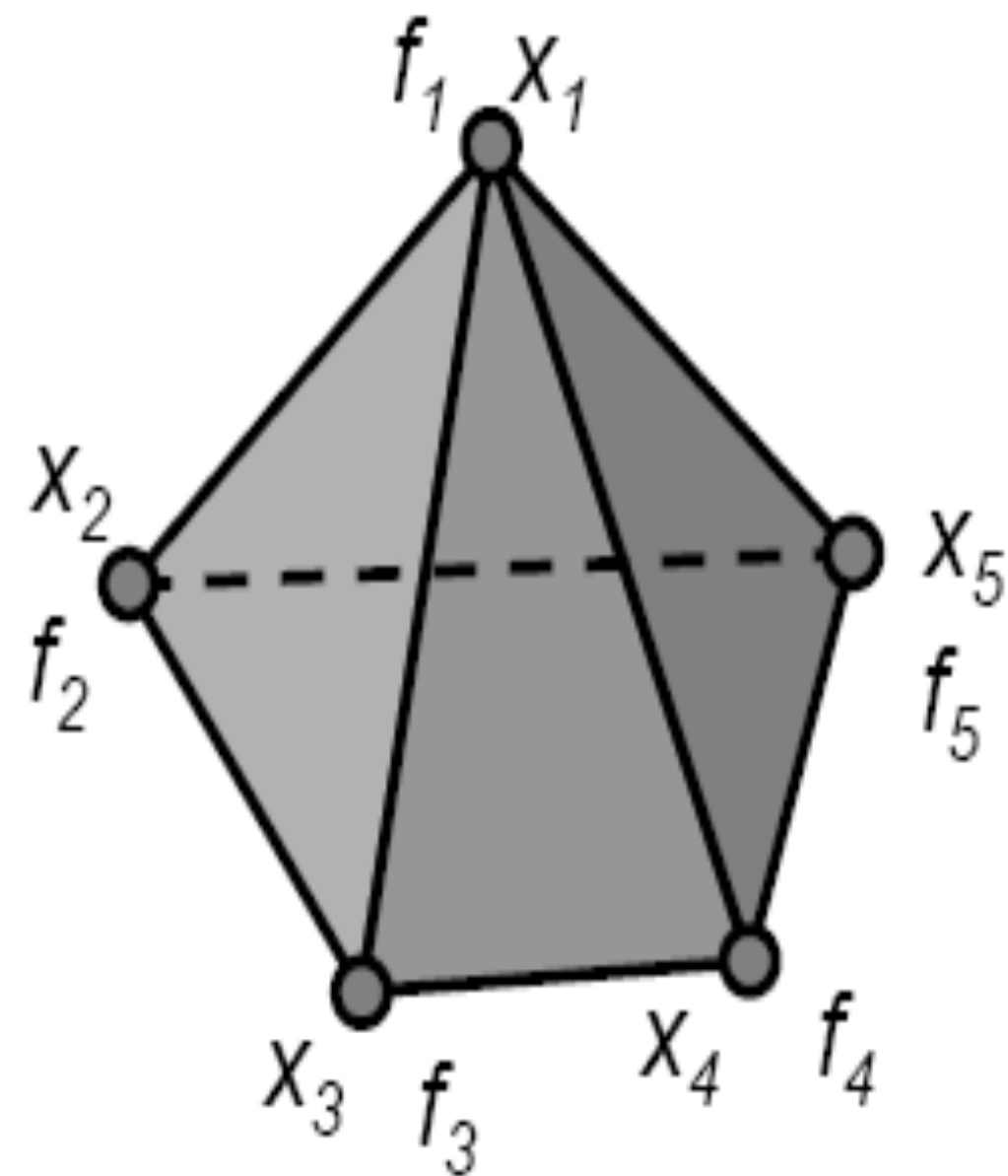
Interpolation on Grids

- Other primitive cell types possible



Prism:

- twice barycentric
- once linear



Pyramid:

- bilinear on base face
- then linear

Interpolation on Grids

■ Radial basis functions (RBF)

- n function values f_i given at n points \mathbf{X}_i
- Interpolant $f(\mathbf{X}) = \sum_{i=1}^n \lambda_i \phi(\|\mathbf{X} - \mathbf{X}_i\|) + \sum_{m=0}^k c_m P_m(\mathbf{X})$
- Univariate radial basis $\phi(r)$
- Examples:
 - Polynomials r^v
 - Gaussians $\exp(r^{-2})$
- Polynomial basis $\{p_m\}$ for (k+1)-dimensional vector space

Interpolation on Grids

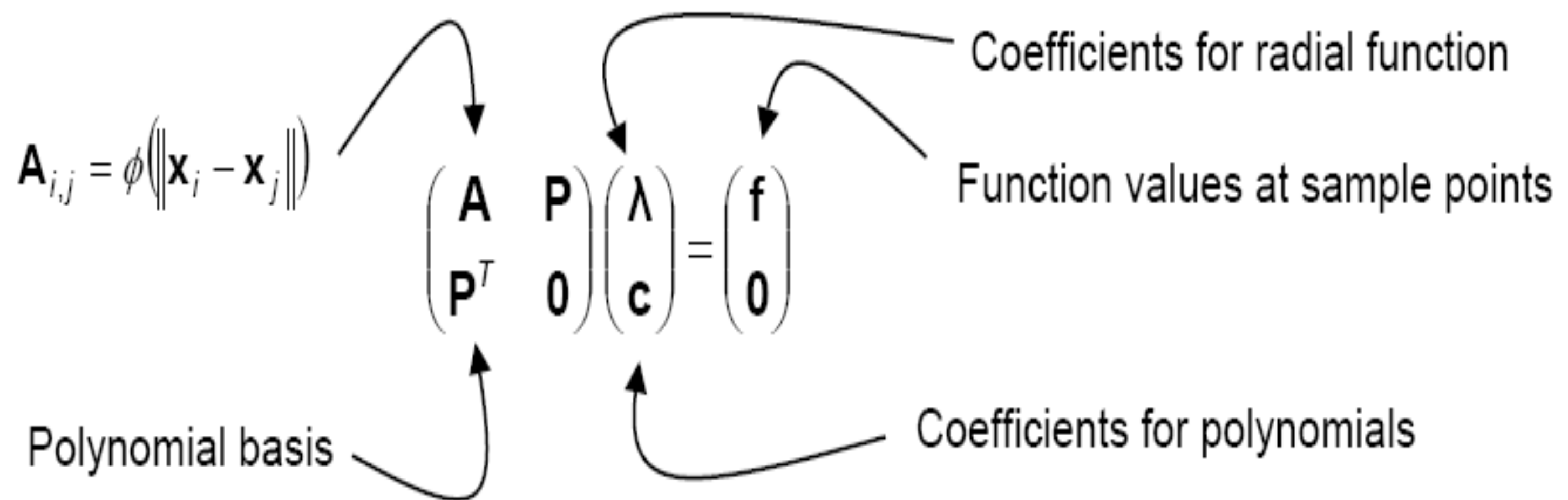
■ Radial basis functions (RBF)

- Under-determined system:
n equations for n+(k+1) unknowns

- Additional constraints (orthogonality / side conditions):

$$\sum_{i=1}^n \lambda_i p_m(\mathbf{X}_i) = 0 \quad \forall m = 0 \dots k$$

- Well-defined system of linear equations (vector / matrix notation):



The diagram illustrates the system of linear equations for RBF interpolation. The main equation is:

$$\begin{pmatrix} \mathbf{A} & \mathbf{P} \\ \mathbf{P}^T & \mathbf{0} \end{pmatrix} \begin{pmatrix} \boldsymbol{\lambda} \\ \mathbf{c} \end{pmatrix} = \begin{pmatrix} \mathbf{f} \\ \mathbf{0} \end{pmatrix}$$

Annotations with arrows pointing to the matrix components:

- Polynomial basis:** Points to the \mathbf{P} matrix.
- Function values at sample points:** Points to the \mathbf{f} vector.
- Coefficients for radial function:** Points to the $\boldsymbol{\lambda}$ vector.
- Coefficients for polynomials:** Points to the \mathbf{c} vector.

A separate equation defines the matrix \mathbf{A} :

$$\mathbf{A}_{i,j} = \phi(\|\mathbf{x}_i - \mathbf{x}_j\|)$$

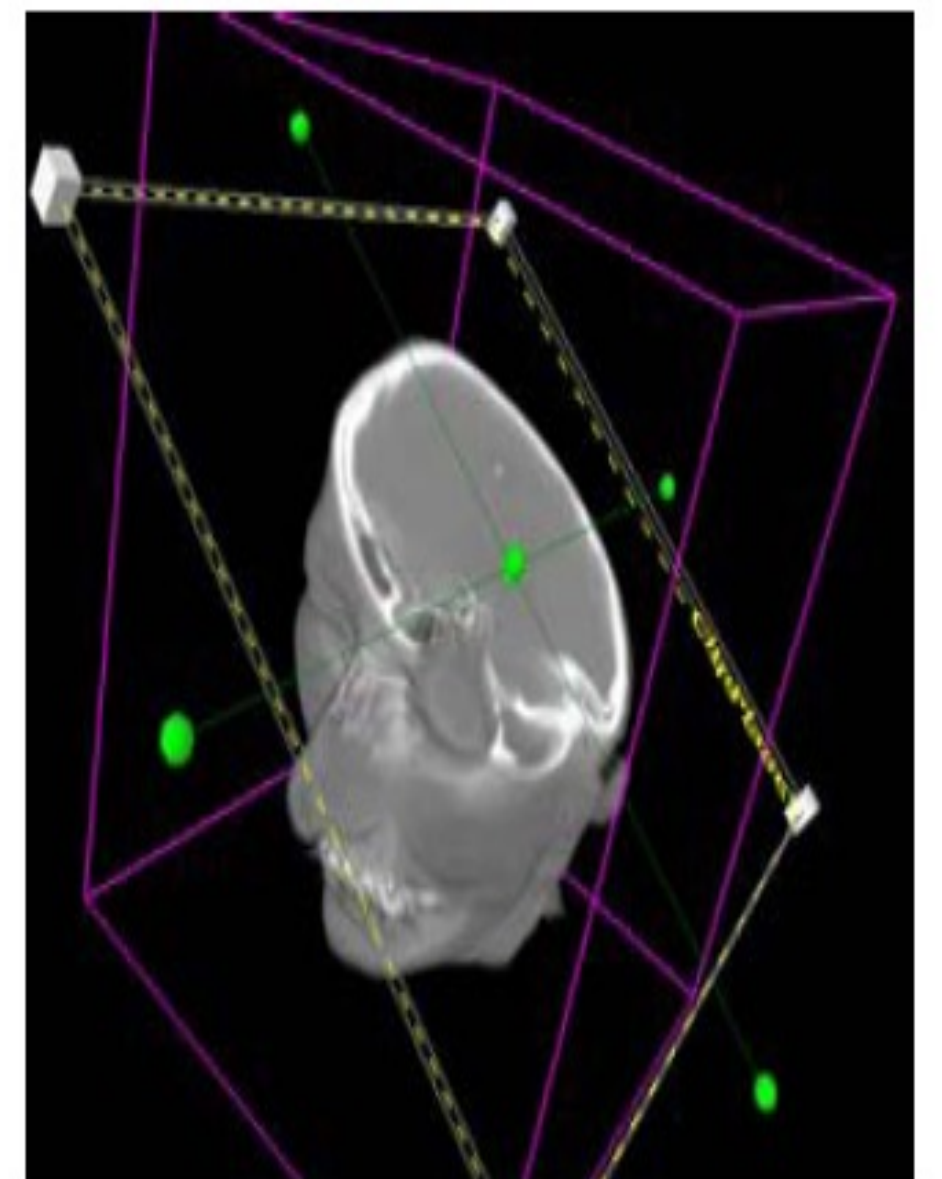
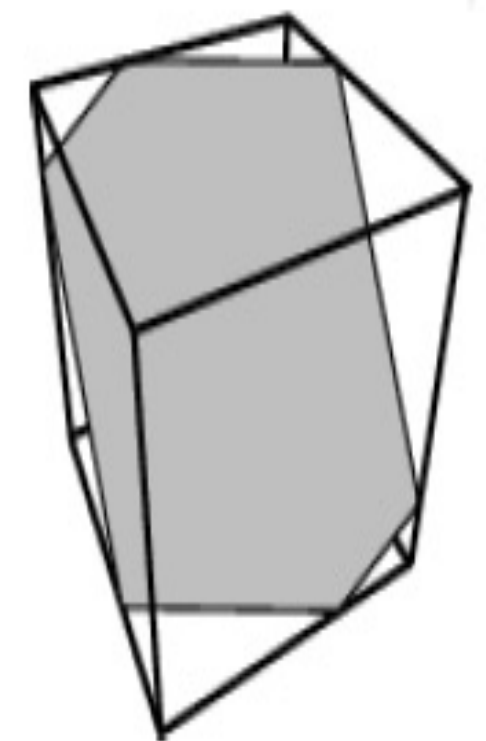
An arrow points from this equation to the \mathbf{A} block in the main system matrix.

■ Interpolation

■ Filtering

Filtering by Projection or Selection

- Remove the invisible or uninterested regions



Thanks