

Interpolation

- let w_s be the interpolation weight on sample s .
- let $I(x_i)_s = w_s$ be the interpolation method
- let $y(x_i)_j = Y_j^s w_s$ be the interpolated value

1. Bilinear

naive form:

$$I(x_0, x_1) = (x_0 x_1, x_0(1 - x_1), (1 - x_0)x_1, (1 - x_0)(1 - x_1))$$

tensor form:

$$I(x_i)_s = A_s^{ii} x_i x_i + B_s^i x_i + C_s$$

$$\bullet A_s^{ii} = (Q^{ii} \quad -Q^{ii} \quad -Q^{ii} \quad Q^{ii})$$

$$\bullet Q^{ii} = \begin{pmatrix} 0 & \frac{1}{2} \\ \frac{1}{2} & 0 \end{pmatrix}$$

$$\bullet B_s^i = \begin{pmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \\ -1 & -1 \end{pmatrix}$$

$$\bullet C_s = (0 \ 0 \ 0 \ 1)$$

or more compact:

$$I(x_i)_s = A_s^{i \times i + i + 1} (x_{i \times i}^2 \oplus x_i \oplus 1) = A_s^{i'} \text{poly}(x, 2)_{i'}$$

$$\bullet A = \begin{pmatrix} 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & -\frac{1}{2} & -\frac{1}{2} & 0 & 1 & 0 & 0 \\ 0 & -\frac{1}{2} & -\frac{1}{2} & 0 & 0 & 1 & 0 \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 & -1 & -1 & 1 \end{pmatrix}$$

1.1. Inverse Interpolation

write the equation as:

$$y_j = Y_j^s I(x_i)_s = Y_j^s A_s^{ii} x_i x_i + Y_j^s B_s^i x_i + Y_j^s C_s$$

let:

$$y_j = A_j'^{ii} x_i x_i + B_j'^i x_i + C_j'$$

the derivative:

$$\frac{\partial y(x_i)_j}{\partial x_i} = 2A_j'^{ii} x_i + B_j'^i$$

$$\frac{\partial^2 y(x_i)_j}{(\partial x_i)^2} = 2A_j'^{ii}$$

then we can solve x_i by newton method.