

Piecewise Polynomial Interpolation

In general, is it possible to interpolate n data points by a piecewise quadratic polynomial, with knots at the given data points, such that the interpolant is

Once continuously differentiable?

Twice continuously differentiable?

In each case, if the answer is "yes," explain why, and if the answer is "no," give the maximum value for n for which it is possible.

Suppose we randomly take 3 consecutive abscissas, $(t_{i-1}, y_{i-1}), (t_i, y_i), (t_{i+1}, y_{i+1})$. Between each two abscissas, use a piecewise quadratic polynomial interpolation: $ax^2 + bx + c = 0$. At point (t_i, y_i) , we have $a_1x_i^2 + b_1x_i + c_1 = a_2x_i^2 + b_2x_i + c_2$

Once continuously differentiable?

If the interpolation is once continuously differentiable, $2a_1x_i + b_1 = 2a_2x_i + b_2$
Overall there will be 5 equations:

$$\begin{cases} a_1x_{i-1}^2 + b_1x_{i-1} + c_1 = 0 \\ a_1x_i^2 + b_1x_i + c_1 = 0 \\ a_2x_i^2 + b_2x_i + c_2 = 0 \\ a_2x_{i+1}^2 + b_2x_{i+1} + c_2 = 0 \\ 2a_1x_i + b_1 = 2a_2x_i + b_2 \end{cases}$$

Overall there are 6 unknowns: $a_1, b_1, c_1, a_2, b_2, c_2$

Therefore we can come up with two combinations of coefficients, and once continuous differentiable interpolation is possible.

Twice continuously differentiable?

If the interpolation is twice continuously differentiable,

$$\begin{aligned} 2a_1 &= 2a_2 \\ a_1 &= a_2 \\ \Rightarrow b_1 &= b_2 \\ \Rightarrow c_1 &= c_2 \end{aligned}$$

Hence there can only have one interpolation equation, and thus twice continuously differentiable piecewise interpolation is not possible