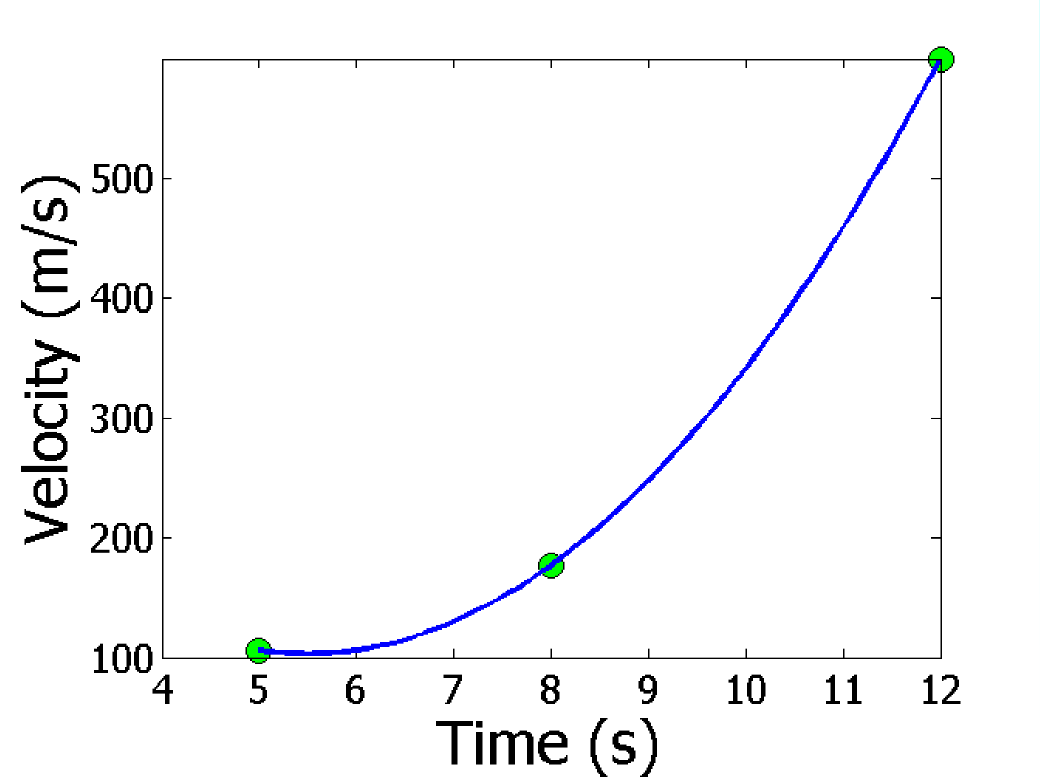
Interpolation

Reading Between the Lines



WHAT IS INTERPOLATION ?

Given (x_0,y_0), (x_1,y_1), …… (x_n,y_n), find the value of 'y' at a value of 'x' that is not given.

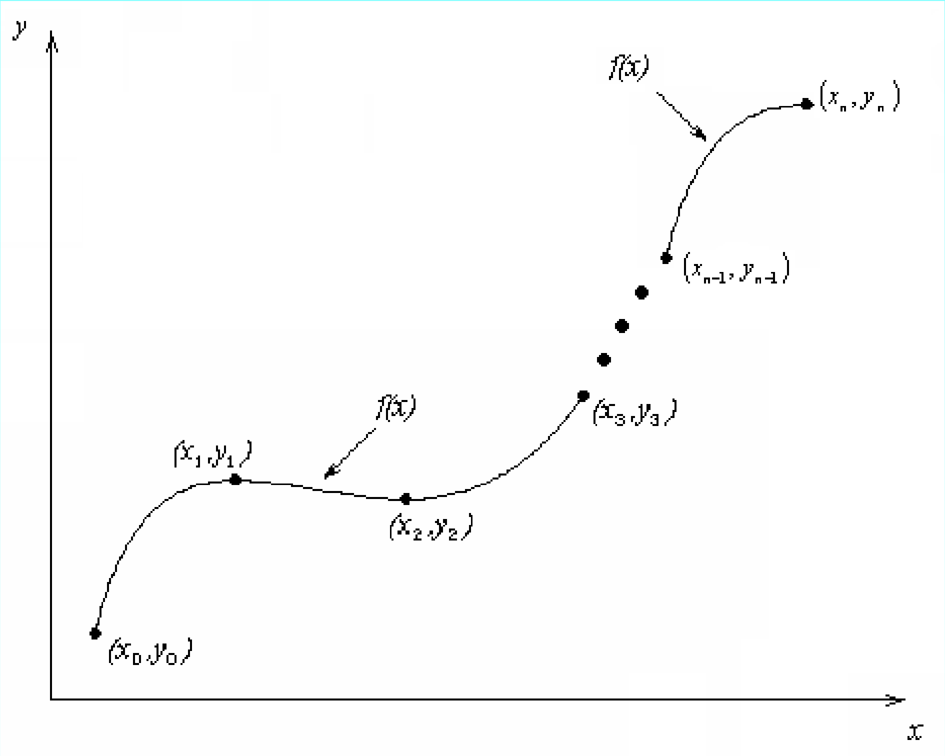


Figure Interpolation of discrete data.

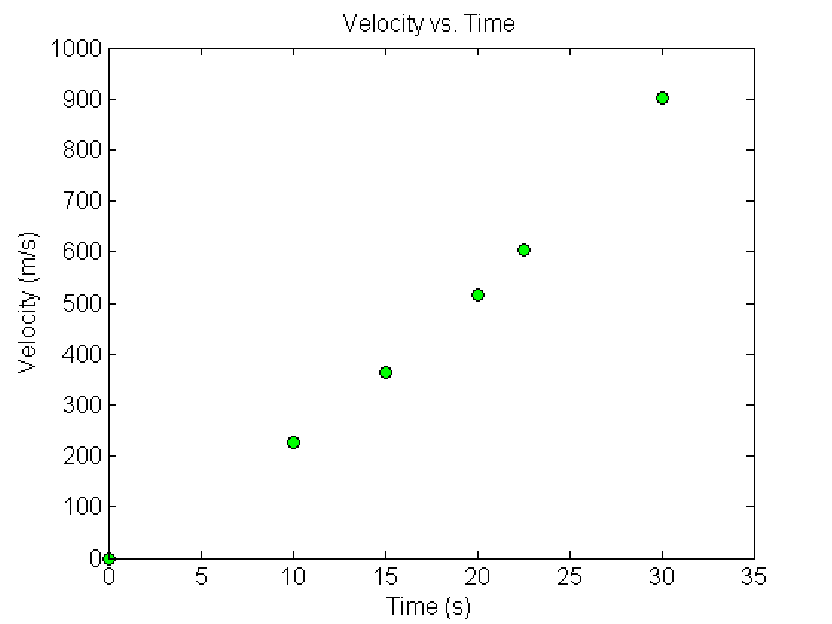
APPLIED PROBLEMS

Fly Rocket Fly, Fly Rocket Fly

The upward velocity of a rocket is given as a function of time in table below. Find the velocity and acceleration at t=16 seconds.

Table Velocity as a function of time.

t, (s)	$v(t)$, (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67



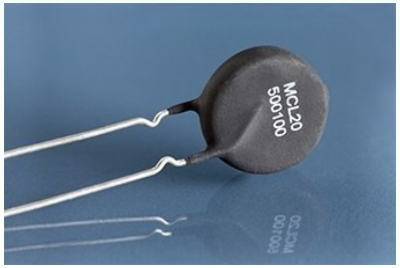
Velocity vs. time data for the rocket example

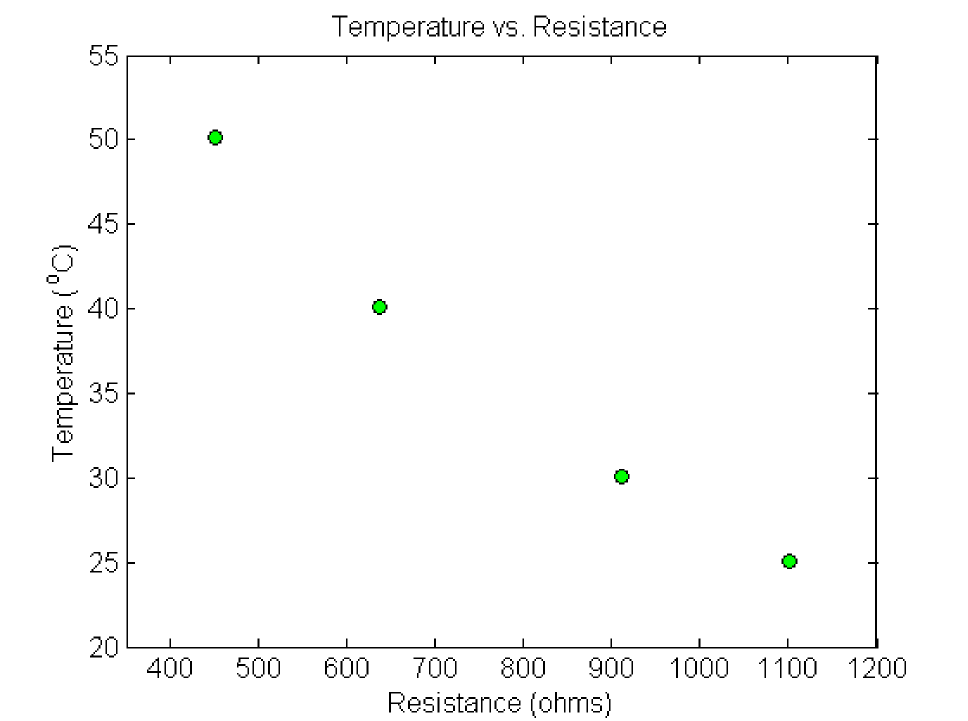
Thermistor Calibration

Thermistors are based on change in resistance of a material with temperature. A manufacturer of thermistors makes the following observations on a thermistor. Determine the calibration curve for thermistor.

$$\frac{1}{T} = a_0 + a_1 lnR + a_2(\ln R)^2 + a_3(\ln R)^3$$

R (Ω)	T(°C)
1101.0	25.113
911.3	30.131
636.0	40.120
451.1	50.128

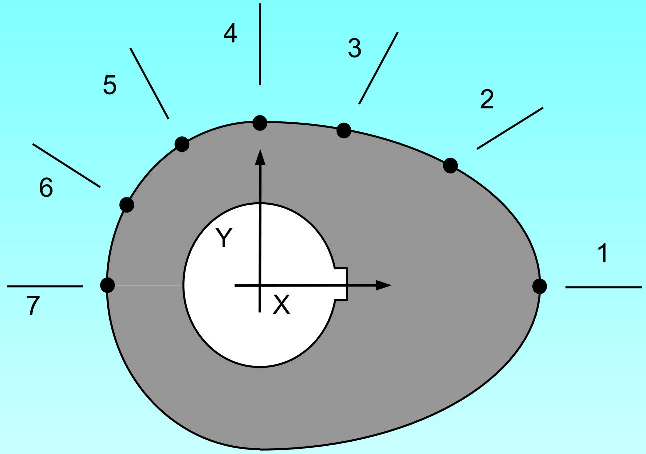


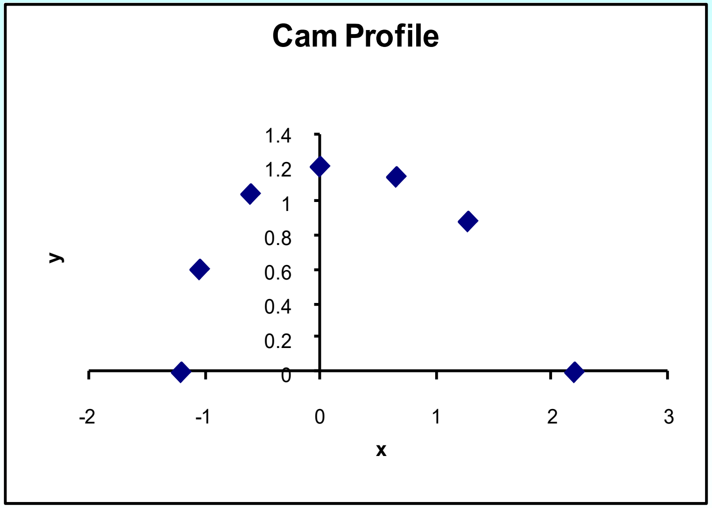


Follow the Cam

A curve needs to be fit through the given points to fabricate the cam.

Point	x (in.)	y (in.)
1	2.20	0.00
2	1.28	0.88
3	0.66	1.14
4	0.00	1.20
5	–0.60	1.04
6	–1.04	0.60
7	–1.20	0.00



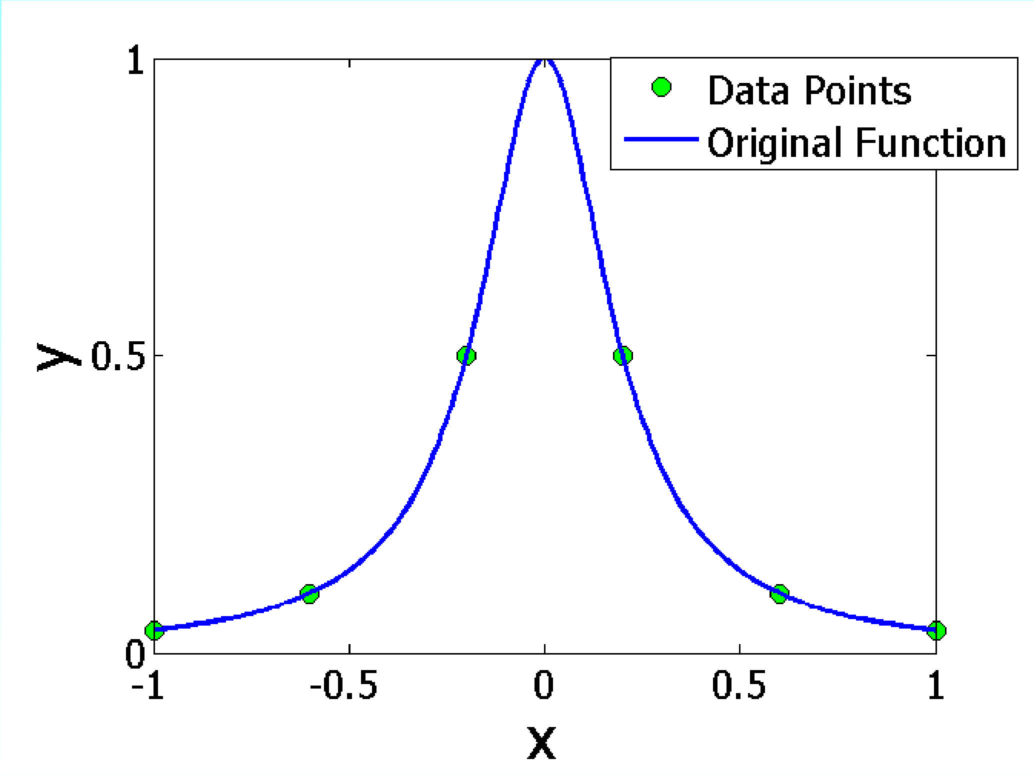


Spline Method of Interpolation

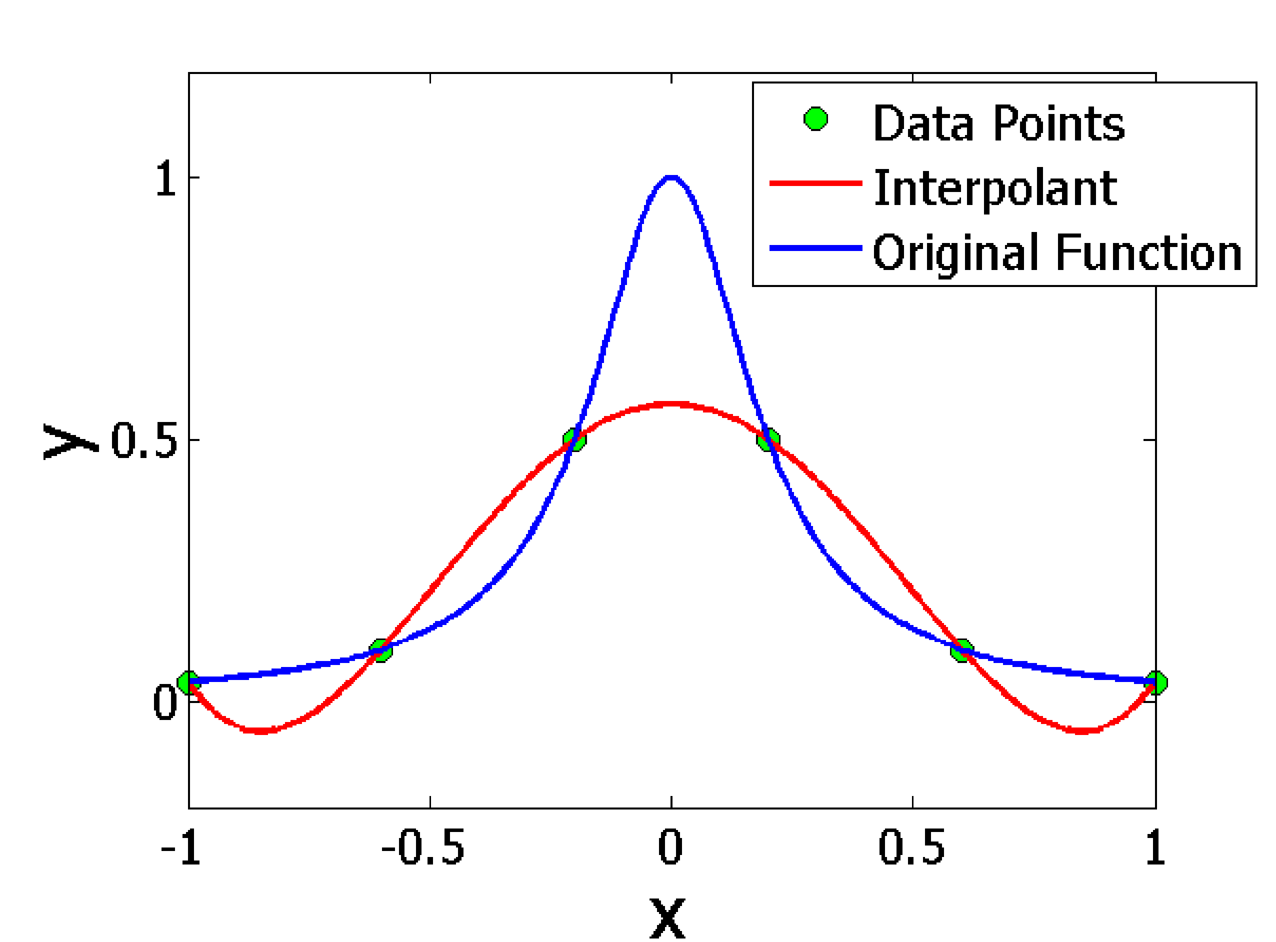
http://nm.MathForCollege.com

Why Spline Interpolation? Runge's Function

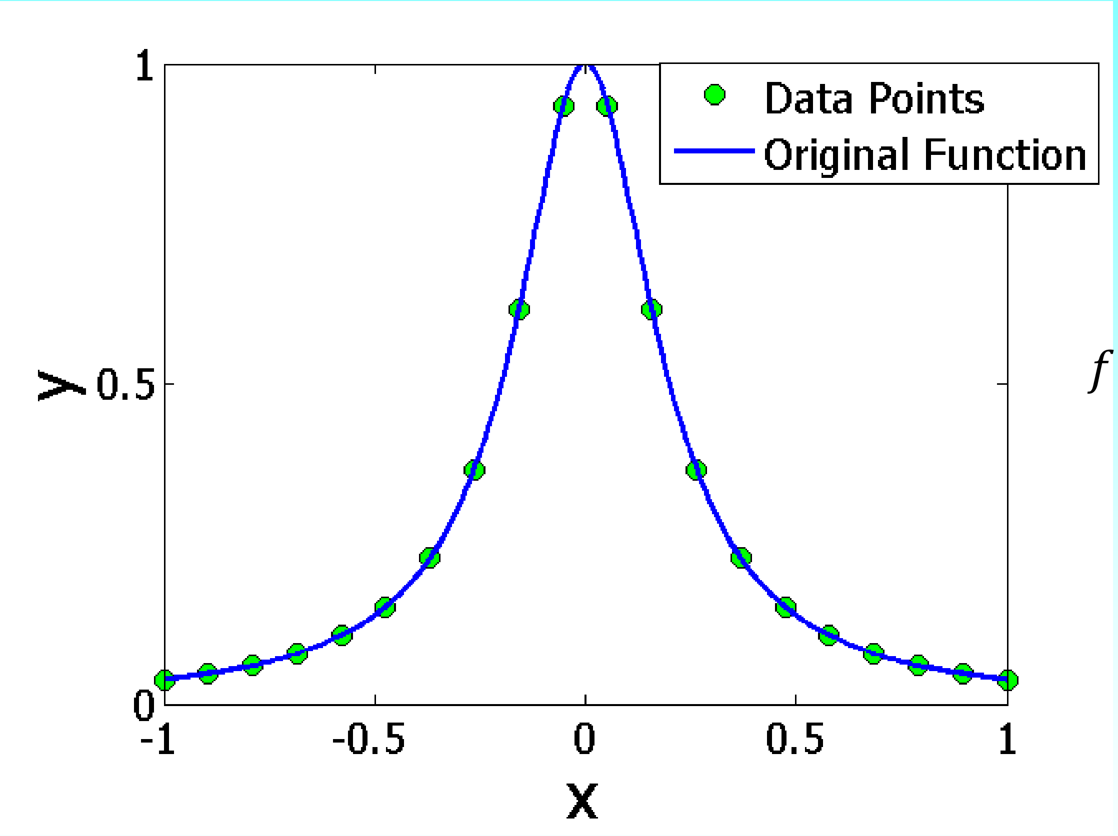
x	$\frac{1}{1+25x^2}$
-1	0.03846
-0.6	0.1
-0.2	0.5
0.2	0.5
0.6	0.1
1.0	0.03846



Comparing Function & Interpolant

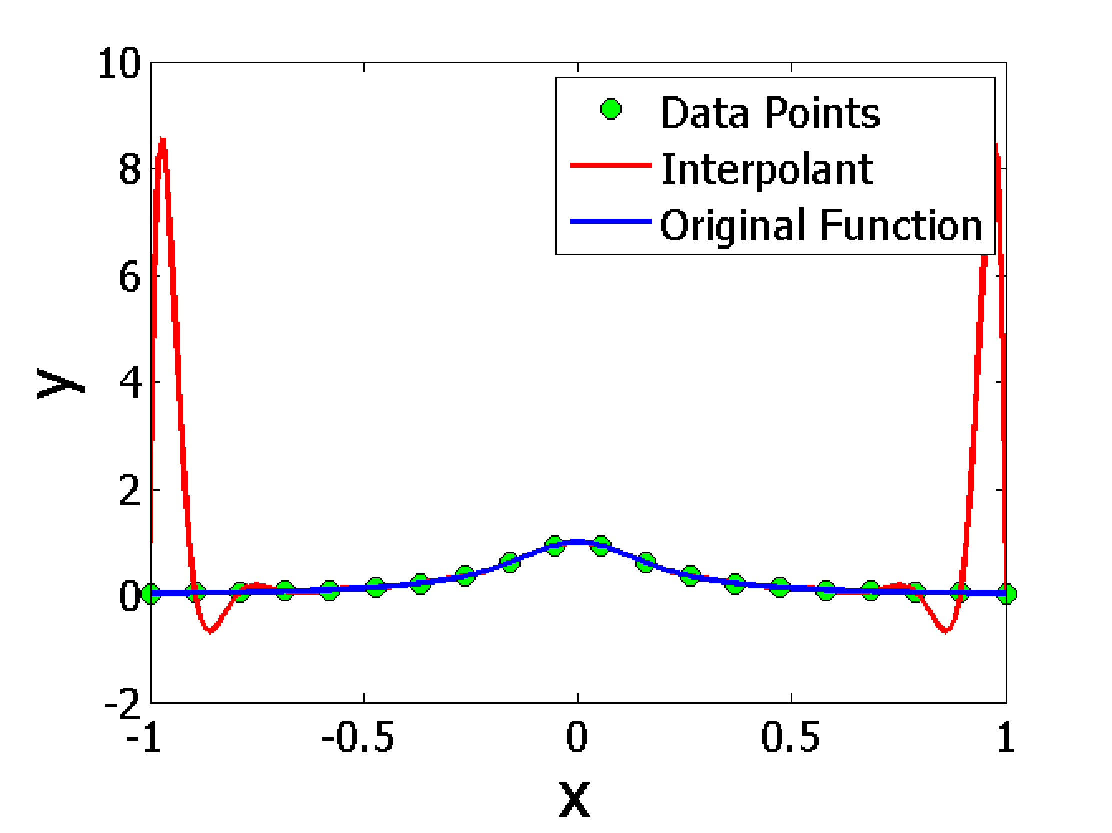


More is Better

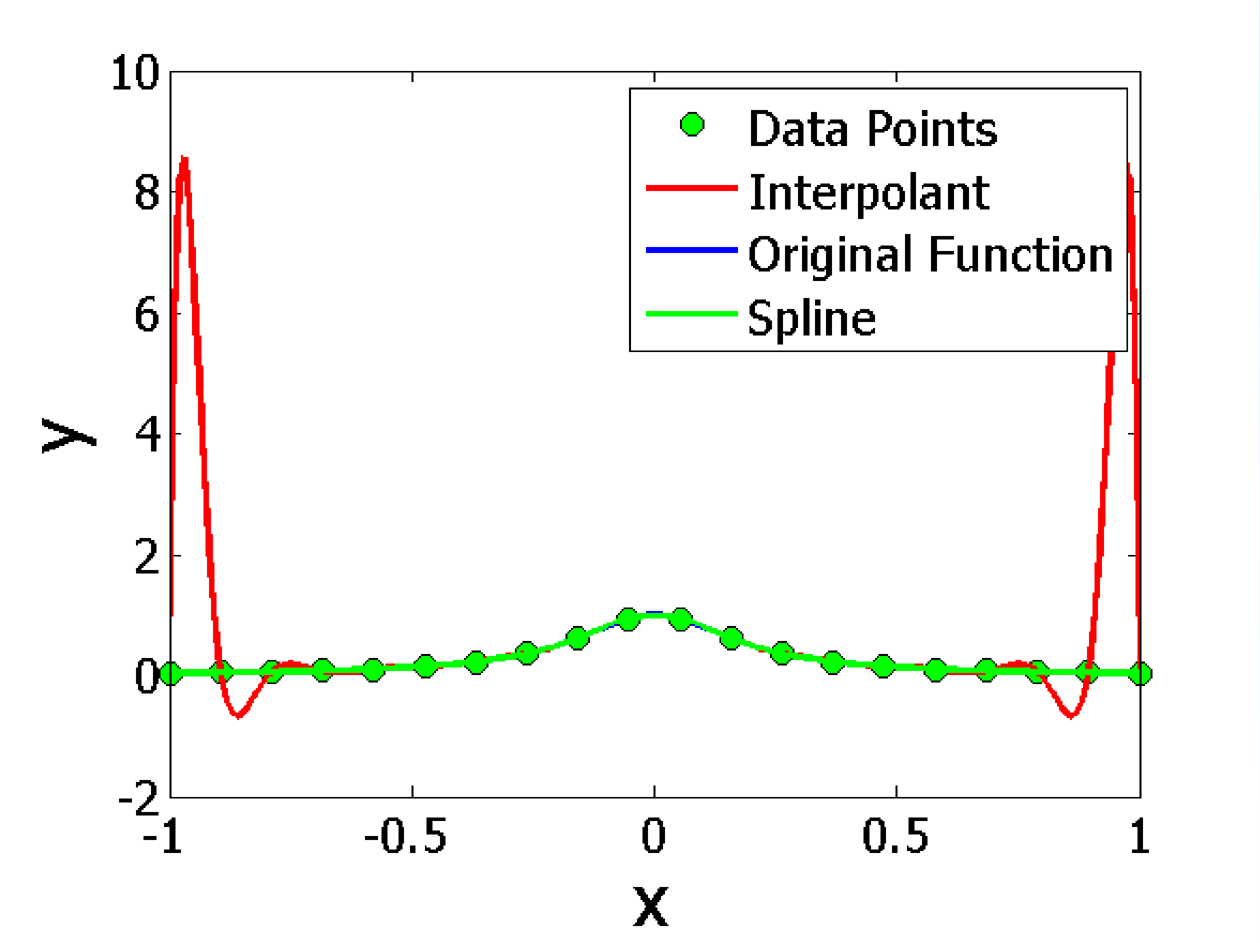


$$f(x) = \frac{1}{1 + 25x^2}$$

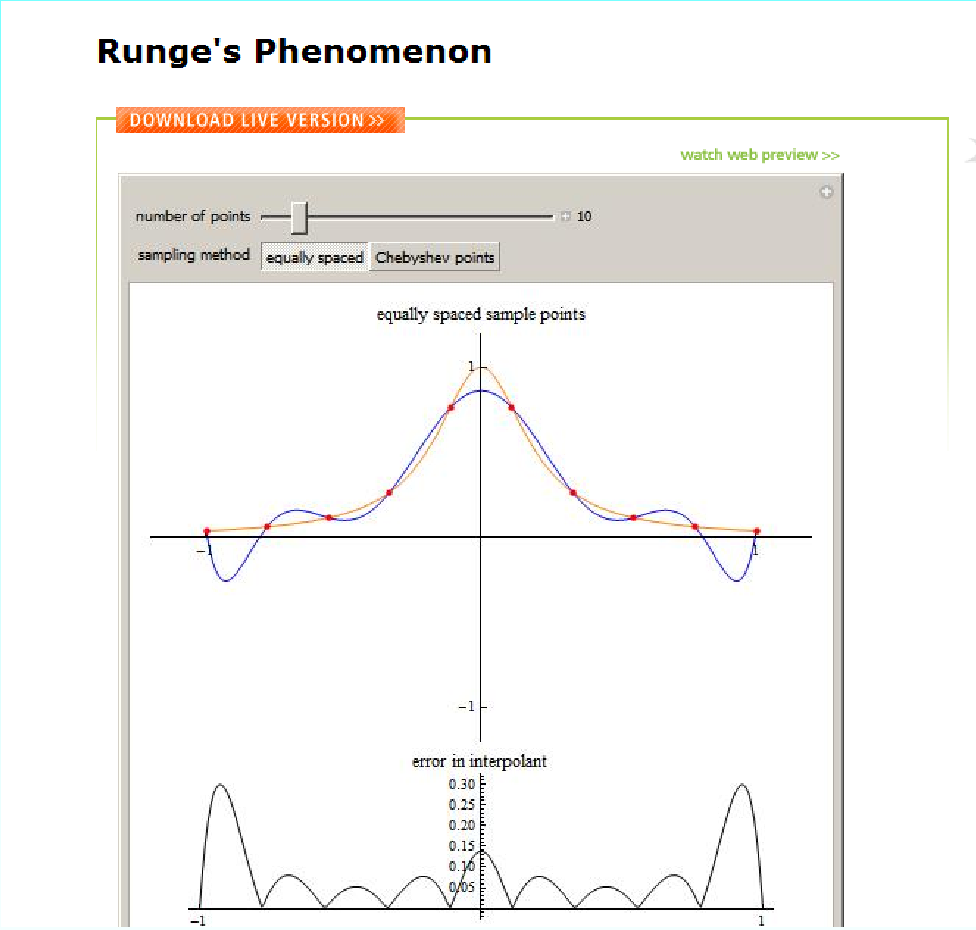
Comparing Function & Interpolant



Answer to the Problem is Spline Interpolation



Wolfram Demonstration

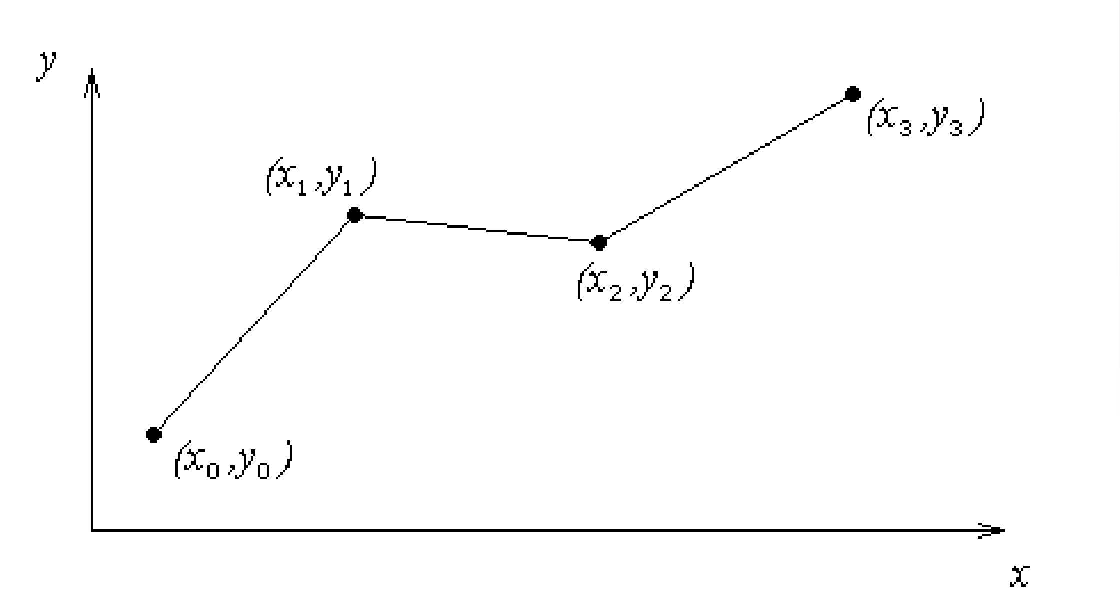


A Wolfram Demonstration: http://demonstrations.wolfram.com/RungesPhenomenon/
Author: Chris Maes
With Permission from Wolfram Research

Linear Spline Interpolation

Given $(x_0, y_0), (x_1, y_1), ..., (x_{n-1}, y_{n-1})(x_n, y_n)$, fit linear splines to the data. This simply involves forming the consecutive data through straight lines. So if the above data is given in an ascending order, the linear splines are given by $(y_i = f(x_i))$

Figure : Linear splines



Linear Spline Interpolation (contd)

$$f(x) = f(x_0) + \frac{f(x_1) - f(x_0)}{x_1 - x_0}(x - x_0), \qquad x_0 \le x \le x_1$$

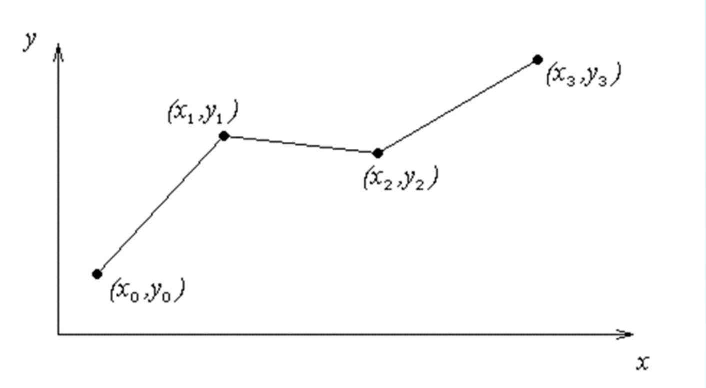
$$= f(x_1) + \frac{f(x_2) - f(x_1)}{x_2 - x_1}(x - x_1), \qquad x_1 \le x \le x_2$$

$$.$$

$$.$$

$$.$$

$$= f(x_{n-1}) + \frac{f(x_n) - f(x_{n-1})}{x_n - x_{n-1}}(x - x_{n-1}), \quad x_{n-1} \le x \le x_n$$



Note the terms of

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

in the above function are simply slopes between x_{i-1} and x_i.

Example

The upward velocity of a rocket is given as a function of time in Table 1. Find the velocity at t=16 seconds using linear splines.

Table Velocity as a function of time

t (s)	$v(t)$ (m/s)
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

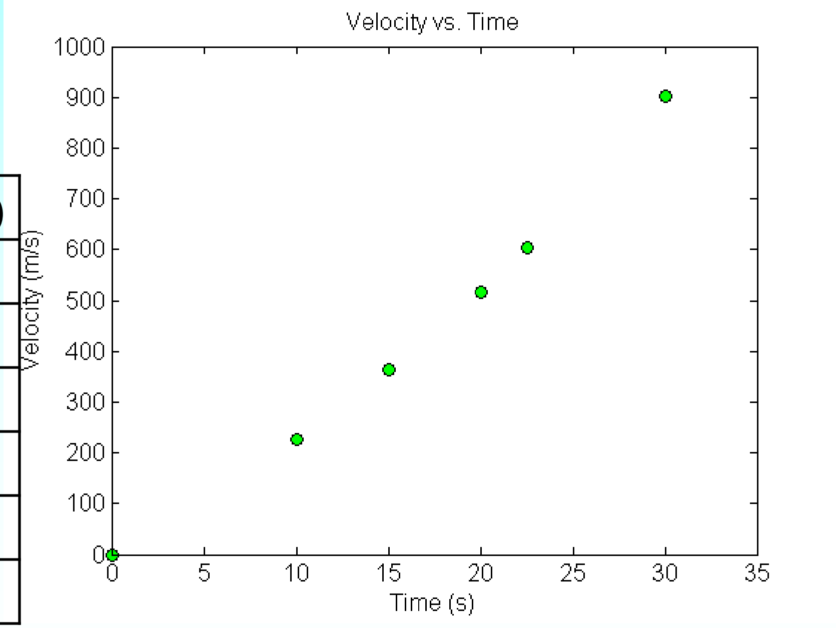


Figure. Velocity vs. time data for the rocket example

Linear Spline Interpolation

$$t_0 = 15, \qquad v(t_0) = 362.78$$

$$t_1 = 20, \qquad v(t_1) = 517.35$$

$$v(t) = v(t_0) + \frac{v(t_1) - v(t_0)}{t_1 - t_0}(t - t_0)$$

$$= 362.78 + \frac{517.35 - 362.78}{20 - 15}(t - 15)$$

$$v(t) = 362.78 + 30.913(t - 15)$$

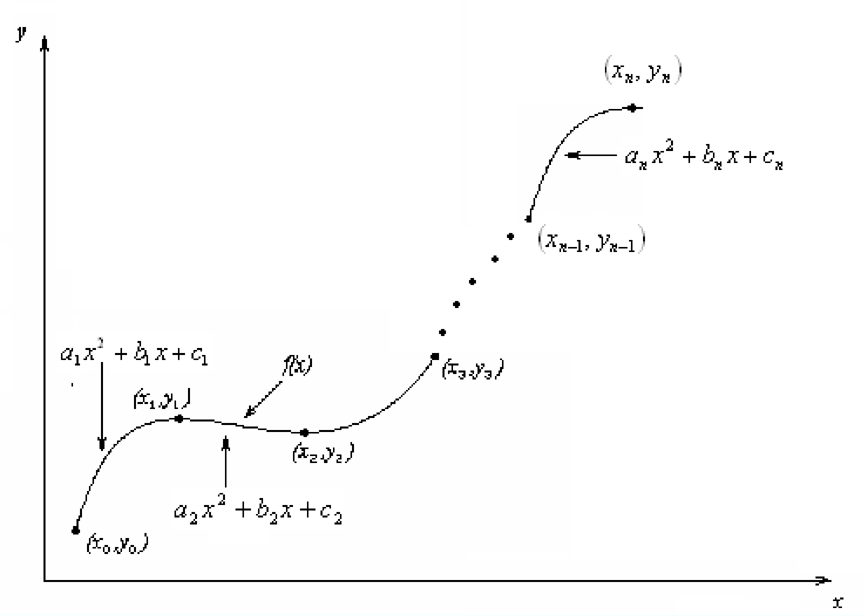
At $t = 16$,

$$v(16) = 362.78 + 30.913(16 - 15)$$

$$= 393.7 \text{ m/s}$$

Quadratic Spline Interpolation

Given $(x_0, y_0),(x_1, y_1),\ldots\ldots,(x_{n-1}, y_{n-1}),(x_n, y_n)$, fit quadratic splines through the data. The splines are given by



$$
\begin{aligned}
f(x) &= a_1 x^2 + b_1 x + c_1, & x_0 \le x \le x_1 \\
&= a_2 x^2 + b_2 x + c_2, & x_1 \le x \le x_2 \\
&\;\;. \\
&\;\;. \\
&\;\;. \\
&= a_n x^2 + b_n x + c_n, & x_{n-1} \le x \le x_n
\end{aligned}
$$

Find a_i, b_i, c_i, $i = 1, 2, \ldots$, n

Quadratic Spline Interpolation (contd)

Each quadratic spline goes through two consecutive data points

$$a_1 x_0^2 + b_1 x_0 + c_1 = f(x_0)$$

$$a_1 x_1^2 + b_1 x_1 + c_1 = f(x_1)$$

.

.

$$a_i x_{i-1}^2 + b_i x_{i-1} + c_i = f(x_{i-1})$$

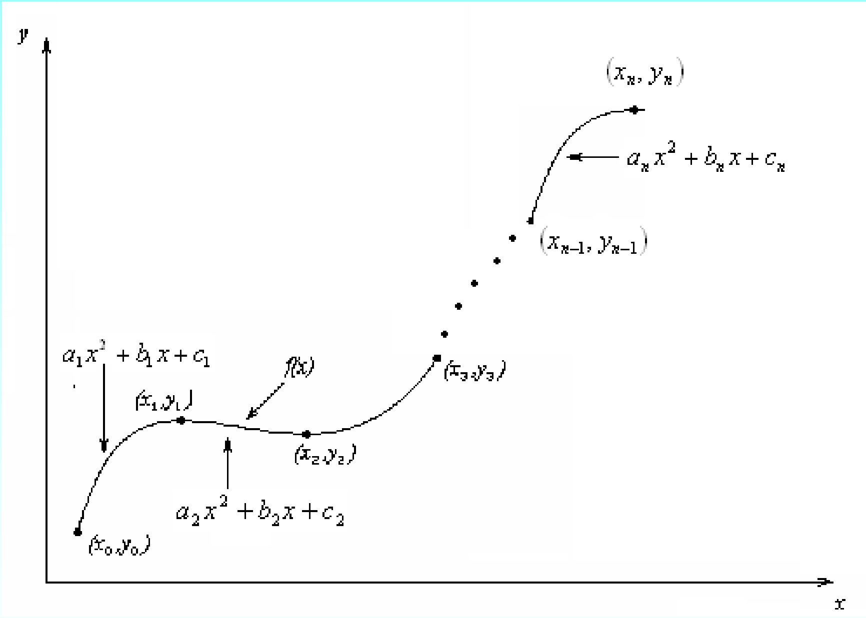
$$a_i x_i^2 + b_i x_i + c_i = f(x_i)$$

.

.

$$a_n x_{n-1}^2 + b_n x_{n-1} + c_n = f(x_{n-1})$$

$$a_n x_n^2 + b_n x_n + c_n = f(x_n)$$



This condition gives 2n equations

Quadratic Spline Interpolation (contd)

The first derivatives of two quadratic splines are continuous at the interior points.

For example, the derivative of the first spline

$$a_1x^2 + b_1x + c_1 \quad \text{is} \quad 2a_1x + b_1$$

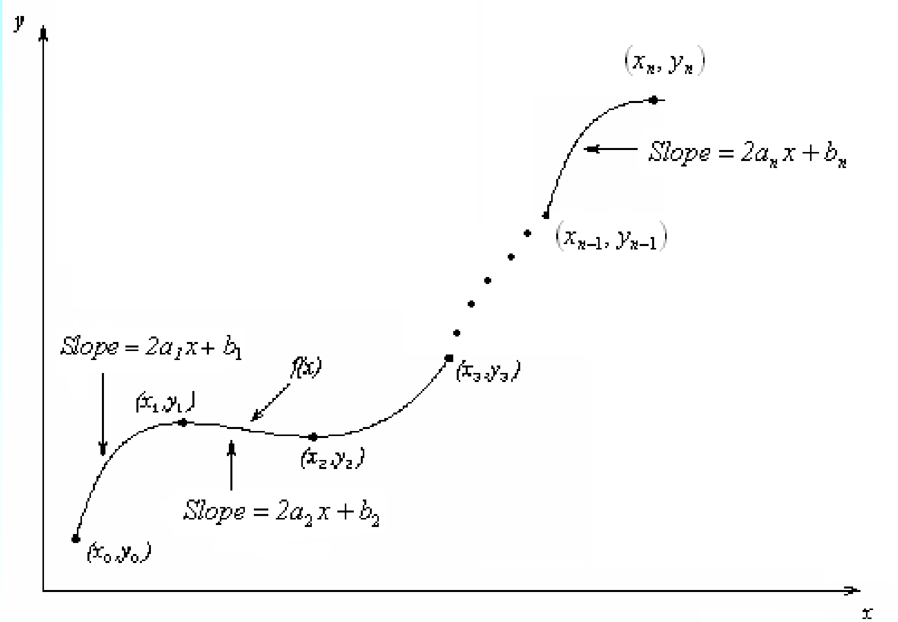
The derivative of the second spline

$$a_2x^2 + b_2x + c_2 \quad \text{is} \quad 2a_2x + b_2$$

and the two are equal at $x = x_1$ giving

$$2a_1x_1 + b_1 = 2a_2x_1 + b_2$$

$$2a_1x_1 + b_1 - 2a_2x_1 - b_2 = 0$$



Quadratic Spline Interpolation (contd)

Similarly at the other interior points,

$$2a_2x_2 + b_2 - 2a_3x_2 - b_3 = 0$$

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$$2a_ix_i + b_i - 2a_{i+1}x_i - b_{i+1} = 0$$

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.

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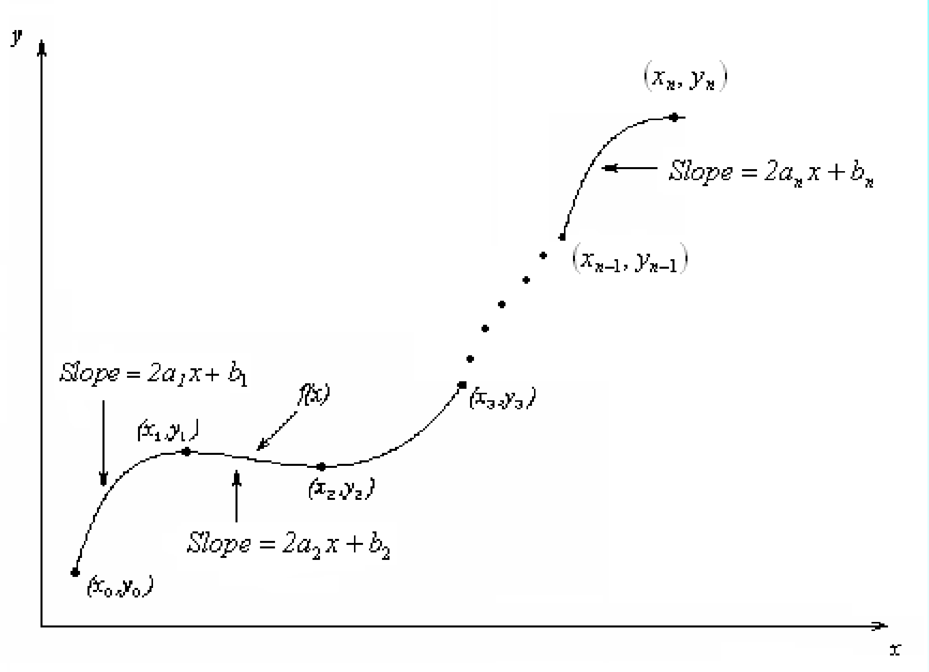
$$2a_{n-1}x_{n-1} + b_{n-1} - 2a_nx_{n-1} - b_n = 0$$



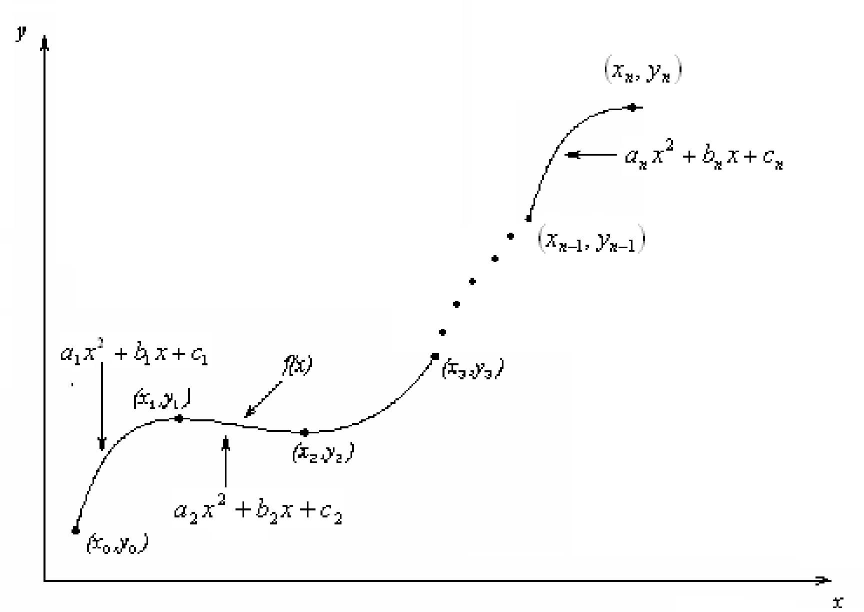
We have (n-1) such equations. The total number of equations is $(2n) + (n-1) = (3n-1)$.

We can assume that the first spline is linear, that is $a_1 = 0$

Quadratic Spline Interpolation (contd)

This gives us '3n' equations and '3n' unknowns. Once we find the '3n' constants, we can find the function at any value of 'x' using the splines,

$$
\begin{aligned}
f(x) &= a_1x^2 + b_1x + c_1, & x_0 \le x \le x_1 \\
&= a_2x^2 + b_2x + c_2, & x_1 \le x \le x_2 \\
&\;. \\
&\;. \\
&\;. \\
&= a_nx^2 + b_nx + c_n, & x_{n-1} \le x \le x_n
\end{aligned}
$$



Quadratic Spline Example

The upward velocity of a rocket is given as a function of time. Using quadratic splines

a) Find the velocity at t=16 seconds

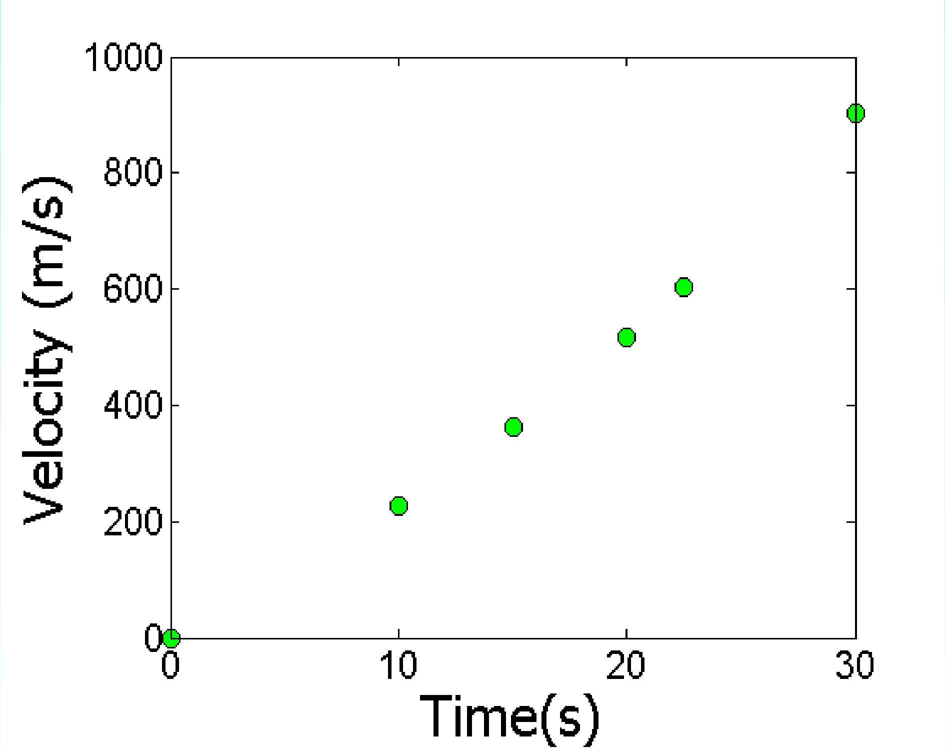
b) Find the acceleration at t=16 seconds

c) Find the distance covered between t=11 and t=16 seconds

t	v(t)
s	m/s
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

Data and Plot

t	v(t)
s	m/s
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67



Solution

$$v(t) = a_1 t^2 + b_1 t + c_1,\ 0 \le t \le 10$$

$$= a_2 t^2 + b_2 t + c_2,\ 10 \le t \le 15$$

$$= a_3 t^2 + b_3 t + c_3,\ \ 15 \le t \le 20$$

$$= a_4 t^2 + b_4 t + c_4,\ 20 \le t \le 22.5$$

$$= a_5 t^2 + b_5 t + c_5,\quad 22.5 \le t \le 30$$

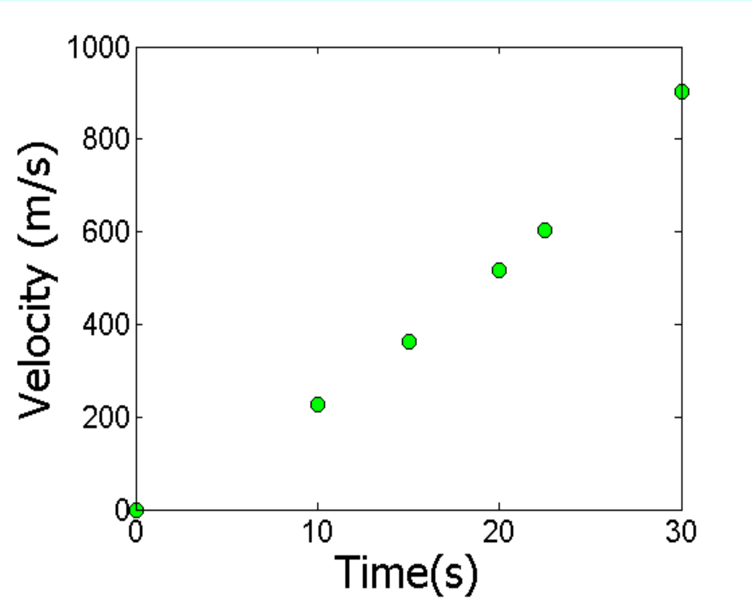
Let us set up the equations

Each Spline Goes Through Two Consecutive Data Points

$v(t) = a_1 t^2 + b_1 t + c_1,\ 0 \le t \le 10$

$$a_1(0)^2 + b_1(0) + c_1 = 0$$

$$a_1(10)^2 + b_1(10) + c_1 = 227.04$$



Each Spline Goes Through Two Consecutive Data Points

t	v(t)
s	m/s
0	0
10	227.04
15	362.78
20	517.35
22.5	602.97
30	901.67

$$a_1(0)^2 + b_1(0) + c_1 = 0$$

$$a_1(10)^2 + b_1(10) + c_1 = 227.04$$

$$a_2(10)^2 + b_2(10) + c_2 = 227.04$$

$$a_2(15)^2 + b_2(15) + c_2 = 362.78$$

$$a_3(15)^2 + b_3(15) + c_3 = 362.78$$

$$a_3(20)^2 + b_3(20) + c_3 = 517.35$$

$$a_4(20)^2 + b_4(20) + c_4 = 517.35$$

$$a_4(22.5)^2 + b_4(22.5) + c_4 = 602.97$$

$$a_5(22.5)^2 + b_5(22.5) + c_5 = 602.97$$

$$a_5(30)^2 + b_5(30) + c_5 = 901.67$$

Derivatives are Continuous at Interior Data Points

$$v(t) = a_1 t^2 + b_1 t + c_1,\ 0 \le t \le 10$$

$$= a_2 t^2 + b_2 t + c_2,\ 10 \le t \le 15$$

$$\frac{d}{dt}\left(a_1 t^2 + b_1 t + c_1\right)\Big|_{t=10} = \frac{d}{dt}\left(a_2 t^2 + b_2 t + c_2\right)\Big|_{t=10}$$

$$\left(2a_1 t + b_1\right)\Big|_{t=10} = \left(2a_2 t + b_2\right)\Big|_{t=10}$$

$$2a_1(10) + b_1 = 2a_2(10) + b_2$$

$$20a_1 + b_1 - 20a_2 - b_2 = 0$$

Derivatives are continuous at Interior Data Points

At t=10

$$2a_1(10) + b_1 - 2a_2(10) - b_2 = 0$$

At t=15

$$2a_2(15) + b_2 - 2a_3(15) - b_3 = 0$$

At t=20

$$2a_3(20) + b_3 - 2a_4(20) - b_4 = 0$$

At t=22.5

$$2a_4(22.5) + b_4 - 2a_5(22.5) - b_5 = 0$$

Last Equation

$$a_1 = 0$$

Final Set of Equations

$$
\begin{bmatrix}
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
100 & 10 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 100 & 10 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 225 & 15 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 225 & 15 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 400 & 20 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 400 & 20 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 506.25 & 22.5 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 506.25 & 22.5 & 1 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 900 & 30 & 1 \\
20 & 1 & 0 & -20 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 30 & 1 & 0 & -30 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 40 & 1 & 0 & -40 & -1 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 45 & 1 & 0 & -45 & -1 & 0 \\
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
\end{bmatrix}
\begin{bmatrix}
a_1 \\ b_1 \\ c_1 \\ a_2 \\ b_2 \\ c_2 \\ a_3 \\ b_3 \\ c_3 \\ a_4 \\ b_4 \\ c_4 \\ a_5 \\ b_5 \\ c_5
\end{bmatrix}
=
\begin{bmatrix}
0 \\ 227.04 \\ 227.04 \\ 362.78 \\ 362.78 \\ 517.35 \\ 517.35 \\ 602.97 \\ 602.97 \\ 901.67 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0
\end{bmatrix}
$$

b_i

Coefficients of Spline

i	a_i	b_i	c_i
1	0	22.704	0
2	0.8888	4.928	88.88
3	-0.1356	35.66	-141.61
4	1.6048	-33.956	554.55
5	0.20889	28.86	-152.13

Final Solution

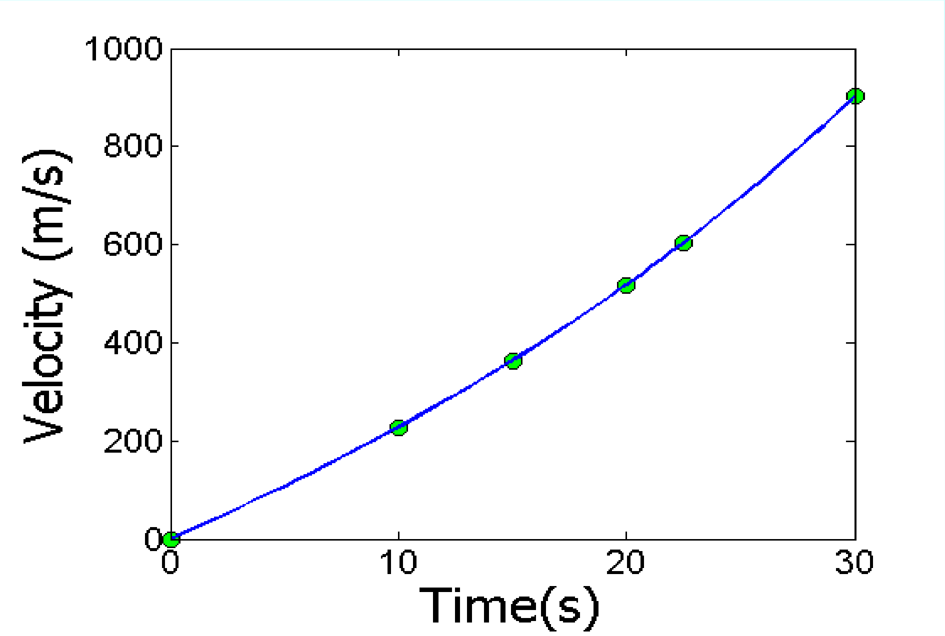
$$v(t) = 22.704t,\ 0 \le t \le 10$$

$$= 0.8888t^2 + 4.928t + 88.88,\ 10 \le t \le 15$$

$$= -0.1356t^2 + 35.66t - 141.61,\quad 15 \le t \le 20$$

$$= 1.6048t^2 - 33.956t + 554.55,\quad 20 \le t \le 22.5$$

$$= 0.20889t^2 + 28.86t - 152.13,\quad 22.5 \le t \le 30$$



Velocity at a Particular Point

a) Velocity at t=16

$$v(t) = 22.704t, \quad 0 \le t \le 10$$

$$= 0.8888t^2 + 4.928t + 88.88, \quad 10 \le t \le 15$$

$$= -0.1356t^2 + 35.66t - 141.61, \quad 15 \le t \le 20$$

$$= 1.6048t^2 - 33.956t + 554.55, \quad 20 \le t \le 22.5$$

$$= 0.20889t^2 + 28.86t - 152.13, \quad 22.5 \le t \le 30$$

$$v(16) = -0.1356(16)^2 + 35.66(16) - 141.61$$
$$= 394.24\text{m/s}$$

Acceleration from Velocity Profile

b) Acceleration at t=16

$$v(t) = 22.704t, \qquad 0 \le t \le 10$$

$$= 0.8888t^2 + 4.928t + 88.88, \qquad 10 \le t \le 15$$

$$= -0.1356t^2 + 35.66t - 141.61, \qquad 15 \le t \le 20$$

$$= 1.6048t^2 - 33.956t + 554.55, \qquad 20 \le t \le 22.5$$

$$= 0.20889t^2 + 28.86t - 152.13, \qquad 22.5 \le t \le 30$$

$$a(16) = \frac{d}{dt}v(t)\Big|_{t=16}$$

Acceleration from Velocity Profile

The quadratic spline valid at t=16 is given by

$$v(t) = -0.1356t^2 + 35.66t - 141.61, \quad 15 \le t \le 20$$

$$a(t) = \frac{d}{dt}(-0.1356t^2 + 35.66t - 141.61)$$

$$= -0.2712t + 35.66, \quad 15 \le t \le 20$$

$$a(16) = -0.2712(16) + 35.66$$

$$= 31.321 \text{m/s}^2$$

Distance from Velocity Profile

c) Find the distance covered by the rocket from t=11s to t=16s.

$$
\begin{aligned}
v(t) &= 22.704t, & 0 \le t \le 10 \\
&= 0.8888t^2 + 4.928t + 88.88, & 10 \le t \le 15 \\
&= -0.1356t^2 + 35.66t - 141.61, & 15 \le t \le 20 \\
&= 1.6048t^2 - 33.956t + 554.55, & 20 \le t \le 22.5 \\
&= 0.20889t^2 + 28.86t - 152.13, & 22.5 \le t \le 30
\end{aligned}
$$

$$S(16) - S(11) = \int_{11}^{16} v(t)dt$$

Distance from Velocity Profile

$$v(t) = 0.8888t^2 + 4.928t + 88.88, \quad 10 \le t \le 15$$

$$= -0.1356t^2 + 35.66t - 141.61, \quad 15 \le t \le 20$$

$$S(16) - S(11) = \int_{11}^{16} v(t)dt = \int_{11}^{15} v(t)dt + \int_{15}^{16} v(t)dt$$

$$= \int_{11}^{15} (0.8888t^2 + 4.928t + 88.88)dt$$

$$+ \int_{15}^{16} (-0.1356t^2 + 35.66t - 141.61)dt$$

$$= 1595.9\text{m}$$

END

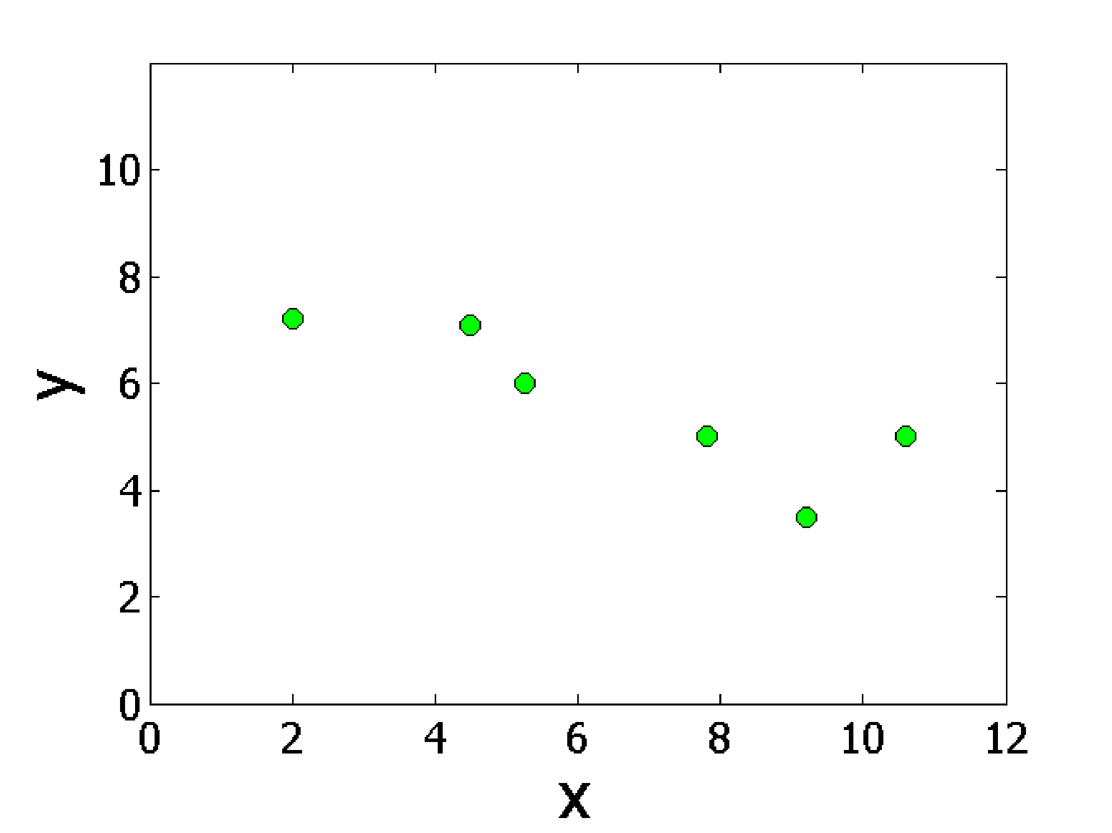
http://numericalmethods.eng.usf.edu

Find a Smooth Shortest Path for a Robot

http://numericalmethods.eng.usf.edu

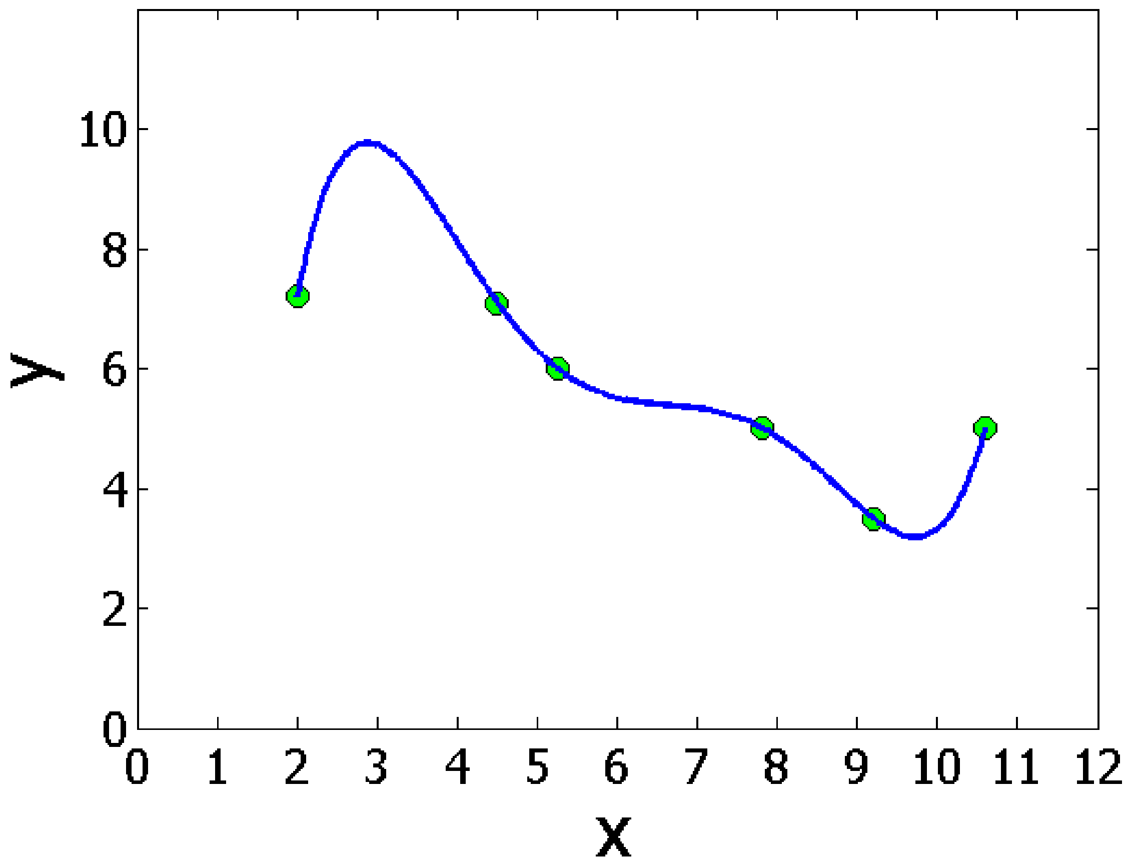
Points for Robot Path

x	*y*
2.00	7.2
4.5	7.1
5.25	6.0
7.81	5.0
9.20	3.5
10.60	5.0

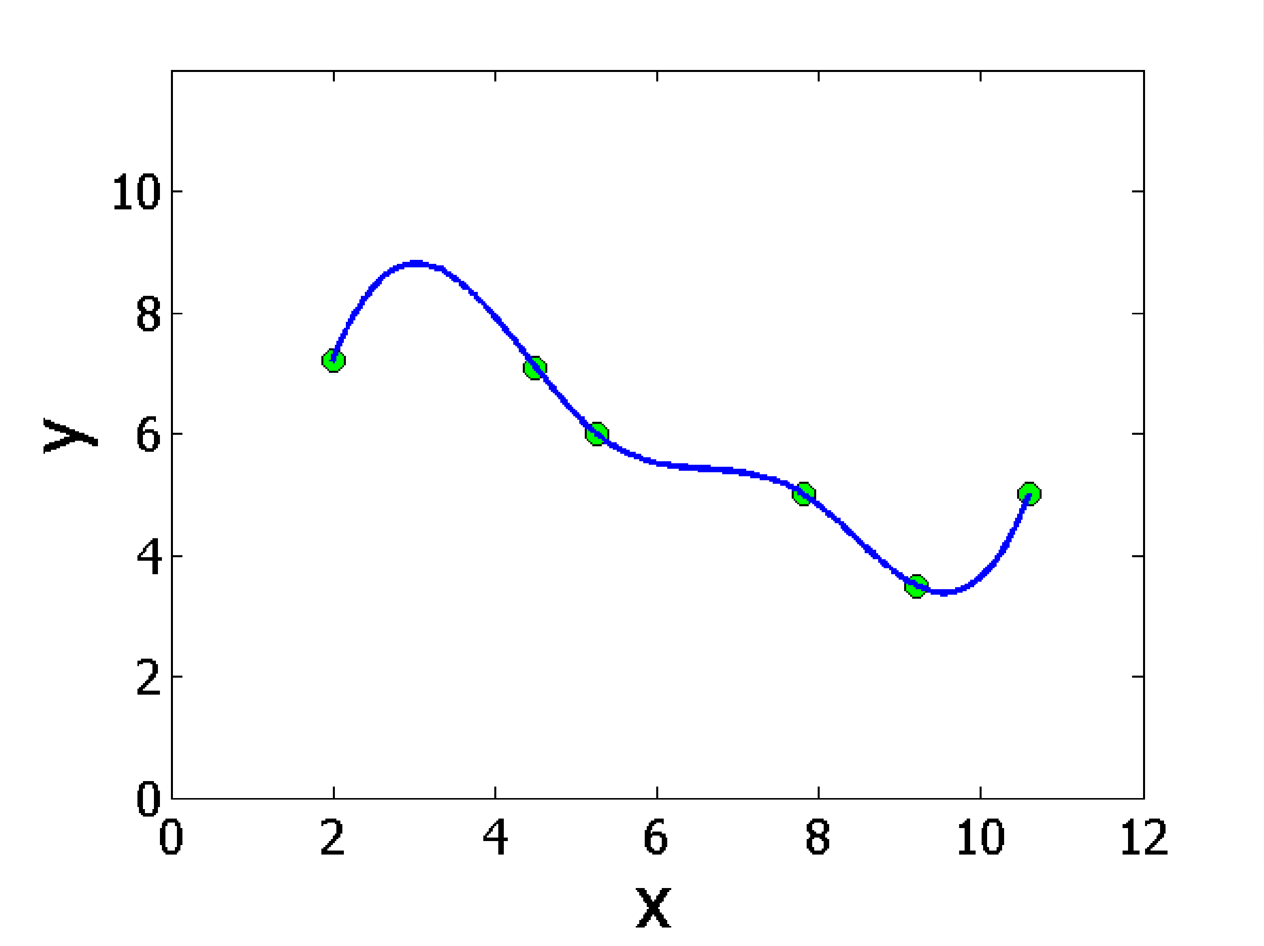


Find the shortest but smooth path through consecutive data points

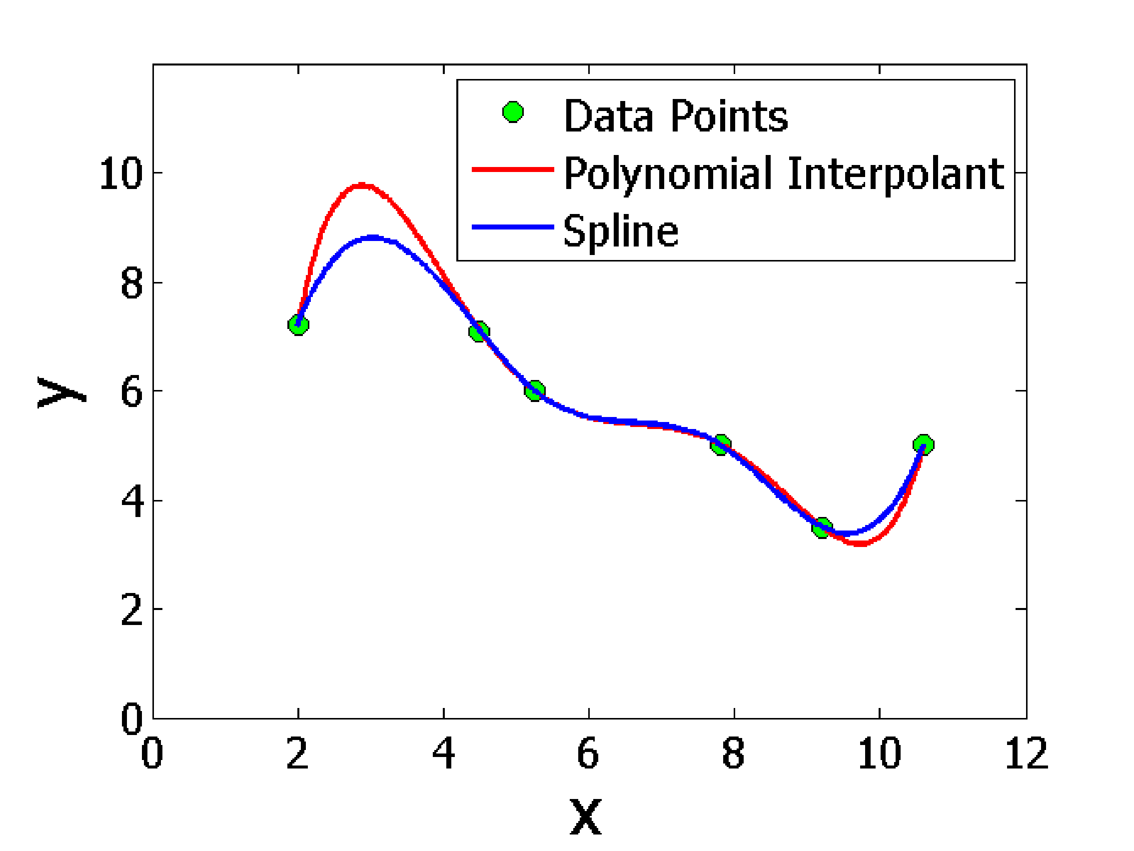
Polynomial Interpolant Path



Spline Interpolant Path



Compare Spline & Polynomial Interpolant Path



Length of path

Polynomial Interpolant=14.9

Spline Interpolant =12.9