

# IV

## Piecewise Cubic Interpolation; CUBSPL

Broken lines are neither very smooth nor very efficient approximators. Both for a smoother approximation and for a more efficient approximation, one has to go to piecewise polynomial approximation with higher order pieces. The most popular choice continues to be a cubic approximating function. In this chapter, we describe various schemes for piecewise cubic interpolation and give a program for cubic spline interpolation with various end conditions.

Given the data  $g(\tau_1), \dots, g(\tau_n)$  with  $a = \tau_1 < \dots < \tau_n = b$ , we construct a piecewise cubic interpolant  $f$  to  $g$  as follows. On each interval  $[\tau_i \dots \tau_{i+1}]$ , we have  $f$  agree with some polynomial  $P_i$  of order 4,

(1)

$$f(x) = P_i(x) \quad \text{for } \tau_i \leq x \leq \tau_{i+1} \text{ for some } P_i \in \Pi_{\leq 4}, \quad i = 1, \dots, n-1.$$

The  $i$ th polynomial piece  $P_i$  is made to satisfy the conditions

(2)

$$\begin{aligned} P_i(\tau_i) &= g(\tau_i), & P_i(\tau_{i+1}) &= g(\tau_{i+1}) \\ P'_i(\tau_i) &= s_i, & P'_i(\tau_{i+1}) &= s_{i+1} \end{aligned} \quad i = 1, \dots, n-1.$$

Here,  $s_1, \dots, s_n$  are free parameters. The resulting piecewise cubic function  $f$  agrees with  $g$  at  $\tau_1, \dots, \tau_n$  and is in  $C^{(1)}[a \dots b]$ , that is, is continuous and has a continuous first derivative on  $[a \dots b]$ , regardless of how we choose the free "slopes"  $(s_i)_1^n$ .

In order to compute the coefficients of the  $i$ th polynomial piece  $P_i$ , we use its Newton form

(3)

$$\begin{aligned} P_i(x) &= P_i(\tau_i) + (x - \tau_i)[\tau_i, \tau_i]P_i + (x - \tau_i)^2[\tau_i, \tau_i, \tau_{i+1}]P_i \\ &\quad + (x - \tau_i)^2(x - \tau_{i+1})[\tau_i, \tau_i, \tau_{i+1}, \tau_{i+1}]P_i. \end{aligned}$$

We determine its coefficients from a divided difference table for  $P_i$  based on the data (2) for  $P_i$ :

# A Practical Guide To Splines

**Trevor Bousfield**



## **A Practical Guide To Splines:**

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*Spline Functions* Larry L. Schumaker, 2015-01-01 This book describes in detail the key algorithms needed for computing with spline functions and

illustrates their use in solving several basic problems in numerical analysis including function approximation numerical quadrature data fitting and the numerical solution of PDE s The focus is on computational methods for bivariate splines on triangulations in the plane and on the sphere although both univariate and tensor product splines are also discussed The book contains numerous examples and figures to illustrate the methods and their performance All of the algorithms in the book have been coded in a separate MATLAB package available for license The package can be used to run all of the examples in the book and also provides readers with the essential tools needed to create software for their own applications In addition to the included bibliography a list of over 100 pages of additional references can be found on the book s website

*Knot Insertion and Deletion Algorithms for B-Spline Curves and Surfaces* Ronald N. Goldman, Tom Lyche, 1993-01-01 New approaches to knot insertion and deletion are presented in this unique detailed approach to understanding analyzing and rendering B spline curves and surfaces Computer scientists mechanical engineers and programmers and analysts involved in CAD and CAGD will find innovative practical applications using the blossoming approach to knot insertion factored knot insertion and knot deletion as well as comparisons of many knot insertion algorithms This book also serves as an excellent reference guide for graduate students involved in computer aided geometric design [Handbook of Computer Aided Geometric Design](#) G. Farin, J. Hoschek, M.-S. Kim, 2002-08-13 This book provides a comprehensive coverage of the fields Geometric Modeling Computer Aided Design and Scientific Visualization or Computer Aided Geometric Design Leading international experts have contributed thus creating a one of a kind collection of authoritative articles There are chapters outlining basic theory in tutorial style as well as application oriented articles Aspects which are covered include Historical outline Curve and surface methods Scientific Visualization Implicit methods Reverse engineering This book is meant to be a reference text for researchers in the field as well as an introduction to graduate students wishing to get some exposure to this subject **Geometric Modeling: Theory and Practice** Wolfgang Straßer, Reinhard Klein, Rene Rau, 2012-12-06 The Blaubeuren Conference Theory and Practice of Geometric Modeling has become a meeting place for leading experts from industrial and academic research institutions CAD system developers and experienced users to exchange new ideas and to discuss new concepts and future directions in geometric modeling The relaxed and calm atmosphere of the Heinrich Fabri Institute in Blaubeuren provides the appropriate environment for profound and engaged discussions that are not equally possible on other occasions Real problems from current industrial projects as well as theoretical issues are addressed on a high scientific level This book is the result of the lectures and discussions during the conference which took place from October 14th to 18th 1996 The contents is structured in 4 parts Mathematical Tools Representations Systems Automated Assembly The editors express their sincere appreciation to the contributing authors and to the members of the program committee for their cooperation the careful reviewing and their active participation that made the conference and this book a success **Modeling Time-Varying Unconditional Variance by Means of a Free-Knot Spline-GARCH Model** Oliver

Old,2022-07-27 The book addresses the problem of a time varying unconditional variance of return processes utilizing a spline function The knots of the spline functions are estimated as free parameters within a joined estimation process together with the parameters of the mean the conditional variance and the spline function With the help of this method the knots are placed in regions where the unconditional variance is not smooth The results are tested within an extensive simulation study and an empirical study employing the S P500 index

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## **Table of Contents A Practical Guide To Splines**

1. Understanding the eBook A Practical Guide To Splines
  - The Rise of Digital Reading A Practical Guide To Splines
  - Advantages of eBooks Over Traditional Books
2. Identifying A Practical Guide To Splines
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an A Practical Guide To Splines
  - User-Friendly Interface
4. Exploring eBook Recommendations from A Practical Guide To Splines
  - Personalized Recommendations
  - A Practical Guide To Splines User Reviews and Ratings
  - A Practical Guide To Splines and Bestseller Lists
5. Accessing A Practical Guide To Splines Free and Paid eBooks
  - A Practical Guide To Splines Public Domain eBooks
  - A Practical Guide To Splines eBook Subscription Services

- A Practical Guide To Splines Budget-Friendly Options
- 6. Navigating A Practical Guide To Splines eBook Formats
  - ePub, PDF, MOBI, and More
  - A Practical Guide To Splines Compatibility with Devices
  - A Practical Guide To Splines Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of A Practical Guide To Splines
  - Highlighting and Note-Taking A Practical Guide To Splines
  - Interactive Elements A Practical Guide To Splines
- 8. Staying Engaged with A Practical Guide To Splines
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers A Practical Guide To Splines
- 9. Balancing eBooks and Physical Books A Practical Guide To Splines
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection A Practical Guide To Splines
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine A Practical Guide To Splines
  - Setting Reading Goals A Practical Guide To Splines
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of A Practical Guide To Splines
  - Fact-Checking eBook Content of A Practical Guide To Splines
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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