

# Scientific Computing: Interpolation

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# Outline

- 1 Function spaces
- 2 Polynomial Interpolation in 1D
- 3 Piecewise Polynomial Interpolation
- 4 Higher Dimensions
- 5 Advanced: Orthogonal Polynomials

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# Function Spaces

- **Function spaces** are the equivalent of finite vector spaces for functions (space of polynomial functions  $\mathcal{P}$ , space of smoothly twice-differentiable functions  $\mathcal{C}^2$ , etc.).
- Consider a one-dimensional interval  $I = [a, b]$ . Standard norms for functions similar to the usual vector norms:
  - **Maximum norm:**  $\|f(x)\|_\infty = \max_{x \in I} |f(x)|$
  - **$L_1$  norm:**  $\|f(x)\|_1 = \int_a^b |f(x)| dx$
  - **Euclidian  $L_2$  norm:**  $\|f(x)\|_2 = \left[ \int_a^b |f(x)|^2 dx \right]^{1/2}$
  - **Weighted norm:**  $\|f(x)\|_w = \left[ \int_a^b |f(x)|^2 w(x) dx \right]^{1/2}$
- An  $L_2$  **inner or scalar product** (equivalent of dot product for vectors):

$$(f, g)_{L_2} = \int_a^b f(x)g^*(x)dx$$

# Finite-Dimensional Function Spaces

- Formally, function spaces are **infinite-dimensional linear spaces**. Numerically we always **truncate and use a finite basis**.
- Consider a set of  $m + 1$  **equispaced nodes**  $x_i = ih \in \mathcal{X} \subset I$ ,  $i = 0, \dots, m$ , and define:

$$\|f(x)\|_2^{\mathcal{X}} = \left[ h \sum_{i=0}^m |f(x_i)|^2 \right]^{1/2} = h^{1/2} \|\mathbf{f}_{\mathcal{X}}\|_2 \xrightarrow{h \rightarrow 0} \|f(x)\|_2,$$

which is equivalent to thinking of the function as being the vector  $\mathbf{f}_{\mathcal{X}} = \mathbf{y} = \{f(x_0), f(x_1), \dots, f(x_m)\}$ .

- Finite representations** lead to **semi-norms**, but this is not that important.
- A **discrete dot product** can be just the vector product:

$$(f, g)_{L_2}^{\mathcal{X}} = h(\mathbf{f}_{\mathcal{X}} \cdot \mathbf{g}_{\mathcal{X}}) = h \sum_{i=0}^m f(x_i)g^*(x_i) \xrightarrow{h \rightarrow 0} (f, g)_{L_2}$$

# Function Space Basis

- Think of a function as a vector of coefficients in terms of a set of  $n$  **basis functions**:

$$\{\phi_0(x), \phi_1(x), \dots, \phi_n(x)\},$$

for example, the monomial basis  $\phi_k(x) = x^k$  for polynomials.

- A finite-dimensional approximation to a given function  $f(x)$ :

$$\tilde{f}(x) = \sum_{i=1}^n c_i \phi_i(x)$$

- Least-squares approximation** for  $m > n$  (usually  $m \gg n$ ):

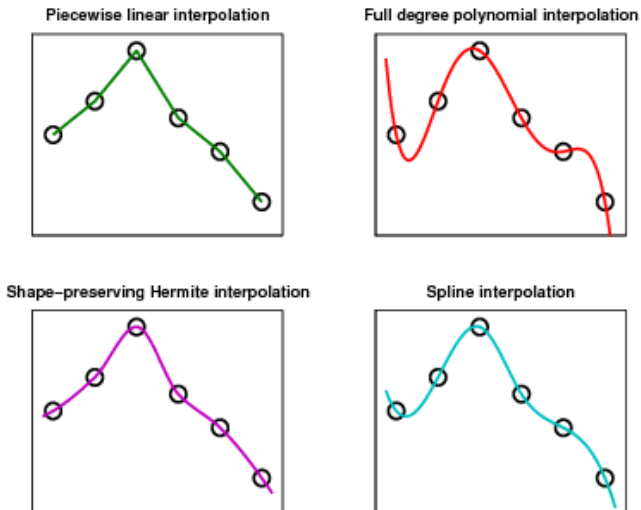
$$\mathbf{c}^* = \arg \min_{\mathbf{c}} \left\| f(x) - \tilde{f}(x) \right\|_2,$$

which gives the **orthogonal projection** of  $f(x)$  onto the finite-dimensional basis.

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## Interpolation in 1D (Cleve Moler)

Figure 3.8. *Four interpolants.*



# Interpolation

- The task of interpolation is to find an **interpolating function**  $\phi(\mathbf{x})$  which passes through  $m + 1$  **data points**  $(\mathbf{x}_i, y_i)$ :

$$\phi(\mathbf{x}_i) = y_i = f(\mathbf{x}_i) \text{ for } i = 0, 2, \dots, m,$$

where  $\mathbf{x}_i$  are given **nodes**.

- The type of interpolation is classified based on the form of  $\phi(\mathbf{x})$ :
  - Full-degree **polynomial** interpolation if  $\phi(\mathbf{x})$  is globally polynomial.
  - **Piecewise polynomial** if  $\phi(\mathbf{x})$  is a collection of local polynomials:
    - Piecewise linear or quadratic
    - **Hermite** interpolation
    - **Spline** interpolation
  - **Trigonometric** if  $\phi(\mathbf{x})$  is a trigonometric polynomial (polynomial of sines and cosines), leading to the Fast Fourier Transform.
- As for root finding, in dimensions higher than one things are more complicated!

# Polynomial interpolation in 1D

- The **interpolating polynomial** is degree at most  $m$

$$\phi(x) = \sum_{i=0}^m a_i x^i = \sum_{i=0}^m a_i p_i(x),$$

where the **monomials**  $p_i(x) = x^i$  form a basis for the **space of polynomial functions**.

- The coefficients  $\mathbf{a} = \{a_1, \dots, a_m\}$  are solutions to the square linear system:

$$\phi(x_i) = \sum_{j=0}^m a_j x_i^j = y_i \text{ for } i = 0, 2, \dots, m$$

- In matrix notation, if we start indexing at zero:

$$[\mathbf{V}(x_0, x_1, \dots, x_m)] \mathbf{a} = \mathbf{y}$$

where the **Vandermonde matrix**  $\mathbf{V} = \{v_{i,j}\}$  is given by

$$v_{i,j} = x_i^j.$$

# The Vandermonde approach

$$\mathbf{V}\mathbf{a} = \mathbf{x}$$

- One can prove by induction that

$$\det \mathbf{V} = \prod_{j < k} (x_k - x_j)$$

which means that the Vandermonde system is non-singular and thus:  
The interpolating polynomial is **unique if the nodes are distinct**.

- Polynomial interpolation is thus equivalent to solving a linear system.
- However, it is easily seen that the Vandermonde matrix can be very **ill-conditioned**.
- Solving a full linear system is also not very efficient because of the special form of the matrix.

# Choosing the right basis functions

- There are many mathematically equivalent ways to rewrite the unique interpolating polynomial:

$$x^2 - 2x + 4 = (x - 2)^2.$$

- One can think of this as choosing a different **polynomial basis**  $\{\phi_0(x), \phi_1(x), \dots, \phi_m(x)\}$  for the function space of polynomials of degree at most  $m$ :

$$\phi(x) = \sum_{i=0}^m a_i \phi_i(x)$$

- For a given basis, the coefficients  $\mathbf{a}$  can easily be found by solving the linear system

$$\phi(x_j) = \sum_{i=0}^m a_i \phi_i(x_j) = y_j \quad \Rightarrow \quad \Phi \mathbf{a} = \mathbf{y}$$

# Lagrange basis

- Instead of writing polynomials as sums of monomials, let's consider a more general **polynomial basis**  $\{\phi_0(x), \phi_1(x), \dots, \phi_m(x)\}$ :

$$\phi(x) = \sum_{i=0}^m a_i \phi_i(x),$$

as in  $x^2 - 2x + 4 = (x - 2)^2$ .

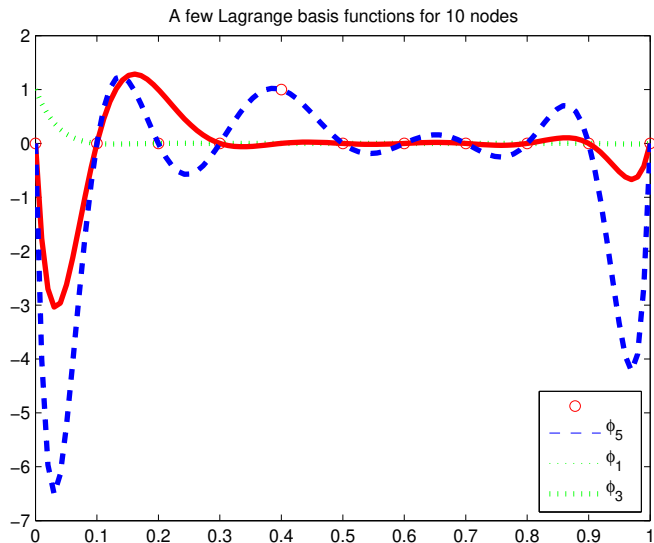
- In particular let's consider the **Lagrange basis** which consists of polynomials that vanish at all but exactly one of the nodes, where they are unity:

$$\phi_i(x_j) = \delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}.$$

- The following **characteristic polynomial** provides the desired basis:

$$\phi_i(x) = \frac{\prod_{j \neq i} (x - x_j)}{\prod_{j \neq i} (x_i - x_j)}$$

## Lagrange basis on 10 nodes



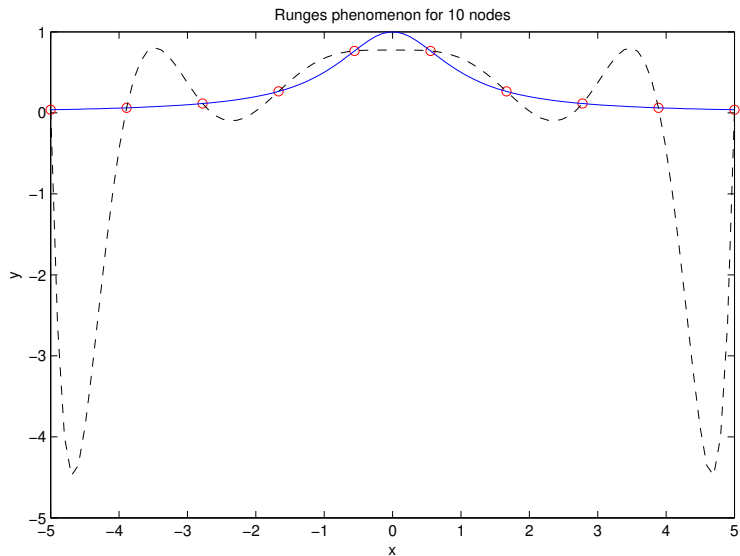
# Convergence, stability, etc.

- We have lost track of our goal: How good is polynomial interpolation?
- Assume we have a function  $f(x)$  that we are trying to **approximate** over an interval  $I = [x_0, x_m]$  using a polynomial interpolant.
- Using Taylor series type analysis it can be shown that for **equi-spaced nodes**,  $x_{i+1} = x_i + h$ , where  $h$  is a **grid spacing**,

$$\|E_m(x)\|_\infty = \max_{x \in I} |f(x) - \phi(x)| \leq \frac{h^{n+1}}{4(m+1)} \|f^{(m+1)}(x)\|_\infty.$$

Question: Does  $\|E_m(x)\|_\infty \rightarrow 0$  as  $m \rightarrow \infty$ ?

- In practice we may be dealing with **non-smooth functions**, e.g., discontinuous function or derivatives.  
Furthermore, higher-order derivatives of seemingly nice functions can be very large!

Runge's counter-example:  $f(x) = (1 + x^2)^{-1}$ 



# Uniformly-spaced nodes

- Not all functions can be approximated well by an interpolating polynomial with **equally-spaced nodes** over an interval.
- Interpolating polynomials of higher degree tend to be **very oscillatory** and **peaked**, especially near the endpoints of the interval.
- Even worse, the **interpolation is unstable**, under small perturbations of the points  $\tilde{\mathbf{y}} = \mathbf{y} + \delta\mathbf{y}$ ,

$$\|\delta\phi(x)\|_{\infty} \leq \frac{2^{m+1}}{m \log m} \|\delta\mathbf{y}\|_{\infty}$$

- It is possible to vastly improve the situation by using **specially-chosen non-equispaced nodes** (e.g., Chebyshev nodes), or by **interpolating derivatives** (Hermite interpolation).
- A true understanding would require developing **approximation theory** and looking into **orthogonal polynomials**, which we will not do here.

# Chebyshev Nodes

- A simple but good alternative to equally-spaced nodes are the **Chebyshev nodes**,

$$x_i = \cos\left(\frac{2i-1}{2k}\pi\right), \quad i = 1, \dots, k,$$

which have a simple geometric interpretation as the projection of uniformly spaced points on the unit circle.

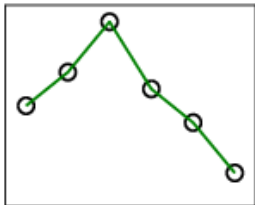
- Polynomial interpolation using the Chebyshev nodes **eliminates Runge's phenomenon**.
- Furthermore, such polynomial interpolation gives **spectral accuracy**, which approximately means that for **sufficiently smooth functions** the error decays **exponentially in the number of points**, faster than any power law (fixed order of accuracy).
- There are very fast and robust numerical methods to actually perform the interpolation (function approximation) on Chebyshev nodes, see for example the package **chebfun** from Nick Trefethen.

# Outline

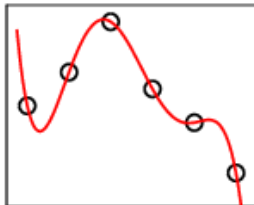
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# Interpolation in 1D (Cleve Moler)

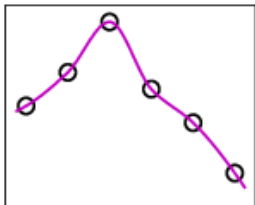
Piecewise linear interpolation



Full degree polynomial interpolation



Shape-preserving Hermite interpolation



Spline interpolation

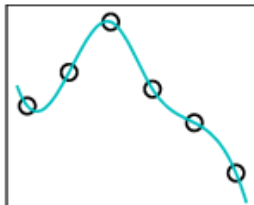


Figure 3.8. *Four interpolants.*

# Piecewise interpolants

- The idea is to use a **different low-degree polynomial** function  $\phi_i(x)$  in each interval  $I_i = [x_i, x_{i+1}]$ .

- **Piecewise-constant** interpolation:  $\phi_i^{(0)}(x) = y_i$ , which is **first-order accurate**:

$$\|f(x) - \phi^{(0)}(x)\|_{\infty} \leq h \|f^{(1)}(x)\|_{\infty}$$

- **Piecewise-linear** interpolation:

$$\phi_i^{(1)}(x) = y_i + \frac{y_{i+1} - y_i}{x_{i+1} - x_i}(x - x_i) \text{ for } x \in I_i$$

For node spacing  $h$  the error estimate is now bounded but only **second-order accurate**

$$\|f(x) - \phi^{(1)}(x)\|_{\infty} \leq \frac{h^2}{8} \|f^{(2)}(x)\|_{\infty}$$

# Cubic Splines

- One can think about **piecewise-quadratic** interpolants but even better are **piecewise-cubic** interpolants.
- Going after **twice continuously-differentiable** interpolant,  $\phi(x) \in C^2_I$ , leads us to **cubic spline interpolation**:
  - The function  $\phi_i(x)$  is **cubic** in each interval  $I_i = [x_i, x_{i+1}]$  (requires  $4m$  coefficients).
  - We **interpolate** the function at the nodes:  $\phi_i(x_i) = \phi_{i-1}(x_i) = y_i$ . This gives  $m + 1$  conditions plus  $m - 1$  conditions at **interior nodes**.
  - The **first and second derivatives are continuous** at the interior nodes:

$$\phi'_i(x_i) = \phi'_{i-1}(x_i) \text{ and } \phi''_i(x_i) = \phi''_{i-1}(x_i) \text{ for } i = 1, 2, \dots, m - 1,$$

which gives  $2(m - 1)$  equations.

- Now we have  $(m + 1) + (m - 1) + 2(m - 1) = 4m - 2$  conditions for  $4m$  unknowns.

# Types of Splines

- We need to specify two more conditions arbitrarily (for splines of order  $k \geq 3$ , there are  $k - 1$  arbitrary conditions).
- The most appropriate choice depends on the problem, e.g.:
  - **Periodic** splines, we think of node 0 and node  $m$  as one interior node and add the two conditions:

$$\phi'_0(x_0) = \phi'_m(x_m) \text{ and } \phi''_0(x_0) = \phi''_m(x_m).$$

- **Natural** spline: Two conditions  $\phi''(x_0) = \phi''(x_m) = 0$ .
- Once the type of spline is chosen, finding the coefficients of the cubic polynomials requires solving a **sparse tridiagonal linear system**, which can be done very fast ( $O(m)$ ).

# Nice properties of splines

- The spline approximation converges for zeroth, first and second derivatives and even third derivatives (for equi-spaced nodes):

$$\|f(x) - \phi(x)\|_{\infty} \leq \frac{5}{384} \cdot h^4 \cdot \|f^{(4)}(x)\|_{\infty}$$

$$\|f'(x) - \phi'(x)\|_{\infty} \leq \frac{1}{24} \cdot h^3 \cdot \|f^{(4)}(x)\|_{\infty}$$

$$\|f''(x) - \phi''(x)\|_{\infty} \leq \frac{3}{8} \cdot h^2 \cdot \|f^{(4)}(x)\|_{\infty}$$

- We see that cubic spline interpolants are **fourth-order accurate** for functions. For **each derivative** we **lose one order of accuracy** (this is typical of all interpolants).



## In MATLAB

- $c = \text{polyfit}(x, y, n)$  does least-squares polynomial of degree  $n$  which is interpolating if  $n = \text{length}(x)$ .
- Note that MATLAB stores the coefficients in reverse order, i.e.,  $c(1)$  is the coefficient of  $x^n$ .
- $y = \text{polyval}(c, x)$  evaluates the interpolant at new points.
- $y1 = \text{interp1}(x, y, x_{\text{new}}, 'method')$  or if  $x$  is ordered use  $\text{interp1}q$ . Method is one of 'linear', 'spline', 'cubic'.
- The actual piecewise polynomial can be obtained and evaluated using  $\text{ppval}$ .

Interpolating  $(1 + x^2)^{-1}$  in MATLAB

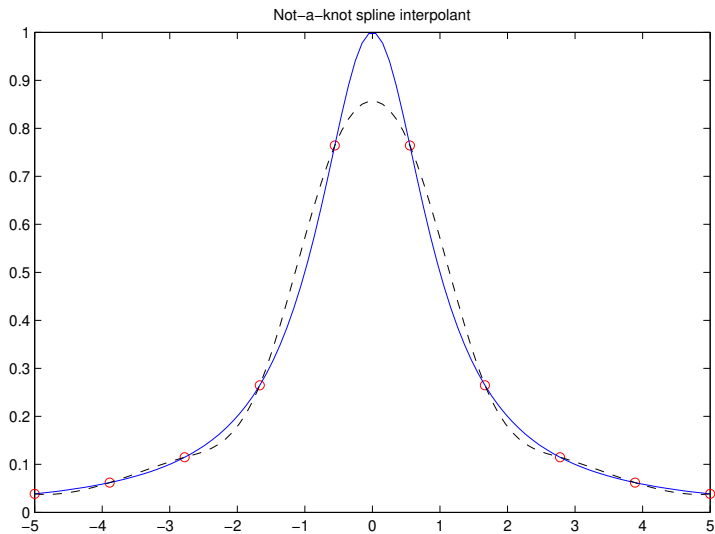
```
n=10;
x=linspace(-5,5,n);
y=(1+x.^2).^(-1);
plot(x,y,'ro'); hold on;

x_fine=linspace(-5,5,100);
y_fine=(1+x_fine.^2).^(-1);
plot(x_fine,y_fine,'b-');

c=polyfit(x,y,n);
y_interp=polyval(c,x_fine);
plot(x_fine,y_interp,'k--');

y_interp=interp1(x,y,x_fine,'spline');
% Or: pp=spline(x,y); y_interp=ppval(pp,x_fine)
plot(x_fine,y_interp,'k--');
```

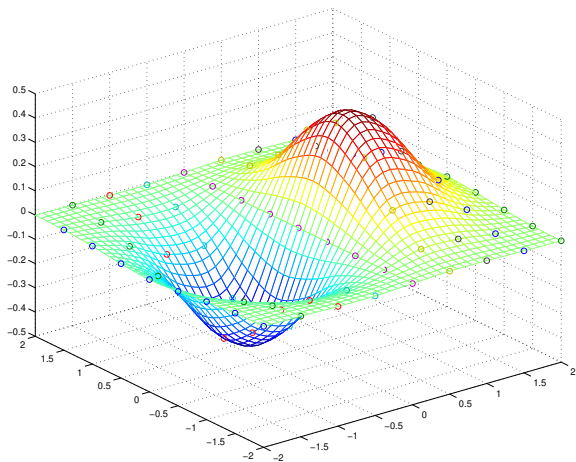
## Runge's function with spline



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# Two Dimensions



# Regular grids

- Now  $\mathbf{x} = \{x_1, \dots, x_n\} \in \mathbf{R}^n$  is a multidimensional data point. Focus on **two-dimensions** (2D) since **three-dimensions** (3D) is similar.
- The easiest case is when the data points are all inside a **rectangle**

$$\Omega = [x_0, x_{m_x}] \times [y_0, y_{m_y}]$$

where the  $m = (m_x + 1)(m_y + 1)$  nodes lie on a **regular grid**

$$\mathbf{x}_{i,j} = \{x_i, y_j\}, \quad f_{i,j} = f(\mathbf{x}_{i,j}).$$

- Just as in 1D, one can use a different interpolation function  $\phi_{i,j} : \Omega_{i,j} \rightarrow \mathbb{R}$  in each rectangle of the grid (pixel)

$$\Omega_{i,j} = [x_i, x_{i+1}] \times [y_j, y_{j+1}].$$

# Bilinear Interpolation

- The equivalent of piecewise linear interpolation for 1D in 2D is the **piecewise bilinear interpolation**

$$\phi_{i,j}(x, y) = (\alpha x + \beta)(\gamma y + \delta) = a_{i,j}xy + b_{i,j}x + c_{i,j}y + d_{i,j}.$$

- There are 4 unknown coefficients in  $\phi_{i,j}$  that can be found from the 4 data (function) values at the corners of rectangle  $\Omega_{i,j}$ . This requires solving a small  $4 \times 4$  linear system inside each pixel independently.
- Note that the pieces of the interpolating function  $\phi_{i,j}(x, y)$  are **not linear** (but also **not quadratic** since no  $x^2$  or  $y^2$ ) since they contain quadratic product terms  $xy$ : **bilinear functions**.  
This is because there is not a plane that passes through 4 generic points in 3D.

# Piecewise-Polynomial Interpolation

- The key distinction about **regular grids** is that we can use **separable basis** functions:

$$\phi_{i,j}(\mathbf{x}) = \phi_i(x)\phi_j(y).$$

- Furthermore, it is sufficient to look at a **unit reference rectangle**  $\hat{\Omega} = [0, 1] \times [0, 1]$  since any other rectangle or even **parallelogram** can be obtained from the reference one via a linear transformation.
- Consider one of the corners  $(0, 0)$  of the reference rectangle and the corresponding basis  $\hat{\phi}_{0,0}$  restricted to  $\hat{\Omega}$ :

$$\hat{\phi}_{0,0}(\hat{x}, \hat{y}) = (1 - \hat{x})(1 - \hat{y})$$

- Generalization of bilinear to 3D is **trilinear interpolation**

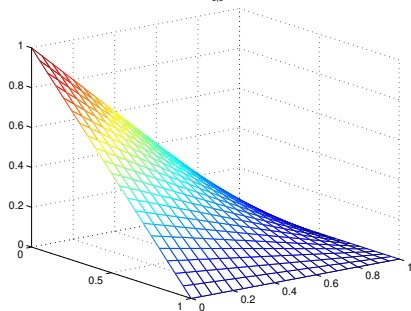
$$\phi_{i,j,k} = a_{i,j,k}xyz + b_{i,j,k}xy + c_{i,j,k}xz + d_{i,j,k}yz + e_{i,j,k}x + f_{i,j,k}y + g_{i,j,k}z + h_{i,j,k}$$

which has 8 coefficients which can be solved for given the 8 values at the vertices of the cube.

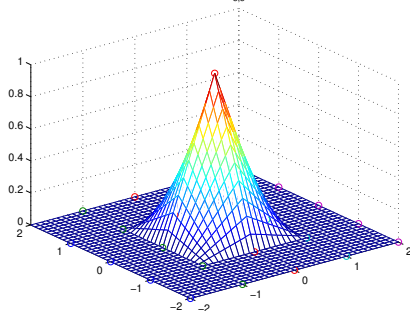


# Bilinear basis functions

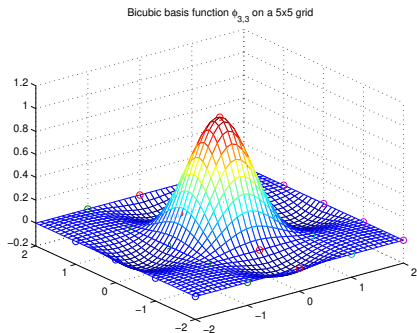
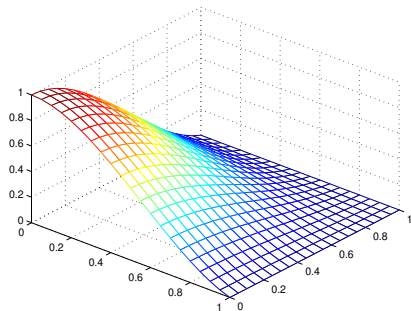
Bilinear basis function  $\phi_{0,0}$  on reference rectangle



Bilinear basis function  $\phi_{3,3}$  on a 5x5 grid

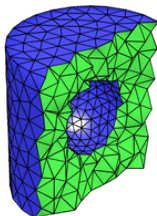
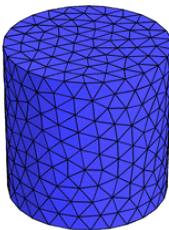
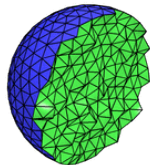
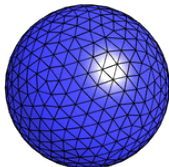
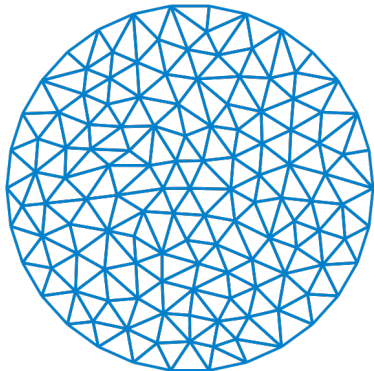


# Bicubic basis functions



# Irregular (Simplicial) Meshes

Any polygon can be triangulated into arbitrarily many **disjoint triangles**.  
Similarly **tetrahedral meshes** in 3D.



# Basis functions on triangles

- For irregular grids the  $x$  and  $y$  directions are no longer separable.
- But the idea of using basis functions  $\phi_{i,j}$ , a **reference triangle**, and **piecewise polynomial interpolants** still applies.
- For a piecewise constant function we need one coefficient per triangle, for a linear function we need 3 coefficients ( $x, y, \text{const}$ ), for quadratic 6 ( $x, y, x^2, y^2, xy, \text{const}$ ), so we choose the **reference nodes**:

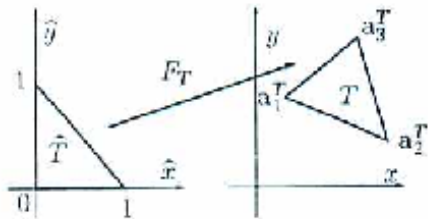


Fig. 8.8. Local interpolation nodes on  $\hat{T}$  for  $k=0$  (left),  $k=1$  (center),  $k=2$  (right)

## In MATLAB

- For regular grids the function

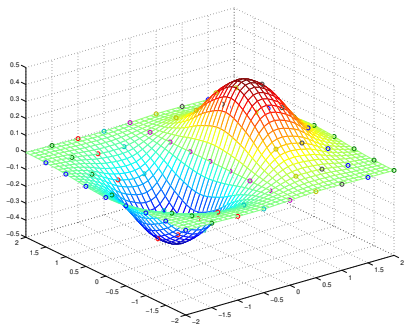
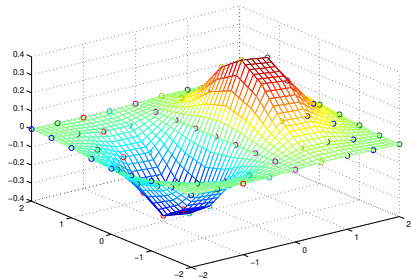
$$qz = \text{interp2}(x, y, z, qx, qy, 'linear')$$

will evaluate the piecewise bilinear interpolant of the data  $x, y, z = f(x, y)$  at the points  $(qx, qy)$ .

- Other methods are 'spline' and 'cubic', and there is also *interp3* for 3D.
- For irregular grids one can use the old function *griddata* which will generate its own triangulation or there are more sophisticated routines to manipulate triangulations also.

# Regular grids

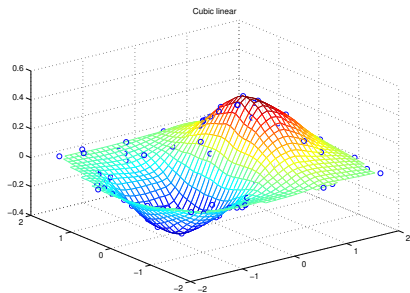
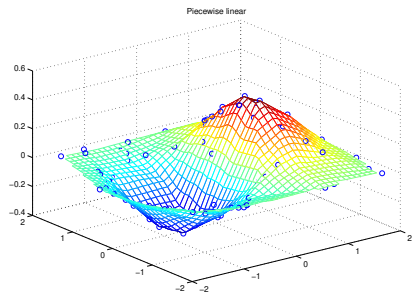
```
[x,y] = meshgrid(-2:.5:2, -2:.5:2);  
z = x.*exp(-x.^2-y.^2);  
  
ti = -2:.1:2;  
[qx,qy] = meshgrid(ti, ti);  
  
qz= interp2(x,y,z,qx,qy,'cubic');  
  
mesh(qx,qy,qz); hold on;  
plot3(x,y,z,'o'); hold off;
```

MATLAB's *interp2*

# Irregular grids

```
x = rand(100,1)*4-2; y = rand(100,1)*4-2;  
z = x.*exp(-x.^2-y.^2);  
  
ti = -2:.1:2;  
[qx, qy] = meshgrid(ti, ti);  
  
qz = griddata(x, y, z, qx, qy, 'cubic');  
  
mesh(qx, qy, qz); hold on;  
plot3(x, y, z, 'o'); hold off;
```



MATLAB's *griddata*

# Outline

- 1 Function spaces
- 2 Polynomial Interpolation in 1D
- 3 Piecewise Polynomial Interpolation
- 4 Higher Dimensions
- 5 **Advanced: Orthogonal Polynomials**

# Advanced optional material: Orthogonal Polynomials

- Any finite interval  $[a, b]$  can be transformed to  $I = [-1, 1]$  by a simple transformation.
- Using a **weight function**  $w(x)$ , define a **function dot product** as:

$$(f, g) = \int_a^b w(x) [f(x)g(x)] dx$$

- For different choices of the weight  $w(x)$ , one can explicitly construct **basis of orthogonal polynomials** where  $\phi_k(x)$  is a polynomial of degree  $k$  (**triangular basis**):

$$(\phi_i, \phi_j) = \int_a^b w(x) [\phi_i(x)\phi_j(x)] dx = \delta_{ij} \|\phi_i\|^2.$$

- For **Chebyshev polynomials** we set  $w = (1 - x^2)^{-1/2}$  and this gives

$$\phi_k(x) = \cos(k \arccos x).$$

# Legendre Polynomials

- For equal weighting  $w(x) = 1$ , the resulting triangular family of polynomials are called **Legendre polynomials**:

$$\phi_0(x) = 1$$

$$\phi_1(x) = x$$

$$\phi_2(x) = \frac{1}{2}(3x^2 - 1)$$

$$\phi_3(x) = \frac{1}{2}(5x^3 - 3x)$$

$$\phi_{k+1}(x) = \frac{2k+1}{k+1}x\phi_k(x) - \frac{k}{k+1}\phi_{k-1}(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} \left[ (x^2 - 1)^n \right]$$

- These are orthogonal on  $I = [-1, 1]$ :

$$\int_{-1}^{-1} \phi_i(x)\phi_j(x)dx = \delta_{ij} \cdot \frac{2}{2i+1}.$$

# Interpolation using Orthogonal Polynomials

- Let's look at the **interpolating polynomial**  $\phi(x)$  of a function  $f(x)$  on a set of  $m + 1$  **nodes**  $\{x_0, \dots, x_m\} \in I$ , expressed in an orthogonal basis:

$$\phi(x) = \sum_{i=0}^m a_i \phi_i(x)$$

- Due to orthogonality, taking a dot product with  $\phi_j$  (**weak formulation**):

$$(\phi, \phi_j) = \sum_{i=0}^m a_i (\phi_i, \phi_j) = \sum_{i=0}^m a_i \delta_{ij} \|\phi_i\|^2 = a_j \|\phi_j\|^2$$

- This is **equivalent to normal equations** if we use the right dot product:

$$(\Phi^* \Phi)_{ij} = (\phi_i, \phi_j) = \delta_{ij} \|\phi_i\|^2 \quad \text{and} \quad \Phi^* \mathbf{y} = (\phi, \phi_j)$$

# Gauss Integration

$$a_j \|\phi_j\|^2 = (\phi, \phi_j) \quad \Rightarrow \quad a_j = \left( \|\phi_j\|^2 \right)^{-1} (\phi, \phi_j)$$

- Question: Can we easily compute

$$(\phi, \phi_j) = \int_a^b w(x) [\phi(x)\phi_j(x)] dx = \int_a^b w(x)p_{2m}(x) dx$$

for a polynomial  $p_{2m}(x) = \phi(x)\phi_j(x)$  of degree at most  $2m$ ?

# Gauss nodes

- If we choose the **nodes to be zeros of**  $\phi_{m+1}(x)$ , then we can **quickly project any polynomial** onto the basis of orthogonal polynomials:

$$(\phi, \phi_j) = \sum_{i=0}^m w_i \phi(x_i) \phi_j(x_i) = \sum_{i=0}^m w_i f(x_i) \phi_j(x_i)$$

where the **Gauss weights**  $\mathbf{w}$  are given by

$$w_i = \int_a^b w(x) \phi_i(x) dx.$$

- The orthogonality relation can be expressed as a **sum instead of integral**:

$$(\phi_i, \phi_j) = \sum_{i=0}^m w_i \phi_i(x_i) \phi_j(x_i) = \delta_{ij} \|\phi_i\|^2$$

# Gauss-Legendre polynomials

- For any weighting function the polynomial  $\phi_k(x)$  has  $k$  simple zeros all of which are in  $(-1, 1)$ , called the (order  $k$ ) **Gauss nodes**,  $\phi_{m+1}(x_i) = 0$ .
- The interpolating polynomial  $\phi(x_i) = f(x_i)$  on the Gauss nodes is the **Gauss-Legendre interpolant**  $\phi_{GL}(x)$ .
- We can thus define a new weighted **discrete dot product**

$$\mathbf{f} \cdot \mathbf{g} = \sum_{i=0}^m w_i f_i g_i$$

The Gauss-Legendre interpolant is thus easy to compute:

$$\phi_{GL}(x) = \sum_{i=0}^m \frac{\mathbf{f} \cdot \phi_i}{\phi_i \cdot \phi_i} \phi_i(x).$$



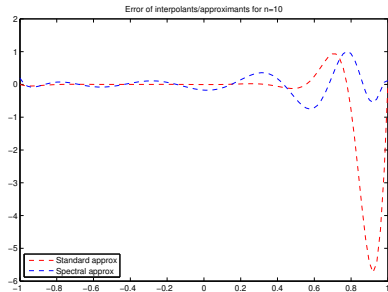
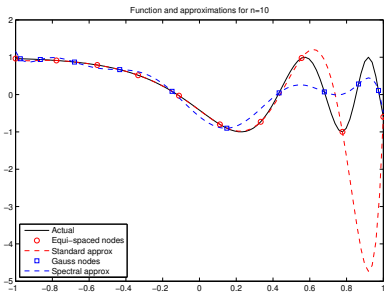
# Discrete spectral approximation

- Using orthogonal polynomials has many advantages for function approximation: **stability**, **rapid convergence**, and **computational efficiency**.
- The convergence, for sufficiently smooth (nice) functions (analytic in the neighborhood of  $[-1, 1]$  in the complex plane), is **more rapid than any power law**

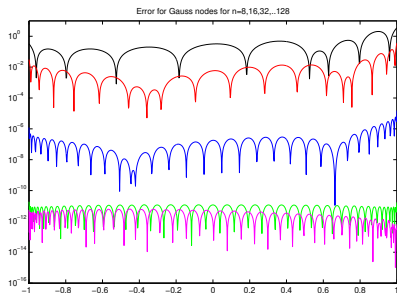
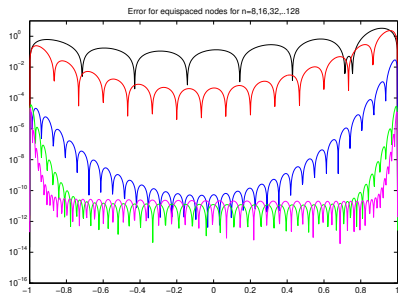
$$\|f(x) - \phi_{GL}(x)\| \sim C^{-m},$$

- This so-called **spectral accuracy** (limited by smoothness only) cannot be achieved by piecewise, i.e., local, approximations (limited by order of local approximation).

## Gauss-Legendre Interpolation



## Global polynomial interpolation error



# Conclusions/Summary

- Interpolation means approximating function values in the interior of a domain when there are **known samples** of the function at a set of **interior and boundary nodes**.
- Given a **basis set** for the **interpolating functions**, interpolation amounts to solving a linear system for the coefficients of the basis functions.
- Polynomial interpolants in 1D can be constructed using several basis.
- Using polynomial interpolants of **high order is a bad idea**: Not accurate and not stable!
- Instead, it is better to use **piecewise polynomial** interpolation: constant, linear, Hermite cubic, cubic spline interpolant on each **interval**.
- In higher dimensions one must be more careful about how the domain is split into disjoint **elements** (analogues of intervals in 1D): **regular grids** (separable basis such as bilinear), or **simplicial meshes** (triangular or tetrahedral).