

Topic : Spline Interpolation

Simulation : Graphical Simulation of the Method

Language : Mathematica 4.1

Authors : Nathan Collier, Autar Kaw

Date : 18 July 2002

Abstract : This simulation illustrates the spline interpolation method. Given 'n' data points of y versus x, and then required to find the value of 'y' at a particular 'x', you are asked to use quadrature spline interpolation using *Mathematica's* internal function are also given.

```
In[1]:= ClearAll;
```

■ INPUTS: Enter the Following

Array of x data

```
In[2]:= x = {10, 0.000001, 20, 15, 30, 22.5};
```

Note: If you have a zero in the x matrix, the simulation will not work. Try making the zero a near zero.

Array of y data

```
In[3]:= y = {227.04, 0, 517.35, 362.78, 901.67, 602.97};
```

Value of x at which y is desired

```
In[4]:= xdesired := 16
```

■ SOLUTION

The following sorts the x and y arrays in ascending order.

```
In[5]:= nn := Abs[Dimensions[x]]
```

```
In[6]:= n := nn[[1]]
```

```
In[7]:= xy = Table[0, {i, n}, {j, 2}];
```

```
In[8]:= Do[xy[[i, 1]] = x[[i]]; xy[[i, 2]] = y[[i]], {i, 1, n}]
```

```
In[9]:= xy = Sort[xy];
```

```
In[10]:= x = xy[[All, 1]];  
y = xy[[All, 2]];
```

The sorted x and y values

```
In[12]:= x // MatrixForm
```

```
Out[12]//MatrixForm=  

$$\begin{pmatrix} 1. \times 10^{-6} \\ 10 \\ 15 \\ 20 \\ 22.5 \\ 30 \end{pmatrix}$$

```

```
In[13]:= y // MatrixForm
```

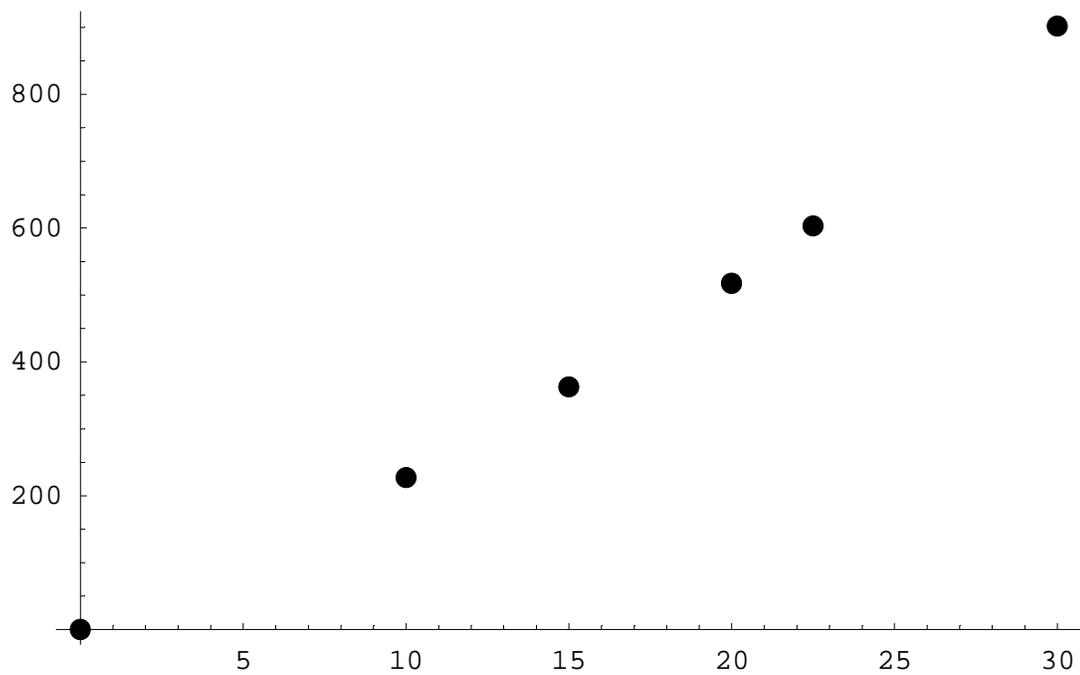
```
Out[13]//MatrixForm=  

$$\begin{pmatrix} 0 \\ 227.04 \\ 362.78 \\ 517.35 \\ 602.97 \\ 901.67 \end{pmatrix}$$

```

```
In[14]:= data = ListPlot[xy, PlotStyle -> PointSize[0.02], PlotLabel ->  
"Given y vs x data points", TextStyle -> {FontSize -> 11}, PlotRange -> All];
```

Given y vs x data points



Linear spline interpolation

```
In[15]:= m[i_, z_] := y[[i + 1]] + (y[[i + 1]] - y[[i]]) / (x[[i + 1]] - x[[i]]) * (z - x[[i + 1]])
```

```
In[16]:= flinear[z_] := If[z < x[[2]], i = 1; m[i, z],
  Do[If[z ≤ x[[j + 1]] && z > x[[j]], i = j], {j, 1, n - 1}]; m[i, z]]
```

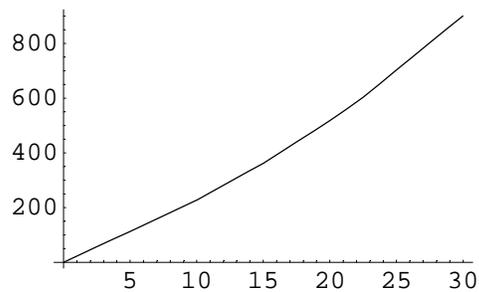
Value of function at desired value

```
In[17]:= flinear[xdesired]
```

```
Out[17]= 393.694
```

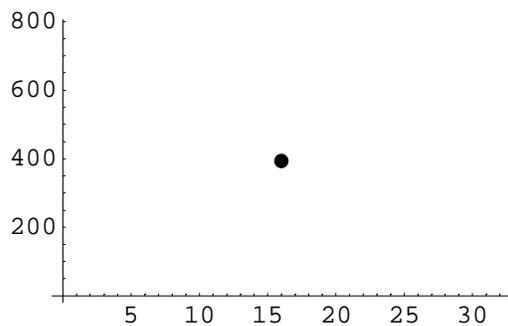
```
In[18]:= fprev = %;
```

```
In[19]:= fline = Plot[flinear[z], {z, Min[x], Max[x]}];
```

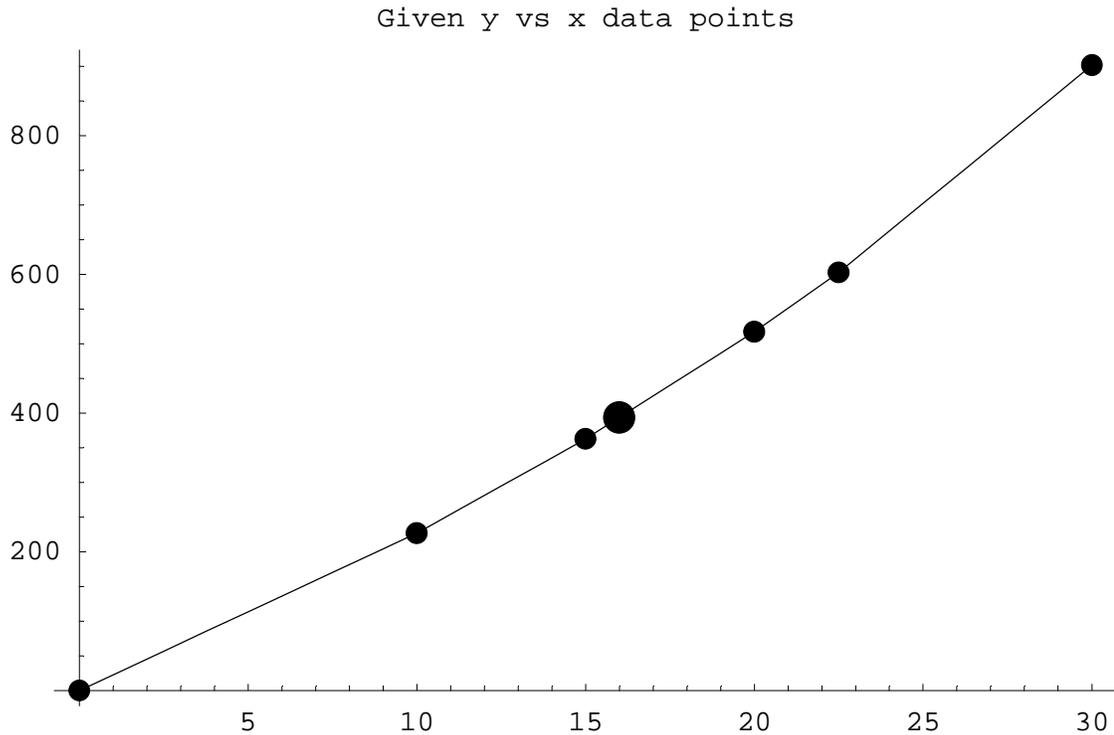


```
In[20]:= desire =
```

```
ListPlot[{{xdesired, flinear[xdesired]}}, PlotStyle → PointSize[0.03]];
```



```
In[21]:= Show[data, fline, desire];
```



Quadratic spline interpolation

The following assembles the matrix whose inverse is needed to solve for the coefficients of the polynomial splines that fit the data.

```
In[22]:= A = Table[0, {i, 3 * n - 3}, {j, 3 * n - 3}];
```

```
In[23]:= Do[Do[Do[A[[2 * i - 1 + j + 1, 3 * i - 3 + 1 + k]] = (x[[i - 1 + j + 1]]) ^ (k), {k, 0, 2}], {j, 0, 1}], {i, 1, n - 1}]
```

```
In[24]:= Do[Do[Do[A[[2 * (n - 1) + i + 1, 3 * i - 2 + k + j * 3 + 1]] = (-1) ^ j * (2 * x[[i + 1]]) ^ k, {k, 0, 1}], {j, 0, 1}], {i, 1, n - 2}]
```

```
In[25]:= << LinearAlgebra`MatrixManipulation`
```

```
In[26]:= A[[1, 3]] = 1;
```

```
In[27]:= A // MatrixForm
```

```
Out[27]//MatrixForm=
```

$$\begin{pmatrix} 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1. \times 10^{-6} & 1. \times 10^{-12} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 10 & 100 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 10 & 100 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 15 & 225 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 15 & 225 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 20 & 400 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 20 & 400 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 22.5 & 506.25 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 22.5 & 506.25 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 30 & 900 \\ 0 & 1 & 20 & 0 & -1 & -20 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 30 & 0 & -1 & -30 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 40 & 0 & -1 & -40 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 45. & 0 & -1 & -45. \end{pmatrix}$$

This assembles the Y matrix also needed to determine the coefficients of the polynomial splines.

```
In[28]:= Y = Table[0, {i, 3 * n - 3}];
```

```
In[29]:= Do[Do[Y[[2 * (i + 1) + j]] = y[[i + j + 1]], {j, 0, 1}], {i, 0, n - 2}]
```

```
In[30]:= Y // MatrixForm
```

```
Out[30]//MatrixForm=
```

$$\begin{pmatrix} 0 \\ 0 \\ 227.04 \\ 227.04 \\ 362.78 \\ 362.78 \\ 517.35 \\ 517.35 \\ 602.97 \\ 602.97 \\ 901.67 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

```
In[31]:= Co = LinearSolve[A, Y];
```

```
In[32]:= Co // MatrixForm
```

```
Out[32]//MatrixForm=
```

```
( -0.000022704
  22.704
  2.66454 × 10-16
  88.8799
  4.92801
  0.8888
  -141.61
  35.66
  -0.1356
  554.55
  -33.956
  1.6048
  -152.13
  28.86
  0.208889 )
```

```
In[33]:= fquadratic[z_] := If[z ≤ x[[2]],
  Co[[1]] + Co[[2]] * z + Co[[3]] * z^2, Do[If[z ≤ x[[i + 2]] && z > x[[i + 1]],
  d = 0; Do[d = d + Co[[3 * i + j + 1]] * z^j, {j, 0, 2}]], {i, 1, n - 2}]; d]
```

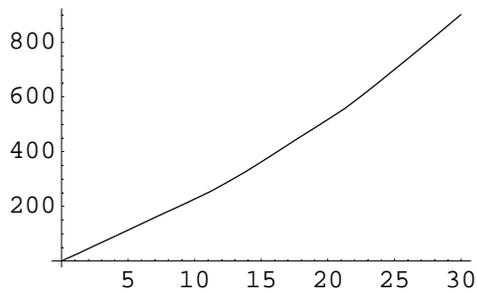
Value of function at desired value

```
In[34]:= fquadratic[xdesired]
```

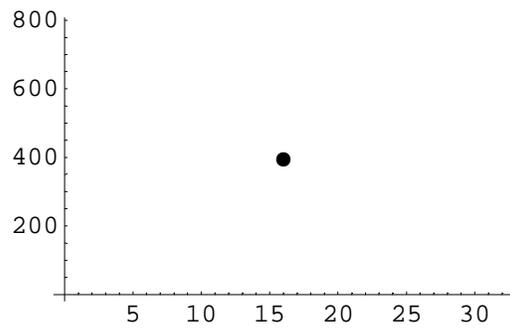
```
Out[34]= 394.236
```

```
In[35]:= fprev = %;
```

```
In[36]:= fline = Plot[fquadratic[z], {z, Min[x], Max[x]}];
```



```
In[37]:= desire =  
ListPlot[{{xdesired, fquadratic[xdesired]}}, PlotStyle -> PointSize[0.03]];
```



```
In[38]:= Show[data, fline, desire];
```

Given y vs x data points

