



Outline

- Interpolation and polynomial approximation
- Interpolation
 - Lagrange
 - Cubic Splines
- Approximation
 - Bézier curves
 - B-Splines





- Some vocabulary (again ;)
 - Control point : Geometric point that serves as support to the curve
 - Knot : a specific value of the parameter u corresponding to a joint between pieces of a curve
 - Knot sequence : the set of knots values (in an increasing order).







- The curve passes through the control points
- Approximation
 - The curve doesn't necessary passes through the control points
 - But these have an influence ...
 - Statistic approaches ?
 - Least squares
 - « Kriging »
 - Not very adapted to geometric modelling









- We want draw a regular and smooth parametric curve through a certain number n of points P_i
 - Several families of base functions are available
 - Most obvious are polynomials
 - There are others -
 - Trigonometric functions (by mean of a Fourier decomposition for instance)
 - Power functions
 - etc...





 We must choose the parametrization (nodal sequence)













Can we choose u as a curvilinear abscissa ?

- In principle no since we don't know the final shape of the curve beforehand (with the exception of interpolation points)
- We will see later that it is often impossible that u corresponds with s exactly along the whole curve using analytical functions.
- But nothing forbids to get close to that numerically...





Parametrization as an approximate arc length







In all cases, we want to have :

$$P(u_i) = P_i \equiv \begin{cases} x(u_i) = x_i \\ y(u_i) = y_i \end{cases}$$

- We are going to interpolate the functions x(u) and y(u) with ONE polynomial with n parameters
 - This one must be of order p=n-1:

$$x(u) = a_0 + a_1 u + a_2 u^2 + \dots + a_{n-1} u^{n-1} = \sum_{j=0}^{n-1} a_j u^j$$

• We set the linear system and solve... $\begin{cases} x(u_1) = x_1 \\ \vdots \\ x(u_{n-1}) = x_{n-1} \end{cases}$





Vandermonde matrix

 $\begin{cases} x(u_{1}) = x_{1} \\ \vdots \\ x(u_{n-1}) = x_{n-1} \end{cases} \begin{pmatrix} 1 & u_{0} & u_{0}^{2} & \cdots & u_{0}^{n-1} \\ 1 & u_{1} & u_{1}^{2} & \cdots & u_{1}^{n-1} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & u_{n-1} & u_{n-1}^{2} & \cdots & u_{n-1}^{n-1} \end{pmatrix} \begin{pmatrix} a_{0} \\ a_{1} \\ \vdots \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} x_{0} \\ x_{1} \\ \vdots \\ x_{n-1} \end{pmatrix}$

Can be solved by classical numerical methods, but ...

- The condition number of this matrix is VERY bad
- It must be solved for each RHS member ((x_i) or (y_i))
 , or have to take the inverse of this matrix, or perform an LU decomposition.





• Instead of setting the polynomial in x and in y and solving, we can put it under the following form : $\begin{cases} x(u) = \sum_{0}^{n-1} x_i l_i^p(u) \\ y(u) = \sum_{0}^{n-1} y_i l_i^p(u) \end{cases} \Leftrightarrow P(u) = \sum_{0}^{n-1} P_i l_i^p(u)$

, where the $l_i^p(u)$ are a polynomial basis of order p=n-1.

- These polynomials verify, for an interpolation : $l_i^p(u_j) = \delta_{ij}$
- We have only one computation to do for any position of the interpolation points, knowing the u_i (the parametrization)



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Lagrange polynomials

- Order 4
- The *u_i* are evenly distributed between u=0 and u=1
- The sum is equal to 1 (partition of unity)
- Presence of negative values





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Lagrange polynomials

- Order 10
- Presence of huge overshoots near the boundaries







The interpolation is represented by the following form :

$$P(u) = \sum_{i=0}^{n-1} P_i l_i^p(u) \text{ with } l_i^p(u) = \prod_{j=0, i \neq j}^{n-1} \frac{(u-u_i)}{(u_j-u_i)}$$

- Two things worth noting:
 - The curve depends linearly on the position of the points
 - It is formed by a weighted sum of basis functions that express the influence of each point on the curve





- An experiment
 - We approximate a circle by an increasing number of points
 - Simultaneously, approximation order increases
 - In every case, the curve is C_{∞}









3 points, order 2 (a parabola !)







5 points, order 4



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Lagrange polynomials



11 points, order 10



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Lagrange polynomials



21 points, order 20





- Does it work ?
- The points were set exactly on the circle
 - What occurs if their position is inaccurate ?
 - Or if the approximated shape is not so simple ?
 - We are going to see two cases
 - The coordinates of the points are perturbed randomly
 - A deterministic increase and decrease of the radius





Lagrange perturbation

- Random perturbation
 - Each point is moved radially by a value between -0.5 and +0.5 % of the circle's radius









3 points, random perturbation 1%







5 points, random perturbation 1%



11 points, random perturbation 1%







- Runge phenomenon
 - Similar to Gibbs phenomenon of the decompositions in harmonic functions







How to minimize Runge's phenomenon ?

- The problem here is the use of a unique polynomial and regular intervals between knots.
- Instead, if we concentrate knots at the extremities, the interpolation is less prone to Runge's phenomenon.
- Make use of Chebyshev knots:

$$u_i^n = \cos\left(\frac{2i-1}{2n}\pi\right)$$
 in the interval [-1,1]

or
$$u_i^n = \frac{1}{2} + \frac{1}{2} \cos\left(\frac{2i-1}{2n}\pi\right)$$
 in the interval [0,1]





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21 points, random perturbation 1%

Using Chebychev knots





Morality :

- Lagrange interpolation is not suited beyond 10's of control points because of the Runge phenomenon
- A modification of the position of a control point leads to global changes of the curve.
- (The evaluation of high order polynomials expressed as monomials leads to numerical problems.)
- No control of the slopes at the boundary of the curve (start and finish).









Motivation

Let us imagine that we have many (100's of) control points

- But we don't want a Lagrange interpolation !
- We should stay with a low order scheme but conserve enough freedom to pass through every point
 - Curve defined by pieces ... and of low order (1)







We are going to build a low order interpolation for each knot interval, such that we can impose slopes at the knots.







- In each range [*i*,*i*+1], we want to have an independent polynomial
- We have 4 parameters : position at each knot and associated tangents.
 - The basis must have 4 degrees of freedom, thus be of order 3 in the case of polynomials.

$$P(u_i) = P_i \equiv \begin{cases} x(u_i) = x_i \\ y(u_i) = y_i \\ \dots \end{cases}$$

 $x_{[i]}(u) = A_{[i]0} + A_{[i]1}u + A_{[i]2}u^2 + A_{[i]3}u^3$, $u \in [u_i, u_{i+1}]$





First, every interval has a unit length i.e.

 $u_{i+1} - u_i = 1$

Then we ensure identical intervals [0...1] between each interpolation point :

$$\overline{u} = \frac{u - u_i}{u_{i+1} - u_i} = u - u_i \qquad \frac{d \,\overline{u}}{du} = 1$$

On each interval *i*, we thus have the following relation:

$$x_{[i]}(\overline{u}) = a_{[i]0} + a_{[i]1}\overline{u} + a_{[i]2}\overline{u}^2 + a_{[i]3}\overline{u}^3 \quad , \ \overline{u} \in [0,1]$$




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Splines

We pass through both control points: $P(\overline{u}=0)=P_i \Leftrightarrow a_{[i]0}+a_{[i]1}\overline{u}+a_{[i]2}\overline{u}^2+a_{[i]3}\overline{u}^3=x_i$ $P(\overline{u}=1)=P_{i+1} \Leftrightarrow a_{[i]0}+a_{[i]1}\overline{u}+a_{[i]2}\overline{u}^2+a_{[i]3}\overline{u}^3=x_{i+1}$ We impose both slopes : $P'(\overline{u}_0=0)=P'_i \Leftrightarrow a_{[i]1}+2a_{[i]2}\overline{u}+3a_{[i]3}\overline{u}^2=x_i$ $P'(\bar{u}=1)=P'_{i+1} \Leftrightarrow a_{[i]1}+2a_{[i]2}\bar{u}+3a_{[i]3}\bar{u}^2=x'_{i+1}$

At the end :

$$\begin{cases} a_{[i]0} = x_i \\ a_{[i]1} = x'_i \\ a_{[i]2} = 3(x_{i+1} - x_i) - 2x'_i - x'_{i+1} \\ a_{[i]3} = 2(x_i - x_{i+1}) + x'_i + x'_{i+1} \end{cases}$$





- We have continuity
- We have continuity of the derivatives
- But how to choose the slopes ?
 - Let the user choose ("artistic" freedom)
 - Automatically ...



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Splines

By finite differences with three points :

$$x_{i}' = \frac{x_{i+1} - x_{i}}{2(u_{i+1} - u_{i})} + \frac{x_{i} - x_{i-1}}{2(u_{i} - u_{i-1})}$$

At the boundaries, we use finite differences (asymmetric)

$$x'_{0} = \frac{x_{1} - x_{0}}{u_{1} - u_{0}}$$
 $x'_{n-1} = \frac{x_{n-1} - x_{n-2}}{u_{n-1} - u_{n-2}}$

- The result depends on the parametrization !
- Cardinal spline aroinal spline $x_{i} = (1-c) \frac{x_{i+1} - x_{i-1}}{2}$, $0 \le c \le 1$ $x_{n-1} = (1-c)(x_{1} - x_{0})$
 - c is a « tension » parameter. c=0 gives yields the so called "Catmull-Rom" spline, c=1 a zigzagging line.





5 points, finite differences by varying the parametrization [0..1], [0..2], [0..5], [0..10]







5 points, Cardinal Spline (Catmull-Rom) c=0





Catmull-Rom Splines are widely used in computer graphics

- Simple to compute, effective
- Local control (price to pay : discontinuous sec^d derivative)
- Animations with keyframing
 - Ensures a fluid motion because of the continuity of the slope









5 points, Cardinal Spline *c*=0.25







5 points, Cardinal Spline c=0.5







5 points, Cardinal Spline *c*=0.75







5 points, Cardinal Spline c=1.0





- We can impose the continuity of second derivatives...
 - On a curve with n points, we have n extra relations to impose
 - We may impose the continuity of the second derivative only on the *n*-2 interior knots
 - What about the 2 points on the boundary ?
 - Impose a vanishing second derivative.
 We obtain what is called « natural spline »
 - We could also impose the slopes (i.e. only *n*-2 relations remaining)
 - Or, impose that the third derivative is zero on the points 1 and *n*-2
 - That means a single polynomial expression for the first two knot intervals, and the last two.





 Natural Spline : mathematical approximation of the spline historically used in naval construction.



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We impose the continuity of the second derivatives

$$x_{[i-1]}^{"}(1) = x_{[i]}^{"}(0) \Leftrightarrow 2a_{[i-1]2} + 6a_{[i-1]3} = 2a_{[i]2}$$

- We substitute in the "internal" equations $2[3(x_i - x_{i-1}) - 2x'_{i-1} - x'_i] + 6[2(x_{i-1} - x_i) + x'_{i-1} + x'_i]$ $= 2[3(x_{i+1} - x_i) - 2x'_i - x'_{i+1}]$
- Finally we obtain :

$$\dot{x_{i-1}} + 4 \dot{x_i} + \dot{x_{i+1}} = 3 (x_{i+1} - x_{i-1})$$

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Splines

At the boundaries we want

$$\begin{aligned} \ddot{x_{[0]}}(0) &= 0 \Leftrightarrow 2a_{[0]2} = 0 & 2x_0 + x_1 = 3(x_1 - x_0) \\ \ddot{x_{[n-2]}}(1) &= 0 \Leftrightarrow 2a_{[n-2]2} + 6a_{[n-2]3} = 0 & \dot{x_{n-2}} + 2x_{n-1} = 3(x_{n-1} - x_{n-2}) \end{aligned}$$

• We have then a linear system with *n* unknowns :

$$\begin{vmatrix} 2 & 1 & & & \\ 1 & 4 & 1 & & \\ & 1 & 4 & 1 & \\ & & \ddots & & \\ & & 1 & 4 & 1 \\ & & & 1 & 2 \\ \end{vmatrix} \begin{vmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_{n-2} \\ \vdots \\ x_{n-1} \end{vmatrix} = \begin{vmatrix} 3(x_1 - x_0) \\ 3(x_2 - x_0) \\ 3(x_3 - x_1) \\ \vdots \\ 3(x_{n-1} - x_{n-3}) \\ 3(x_{n-1} - x_{n-2}) \end{vmatrix}$$





1

By solving the system, we have :

, which is substituted in

 X_0

 X_2

$$\begin{cases} a_{[i]0} = x_i \\ a_{[i]1} = x'_i \\ a_{[i]2} = 3(x_{i+1} - x_i) - 2x'_i - x'_{i+1} \\ a_{[i]3} = 2(x_i - x_{i+1}) + x'_i + x'_{i+1} \end{cases}$$

,to get the polynomial in each portion :

$$x_{[i]}(\overline{u}) = a_{[i]0} + a_{[i]1}\overline{u} + a_{[i]2}\overline{u}^2 + a_{[i]3}\overline{u}^3 , 0 \le \overline{u} < 1$$

From the global parameter *u*, we have to find in which portion we are (the value of *i*), then compute right polynomial...

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5 control points, natural spline





- Another experiment
 - We approximate a circle by a number of increasing points
 - Simultaneously, the order of the approximation the number of pieces increases.
 - In all the cases, the curve is $C_{\infty} C_2$





3 points, order 3!

















- Random perturbation
 - Each point is moved radially by a value between -0.5 and +0.5 % of the circle's radius





















Deterministic perturbation

 Each point is shifted radially depending on its position by -5 or +5 % of the circle's radius





















- Perturbation of a point
 - We shift one point by a significant amount










21 points







99 points







999 points





- Stable interpolation scheme
- Weak Runge phenomenon
- The displacement of a point yet affects all the curve
 - Nevertheless, the perturbation fades very quickly further away from the shifted point
 - « Overshoots » are limited.





- Closed curve ?
 - The curve can be closed, just impose everywhere that the second derivative is continuous.



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Splines

Instead of

$$x_{[0]}^{"}(0) = 0 \Leftrightarrow 2a_{[0]2} = 0$$

$$x_{[n-2]}^{"}(1) = 0 \Leftrightarrow 2a_{[n-2]2} + 6a_{[n-2]3} = 0$$

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General case : arbitrary parametrization

$$P(u_{i}) = P_{i} \equiv \begin{cases} x(u_{i}) = x_{i} \\ y(u_{i}) = y_{i} \end{cases}$$
$$x_{[i]}(u) = A_{[i]0} + A_{[i]1}u + A_{[i]2}u^{2} + A_{[i]3}u^{3} , u \in [u_{i}, u_{i+1}] \end{cases}$$

• We again change the parametrization...

$$\overline{u} = \frac{u - u_i}{u_{i+1} - u_i} \qquad \frac{d \,\overline{u}}{du} = \frac{1}{u_{i+1} - u_i} = \frac{1}{h_i}$$

$$x_{[i]}(\bar{u}) = a_{[i]0} + a_{[i]1}\bar{u} + a_{[i]2}\bar{u}^2 + a_{[i]3}\bar{u}^3 \quad , \ \bar{u} \in [0,1]$$

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Splines

- We pass through both points : $P(\bar{u}_{0}=0)=P_{i} \Leftrightarrow a_{[i]0}+a_{[i]1}\bar{u}_{0}+a_{[i]2}\bar{u}_{0}^{2}+a_{[i]3}\bar{u}_{0}^{3}=x_{i}$
- $P(\bar{u}_1 = 1) = P_{i+1} \Leftrightarrow a_{[i]0} + a_{[i]1} \bar{u}_1 + a_{[i]2} \bar{u}_1^2 + a_{[i]3} \bar{u}_1^3 = x_{i+1}$
 - We impose both slopes :

$$P'(\bar{u}_0=0) = \frac{dP}{du}(0) = \frac{dP}{d\bar{u}}(0) \frac{1}{h_i} = P'_i \Leftrightarrow a_{[i]1} + 2a_{[i]2}\bar{u}_0 + 3a_{[i]3}\bar{u}_0^2 = x_i h_i$$

$$P'(\bar{u}_{1}=1) = \frac{dP}{du}(1) = \frac{dP}{d\bar{u}}(1)\frac{1}{h_{i}} = P'_{i+1} \Leftrightarrow a_{[i]1} + 2a_{[i]2}\bar{u}_{1} + 3a_{[i]3}\bar{u}_{1}^{2} = x'_{i+1}h_{i}$$

• Finally :

$$\begin{cases} a_{[i]0} = x_{i} \\ a_{[i]1} = x'_{i}h_{i} \\ a_{[i]2} = 3(x_{i+1} - x_{i}) - 2x'_{i}h_{i} - x'_{i+1}h_{i} \\ a_{[i]3} = 2(x_{i} - x_{i+1}) + x'_{i}h_{i} + x'_{i+1}h_{i} \end{cases}$$
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• We impose the second derivative for a natural spline $\frac{d^2 P_{[i]}}{du^2} (\bar{u}) = \frac{d^2 P_{[i]}}{d \bar{u}^2} \frac{d^2 \bar{u}}{d u^2} = \frac{d^2 P_{[i]}}{d \bar{u}^2} \frac{1}{h_i^2}$ $x_{[i-1]}^{"}(1) = x_{[i]}^{"}(0) \Leftrightarrow \frac{2a_{[i-1]2} + 6a_{[i-1]3}}{h_{i-1}^2} = \frac{2a_{[i]2}}{h_i^2}$

We substitute in the internal equations

$$\frac{2[3(x_{i}-x_{i-1})-2x_{i-1}'h_{i-1}-x_{i}'h_{i-1}]+6[2(x_{i-1}-x_{i})+x_{i-1}'h_{i-1}+x_{i}'h_{i-1}]}{h_{i-1}^{2}} = \frac{2[3(x_{i+1}-x_{i})-2x_{i}'h_{i}-x_{i+1}'h_{i}]}{h_{i}^{2}}$$





• We obtain finally :

$$\frac{x_{i-1} + 2x_{i}}{h_{i-1}} + \frac{2x_{i} + x_{i+1}}{h_{i}} = 3\frac{(x_{i} - x_{i-1})}{h_{i-1}^{2}} + 3\frac{(x_{i+1} - x_{i})}{h_{i}^{2}}$$

 $h_{i}(x_{i-1}+2x_{i})+h_{i-1}(2x_{i}+x_{i+1})=3\frac{h_{i}}{h_{i-1}}(x_{i}-x_{i-1})+3\frac{h_{i-1}}{h_{i}}(x_{i+1}-x_{i})$





At the boundaries we want a vanishing second derivative ...



 We have then a linear system of *n* unknowns: (next page)



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(non uniform parametrization)





- Compact notation
 - We would like a compact representation as for the Lagrange interpolation. $a_{[i]0} = x_i$

$$x_{[i]}(\bar{u}) = a_{[i]0} + a_{[i]1}\bar{u} + a_{[i]2}\bar{u}^2 + a_{[i]3}\bar{u}^3$$

$$0 \le \bar{u} < 1$$

$$a_{[i]1} = x_i^{'}$$

$$a_{[i]2} = 3(x_{i+1} - x_i) - 2x_i^{'} - x_{i+1}^{'}$$

$$a_{[i]3} = 2(x_i - x_{i+1}) + x_i^{'} + x_{i+1}^{'}$$

$$\begin{aligned} x_{[i]}(\bar{u}) &= \sum_{0}^{n} x_{i} h_{i0}^{p}(\bar{u}) + \sum_{0}^{n} x_{i}^{'} h_{i1}^{p}(\bar{u}) \\ y_{[i]}(\bar{u}) &= \sum_{0}^{n} y_{i} h_{i0}^{p}(\bar{u}) + \sum_{0}^{n} y_{i}^{'} h_{i1}^{p}(\bar{u}) \Leftrightarrow P_{[i]}(\bar{u}) = \sum_{0}^{n} P_{i} h_{i0}^{p}(\bar{u}) + \sum_{0}^{n} P_{i}^{'} h_{i1}^{p}(\bar{u}) \end{aligned}$$

This on each interval [*i*,*i*+1].





• We have on each interval :

$$\begin{aligned}
a_{[i]0} &= x_i \\
a_{[i]1} &= x'_i \\
a_{[i]2} &= 3(x_{i+1} - x_i) - 2x'_i - x'_{i+1} \\
a_{[i]3} &= 2(x_i - x_{i+1}) + x'_i + x'_{i+1}
\end{aligned}$$

 $x_{[i]}(\bar{u}) = x_i + x_i'\bar{u} + (3(x_{i+1} - x_i) - 2x_i' - x_{i+1}')\bar{u}^2 + (2(x_i - x_{i+1}) + x_i' + x_{i+1}')\bar{u}^3$

• By rearranging equations $x_{[i]}(\bar{u}) = x_i(1 - 3\bar{u}^2 + 2\bar{u}^3) + x_i'(\bar{u} - 2\bar{u}^2 + \bar{u}^3) + x_{i+1}(3\bar{u}^2 - 2\bar{u}^3) + x_{i+1}'(-\bar{u}^2 + \bar{u}^3)$





i=0

Splines

3D Curves

- Minimal order so that a curve can have a torsion (non planar curve)
 - Let's consider a Lagrange interpolation $P(u) = \sum_{i=1}^{n} P_{i} l_{i}^{p}(u)$
 - 2 points \rightarrow on a straight line (no curvature)
 - 3 points \rightarrow in a plane (no torsion)
 - 4 points \rightarrow torsion becomes possible
- Minimal order to join smoothly two arbitrarily oriented curves = 3