The purpose of this project is to solve a curve interpolation problem using cubic splines. This type of problem arises frequently in computer graphics and in robotics (path planning).

Recall from Homework 1 that polynomial curves of degree \( \leq m \) can be defined in terms of control points and the Bézier polynomials. Cubic Bézier curves are often used because they are cheap to implement and give more flexibility than quadratic Bézier curves.

A cubic Bézier curve \( C(t) \) (in \( \mathbb{R}^2 \) or \( \mathbb{R}^3 \)) is specified by a list of four control points \( (b_0, b_1, b_2, b_3) \) and is given parametrically by the equation

\[
C(t) = (1-t)^3 b_0 + 3(1-t)^2 t b_1 + 3(1-t)t^2 b_2 + t^3 b_3.
\]

Clearly, \( C(0) = b_0, C(1) = b_3 \), and for \( t \in [0, 1] \), the point \( C(t) \) belongs to the convex hull of the control points \( b_0, b_1, b_2, b_3 \).

Interpolation problems require finding curves passing through some given data points and possibly satisfying some extra constraints.

It is known that Lagrange interpolation is not very satisfactory when \( N \) is greater than 5, since Lagrange interpolants tend to oscillate in an undesirable manner. Thus, we turn to Bézier spline curves.

A Bézier spline curve \( F \) is a curve which is made up of curve segments which are Bézier curves, say \( C_1, \ldots, C_m \) \( (m \geq 2) \). We will assume that \( F \) defined on \( [0, m] \), so that for \( i = 1, \ldots, m \),

\[
F(t) = C_i(t - i + 1), \quad i - 1 \leq t \leq i.
\]

Typically, some smoothness is required between any two junction points, that is, between any two points \( C_i(1) \) and \( C_{i+1}(0) \), for \( i = 1, \ldots, m - 1 \). We require that \( C_i(1) = C_{i+1}(0) \) \( (C^0\text{-continuity}) \), and typically that the derivatives of \( C_i \) at 1 and of \( C_{i+1} \) at 0 agree up to second order derivatives. This is called \( C^2\text{-continuity} \), and it ensures that the tangents agree as well as the curvatures.

There are a number of interpolation problems, and we consider one of the most common problems which can be stated as follows:
Problem: Given \( N + 1 \) data points \( x_0, \ldots, x_N \), find a \( C^2 \) cubic spline curve \( F \), such that \( F(i) = x_i \), for all \( i, 0 \leq i \leq N \) (\( N \geq 2 \)).

A way to solve this problem is to find \( N + 3 \) auxiliary points \( d_{-1}, \ldots, d_{N+1} \) called de Boor control points from which \( N \) Bézier curves can be found. Actually,

\[
d_{-1} = x_0 \quad \text{and} \quad d_{N+1} = x_N
\]

so we only need to find \( N + 1 \) points \( d_0, \ldots, d_N \).

It turns out that the \( C^2 \)-continuity constraints on the \( N \) Bézier curves yield only \( N - 1 \) equations, so \( d_0 \) and \( d_N \) can be chosen arbitrarily. In practice, \( d_0 \) and \( d_N \) are chosen according to various “end conditions,” such as prescribed velocities at \( x_0 \) and \( x_N \). For the time being, we will assume that \( d_0 \) and \( d_N \) are given.

Figure 1 illustrates an interpolation problem involving \( N + 1 = 7 + 1 = 8 \) data points. The control points \( d_0 \) and \( d_7 \) were chosen arbitrarily.

It can be shown that \( d_1, \ldots, d_{N-1} \) are given by the linear system

Figure 1: A \( C^2 \) cubic interpolation spline curve passing through the points \( x_0, x_1, x_2, x_3, x_4, x_5, x_6, x_7 \).
\[
\begin{pmatrix}
\frac{7}{2} & 1 & \cdots & 1 \\
1 & 4 & \cdots & 1 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 1 & 4 & \frac{1}{2}
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2 \\
\vdots \\
\vdots \\
d_{N-2} \\
d_{N-1}
\end{pmatrix}
= 
\begin{pmatrix}
6x_1 - \frac{3}{2}d_0 \\
6x_2 \\
\vdots \\
\vdots \\
6x_{N-2} \\
6x_{N-1} - \frac{3}{2}d_N
\end{pmatrix}
\]

The derivation of the above system assumes that \( N \geq 4 \). If \( N = 3 \), this system reduces to
\[
\begin{pmatrix}
\frac{7}{2} & 1 \\
1 & \frac{7}{2}
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2
\end{pmatrix}
= 
\begin{pmatrix}
6x_1 - \frac{3}{2}d_0 \\
6x_2 - \frac{3}{2}d_3
\end{pmatrix}
\]

When \( N = 2 \), it can be shown that \( d_1 \) is given by
\[
d_1 = 2x_1 - \frac{1}{2}d_0 - \frac{1}{2}d_2.
\]

Observe that when \( N \geq 4 \), the above matrix is strictly diagonally dominant, so it is invertible. Actually, the above system needs to be solved for the \( x \)-coordinates and for the \( y \)-coordinates of the \( d_i \)'s (and also for the \( z \)-coordinates, if the points are in \( \mathbb{R}^3 \)). Once the above system is solved, the Bézier cubics \( C_1, \ldots, C_N \) are determined as follows (we assume \( N \geq 2 \)): For \( 2 \leq i \leq N - 1 \), the control points \((b_i^0, b_i^1, b_i^2, b_i^3)\) of \( C_i \) are given by
\[
\begin{align*}
b_i^0 &= x_{i-1} \\
b_i^1 &= \frac{2}{3}d_{i-1} + \frac{1}{3}d_i \\
b_i^2 &= \frac{1}{3}d_{i-1} + \frac{2}{3}d_i \\
b_i^3 &= x_i.
\end{align*}
\]

The control points \((b_0^1, b_1^1, b_2^1, b_3^1)\) of \( C_1 \) are given by
\[
\begin{align*}
b_0^1 &= x_0 \\
b_1^1 &= d_0 \\
b_2^1 &= \frac{1}{2}d_0 + \frac{1}{2}d_1 \\
b_3^1 &= x_1,
\end{align*}
\]

and the control points \((b_0^N, b_1^N, b_2^N, b_3^N)\) of \( C_N \) are given by
\[
\begin{align*}
b_0^N &= x_{N-1} \\
b_1^N &= \frac{1}{2}d_{N-1} + \frac{1}{2}d_N \\
b_2^N &= d_N \\
b_3^N &= x_N.
\end{align*}
\]
If we wish to prescribe the tangent vector $m_0$ at $x_0$ and the tangent vector $m_N$ at $x_N$, then we set
\[
d_0 = x_0 + \frac{1}{3} m_0 \\
d_N = x_N - \frac{1}{3} m_N.
\]

One method to determine the points $d_0$ and $d_N$ is the natural end condition, which consists in setting the second derivatives at $x_0$ and at $x_N$ to be zero, that is,

\[
C_1''(0) = 0, \quad C_N''(1) = 0.
\]

In general, the second derivative at $b_0$ of a Bézier cubic specified by the control points $(b_0, b_1, b_2, b_3)$ is

\[
6(b_0 - 2b_1 + b_2),
\]

and the second derivative at $b_3$ is

\[
6(b_1 - 2b_2 + b_3),
\]

so we get

\[
C_1''(0) = 6(x_0 - 2d_0 + \frac{1}{2} d_0 + \frac{1}{2} d_1) \\
= 6(x_0 - \frac{3}{2} d_0 + \frac{1}{2} d_1) \\
C_N''(1) = 6(\frac{1}{2} d_{N-1} + \frac{1}{2} d_N - 2d_N + x_N) \\
= 6(\frac{1}{2} d_{N-1} - \frac{3}{2} d_N + x_N).
\]

The conditions $C_1''(0) = 0$ and $C_N''(1) = 0$ yield

\[
x_0 - \frac{3}{2} d_0 + \frac{1}{2} d_1 = 0 \\
\frac{1}{2} d_{N-1} - \frac{3}{2} d_N + x_N = 0,
\]

that is,

\[
d_0 = \frac{2}{3} x_0 + \frac{1}{3} d_1 \\
d_N = \frac{1}{3} d_{N-1} + \frac{2}{3} x_N.
\]

Since the first equation of our linear system is

\[
\frac{7}{2} d_1 + d_2 = 6x_1 - \frac{3}{2} d_0
\]
and the last equation is
\[ d_{N-2} + \frac{7}{2} d_{N-1} = 6x_{N-1} - \frac{3}{2} d_N, \]
if we plug the expressions for \( d_0 \) and \( d_N \) in these equations, we get
\[ 4d_1 + d_2 = 6x_1 - x_0 \]
\[ d_{N-2} + 4d_{N-1} = 6x_{N-1} - x_N, \]
so our linear system
\[
\begin{pmatrix}
\frac{7}{2} & 1 & & & \\
1 & 4 & 1 & 0 & \\
& \ddots & \ddots & \ddots & \\
0 & 1 & 4 & 1 & 1 \\
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2 \\
\vdots \\
d_{N-2} \\
d_{N-1} \\
\end{pmatrix}
= 
\begin{pmatrix}
6x_1 - \frac{3}{2} d_0 \\
6x_2 \\
\vdots \\
6x_{N-2} \\
6x_{N-1} - \frac{3}{2} d_N \\
\end{pmatrix}
\]
becomes
\[
\begin{pmatrix}
4 & 1 & & & \\
1 & 4 & 1 & 0 & \\
& \ddots & \ddots & \ddots & \\
0 & 1 & 4 & 1 & 1 \\
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2 \\
\vdots \\
d_{N-2} \\
d_{N-1} \\
\end{pmatrix}
= 
\begin{pmatrix}
6x_1 - x_0 \\
6x_2 \\
\vdots \\
6x_{N-2} \\
6x_{N-1} - x_N \\
\end{pmatrix}
\]
and \( d_0, d_N \) are given by
\[ d_0 = \frac{2}{3} x_0 + \frac{1}{3} d_1 \]
\[ d_N = \frac{1}{3} d_{N-1} + \frac{2}{3} x_N. \]
Note that \( d_0 \) is on the line segment \((x_0, d_1)\) (1/3 of the way from \( x_0 \)) and \( d_N \) is on the line segment \((d_{N-1}, x_N)\) (1/3 of the way from \( x_N \)).

In the above derivation we assumed that \( N \geq 4 \). If \( N = 3 \), this system reduces to
\[
\begin{pmatrix}
4 & 1 \\
1 & 4 \\
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2 \\
\end{pmatrix}
= 
\begin{pmatrix}
6x_1 - x_0 \\
6x_2 - x_3 \\
\end{pmatrix}
\]
Another method to determine the points \( d_0 \) and \( d_N \) is the quadratic end condition, which consists in requiring that the second derivatives at \( x_0 \) and at \( x_1 \) agree, and similarly for the second derivatives at \( x_{N-1} \) and \( x_N \); this means that
\[ C''_1(0) = C''_1(1) \quad \text{and} \quad C''_N(0) = C''_N(1). \]
The equation $C'''(0) = C'''(1)$ translates to

$$x_0 - 2d_0 + \frac{1}{2}d_0 + \frac{1}{2}d_1 = d_0 - (d_0 + d_1) + x_1,$$

which yields

$$d_0 = d_1 + \frac{2}{3}x_0 - \frac{2}{3}x_1.$$

The first equation of our linear system

$$\frac{7}{2}d_1 + d_2 = 6x_1 - \frac{3}{2}d_0$$

becomes

$$\frac{7}{2}d_1 + d_2 = 7x_1 - x_0 - \frac{3}{2}d_1,$$

which yields

$$5d_1 + d_2 = 7x_1 - x_0.$$

The equation $C'''_N(0) = C'''_N(1)$ translates to

$$\frac{1}{2}d_{N-1} + \frac{1}{2}d_N - 2d_N + x_N = x_{N-1} - (d_{N-1} + d_N) + d_N,$$

which yields

$$d_N = d_{N-1} + \frac{2}{3}x_N - \frac{2}{3}x_{N-1}.$$

The last equation in our linear system

$$d_{N-2} + \frac{7}{2}d_{N-1} = 6x_{N-1} - \frac{3}{2}d_N$$

becomes

$$d_{N-2} + \frac{7}{2}d_{N-1} = 7x_{N-1} - x_N - \frac{3}{2}d_{N-1},$$

which yields

$$d_{N-2} + 5d_{N-1} = 7x_{N-1} - x_N.$$

It follows that we get the linear system

$$\begin{pmatrix}
5 & 1 \\
1 & 4 & 1 & 0 \\
\vdots & \vdots & \vdots & \vdots \\
0 & 1 & 4 & 1 \\
1 & 5
\end{pmatrix}
\begin{pmatrix}
d_1 \\
d_2 \\
\vdots \\
d_{N-2} \\
d_{N-1}
\end{pmatrix}
= \begin{pmatrix}
7x_1 - x_0 \\
6x_2 \\
\vdots \\
6x_{N-2} \\
7x_{N-1} - x_N
\end{pmatrix}. $$
and $d_0, d_N$ are given by

$$d_0 = d_1 + \frac{2}{3}x_0 - \frac{2}{3}x_1$$
$$d_N = d_{N-1} + \frac{2}{3}x_N - \frac{2}{3}x_{N-1}.$$  

Geometrically, the vector $d_0 - d_1$ is equal to $\frac{2}{3}(x_0 - x_1)$ and similarly the vector $d_N - d_{N-1}$ is equal to $\frac{2}{3}(x_N - x_{N-1})$; in particular, the line segments $(d_0, d_1)$ and $(x_0, x_1)$ are parallel, and so are $(d_N, d_{N-1})$ and $(x_N, x_{N-1})$.

In the above derivation we assumed that $N \geq 4$. If $N = 3$, this system reduces to

$$\begin{pmatrix} 5 & 1 \\ 1 & 5 \end{pmatrix} \begin{pmatrix} d_1 \\ d_2 \end{pmatrix} = \begin{pmatrix} 7x_1 - x_0 \\ 7x_2 - x_3 \end{pmatrix}. $$

Yet another method known as Bessel end condition is to require the first derivative $C_1'(0)$ at $x_0$ to be equal to the first derivative of the unique parabola passing through $x_0, x_1, x_2$, for $t = 0, 1, 2$, and to require the first derivative $C_N'(1)$ at $x_N$ to be equal to the first derivative of the unique parabola passing through $x_{N-2}, x_{N-1}, x_N$, for $t = 0, 1, 2$.

A parabola passing through $x_0$ and $x_2$ as above is given by

$$C(t) = \frac{(2-t)^2}{4}x_0 + \frac{(2-t)t}{2}b_1 + \frac{t^2}{4}x_2,$$

so to require that $C(1) = x_1$ means that

$$x_1 = \frac{1}{4}x_0 + \frac{1}{2}b_1 + \frac{1}{4}x_2,$$

which yields

$$b_1 = -\frac{1}{2}x_0 + 2x_1 - \frac{1}{2}x_2.$$  

We have

$$m_0 = C'(0) = b_1 - x_0 = -\frac{3}{2}x_0 + 2x_1 - \frac{1}{2}x_2,$$

and since $d_0 = x_0 + \frac{1}{3}m_0$, we get

$$d_0 = \frac{1}{2}x_0 + \frac{2}{3}x_1 - \frac{1}{6}x_2 = \frac{1}{2}x_0 + \frac{1}{2} \left( \frac{4}{3}x_1 - \frac{1}{3}x_2 \right) = \frac{1}{2}x_0 + \frac{1}{2} \left( x_1 + \frac{1}{3}(x_1 - x_2) \right).$$

Geometrically, $d_0$ is the midpoint of the line segment from $x_0$ to a point obtained by extrapolation from $x_1$ and $x_2$ $(x_1 + \frac{1}{3}(x_1 - x_2))$.

Similarly, for the parabola interpolating $x_{N-2}, x_{N-1}$ and $x_N$, we get

$$b_N = -\frac{1}{2}x_{N-2} + 2x_{N-1} - \frac{1}{2}x_N,$$
so
\[ m_N = C'(1) = x_N - b_N = \frac{1}{2} x_{N-2} - 2x_{N-1} + \frac{3}{2} x_N, \]
and since \( d_N = x_N - \frac{1}{3} m_N \), we get
\[
d_N = -\frac{1}{6} x_{N-2} + \frac{2}{3} x_{N-1} + \frac{1}{2} x_N = \frac{1}{2} \left( -\frac{1}{3} x_{N-2} + \frac{4}{3} x_{N-1} \right) + \frac{1}{2} x_N
= \frac{1}{2} \left( x_{N-1} + \frac{1}{3} (x_{N-1} - x_{N-2}) \right) + \frac{1}{2} x_N.
\]

Geometrically, \( d_N \) is the midpoint of the line segment from \( x_N \) to a point obtained by extrapolation from \( x_{N-1} \) and \( x_{N-2} \) \((x_{N-1} + \frac{1}{3}(x_{N-1} - x_{N-2}))\). Note that the above derivation is correct for \( N \geq 2 \).

Finally, there is the not a knot end condition, which consists in forcing the first two Bézier segments \( C_1 \) and \( C_2 \) to belong to the same cubic curve, and similarly for the last two Bézier segments \( C_{N-1} \) and \( C_N \). This amounts to require that \( C''_1(1) = C''_2(0) \) and \( C''_{N-1}(1) = C''_N(0) \).

In general, the third derivative at \( b_0 \) and at \( b_3 \) of a Bézier cubic specified by the control points \((b_0, b_1, b_2, b_3)\) is
\[
6(-b_0 + 3b_1 - 3b_2 + b_3),
\]
so the condition \( C''_1(1) = C''_2(0) \) is equivalent to
\[
-x_0 + 3d_0 - \frac{3}{2}(d_0 + d_1) + x_1 = -x_1 + (2d_1 + d_2) - (d_1 + 2d_2) + x_2,
\]
which yields
\[
\frac{3}{2} d_0 = x_0 - 2x_1 + x_2 + \frac{5}{2} d_1 - d_2,
\]
so
\[
d_0 = \frac{2}{3} x_0 - \frac{4}{3} x_1 + \frac{2}{3} x_2 + \frac{5}{3} d_1 - \frac{2}{3} d_2.
\]
The first equation of our linear system
\[
\frac{7}{2} d_1 + d_2 = 6x_1 - \frac{3}{2} d_0
\]
becomes
\[
\frac{7}{2} d_1 + d_2 = 6x_1 - x_0 + 2x_1 - x_2 - \frac{5}{2} d_1 + d_2,
\]
which yields
\[
d_1 = -\frac{1}{6} x_0 + \frac{4}{3} x_1 - \frac{1}{6} x_2.
\]
Plugging the right-hand side of \( d_1 \) in the expression for \( d_0 \), we get
\[
d_0 = \frac{7}{18} x_0 + \frac{8}{9} x_1 + \frac{7}{18} x_2 - \frac{2}{3} d_2.
\]
A similar computation involving the condition $C_{N-1}'(1) = C_N''(0)$ yields

\[ d_{N-1} = -\frac{1}{6}x_{N-2} + \frac{4}{3}x_{N-1} - \frac{1}{6}x_N \]
\[ d_N = \frac{7}{18}x_{N-2} + \frac{8}{9}x_{N-1} + \frac{7}{18}x_N - \frac{2}{3}d_{N-2}. \]

If $N = 3$, then

\[ d_0 = \frac{7}{18}x_0 + \frac{8}{9}x_1 + \frac{7}{18}x_2 - \frac{2}{3}d_2 \]
\[ d_1 = -\frac{1}{6}x_0 + \frac{4}{3}x_1 - \frac{1}{6}x_2 \]
\[ d_2 = \frac{1}{6}x_1 + \frac{4}{3}x_2 - \frac{1}{6}x_3 \]
\[ d_3 = \frac{7}{18}x_1 + \frac{8}{9}x_2 + \frac{7}{18}x_3 - \frac{2}{3}d_1 \]

are already computed in terms of $x_0, \ldots, x_3$, and there is no need to solve any linear system.

If $N = 4$, then $d_1$ and $d_3$ are determined by

\[ d_1 = -\frac{1}{6}x_0 + \frac{4}{3}x_1 - \frac{1}{6}x_2 \]
\[ d_3 = \frac{1}{6}x_2 + \frac{4}{3}x_3 - \frac{1}{6}x_4, \]

and the equation

\[ d_1 + 4d_2 + d_3 = 6x_2 \]

yields

\[ d_2 = \frac{3}{2}x_2 - \frac{1}{4}d_1 - \frac{1}{4}d_3. \]

Then, $d_0$ and $d_4$ are determined by

\[ d_0 = \frac{7}{18}x_0 + \frac{8}{9}x_1 + \frac{7}{18}x_2 - \frac{2}{3}d_2 \]
\[ d_4 = \frac{7}{18}x_2 + \frac{8}{9}x_3 + \frac{7}{18}x_4 - \frac{2}{3}d_2. \]

If $N \geq 5$, our linear system becomes the $(N-3) \times (N-3)$ system

\[
\begin{pmatrix}
4 & 1 & 0 & 0 \\
1 & 4 & 1 & 0 \\
\vdots & \vdots & \vdots & \vdots \\
0 & 1 & 4 & 1 \\
0 & 0 & 1 & 4
\end{pmatrix}
\begin{pmatrix}
d_2 \\
d_3 \\
\vdots \\
d_{N-3} \\
d_{N-2}
\end{pmatrix}
= \begin{pmatrix}
6x_2 + \frac{1}{6}x_0 - \frac{4}{3}x_1 + \frac{1}{6}x_2 \\
6x_3 \\
\vdots \\
6x_{N-3} \\
6x_{N-2} + \frac{1}{6}x_{N-2} - \frac{4}{3}x_{N-1} + \frac{1}{6}x_N
\end{pmatrix},
\]
and $d_0, d_1, d_{N-1}, d_N$ are given by

$$d_0 = \frac{7}{18}x_0 + \frac{8}{9}x_1 + \frac{7}{18}x_2 - \frac{2}{3}d_2$$

$$d_1 = -\frac{1}{6}x_0 + \frac{4}{3}x_1 - \frac{1}{6}x_2$$

$$d_{N-1} = -\frac{1}{6}x_{N-2} + \frac{4}{3}x_{N-1} - \frac{1}{6}x_N$$

$$d_N = \frac{7}{18}x_{N-2} + \frac{8}{9}x_{N-1} + \frac{7}{18}x_N - \frac{2}{3}d_{N-2}.$$ 

If $N = 5$, this system reduces to

$$\begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix} \begin{pmatrix} d_2 \\ d_3 \end{pmatrix} = \begin{pmatrix} 6x_2 + \frac{1}{6}x_0 - \frac{4}{3}x_1 + \frac{1}{6}x_2 \\ 6x_3 + \frac{1}{6}x_3 - \frac{4}{3}x_4 + \frac{1}{6}x_5 \end{pmatrix}.$$ 

(1) Implement the Gaussian elimination method with partial pivoting as well as the method for solving a triangular system by back-substitution.

Use your program to solve several instances of the interpolation problem. Verify that no pivoting is needed.

(2) Implement the $LU$-factorization method for tridiagonal matrices and test it on the same interpolation problems as in (1).

Do you notice any improvement over Gaussian elimination (running time, numerical precision)?

(3) After computing $d_1, \ldots, d_{N-1}$, compute the control points for the Bézier curves $C_1, \ldots C_N$ and write a program to plot these Bézier segments (for $t \in [0, 1]$) to visualize the interpolating spline. Experiment with the choice of end conditions (the choice of the tangent vectors $m_0$ and $m_N$).

TOTAL: 200 points.