



Computer Methods (MAE 3403)

Advanced interpolation methods



We've covered so far

- Linear + Cubic Spline interpolation
- There are more complicated and convenient interpolation methods implemented in Python



Lagrange Polynomial Interpolation

- Cubic spline: joins multiple cubic polynomials
- Lagrange polynomial $L(x)$: finds a single polynomial that goes through all points.

$$L(x) = \sum_{i=1}^n y_i P_i(x)$$

$$P_i(x) = \prod_{j=1, j \neq i}^n \frac{x - x_j}{x_i - x_j}$$

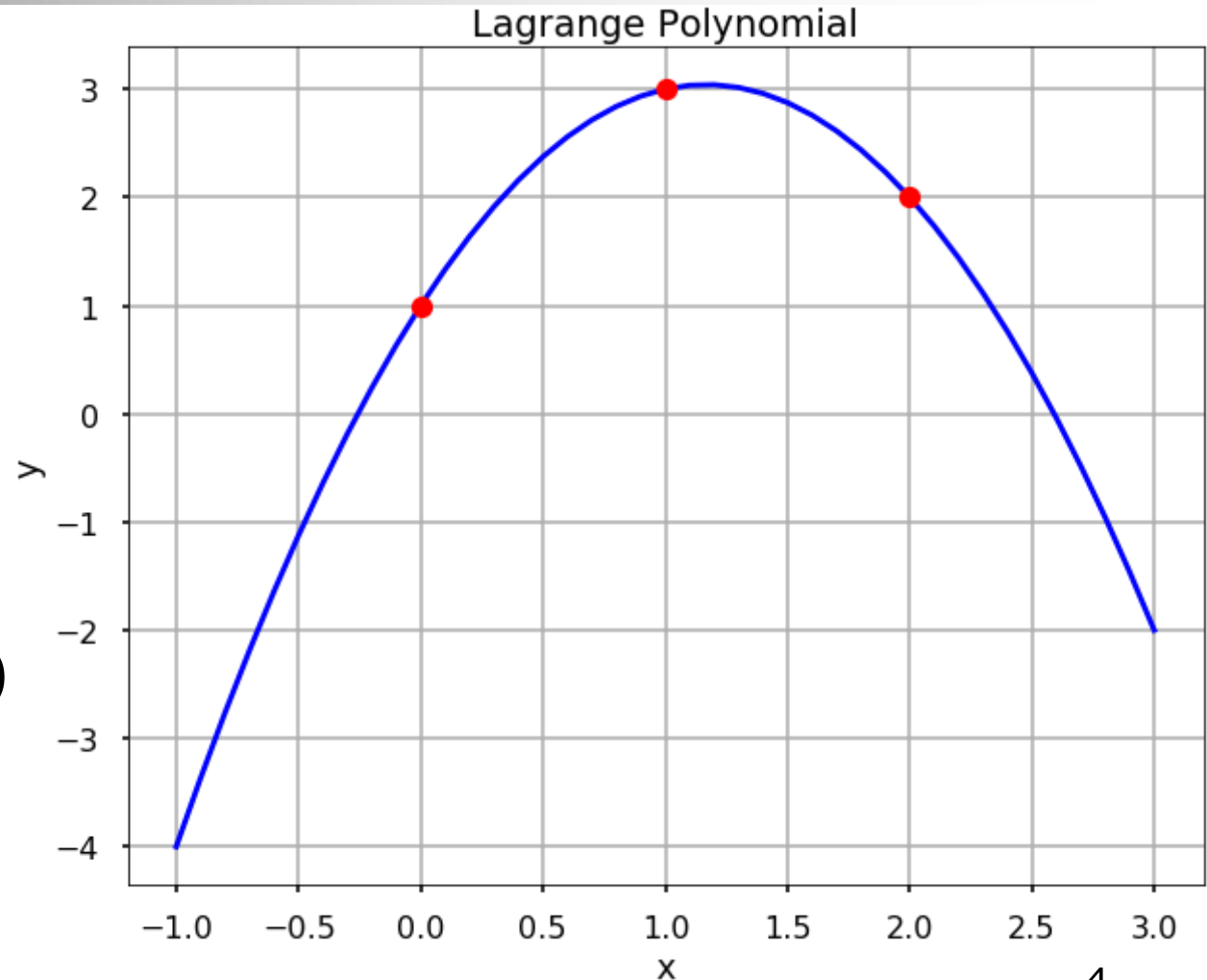
- Can you verify $L(x_i) = y_i$?

Implementation

- lagrange function in `scipy.interpolate` does everything for us

```
from scipy.interpolate import lagrange
f = lagrange(x, y)
fig = plt.figure(figsize = (10,8))
plt.plot(x_new, f(x_new), 'b', x, y, 'ro')
```

Refer to [interp_example.py](#)





griddata from scipy.interpolate

- Interpolate unstructured D-dimensional data
- Reference from <https://docs.scipy.org/doc/scipy/reference/generated/scipy.interpolate.griddata.html>
- Refer to `griddata_exp.py`

`scipy.interpolate.`

`griddata`

`griddata(points, values, xi, method='linear', fill_value=nan, rescale=False)` [\[source\]](#)

Interpolate unstructured D-D data.

Parameters:

points : 2-D ndarray of floats with shape (n, D) , or length D tuple of 1-D ndarrays with shape $(n,)$.

Data point coordinates.

values : ndarray of float or complex, shape $(n,)$

Data values.

xi : 2-D ndarray of floats with shape (m, D) , or length D tuple of ndarrays broadcastable to the same shape.

Points at which to interpolate data.

method : {'linear', 'nearest', 'cubic'}, optional

Method of interpolation. One of

nearest

return the value at the data point closest to the point of interpolation. See [NearestNDInterpolator](#) for more details.

linear

tessellate the input point set to N-D simplices, and interpolate linearly on each simplex. See [LinearNDInterpolator](#) for more details.

cubic (1-D)

return the value determined from a cubic spline.

cubic (2-D)

return the value determined from a piecewise cubic, continuously differentiable (C1), and approximately curvature-minimizing polynomial surface. See [CloughTocher2DInterpolator](#) for more details.