# Interpolating Curves D.A. Forsyth UIUC

### Central issues in modelling

• Construct families of curves, surfaces and volumes that

- can represent common objects usefully;
- are easy to interact with; interaction includes:
  - manual modelling;
  - fitting to measurements;
- support geometric computations
  - intersection
  - collision
- Question: How much do you know about B-Splines?

## Main topics

- Simple curves
- Interpolation
- Continuity and splines for interpolation

### Parametric forms

#### • A parametric curve is

#### • a mapping of one parameter into

- 2D
- 3D
- Examples
  - circle as  $(\cos t, \sin t)$
  - twisted cubic as (t, t\*t, t\*t\*t)
  - circle as  $(1-t^2, 2t, 0)/(1+t^2)$
- domain of the parametrization MATTERS
  - $(\cos t, \sin t), 0 \le t \le pi$  is a semicircle

### Curves - basic ideas

#### • Important cases on the plane

- Monge (or explicit)
  - y(x)
  - Examples:
    - many lines, bits of circle, sines, etc
- Implicit curve
  - F(x, y)=0
  - Examples:
    - all lines, circles, ellipses
    - any explicit curve; any parametric algebraic curve; lots of others
    - Important special case: F polynomial
- Parametric curve
  - (x(s), y(s)) for s in some range
  - Examples
    - all lines, circles, ellipses
    - Important special cases: x, y polynomials, rational

### Powerful view of a curve

- A set of points pasted together by blending functions
  - blending functions depend on parameter
  - points (control points; control vectors) don't
  - representation isn't unique (but that really doesn't matter very much)

$$\mathbf{p}_0\phi_0(t) + \mathbf{p}_1\phi_1(t) + \mathbf{v}_0\phi_2(t) + \mathbf{v}_1\phi_3(t)$$

#### • Advantage:

- we don't need to worry much about dimension
  - that's carried by the points
  - we can do a variety of clever tricks with the blending functions
    - meet constraints
    - convert from form to form

## Interpolation

- Construct a parametric curve that passes through (interpolates) a set of points.
- Lagrange interpolate:
  - give parameter values associated with each point
  - use Lagrange polynomials (one at the relevant point, zero at all others) to construct curve
  - curve is:

 $\sum_{i \in \text{point}} p_i \phi_i^{(l)}(t)$ 

## Lagrange interpolate

- Construct a parametric curve that passes through (interpolates) a set of points.
- Lagrange interpolate:
  - give parameter values associated with each point
  - use Lagrange polynomials (one at the relevant point, zero at all others) to construct curve
  - degree is (#pts-1)
    - e.g. line through two points
    - quadratic through three.
  - •

## Lagrange polynomials

- Interpolate points at s=s\_i, i=1..n
- Blending functions

$$\phi_i(s) = \begin{cases} 1 & s = s_i \\ 0 & s = s_k, k \neq i \end{cases}$$

• Can do this with a polynomial

$$\frac{\prod_{j=1..i-1,i..n} (s-s_j)}{\prod_{j=1..i-1,i..n} (s_j-s_i)}$$



### Hermite interpolation

#### • Hermite interpolate

- give parameter values and derivatives associated with each point
- curve passes through given point and the given derivative at that parameter value
- For two points (most important case) curve is:

$$\mathbf{p}_0\phi_0(t) + \mathbf{p}_1\phi_1(t) + \mathbf{v}_0\phi_2(t) + \mathbf{v}_1\phi_3(t)$$

- use Hermite polynomials to construct curve
  - one at some parameter value and zero at others or
  - derivative one at some parameter value, and zero at others

### Hermite curves

- Natural matrix form:
  - solve linear system to get curve coefficients
- Easily "pasted" together

$$\mathbf{p}_0\phi_0(t) + \mathbf{p}_1\phi_1(t) + \mathbf{v}_0\phi_2(t) + \mathbf{v}_1\phi_3(t)$$

Blending functions are cubic polynomials, so we write as:

$$\begin{bmatrix} \phi_0(t) & \phi_1(t) & \phi_2(t) & \phi_3(t) \end{bmatrix} = \begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases}$$

This allows us to write the curve as:

$$\begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases} \begin{cases} \mathbf{p}_0 \\ \mathbf{p}_1 \\ \mathbf{v}_0 \\ \mathbf{v}_1 \end{cases}$$

Basis matrix

Geometry matrix

## Hermite polynomials

$$\begin{bmatrix} \phi_0(t) & \phi_1(t) & \phi_2(t) & \phi_3(t) \end{bmatrix} = \begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases}$$

$$\frac{d}{dt} \begin{bmatrix} \phi_0(t) & \phi_1(t) & \phi_2(t) & \phi_3(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 2t & 3t^2 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases} \end{cases}$$

### Constraints

$$\begin{bmatrix} \phi_0(0) & \phi_1(0) & \phi_2(0) & \phi_3(0) \\ \phi_0(1) & \phi_1(1) & \phi_2(1) & \phi_3(1) \\ \frac{d\phi_0}{dt}(0) & \frac{d\phi_1}{dt}(0) & \frac{d\phi_2}{dt}(0) & \frac{d\phi_3}{dt}(0) \\ \frac{d\phi_0}{dt}(1) & \frac{d\phi_1}{dt}(1) & \frac{d\phi_2}{dt}(1) & \frac{d\phi_3}{dt}(1) \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

These constraints give:

Interpolate each endpoint Have correct derivatives at each endpoint We can write individual constraints like:

$$\begin{bmatrix} \phi_0(0) & \phi_1(0) & \phi_2(0) & \phi_3(0) \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0^2 & 0^3 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases}$$



$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 2 & 3 \end{bmatrix} \begin{cases} a_0 & a_1 & a_2 & a_3 \\ b_0 & b_1 & b_2 & b_3 \\ c_0 & c_1 & c_2 & c_3 \\ d_0 & d_1 & d_2 & d_3 \end{cases} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

### Hermite blending functions

#### **Hermite Blending Polynomials**



 $h_{1}(u) = 2u^{3} - 3u^{2} + 1$  $h_{2}(u) = -2u^{3} + 3u^{2}$  $h_{3}(u) = u^{3} - 2u^{2} + u$  $h_{4}(u) = u^{3} - u^{2}$ 

### Bezier curves Linear Interpolation





### Bezier curves

#### **"Tripled" Linear Interpolation**



Get a cubic polynomial curve

$$\mathbf{b}_{0}^{3}(u) = (1-u)^{3} \mathbf{b}_{0}$$
  
+3(1-u)^{2}(u) \mathbf{b}\_{1}  
+3(1-u)(u)<sup>2</sup>  $\mathbf{b}_{2}$   
+(u)<sup>3</sup>  $\mathbf{b}_{3}$ 

This is a cubic Bézier curve

### Bezier curves as a tableau

#### **"Tripled" Linear Interpolation**

Repeated averaging in tableau form:



This clearly suggests a recursive procedure ...

### de Casteljau (formal version)

#### General Bézier Curves

Given *n*+1 control points

$$\mathbf{b}_0, \mathbf{b}_1, \dots, \mathbf{b}_n \in \mathbb{R}^3$$

We can define a Bézier curve

$$\mathbf{b}(u) = \mathbf{b}^n(u) = \mathbf{b}^n_0(u)$$

via the recursive construction

$$\mathbf{b}_{i}^{r}(u) = (1-u)\mathbf{b}_{i}^{r-1}(u) + (u)\mathbf{b}_{i+1}^{r-1}(u)$$
$$\mathbf{b}_{i}^{0}(u) = \mathbf{b}_{i}$$

This is the de Casteljau Algorithm

### Bezier curve blending functions

8.0

0.6

0.4

0.2

0.2

0.4

#### **Common Bernstein Polynomials**

0.8

0.6

0.4

0.2

8.0

0.6

0.4

0.2

0.2

0.4

0.6

0.8



0.4

0.8

Curve has the form:

### Bezier blending functions

• Bezier-Bernstein polynomials

$$B_i^n(u) = C(n,i)(1-u)^i u^{n-1}$$

- here C(n, i) is the number of combinations of n items, taken i at a time
- ${\color{black}\bullet}$

$$C(n,i) = \frac{n!}{(n-i)!i!}$$

## Bezier curve properties

- Pass through first, last points
- Tangent to initial, final segments of control polygon
- Lie within convex hull of control polygon
- Subdivide

## Equivalences

- 4 control point Bezier curve is a cubic curve
- so is an Hermite curve
- so we can transform from one to the other
- Easy way:
  - notice that 4-point Bezier curve
    - interpolates endpoints
    - has tangents 3(b\_1-b\_0), 3(b\_3-b\_2)
    - this gives Hermite->Bezier, Bezier->Hermite
- Hard way:
  - do the linear algebra

4-point Bezier curve:

$$\begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{cases} 1 & 0 & 0 & 0 \\ -3 & 3 & 0 & 0 \\ 3 & -6 & 3 & 0 \\ -1 & 3 & -3 & 1 \end{cases} \begin{bmatrix} \mathbf{p}_0 \\ \mathbf{p}_1 \\ \mathbf{p}_2 \\ \mathbf{p}_3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \mathcal{B}_b \mathcal{G}_b$$

Hermite curve:

$$\begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{cases} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -3 & 3 & -2 & -1 \\ 2 & -2 & 1 & 1 \end{cases} \begin{cases} \mathbf{p}_0 \\ \mathbf{p}_1 \\ \mathbf{v}_0 \\ \mathbf{v}_1 \end{bmatrix}$$

 $\begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \mathcal{B}_h \mathcal{G}_h$ 

## Converting

- Say we know  $G_b \qquad \mathcal{B}_h \mathcal{G}_h = \mathcal{B}_b \mathcal{G}_b$ 
  - what G\_h will give the same curve?

$$\mathcal{G}_h = \mathcal{B}_h^{-1} \mathcal{B}_b \mathcal{G}_b$$

• known G\_h works similarly

## Joining up curves

#### • Two kinds of join

- Geometric continuity
  - G^0 end points join up
  - G<sup>1</sup> end points join up, tangents are parallel
  - Idea: the curves \*could\* be parametrized with a C^0 (C^1) parametrization, but currently are not
  - Very important in modelling
- Parametric continuity, or continuity
  - C^0 the parameter functions of the curve are continuous
  - C^1 the parameter functions are continuous, have continuous deriv
  - C<sup>2</sup> ..... and continuous second deriv
  - Very important in animation (the parametrization is usually time)

## Simple cases

#### • Join up two point Hermite curves

- endpoints the same, vectors not G^0
- endpoints, vectors the same G^1 (easy)
- endpoints the same, vectors same direction G^1 (harder)
- Catmull Rom construction if we don't know tangents
- Subdivide a Bezier curve
  - result is G^infinity if we reparametrize each segment as we should
    - but not necessarily if we move the control points!
- Join up Bezier curves
  - endpoints join G^0
  - endpoints join, end segments collinear G^1

### Catmull-Rom construction (partial)



### Cubic interpolating splines

- n+1 points P\_i
- X\_i(t) is curve between P\_i, P\_i+1





## Interpolating Cubic splines, G<sup>1</sup>

- join a series of Hermite curves with equal derivatives.
- But where are the derivative values to come from?
  - Measurements

$$\frac{d\mathbf{X}_i}{dt}(0) = \frac{1}{2}(1-t)(\mathbf{P}_{i+1} - \mathbf{P}_{i-1})$$

- Cardinal splines
  - average points
  - t is "tension"
  - specify endpoint tangents
    - or use difference between first two, last two points



### Interpolating Cubic splines: C<sup>2</sup>

- One parametrization for the whole curve
  - divided up into intervals, called knots

 $a = t_0 < t_1 < t_2 < \dots < t_{N-1} < t_N = b.$ 

 $\Delta t_i := t_{i+1} - t_i.$ 

• In each segment, there is a cubic curve FOR THAT SEGMENT

$$\mathbf{A}_i(t-t_i)^3 + \mathbf{B}_i(t-t_i)^2 + \mathbf{C}_i(t-t_i) + \mathbf{D}_i$$

• And we must make this lot C^2

$$t_i \le t < t_{i+1}$$

## Continuity

- at interval endpoints, curves must be
  - Continuous

$$\mathbf{X}_i(t_i) = \mathbf{X}_{i-1}(t_i)$$

• have continuous derivative

$$\frac{d\mathbf{X}_i}{dt}(t_i) = \frac{d\mathbf{X}_{i-1}}{dt}(t_i)$$

• have continuous second derivative

$$\frac{d^2 \mathbf{X}_i}{dt^2}(t_i) = \frac{d^2 \mathbf{X}_{i-1}}{dt^2}(t_i)$$

### Curves

• Assume we KNOW the derivative at each point

 $\mathbf{X}_i(t_i) = \mathbf{P}_i = \mathbf{D}_i$ 

$$\frac{d\mathbf{X}_i}{dt}(t_i) = \mathbf{X}'_i(t_i) = \mathbf{P}'_i = \mathbf{C}_i$$

 $\mathbf{X}_{i}(t_{i+1}) = \mathbf{P}_{i+1} = \mathbf{A}_{i}\Delta t_{i}^{3} + \mathbf{B}_{i}\Delta t_{i}^{2} + \mathbf{C}_{i}\Delta t_{i} + \mathbf{D}_{i}$ 

$$\mathbf{X}_{i}'(t_{i+1}) = \mathbf{P}_{i+1}' = 3\mathbf{A}_{i}\Delta t_{i}^{2} + 2\mathbf{B}_{i}\Delta t_{i} + \mathbf{C}_{i}$$

## Curves

$$\begin{split} \mathbf{X}_{i}(t) &= \mathbf{P}_{i} \left( 2 \frac{(t-t_{i})^{3}}{(\Delta t_{i})^{3}} - 3 \frac{(t-t_{i})^{2}}{(\Delta t_{i})^{2}} + 1 \right) + \\ \mathbf{P}_{i+1} \left( -2 \frac{(t-t_{i})^{3}}{(\Delta t_{i})^{3}} + 3 \frac{(t-t_{i})^{2}}{(\Delta t_{i})^{2}} \right) + \\ \mathbf{P}'_{i} \left( \frac{(t-t_{i})^{3}}{(\Delta t_{i})^{2}} - 2 \frac{(t-t_{i})^{2}}{(\Delta t_{i})} + (t-t_{i}) \right) + \\ \mathbf{P}'_{i+1} \left( \frac{(t-t_{i})^{3}}{(\Delta t_{i})^{2}} - \frac{(t-t_{i})^{2}}{(\Delta t_{i})} \right) \end{split}$$

## C^2 Continuity supplies derivatives

• Second derivative is continuous

 $\mathbf{X}''_{i-1}(t_i) = \mathbf{X}_i(t_i)$ 

• Differentiate curves, rearrange to get

$$\Delta t_i \mathbf{P}'_{i-1} + 2(\Delta t_{i-1} + \Delta t_i) \mathbf{P}'_i + \Delta t_{i-1} \mathbf{P}'_{i+1} = 3\frac{\Delta t_{i-1}}{\Delta t_i} (\mathbf{P}_{i+1} - \mathbf{P}_i) + 3\frac{\Delta t_i}{\Delta t_{i-1}} (\mathbf{P}_i - \mathbf{P}_{i-1})$$

- This is a linear system in tridiagonal form
  - can see as recurrence relation we need two tangents to solve

## C^2 cubic splines

#### • Recurrence relations

• d(n-1) equations in d(n+1) unknowns (d is dimension)

#### • Options:

- give P'\_0, P'\_1 (easiest, unnatural)
- second derivatives vanish at each end (natural spline)
- give slopes at the boundary
  - vector from first to second, second last to last
- parabola through first three, last three points
- third derivative is the same at first, last knot

## More general splines

- We would like to retain continuity, local control
  - but drop interpolation
- Mechanism
  - get clever with blending functions
  - continuity of curve=continuity of blending functions
  - we will need to "switch" on or off pieces of function
    - e.g. linear example
- This takes us to B-splines, which you know
  - so we'll move on to surface constructions