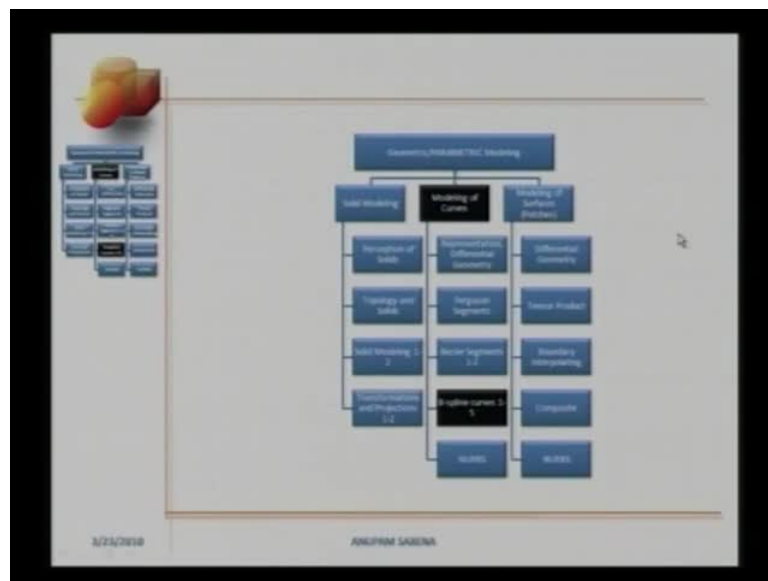


Computer Aided Engineering Design
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Lecture -19

Hello and welcome, let us now start now with our introductory lecture on these lines sp curves.

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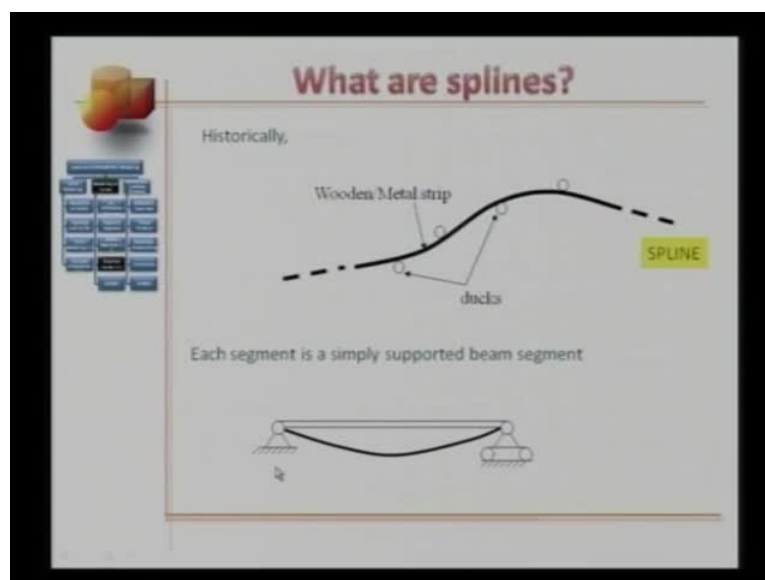
Why an alternate method?

- Composite Ferguson's curves
- C^1 composite:
 - Naturally continuous at junction points.
 - To specify the first order (slope) information is non-intuitive from the designers' perspective
- C^2 composite:
 - slope information required at the two end points
 - No local control
- Composite Bézier curves
 - individual segments have no local control
 - position of data points of the subsequent segments constrained

This is lecture number 19; here we will talk about polynomial lines in general. But first why these lines, rather why an alternative approach or method to design curves? Let us look some composite curve models that we have discussed previously. First composite Ferguson's curves, for C^1 composite Ferguson's curves; for C^1 composite Ferguson's curve, the model is naturally continuous at junction points. However, to specify the first order or slope information is not very intuitive from the designers perspective, and this is true especially in three dimensions. To specify individual components, the x, y, z components of slope is not very (()) for design.

For C^2 composite of the slopes, the slope information is required at the two end points. All the intermediate slopes will get computed $g^2 C^2$ composite. However, there is no local shape control for the entire curve. In fact C^1 composite Ferguson's curve and be locally Ferguson's shapes. In case of composite Ferguson curves, that we have recently studied, once again individual segments constituting composite Bezier curves, do not have local control. Position of data points of the subsequent segments are constrained.

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Any how this is what I emphasized and this is what going to motivate us to pursue spline segments and curves. No local control in Ferguson's and composite Bezier curves, particularly C^2 composite Bezier curves and Ferguson's curves that we have studied before. We would have designed like to a change local control and shape design curves

be following your lectures will be devoted entirely today's discussion. After motivating us enough to study these slides first, let us figure what splines are?

How do you think British, Portuguese and Spanish would built huge ships about 3 to 400 may be 500 years ago and travel across the world. They use something called ducks and within in or in between those ducks they use to place woods strip or metallic strip and get the shape hollow of the ship. These strips use to remain within the ducks for days and days. They then possibly did not know that what they design are essentially splines curves (()) in the third dimension.

If you look at these individual segments, each segment is a simply supported beam. You might point to revisit the discussion in your second year solid mechanics course or central materials course. Each beam therefore, will appear like this, simply supported at both ends. Let us try to analyze the structure using Euler by Euler beam theory that assumes small deflection.

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Simply supported beams

$EI\chi = EI \frac{d^2y}{dx^2} = Ax + B$

EI is the flexural rigidity
 χ is the curvature
 y is the vertical deflection
 A and B are known constants

On integrating

$$y = \frac{Ax^3}{6EI} + \frac{Bx^2}{2EI} + C_1x + C_2$$

Conditions at $x = 0$ and $l, y = 0$

$$C_1 = 0$$

$$C_2 = -\frac{Al^2}{6EI} - \frac{Bl}{2EI}$$

On substitution

$$y = -\frac{Al^3x - x^3}{6EI} - \frac{B(lx - x^2)}{2EI}$$

cubic in $0 \leq x \leq l$
 $Ax + B$ matched at end points due to equilibrium
inherently a C^2 continuous curve

These expressions are relations would be very familiar to mechanical engineers, a virginic mechanical engineers. It says E I times chi is equal to E I times this second derivative of the vertical deflection with respect to x square, where x is along the beam length, which is equal to A times x plus B. E I is the flexural rigidity, chi is the curvature, and for small information the curvature is given by d to y over d x square. y is the

vertical deflection, A and B are known constant, ten points for guessing, what this is? You are right, this is the movement at any cross-section.

If we integrate this relation twice, will have y equals A times x cube over 6 E I plus B times x square over 2 E I plus C 1 x plus C 2. C 1 and C 2 are known constants which you can compute using boundary conditions. On the conditions as say x equals 0 and x equals l the beam length are that the vertical deflections are 0. Why, because we are considering a simply curved beam? If we put x equals 0 here and know that y equals 0 this would mean C 2 equals 0 and for x equals l, we can substitute y equals 0 x equals l and find what C 1 is? C 1 will be minus of A l square over 6 E I minus B l over 2 E I.

If we substitute the value of C 1 and C 2 into this equation, we have y equals minus A times l square x minus x square over 6 E I minus B times l x minus x square over 2 E I. Once again l is the beam length, what do we see? We see the vertical deflection over here as a function of the coordinate along the beam length. We can also observe what the relation or what the nature of the relation is, it is cubic, for a values of x between 0 and l across entire simply supported beam segment.

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Simply supported beams

$EI\chi = EI \frac{d^2y}{dx^2} = Ax + B$ EI is the flexural rigidity
 χ is the curvature

y is the vertical deflection
 A and B are known constants

On integrating

$$y = \frac{Ax^3}{6EI} + \frac{Bx^2}{2EI} + C_1x + C_2$$

Conditions: at $x = 0$ and l , $y = 0$

$$C_2 = 0$$

$$C_1 = -\frac{Al^2}{6EI} - \frac{Bl}{2EI}$$

On substitution

$$y = -\frac{Al^2x - x^3}{6EI} - \frac{B(lx - x^2)}{2EI}$$

A cubic spline, therefore, is a curve for which the second derivative is continuous throughout in the interval of definition.

One should note, that A x plus B, which could represent the movement condition at any cross sections is matched at end points due to a cubic. If we look or if we observe this relation closely, it seems to be inherently of C 2 continuous curve because you would be

able to differentiate this at least twice. If we go back and if we go back quite differentiate this thing for the third time $d^3 y / dx^3$ equals to A and this value A will be different across different contiguous simple supported segments. What do we note now?

We can comment on what we are going to term as cubic's spline. A cubic spline is a curve for which the second derivative is continuous throughout in the interval of definition. Let us go back to this figure here. We are considering this entire strip and what we are saying in this strip is cubic spline.

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Definition

An n th order ($n-1$ degree) spline is a curve which is C^{n-2} continuous in the domain of definition, that is, the $(n-2)$ th derivative of the curve exists anywhere in the above domain

Why Splines ?

- to develop Bernstein polynomials like basis functions $\{P_i(t)\}$
- barycentric (non-negativity and partition of unity) properties
- be local
- Bell shaped

The graph shows the basis functions $P_i(t)$ on the vertical axis and the parameter t on the horizontal axis. The horizontal axis is marked with nodes $t_0, t_1, t_2, t_3, t_4, t_5, t_7$. The functions are bell-shaped curves that are localized around their respective nodes.

It may be possible for us to generalize and define what an n minus 1 th degree or an n th degree spline is? So, the definition of the spline, an n th order which is n minus 1 degree curve, a spline is a curve which is C^{n-2} continuous in the entire domain of definition. This means that the n minus 2 th derivative of the curve exists anywhere in the above domain. A little note about what order is, what degree is? Order is always degree plus 1; for example, n th order curve will be the degree minus 1.

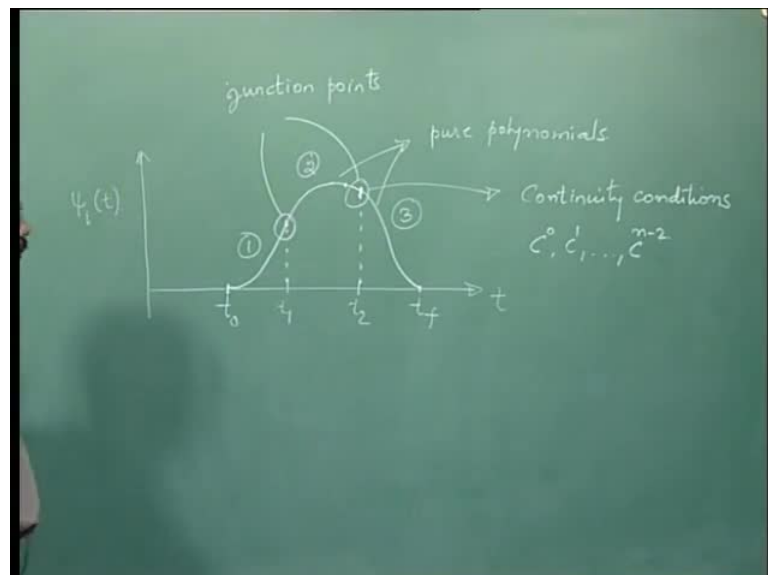
Basic question, why splines recall our discussion on Bernstein polynomials, when we are discussing Bezier segments and composites. We would like to develop basic functions, which are very similar to Bernstein polynomials. Let us call those function as ψ_i as the function parameter t , t , here may here or may not give respected the values between 0 and 1. Also, recall the salient properties of Bernstein polynomials. Remember there are

barycentric in nature. That all these constant polynomials are positive or non-negative in the respective parameter intervals that is 0 and 1 and that all these polynomials is up to 1. No matter, what the t value or the parametric value is?

We would want these barycentric properties to be local now. But, what do I mean? Bernstein polynomials is sum to 1 for value of t in between 0 and 1. Here we would want not all but some spline basis functions by $(())$ to 1, in some sub interval of t . Of course, we would want these basic functions, ψ_i to be well shaped. Say for example, you are trying to plot different spline basis functions ψ_i , one of those ψ_i look like this. Let us say for parametric value t_0 and t_3 , the second one remain will look like this. Saying t_1 and t_4 .

Third one look like this, saying t_2 and t_5 and we can keep on going until the final one, they look like this. Coming back to this statement local barycentricity, we do not want all these ψ_i 's sum to 1, rather we would want now only few of these basis functions goes up to 1. Irrespective of how the rest of the functions behave and it is this that would give us the local control power, we will see later how?

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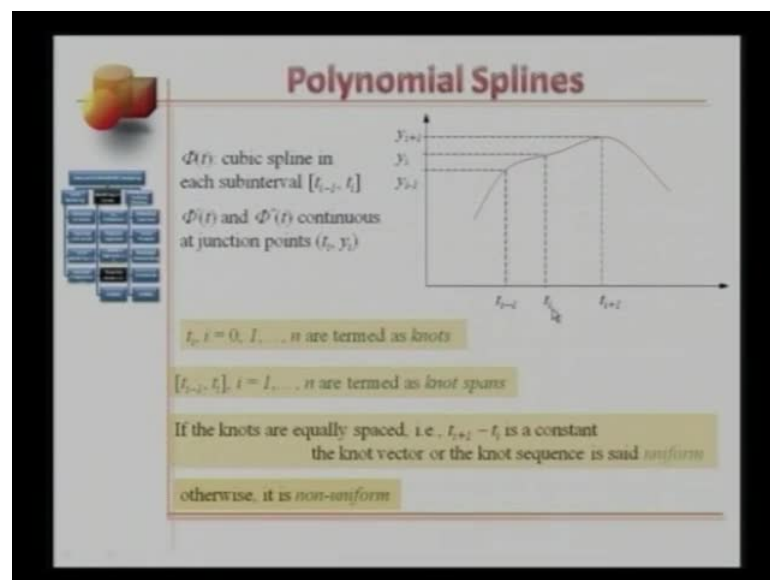
Let us continue our discussions on polynomial splines. Let us consider for this functions here and let us try to design that function. Let us say for example, that this function is a cubic polynomial, number one. Number two, that it is designed in a similar way as a

piece wise continuous curve that we had seen and discussing Ferguson composite curves and Beizer composite curves. Let me explain this on the board.

I first draw the parameter axis t , I draw the vertical axis that would represent the value of ψ_i . So, remember I am now constructing a bell shaped basis function or a bell shape piece wise composite curve. This is how I would do this. I will start some parameter value, let us say t_0 and I will end at some other parameter value say t_f and in between I will construct different polynomial segments. Let us say in-between t_0 and t_1 , I construct this segment, in between t_1 and say t_2 , I construct an another segment. And in t_2 and t_f I construct the third segment segment one, segment two, segment three.

Each of these segments will be pure polynomials. As you would notice that there would be junction points, in this case will have two junction points here. Like, we had discussed in case of Ferguson Beizer curves, we will have to impose continuity conditions. C^0 C^1 after C^{n-2} in case this bell shape curve is an end order spline. Let us now continue with some mathematics. Let me work with a few of these polynomial segments.

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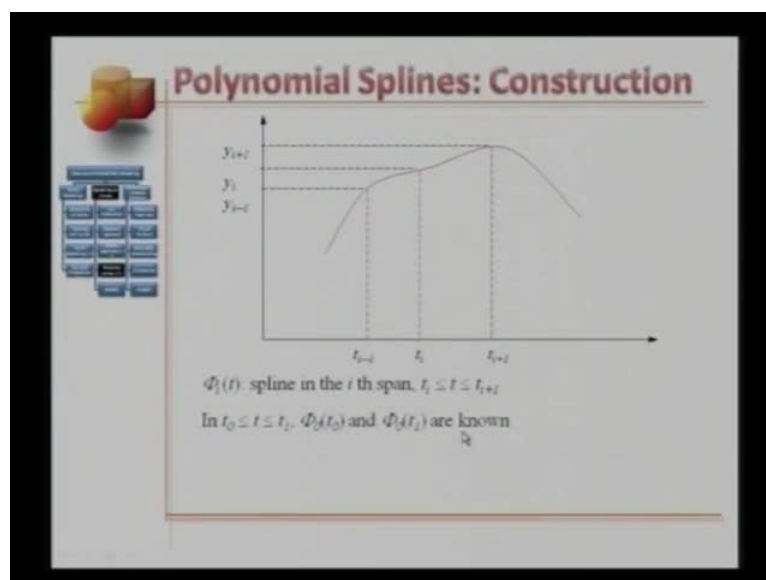


This is the polynomial segments, this is the parametric axis. This is the axis that correspond to non zero values of basis function. Let us say this is generic spline curve. We have these points at parametric value $t_i - 1$ and we have a value of this this generic spline curve as y_{i-1} at t_i . We have the value y_i like wise at $t_i + 1$ we

have the value y_{i+1} and so and so. Let us say these are the pairs given to us and we have to construct a generic spline. Let us say we are going to be constructing by t , which could be cubic spline in each sub interval $t_{i-1} \leq t < t_i$.

What would these means? At these junction points we would want that this spline is slope continues and also we would want the second derivative of this entire spline is continues. Of course position continuity is implicit. Some terminologies, these parameter values t_{i-1}, t_i, t_{i+1} and so and so forth. The fixed values for a given spline for i equals 0 1 and till end and these fixed values for t are called knots. You might want to keep this in mind because we are going to be frequently using the term knots later on. Going further these splines, t_{i-1} into t_i, t_i into t_{i+1} for different values of i are called knots splines. If the knots are equally spaced, that would mean that if these knot intervals are of constant length, the knot sequence is said to be uniform. Otherwise if these fixed parameter values are arbitrary spaced the knot spline called non uniform. We assume here that these knots are arranged in ascending order that means t_{i-1} is smaller than t_i and so on and so forth.

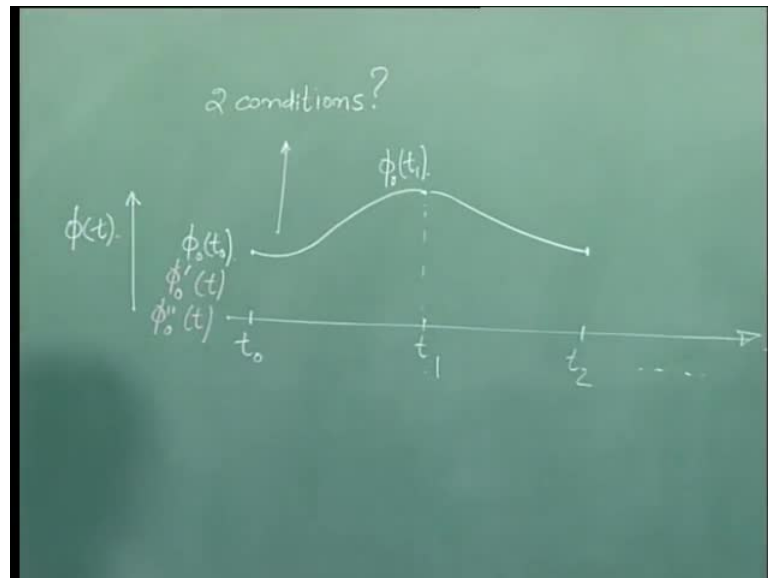
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Let us enlarge this figure now. Say we have knots now and we have the values of this composite spline at each knot. Let us spline in this line in the i th span. The i th span would be corresponding to the values of t in between t_i and t_{i+1} . So, here this is the

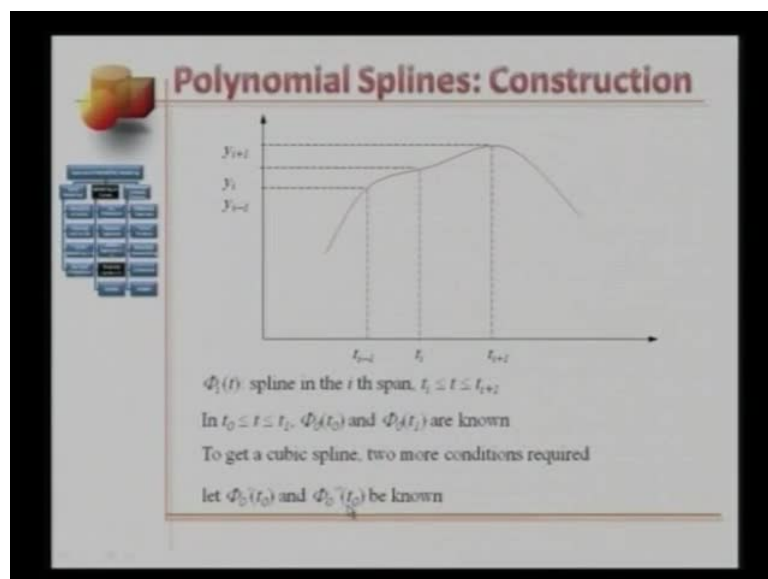
i th span. Let us assume that the first span for values of t in between t_0 to t_1 $\phi_0(t)$ to $\phi_0(t_1)$ are known.

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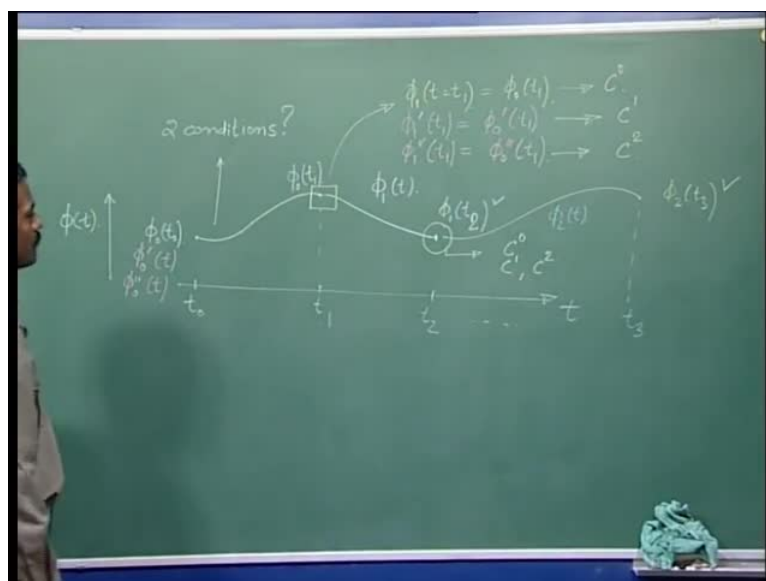
Coming back to the board, this is my parameter axis key. I start with parametric values t_0 to t_1 to t_2 and so and so forth. Of course, I am interested in constructing a bell shape bases function, but let me generalize this discussion here. This is my y axis, let me start constructing spline curve from here. At t_0 let me assume that I know the value of ϕ_0 .

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Likewise at t_1 , let me assume that I know the value of ϕ_0 again ϕ_0 would be the curve in between t_0 and t_1 that is in the first span. Since, I am trying to construct cubic curve or cubic polynomial, let us say have a shape like this. I have these two conditions. I would need two more conditions. What are they? They can be a slope and this second derivative and the first parameter value. Let us assume that we have slope information given here and also the information corresponding to the second derivative given here. Three conditions, fourth condition this is a cubic polynomial I would be able to determine this polynomial. This is the first piece of the cubic spline that we have interested in constructing. How about the second one? We would need four conditions again, because the second would be a sphere cubic polynomial. Let us construct those conditions. Let me call this $\phi_1 t$.

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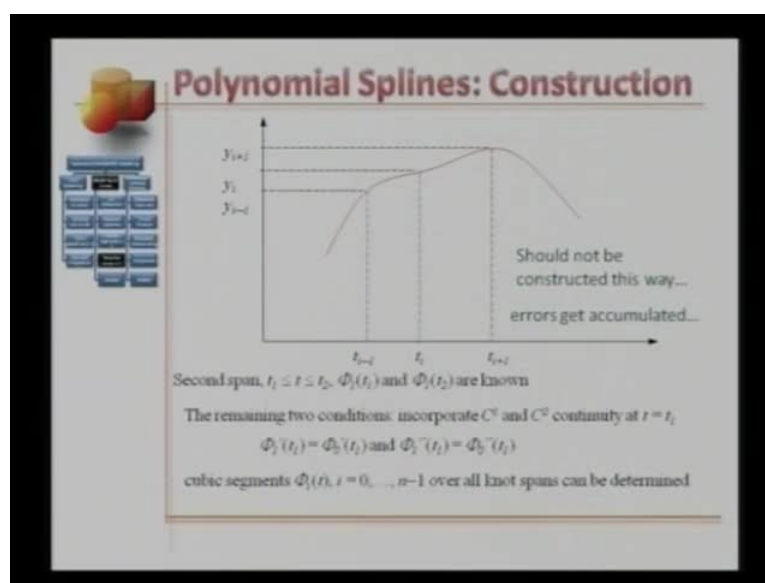
$\phi_1 t$ at t_2 , let us say it is known that is the first condition. How about other three conditions? Let us concentrate on this point here, which is the junction point. Do I know the value of ϕ_1 at t equals t_1 ? Yes and that is the same as ϕ_0 at t_1 , which comes from here. This would give us position continuity for C^0 continuity. Let us recall now what would be a cubic spline? A cubic spline would be such that this entire curve would be C^2 continues throughout that would means that the second derivative should be uniquely available at any point on this curve.

In the sense we need to ensure that we have not only C^1 continuity or slope continuity, but also continuity in the second derivative at this junction point. What would that mean? It would mean we need to be able to generate two more conditions. The slope should be equal and the second derivative would also be equal. The slope and the second derivative for this segment and the slope and this second derivative for this segment. This ensures slope continuity and this condition ensures the continuity in the second derivative.

In the sense for this cubic segment $\phi_1(t)$, we now have four conditions the value at t_2 equals t_2 . The value at knot t_1 the slope continuity condition and the curvature continuity condition. Since, this again a cubic segment with four conditions should be able to solve the four unknowns constructing the third segment. We would construct the third segment in an exact fashion, that we used to construct the second segment. Let me call this segment ϕ_2 . Let this knot value t_3 , let me assume the value right here. $\phi_2(t_3)$, let me assume this is known at this junction point you will have C^0 continuity C^1 continuity and C^2 continuity.

Now, that you know what the second segment is you can generate these three conditions. Three conditions here, the fourth condition here, the third segment of this ϕ_3 is known. Once again, let me emphasize that this is a cubic spline. By definition a cubic spline suppose to have C^2 continuity condition in fact thought out.

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If we keep on constructing subsequent segments, we would be able to extend this curve as much as t_1 . In other words to any knot value t_1 . By the way any idea has to how we can make this shape of this spline to resemble to a bell shape curve? Well one way would be to start with the first value as 0 and end the last value as 0. How about the slope and curvature? Let us preserve this discussion later.

So, this is a summary of construction procedure that I have just described on board. In the sense cubic segments $\phi_i(t)$, i going from 0 to $n-1$, over the entire knot spans can be determined. But should spline be constructed this way, possibly not. Because if there are errors starts from here will keep on getting accumulated, will keep on getting added. To avoid that we have a slightly different way of constructing along splines. Let us start from the figure again.

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Polynomial Splines: Construction...

Alternative approach:
 Since $\phi(t)$ is cubic

$$\phi_i(t) = a_0 + a_1 t + a_2 t^2 + a_3 t^3$$
 in $t_i \leq t \leq t_{i+1}$

let s_i and s_{i+1} be unknown slopes at $t = t_i$ and $t = t_{i+1}$ respectively

Graph showing a cubic spline segment between knots t_i and t_{i+1} . The y-axis is labeled y and the x-axis is labeled t . The curve passes through points (t_i, y_i) and (t_{i+1}, y_{i+1}) . The slope at t_i is s_i and the slope at t_{i+1} is s_{i+1} .

Matrix equation for determining coefficients a_0, a_1, a_2, a_3 :

$$\begin{bmatrix} 1 & t_i & t_i^2 & t_i^3 \\ 1 & t_{i+1} & t_{i+1}^2 & t_{i+1}^3 \\ 0 & 1 & 2t_i & 3t_i^2 \\ 0 & 1 & 2t_{i+1} & 3t_{i+1}^2 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} y_i \\ y_{i+1} \\ s_i \\ s_{i+1} \end{bmatrix}$$

or

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 1 & t_i & t_i^2 & t_i^3 \\ 0 & 1 & 2t_i & 3t_i^2 \\ 0 & 1 & 2t_{i+1} & 3t_{i+1}^2 \end{bmatrix}^{-1} \begin{bmatrix} y_i \\ y_{i+1} \\ s_i \\ s_{i+1} \end{bmatrix}$$

Let us say we know the values at different knots of the spline. The value would be y_{i-1} , t_{i-1} , y_i and t_i and y_{i+1} and t_{i+1} and so and so forth. Let us discuss an alternate approach. Since, each segment over here represented by ϕ_i cubic, I can write ϕ_i in this form as a function parametric t . ϕ_i is equals to a_0 plus $a_1 t$ plus $a_2 t^2$ plus $a_3 t^3$. a_0, a_1, a_2, a_3 are unknown (()). ϕ_i would be defines within the knot span t_i and t_{i+1} . Now, let us say that s_i and s_{i+1} are unknown slopes at values of t equals t_i and t_{i+1} .

Now, in terms of the two positions and two slopes, what do we have? We have a linear system in the coefficients. Will have the coefficient matrix as 1, t i, t i square, t i cube, 1 t i plus 1, t i plus 1 the whole square, t i plus 1 the whole cube, 0, 1, 2 t I, 3, t i square, 0, 1, 2 t i plus 1 and 3 t i plus 1 square. What could be these coefficients corresponds to? Well this corresponds to the first equation if we substitute phi i equals phi i for t it is t i. This row here corresponds to the second equation phi i at t i plus 1 is phi i plus 1. If we differentiate this, we have a 0 which is called, will have a 1 plus 2 a t plus 3 a t t square.

If we substitute t equals t i these two terms are 0 corresponding to the first coefficient a 0. These two terms will be 1 will have a 1 here. These to term corresponding to t i and t i plus 1 and still first differentiation of this one and these two terms here would be corresponding to first differentiation of this term for values of t i and t i plus 1. This is column vector comprising coefficients and these are the respective y and y plus 1 value. Also the values of the two slopes s i and s i plus 1. We know this column, we know this coefficients of x of this 4 by 4 matrix. We can compute what a 0, a 1, a 2, a 3 are? It would be this 4 by 4 matrix inverse of that times y i y i plus 1 s i and s i plus 1, but wait a minute. When did I tell you that s i and s i plus 1 are knowns? We just said let the slopes be unknowns at these two points. Let us see where with this takes us?

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Polynomial Splines: Construction...

The graph shows a spline curve passing through three nodes: (x_{i-1}, y_{i-1}) , (x_i, y_i) , and (x_{i+1}, y_{i+1}) . The slopes at the nodes are s_{i-1} , s_i , and s_{i+1} .

The coefficient matrix for the basis functions $\phi_j(t) = [1, t, t^2, t^3]$ is:

$$\begin{bmatrix} \frac{(x_{i+1} - 3x_i)^2}{h_i^3} & \frac{3(x_{i+1} - x_i)}{h_i^2} & \frac{-2x_{i+1}}{h_i} & \frac{-x_{i+1}^2}{h_i} \\ \frac{6xx_{i+1}}{h_i^3} & \frac{-6xx_{i+1}}{h_i^2} & \frac{(2x_i + x_{i+1})}{h_i} & \frac{(x_i + 2x_{i+1})}{h_i} \\ \frac{-3(x_i + x_{i+1})}{h_i^2} & \frac{3(x_i - x_{i+1})}{h_i} & \frac{-(x_i + 2x_{i+1})}{h_i} & \frac{-(2x_i + x_{i+1})}{h_i} \\ \frac{2}{h_i^2} & \frac{-2}{h_i} & \frac{1}{h_i} & \frac{1}{h_i} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} y_i \\ y_{i+1} \\ s_i \\ s_{i+1} \end{bmatrix}$$

This is little more involved expression here. $\Phi_i(t)$ can be represented in matrix form or in compact form. So, the first matrix will be 1 by 4 in terms of parameter values $t, 1, t^2$ and t^3 . This is a very complex looking of 4 by 4 matrix and this is the geometric matrix pertaining to the geometric definition here of the two points of the two slopes. What is this 4 by 4 matrix the inverse of this matrix here? Let me read out the terms first term $t^3 + 1 - 3t^2$ times $t^3 + 1$ square over h^2 3 times $t^3 + 1$ minus t^3 minus t^3 square over h^3 cube minus $t^3 + 1$ square over h^2 square minus t^3 square $t^3 + 1$ over h^2 square second row $6t^2 + 1$ over h^3 cube 2 times $t^3 + 1$ plus 1 times $t^3 + 1$ the fourth term $t^3 + 2$ times 2 times $t^3 + 1$ over h^2 square.

The third row we have minus 3 $t^3 + 1$ over h^3 cube 3 $t^3 + 1$ over h^3 cube minus $t^3 + 2t^3 + 1$ over h^2 square minus 2 $t^3 + 1$ over h^2 square. In the fourth row we have 2 over h^3 cube minus 2 h^3 cube 1 over h^2 square and 1 over h^2 square. What is h ? h is difference $t^3 + 1$ and its t^3 . Let us continue with this maths.

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Polynomial Splines: Construction...

$\mathcal{Q}(t) = \{Q_i(t), i = 0, \dots, n-1\}$ is position and slope continuous for $t_0 \leq t \leq t_n$

continuity of the second derivative $\Phi_{i-1}^{\prime\prime}(t_i) = \Phi_i^{\prime\prime}(t_i)$

$$\Phi_i^{\prime\prime}(t) = \begin{bmatrix} 0 & 0 & 2 & 6t \\ \frac{(t_{i-1} - 3t_i)^2}{h^3} & \frac{(3t_{i-1} - t_i)^2}{h^3} & \frac{-t_i^2}{h^3} & \frac{-t_i^2 t_{i-1}}{h^3} \\ \frac{6t_i t_{i-1}}{h^3} & \frac{-6t_i t_{i-1}}{h^3} & \frac{(2t_i - t_{i-1})^2}{h^3} & \frac{(t_i + 2t_{i-1})^2}{h^3} \\ -\frac{3(t_i - t_{i-1})}{h^2} & \frac{3(t_i + t_{i-1})}{h^2} & \frac{-(t_i + 2t_{i-1})}{h^2} & \frac{-(2t_i + t_{i-1})}{h^2} \\ \frac{h^3}{2} & \frac{-2}{h^3} & \frac{1}{h^2} & \frac{1}{h^2} \end{bmatrix} \begin{bmatrix} y_i \\ y_{i-1} \\ t_i \\ t_{i-1} \end{bmatrix}$$

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Now, the entire to be explained is essentially a set of each cubic segment $\Phi_i(t)$ going from $0 \leq t \leq t_n$. This spline is position and slope continuous within the entire not span till t_0 until t_n . Notice that, since Φ_i is a cubic spline it needs to be having unique second derivatives at each value of t , in the entire span. This would mean that Φ_i minus

1, which is the $i - 1$ segment, the second derivative of that, at the knot value t_i should be equal to ϕ_i the i th polynomial segment, the second derivative that at t_i .

From that previous complex relation, it should be possible for us to compute for the second derivatives. This coefficient matrix will not change, this geometric on vector will not change, what will change would be the first 1 by 4 row matrix. If I differentiate by previous relation ϕ_i the first term is 0, the second term is 0, the third term is 2 and the fourth term is 6 times t . These two matrixes are constants in the differentiation. All I need to do is plug in. These expression here in this equation for value t equals t_i for both $i - 1$ cubic segment and the i cubic segment and figure what that relation would look like? You have to bear with me here, because the math is really quite involved.

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Polynomial Splines: Construction...

$$\phi_{i-1}''(t) = \begin{bmatrix} \frac{6(2t-t_{i-1})}{h_i^2} & \frac{-6(2t-t_{i-1})}{h_i^2} & \frac{2(3t-t_{i-1}-2t_{i-1})}{h_i^2} & \frac{2(3t-2t_{i-1}-t_{i-1})}{h_i^2} \end{bmatrix} \begin{bmatrix} y_{i-1} \\ x_i \\ x_{i-1} \\ x_i \end{bmatrix}$$

$$\phi_i''(t) = \begin{bmatrix} \frac{6(2t-t_{i-1}-t_i)}{h_{i+1}^2} & \frac{-6(2t-t_{i-1}-t_i)}{h_{i+1}^2} & \frac{2(3t-t_{i-1}-2t_i)}{h_{i+1}^2} & \frac{2(3t-2t_{i-1}-t_i)}{h_{i+1}^2} \end{bmatrix} \begin{bmatrix} y_{i-1} \\ y_i \\ x_{i-1} \\ x_i \end{bmatrix}$$

On comparison

$$\begin{bmatrix} \frac{6}{h_{i+1}^2} & \frac{-6}{h_{i+1}^2} & \frac{2}{h_{i+1}^2} & \frac{4}{h_{i+1}^2} \end{bmatrix} \begin{bmatrix} y_{i-1} \\ y_i \\ x_{i-1} \\ x_i \end{bmatrix} = \begin{bmatrix} \frac{-6}{h_i^2} & \frac{6}{h_i^2} & \frac{-4}{h_i^2} & \frac{-2}{h_i^2} \end{bmatrix} \begin{bmatrix} y_{i-1} \\ y_i \\ x_{i-1} \\ x_i \end{bmatrix}$$

$$\frac{x_{i-1} - 2x_i}{h_{i+1}} + 2x_i \left(\frac{1}{h_{i+1}} + \frac{1}{h_i} \right) - \frac{x_{i+1}}{h_i} = \frac{3y_{i-1}}{h_i^2} + 3y_i \left(\frac{1}{h_{i+1}^2} - \frac{1}{h_i^2} \right) - \frac{3y_{i-1}}{h_{i+1}^2}, \quad i=1, \dots, n-1$$

Condition for the Generalized Ferguson Curve

Let us continue if you work out and simplify the math will have the second derivative of the i th cubic segment written as 6 times $2t - t_{i-1} - t_i$ minus t_i plus 1 over h_i cube minus 6 times $2t - t_{i-1} - t_i$ plus 1 over h_i cube 2 times $2t - t_{i-1} - 2t_i$ plus 1 over h_i square and 2 times $2t - 2t_{i-1} - t_i$ plus 1 over h_i square. This is over 1 by 4 matrix multiplying its column vector here. y_{i-1} y_i x_{i-1} and x_i plus 1, remember the second derivatives of the $i - 1$ segment and i th segment are the common knot t_i are equal.

All I need to do is set i equal to $i - 1$ to get this expression. The composition of each term will be similar, so that t_i is going to be replaced by t_{i-1} and t_{i+1} will be replaced by t_i , h_i gets replaced by h_{i-1} , y_i gets replaced by y_{i-1} , h_i gets replaced by h_{i-1} and so on. On comparison that is when you impose C^2 continuity condition will have this expression $\frac{6}{h_{i-1}^2} - \frac{6}{h_{i-1}^2} + \frac{2}{h_{i-1}^4} - \frac{4}{h_{i-1}^2} y_{i-1} + x_{i-1} = \frac{-6}{h_i^2} + \frac{6}{h_i^2} - \frac{4}{h_i^2} y_i + x_i$.

Look how that complex math turns simple, as we go on. We can further simplify this and have this relation $\frac{x_{i-1} - 1}{h_{i-1}} + 2 \left(\frac{1}{h_{i-1}} + \frac{1}{h_i} \right) = \frac{3y_i + 1}{h_i^2} + 3y_i$ within parenthesis $\frac{1}{h_{i-1}^2} - \frac{1}{h_i^2} - \frac{3y_{i-1}}{h_{i-1}^2}$. Now, this is for i going from 1 to $n - 1$, there is nothing important about this relation. Now, while we were doing the complex math that which is did, let us not try to forget what was the physics behind entire discussion?

Remember that I had mentioned that the slopes in fact at all junction points were not implying, that these slopes $x_{i-1} - x_i$ and $x_i - x_{i+1}$ there are all knots. What is knot to us? It is the values at each junction point $y_{i-1} - y_i$ and $y_i - y_{i+1}$ so and so forth. Also the knots at each junction point, that is $t_{i-1} - t_i$ and $t_i - t_{i+1}$ so and so forth. So, here we have a relation that relates three consecutive slopes. x_{i-1} , x_i and x_{i+1} . Have you seen such an expression four? Yes, when we are discussing composite for this curves rather C^2 composite curves, this condition right here is a condition generalized Ferguson curve.

Going back, how many equations will we have here? i going from 1 to $n - 1$ will have therefore, $n - 1$ such equations. How many unknowns will we have, will possible have $n + 1$?

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End Conditions

$$\frac{x_{i-1}}{h_{i-1}} + 2x_i \left(\frac{1}{h_{i-1}} + \frac{1}{h_i} \right) + \frac{x_{i+1}}{h_i} = \frac{3y_{i-1}}{h_{i-1}^2} + 3y_i \left(\frac{1}{h_{i-1}} - \frac{1}{h_i} \right) - \frac{3y_{i+1}}{h_i^2}, \quad i = 1, \dots, n-1$$

linear in $n+1$ unknown slopes, s_0, \dots, s_n
 $n-1$ number of equations

Two more conditions needed

- free end*: no curvature at a knot
a *natural spline*.
- built-in end*: first derivatives at t_0 or t_n are specified as $\Phi_0'(t_0) = s_0$
or $\Phi_{n-1}'(t_n) = s_n$
- quadratic end spans*: where the end spans being quadratic,
end curvatures are constant

Let me copy previous equations right here and let me also observe few more things about these equations. These equations are linear in the slopes x_{i-1} and x_{i+1} , the slopes which are unknowns are x_0, x_1 up to x_n . These are $n+1$ slopes are unknowns. I just mention a while ago. This equation right here are $n-1$ in number will have therefore, 2-3 choices are two more conditions that we need to generate. Those conditions any one of the following. One, free end that is no curvature at a knot, we call it a natural spline.

Condition two built in end. What do I mean by that? The first derivatives at the first knot or the last knot are specified as $\Phi_0'(t_0) = s_0$ or $\Phi_{n-1}'(t_n) = s_n$ here. In other words slope s_0 and s_n are specified. Condition three, quadratic and spans. Here if the ends span of the quadratic the end curvatures are constant. So, the conditions that we need to solve the system $n-1$ equations and the $n+2$ of this three conditions. Remember for C^2 composite position curves, we had specified the two end slopes as free choices. This is here a more general set of end conditions.

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Example

Compute a cubic polynomial spline to fit the data points (0, 0), (1, 3) and (2, 0) with free end conditions

The three knots $t_0=0$, $t_1=1$ and $t_2=2$ are uniformly placed so that $h_0 = h_1 = 1$

$$\Phi_0'(t_0) = \begin{bmatrix} \frac{6(2x_0 - t_1 - t_0)}{h_0^2} & \frac{-6(2x_1 - t_1 - t_0)}{h_0^2} & \frac{2(3x_0 - t_1 - 2x_1)}{h_0^2} & \frac{2(3x_1 - 2x_0 - t_1)}{h_0^2} \end{bmatrix} \begin{bmatrix} y_0 \\ y_1 \\ s_0 \\ s_1 \end{bmatrix} = 0$$

$$\Rightarrow 18 - 4s_0 - 2s_1 = 0$$

$$\Phi_1'(t_1) = \begin{bmatrix} \frac{6(2x_1 - t_2 - t_1)}{h_1^2} & \frac{-6(2x_2 - t_2 - t_1)}{h_1^2} & \frac{2(3x_1 - t_2 - 2x_2)}{h_1^2} & \frac{2(3x_2 - 2x_1 - t_2)}{h_1^2} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ s_1 \\ s_2 \end{bmatrix} = 0$$

$$\Rightarrow 18 + 2s_1 + 4s_2 = 0 \quad \text{②}$$

Let us work on an example, compute a cubic polynomials spline to fit the data points. 0 0, 1 3 and 2 0 with free end conditions. Let us assume three knots values t zeros equals 0 t 1 equals 1 and t 2 equals 2. We have uniform non splines h 0, which is t 1 minus t 0 is 1 and h 1, which is t 2 minus t 1 is again 1. I would point you to remember the mathematics that we had gone through, with that will have the second derivative of the first spline segment evaluated at t 0 as 6 times 2 times t 0 minus t 0 minus t 1 over h 0 cube minus 6 times 2 times t 0 minus t 0 minus t 1 over h 0 cube 2 times 3 times t 0 minus t 0 minus 2 t 1 over h 0 square 2 times 3 times t 0 minus 2 times t 0 minus t 1 over h 0 square the calling vector will have increased y 0 y 1 s 0 and s 1.

We know what y 0 is what y 1 is and s 0 and s 1 are unknowns at this time. We will have an equations let us say 18 minus 4 times s 0 minus 2 times s 1 equals 0. For the second spline segment phi 1 will have a very similar expression phi 1 double time evaluated at t 2 will get 6 times 2 t 2 minus 3 1 minus t 2 minus h 1 h 1 cube minus 6 2 t 2 minus t 1 minus t 2 over h 1 cube 2 3 t 2 minus t 1 minus 2 t 2 over h 1 square 2 3 t 2 minus 2 t 1 minus t 2 over h 1 square the column here. We have y 1 y 2 x 1 and x 2 working one this equation, it give us 18 plus 2 s 1 plus 4 s 2 equal 0.

We have these equation s 0 and s 1. We have this equation in s 1 and s 2. For a moment I was confused as to what I was doing? Let us go back, we were saying that we are going

to be using with free end condition. That would mean second derivatives at $t = 0$ equal 0 and $t = 2$ equals 2 will be 0. So, the second derivative of ϕ_0 at $t = 0$ is 0 the second derivative of ϕ_1 at $t = 2$ is 0. So, these are the two condition corresponding to that.

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Example...

$$\frac{x_1}{h_1} + 2x_2 \left(\frac{1}{h_1} + \frac{1}{h_2} \right) + \frac{x_3}{h_2} = \frac{3y_1}{h_1} + 3y_2 \left(\frac{1}{h_1} + \frac{1}{h_2} \right) - \frac{3y_3}{h_2} \Rightarrow x_0 + 4x_1 + x_2 = 0$$

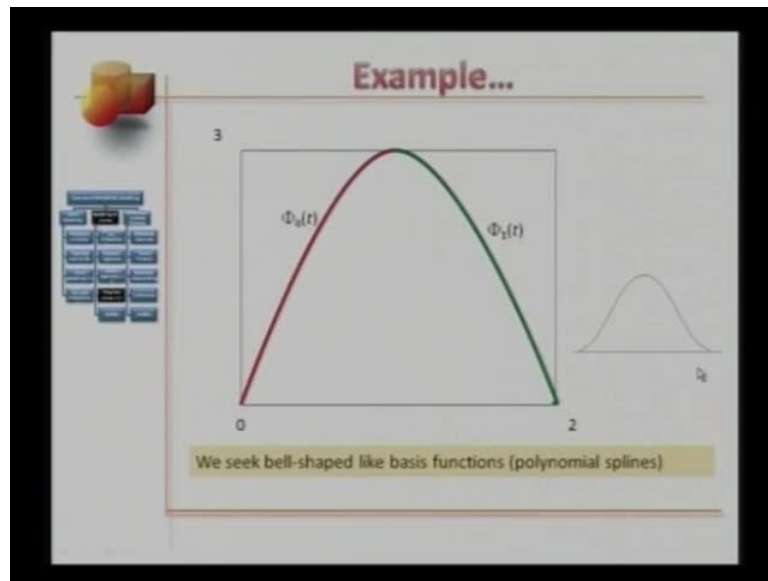
$x_0 = 4.5, x_1 = 0$ and $x_2 = -4.5$

$$\Phi_0(t) = \begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 2 & 3 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 3 \\ 4.5 \\ 0 \end{bmatrix} = -\frac{3}{2}t^3 + \frac{9}{2}t$$

$$\Phi_1(t) = \begin{bmatrix} 1 & t & t^2 & t^3 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 4 & 8 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 4 & 12 \end{bmatrix}^{-1} \begin{bmatrix} 3 \\ 0 \\ 0 \\ -4.5 \end{bmatrix} = \frac{3}{2}t^3 - 9t^2 + \frac{27}{2}t - 3$$

Now, this condition is familiar one, you have seen this before, relates the slope s_0 , s_1 and s_2 . In fact the value h_0, h_1, y_2, y_1 and y_0 will have $s_0 + 4s_1 + s_2 = 0$. So the three conditions will give us $s_0 = 4.5, s_1 = 0$ and $s_2 = -4.5$. We compute what $\phi_0(t)$ is $1, t, t^2, t^3$. We would be able to compute for the coefficient matrices, you need to compute the inverse of that. We will have y_0, y_1, s_0 and s_1 here. We solve this, simplify this expression, we get $\phi_0(t)$ as $-\frac{3}{2}t^3 + \frac{9}{2}t$. Likewise $\phi_1(t)$ will be $\frac{3}{2}t^3 - 9t^2 + \frac{27}{2}t - 3$. We now know, what are the analytical expressions of individual cubic segments, ϕ_0 and ϕ_1 are?

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Let us (()) red curve here and the green curve here represents the first cubic segment and the second cubic segment. We get a shape very similar to a bell shape, but I am not saying that these would correspond to our basis function. We still have to do a lot of work to be able to get nice well-shaped. In the lectures that will follow this one, we would like to design bell-shaped like basis functions, which will be composite polynomial splines, which will be locally barycentric. Suppose to be global barycentric, which are (()) in the sense, we will be concentrating essential design these basis functions.