

User Manual 3.4.1 Interpolation Methods

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Introduction

Scope

In this section, a focus is realised on the following interpolation methods: spline, bicubic, tricubic, Lagrange and Newton, covariance matrix and linear in 1D, 2D or 3D interpolation.

Javadoc

The interpolation objects are available in the package `org.apache.commons.math3.analysis.interpolation` both in the Commons Math library and the Commons Math Addons library and in the package `org.orekit.propagation.analytical.covariance` in the Orekit library.

Library	Javadoc
Commons Math	Package <code>org.apache.commons.math3.analysis.interpolation</code>
Commons Math Addons	Package <code>org.apache.commons.math3.analysis.interpolation</code>
Orekit	Package <code>org.orekit.propagation.analytical.covariance</code>

Links

None as of now.

Useful Documents

None as of now.

Package Overview

The package `org.apache.commons.math3.analysis.interpolation` contains all the interpolation classes described in this section.



Features Description

Spline interpolation

The *spline interpolator* generates an interpolating function $f(x): \mathbb{R} \rightarrow \mathbb{R}$. The user gives as entries 2 sets of values, the values of x , y . The interpolator gives the function f such as $y=f(x)$.

For the linear equation $y=2x+1$

```
double x[] = { 0.0, 1.0, 2.0 };
double y[] = { 1.0, 3.0, 5.0 };
```

```
UnivariateInterpolator interpolator = new SplineInterpolator();
UnivariateFunction function = interpolator.interpolate(x, y);
double value = function .value(0.5);
```

Bicubic interpolation

The ***bicubic interpolator*** generates an interpolating function $f(x,y): \mathbb{R}^2 \rightarrow \mathbb{R}$. The interpolator computes internally the coefficients of the bicubic function that is the interpolating function. The user gives as entries 3 sets of values, the values of x, y and z. The interpolator gives the function f such as $z=f(x,y)$.

For the equation of the plane $z=2x-3y + 5$

```
double x[] = { 3, 4, 5, 6.5 };
double y[] = {-4, -3, -1, 2, 2.5 };
double z[][] = {{ 23, 20, 14, 5, 3.5 },
  { 25, 22, 16, 7, 5.5 },
  { 27, 24, 18, 9, 7.5 },
  { 30, 27, 21, 12, 10.5 }};
BivariateGridInterpolator interpolator = new BicubicSplineInterpolator();
BivariateFunction function = interpolator.interpolate(x, y, z);
```

Tricubic interpolation

The ***tricubic interpolator*** generates an interpolating function $f(x,y,z): \mathbb{R}^3 \rightarrow \mathbb{R}$. The interpolator computes internally the coefficients of the tricubic function that is the interpolating function. The user gives as entries 4 sets of values, the values of x, y, z and w. The interpolator gives the function f such as $w=f(x,y,z)$.

For the equation of the plane $w=2x- 3y - z + 5$

```
double x[] = { 3.0, 4.0, 5.0, 6.5 };
double y[] = {-4.0, -3.0, -1.0, 2.0, 2.5 };
double z[] = {-12.0, -8.0, -5.5, -3.0, 0.0, 2.5 };
double w[][][] = {{{ 35, 31, 28.5, 26, 23, 20.5 },
  { 32, 28, 25.5, 23, 20, 17.5 },
  { 26, 22, 19.5, 17, 14, 11.5 },
  { 17, 13, 10.5, 8, 5, 2.5 },
  { 15.5, 11.5, 9, 6.5, 3.5, 1 }},
  {{ 37, 33, 30.5, 28, 25, 22.5 },
  { 34, 30, 27.5, 25, 22, 19.5 },
  { 28, 24, 21.5, 19, 16, 13.5 },
  { 19, 15, 12.5, 10, 7, 4.5 },
  { 17.5, 13.5, 11, 8.5, 5.5, 3 }},
  {{ 39, 35, 32.5, 30, 27, 24.5 },
```

```
{ 36, 32, 39.5, 27, 24, 21.5 },
{ 30, 26, 23.5, 21, 18, 15.5 },
{ 21, 17, 14.5, 12, 9, 6.5 },
{ 19.5, 15.5, 13, 10.5, 7.5, 5 }},
{{ 42, 38, 35.5, 33, 30, 27.5 },
{ 39, 35, 32.5, 30, 27, 24.5 },
{ 33, 29, 26.5, 24, 21, 18.5 },
{ 24, 20, 17.5, 15, 12, 9.5 },
{ 22.5, 18.5, 16, 13.5, 10.5, 8 }}}
```

```
TrivariateGridInterpolator interpolator = new TricubicSplineInterpolator();
TrivariateFunction function = interpolator.interpolate(x, y, z, w);
```

Lagrange interpolation

The **Lagrange interpolator** generates an interpolating function $f(x): \mathbb{R} \rightarrow \mathbb{R}$. The user gives as entries 2 sets of values, the values of x, y. The interpolator gives the function f such as $y=f(x)$.

For the linear equation $y=2x+1$

```
double x[] = { 0.0, 1.0, 2.0 };
double y[] = { 1.0, 3.0, 5.0 };
```

```
UnivariateFunction interpolator = new PolynomialFunctionLagrangeForm(x,y);
double value = interpolator.value(0.5);
```

Newton interpolation

The **Newton interpolator** generates an interpolating function $f(x): \mathbb{R} \rightarrow \mathbb{R}$. The user gives as entries 2 sets of values, the coefficients c_i and the centers x_i such as the polynomial function $P(x)=c_0 + c_1 (x - x_0) + \dots + c_n (x - x_n)$. The interpolator gives the function f such as $y=P(x)$.

For the linear equation $y=2x+1$

```
double c_i[] = { 3.0, 2.0 };
double x_i[] = { 1.0 };
```

```
UnivariateFunction interpolator = new PolynomialFunctionNewtonForm(c_i,x_i);
double value = interpolator.value(0.5);
```

Covariance matrix interpolation

The purpose of this interpolation algorithm is to compute the covariance matrix at a given date through a simplified model of the transition matrix. When a covariance in PV coordinates is searched for an object orbiting around an celestial body, a simple dynamical model can be used, meaning limited to the newtonian attraction, plus a constant acceleration. The value of this constant acceleration will not change the transition matrix.

The transition matrix between a date t_1 and a date t can be approximated :

- at order 0 : by $\phi_1(t_1, t) = I_{\{3 \times 3\}}$
- at order 1 : by $\phi_1(t_1, t) = I_{\{3 \times 3\}} + J_{\{PV\}} (t - t_1)$
- at order 2 : by $\phi_1(t_1, t) = I_{\{3 \times 3\}} + J_{\{PV\}} (t - t_1) + 0.5 * J_{\{PV\}}^2 (t - t_1)^2$

where $J_{\{PV\}} = \begin{pmatrix} 0_{\{3 \times 3\}} & I_{\{3 \times 3\}} \setminus A & 0_{\{3 \times 3\}} \end{pmatrix}$, $J_{\{PV\}}^2 = \begin{pmatrix} A & 0_{\{3 \times 3\}} \setminus 0_{\{3 \times 3\}} & A \end{pmatrix}$ and $A = -\frac{GM}{r^3} \left(I_{\{3 \times 3\}} - 3 \frac{PP^T}{r^2} \right)$, where A is considered as a constant on the interval $[t_1, t]$ and P is the satellite position vector.

We denote by $M(t)$ the covariance matrix at instant t . Let $t \in [t_1, t_2]$. The transition matrices $\phi_1(t_1, t)$ and $\phi_2(t_2, t)$ are given by the above formula, and since matrix A is constant on $[t_1, t_2]$, we have that the covariance matrix at instant t is given by $M(t) = (1 - \alpha) \phi_1(t_1, t) M(t_1) \phi_1^T(t_1, t) + \alpha \phi_2(t_2, t) M(t_2) \phi_2^T(t_2, t)$ with $\alpha = \frac{t - t_1}{t_2 - t_1}$.

Linear interpolation

These classes allow linear piecewise interpolations in dimensions 1, 2 or 3.

1D interpolation

Let f be a real function $\mathbb{R} \rightarrow \mathbb{R}$ and $[x_1, x_2]$ the interpolation interval, where $f(x_1), f(x_2)$ are known. For all $x \in [x_1, x_2]$, the interpolated value $f(x)$ is given by $f(x) = f(x_1) + (x - x_1) \frac{f(x_2) - f(x_1)}{x_2 - x_1}$.

2D interpolation

The two dimensional interpolation will be two successive 1D interpolations.

Let f be a real function $\mathbb{R}^2 \rightarrow \mathbb{R}$ and $[x_1, x_2] \times [y_1, y_2]$ the interpolation interval.

First, a 1D interpolation in the y direction is made, leading to $f(x, y_1) = f(x_1, y_1) + (y - y_1) \frac{f(x_2, y_1) - f(x_1, y_1)}{y_2 - y_1}$

$f(x, y_2) = f(x_1, y_2) + (y - y_1) \frac{f(x_2, y_2) - f(x_1, y_2)}{y_2 - y_1}$.

Then a second 1D interpolation is made in the x direction with the previous two interpolated values : $f(x, y) = f(x, y_1) + (x - x_1) \frac{f(x, y_2) - f(x, y_1)}{x_2 - x_1}$.

3D interpolation

Let f be a real function $\mathbb{R}^3 \rightarrow \mathbb{R}$ and $[x_1, x_2] \times [y_1, y_2] \times [z_1, z_2]$ the interpolation interval. There will be

$2^3 - 1$ successive 1D interpolations.

$f(x,y,z)$ is interpolated from $f(x,y,z_1)$ and $f(x,y,z_2)$.

$f(x,y,z_1)$ is interpolated from $f(x,y_1,z_1)$ and $f(x,y_2,z_1)$.
 $f(x,y,z_2)$ is interpolated from $f(x,y_1,z_2)$ and $f(x,y_2,z_2)$.

$f(x,y_1,z_1)$ is interpolated from $f(x_1,y_1,z_1)$ and $f(x_2,y_1,z_1)$.

$f(x,y_2,z_1)$ is interpolated from $f(x_1,y_2,z_1)$ and $f(x_2,y_2,z_1)$.

$f(x,y_1,z_2)$ is interpolated from $f(x_1,y_1,z_2)$ and $f(x_2,y_1,z_2)$.

$f(x,y_2,z_2)$ is interpolated from $f(x_1,y_2,z_2)$ and $f(x_2,y_2,z_2)$.

Getting Started

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Interfaces

The library defines the following interfaces related to interpolation :

Interface	Summary	Javadoc
UnivariateInterpolator	Interface for a univariate interpolating function.	...
BivariateGridInterpolator	Interface for a bivariate interpolating function where the sample points must be specified on a regular grid.	...
TrivariateGridInterpolator	Interface for a trivariate interpolating function where the sample points must be specified on a regular grid.	...
UnivariateFunction	Interface for a univariate function	...

Classes

This section is about the following classes related to interpolation :

In Commons Math

Class	Summary	Javadoc
SplineInterpolator	Spline interpolator for a univariate real function.	...
BicubicSplineInterpolator	Bicubic spline interpolator for a bivariate real function.	...
TricubicSplineInterpolator	Tricubic spline interpolator for a trivariate real function.	...

PolynomialFunctionLagrangeForm	Lagrange interpolator, directly usable as a univariate real function.	...
PolynomialFunctionNewtonForm	Newton interpolator, directly usable as a univariate real function.	...

In Orekit

Class	Summary	Javadoc
CovarianceInterpolation	Interpolator of a covariance matrix based on its two surrounding covariance matrices.	...
OrbitCovariance	Class containing a covariance matrix and its associated AbsoluteDate. New class replacing older class CovarianceMatrix	...

In Commons Math Addons

Class	Summary	Javadoc
AbstractLinearIntervalsFunction	Abstract class for linear interpolations.	...
UniLinearIntervalsFunction	Linear one-dimensional function.	...
BiLinearIntervalsFunction	Linear two-dimensional function.	...
TriLinearIntervalsFunction	Linear three-dimensional function.	...
UniLinearIntervalsInterpolator	Interpolator of linear one-dimensional functions.	...
BiLinearIntervalsInterpolator	Interpolator of linear two-dimensional functions.	...
TriLinearIntervalsInterpolator	Interpolator of linear three-dimensional functions.	...

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