

## A METHOD FOR CONSTRUCTING LOCAL MONOTONE PIECEWISE CUBIC INTERPOLANTS\*

F. N. FRITSCH† AND J. BUTLAND‡

**Abstract.** A method is described for producing monotone piecewise cubic interpolants to monotone data which is completely local and which is extremely simple to implement.

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**Key words.** monotone interpolation, cubic Hermite interpolation

In [4] Fritsch and Carlson gave necessary and sufficient conditions for a piecewise cubic interpolant to monotone data to be monotonic. The algorithm which they proposed for computing such an interpolant suffers from three defects: (1) it requires two passes over the data; (2) the result is dependent upon the order in which the data are processed; and (3) it is potentially nonlocal (i.e., a correction introduced in the first interval might ripple through the entire interpolant).

The purpose of this note is to acquaint the mathematical community with a technique proposed by Butland [2] for obtaining monotone piecewise cubic interpolants which avoids all of these problems. Before we describe Butland's method, we recall some notation from [4]. Let  $x_1 < x_2 < \dots < x_n$  ( $n > 2$ ) and let  $f_i = f(x_i)$   $i = 1, \dots, n$  be the values of a monotone function at these points. Let  $p(x)$  be a piecewise cubic function such that  $p(x_i) = f_i$  and  $p'(x_i) = d_i$ ,  $i = 1, \dots, n$ . Let  $\Delta_i = (f_{i+1} - f_i) / (x_{i+1} - x_i)$ ,  $i = 1, \dots, n - 1$ .

A piecewise cubic interpolation scheme is a method for selecting the values of the derivatives  $d_i$ . Butland's idea is to construct a function  $G$  such that

$$(1) \quad d_i = G(\Delta_{i-1}, \Delta_i), \quad i = 2, \dots, n - 1,$$

and  $p(x)$  is monotonic. Since  $d_i$  depends only on neighboring slopes, a method based on formula (1) is necessarily one-pass and local. If  $G$  is a symmetric function of its arguments, the result will also be independent of the direction of processing, as desired.

Sufficient conditions for an acceptable  $G$ -function are given in [2], where Butland observes that the harmonic mean

$$(2) \quad G_H(S_1, S_2) = \begin{cases} \frac{2S_1S_2}{S_1 + S_2} & \text{if } S_1S_2 > 0, \\ 0 & \text{otherwise} \end{cases}$$

satisfies all of these conditions. Unfortunately, formula (2) tends to produce interpolants that are "too flat", because the values  $(\alpha_i, \beta_i) = (d_i/\Delta_i, d_{i+1}/\Delta_i)$  are restricted to the small square  $[0, 2] \times [0, 2]$ , contained in the monotonicity region. We have experimented with various  $G$ -functions that fill out the square<sup>1</sup>  $[0, 3] \times [0, 3]$  more completely, thus producing more "reasonable" curves. One such family of functions

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† Mathematics and Statistics Division, Lawrence Livermore National Laboratory, Livermore, California 94550. The work of this author was supported by the U.S. Department of Energy under contract W-7405-Eng-48 and by its Office of Basic Energy Sciences, Applied Mathematical Sciences Program.

‡ Computer Officer, Postgraduate School of Electrical and Electronic Engineering, University of Bradford, England BD7 1DP.

<sup>1</sup> This is the largest square contained in the monotonicity region.

is described in [3], where the recommended formula is

$$(3) \quad G_3(S_1, S_2) = \begin{cases} 0 & \text{if } S_1 S_2 \leq 0, \\ \text{sign}(S_1) \frac{3|S_1||S_2|}{|S_1| + 2|S_2|} & \text{if } |S_2| \leq |S_1|, \\ G(S_2, S_1) & \text{otherwise.} \end{cases}$$

One negative aspect of (1) is that it gives the same value for  $d_i$  regardless of the relative spacing of the surrounding  $x$ -values. One way to remedy this is to replace (1) with

$$(4) \quad d_i = G(\Delta_{i-1}, \Delta_i, h_{i-1}, h_i), \quad i = 1, \dots, n - 1,$$

where  $h_j = x_{j+1} - x_j, j = 1, \dots, n - 1$ . The conditions for an acceptable  $G$ -function now are that, for all  $S_1, S_2$ , and all positive  $h_1$  and  $h_2$ :

A.  $G(S_2, S_1, h_2, h_1) = G(S_1, S_2, h_1, h_2)$ .

[This makes the formula independent of the order of the data points.]

B.  $\min(S_1, S_2) \leq G(S_1, S_2, h_1, h_2) \leq \max(S_1, S_2)$ .

[Thus the slope of the curve lies between the slopes of the two adjacent data segments. While not necessary for monotonicity, this condition seems intuitively reasonable.]

C.  $G(S_1, S_2, h_1, h_2) = 0$  if  $S_1 S_2 \leq 0$ .

[For  $S_1 S_2 = 0$ , this is a necessary condition for monotonicity. For  $S_1 S_2 < 0$ , this implies that the curve stays within the limits of the data.]

D.  $|G(S_1, S_2, h_1, h_2)| \leq \min(3|S_1|, 3|S_2|)$ .

[This insures that  $(\alpha_i, \beta_i) = (d_i/\Delta_i, d_{i+1}/\Delta_i)$  lies inside the square  $[0, 3] \times [0, 3]$ .]

When coupled with appropriate boundary conditions, (4) with any acceptable  $G$ -function gives a monotone piecewise cubic interpolant to the given data which has all the properties we desire.

In the discussion of [1], Brodlie proposed a formula which can be written in the form of (4) with

$$(5) \quad G(S_1, S_2, h_1, h_2) = \begin{cases} \frac{S_1 S_2}{\alpha S_2 + (1 - \alpha) S_1} & \text{if } S_1 S_2 > 0, \\ 0 & \text{otherwise,} \end{cases}$$

where

$$\alpha = \frac{1}{3} \left( 1 + \frac{h_2}{h_1 + h_2} \right) = \frac{h_1 + 2h_2}{3(h_1 + h_2)}.$$

We observe that this  $G$ -function satisfies conditions A–D and it reduces to (2) when  $h_1 = h_2$ .

Much experimentation indicates that (4) and (5), when coupled with the boundary conditions in either [2] or [4], generally produce interpolants that are at least as

“visually pleasing” as (1) and (3). Furthermore, it can be shown that for uniformly spaced data (5) gives an  $O(h^2)$  approximation to  $f'(x_i)$ , whereas (3) is only  $O(h)$ .

In Figs. 1–4, we exhibit the curves produced by the four methods discussed here when applied to the data set Akima 3 of [4]. We conclude that the technique described

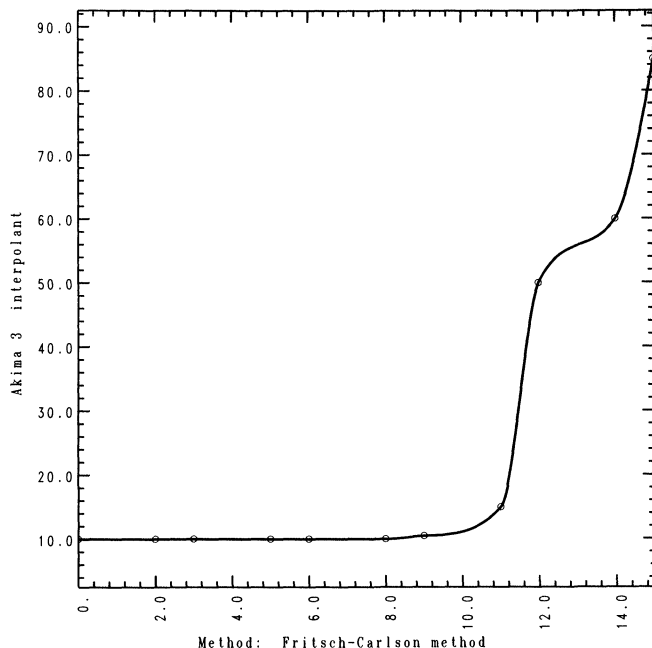


FIG. 1. Result from the algorithm proposed in [4] when applied to the Akima 3 data. (This and all following examples used boundary derivatives computed by the standard noncentral three-point formula.)

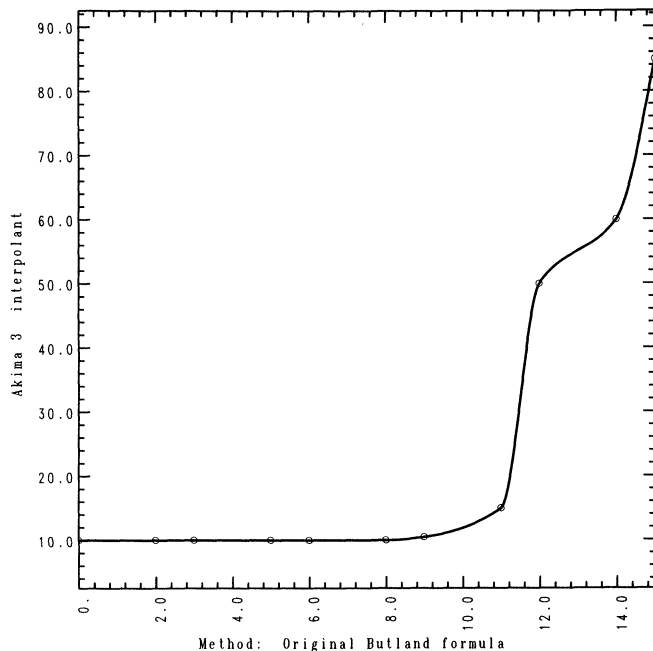


FIG. 2. Result of applying formulas (1) and (2) to the Akima 3 data.

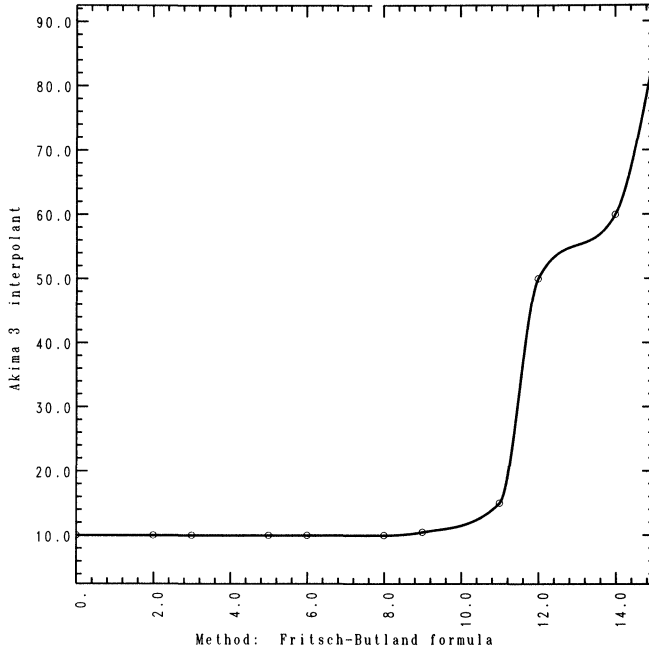


FIG. 3. Result of applying formulas (1) and (3) to the Akima 3 data.

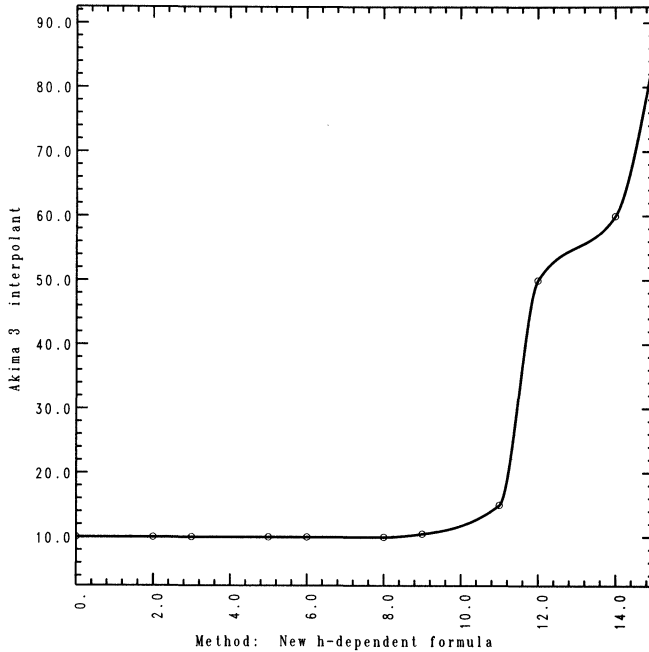


FIG. 4. Result of applying formulas (4) and (5) to the Akima 3 data.

here leads to a method for computing monotone piecewise cubic interpolants which is simple, symmetrical, and completely local. We remark that the method also produces reasonable results when applied to piecewise monotone data. Software implementing this algorithm may be obtained by writing to the first author.

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