

A Modified Hermite Interpolation with Exponential Parameterization

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This work addresses the problem of estimating the unknown trajectory of a regular curve $\gamma : [0, T] \rightarrow E^n$ based on the so-called *reduced data* Q_m . The latter represent $m + 1$ ordered interpolation points $Q_m = \{q_i\}_{i=0}^m$ (with $q_{i+1} \neq q_i$) in arbitrary Euclidean space E^n subject to the constraint $q_i = \gamma(t_i)$. We assume that the respective knots $\mathcal{T}_m = \{t_i\}_{i=0}^m$ satisfying $t_i < t_{i+1}$ are not given. In order to fit Q_m with the prescribed interpolation scheme, one also needs to substitute somehow the unknown knots \mathcal{T}_m with another family of parameters $\hat{\mathcal{T}}_m = \{\hat{t}_i\}_{i=0}^m$ satisfying $\hat{t}_i < \hat{t}_{i+1}$. In doing so, the so-called *exponential parameterization* depending on a single parameter $\lambda \in [0, 1]$ and Q_m can e.g. be used. This ultimately yields $\hat{\mathcal{T}}_m^\lambda = \{\hat{t}_i^\lambda\}_{i=0}^m \approx \mathcal{T}_m$ - see e.g. Refs. [1, 2]. Note that a special case of $\lambda = 1$ introduces the so-called *cumulative chord parameterization* of reduced data Q_m (see e.g. Ref. [1]). In the next step a classical *Hermite interpolation* (see Ref. [3]) $\hat{\gamma}_H : [0, \hat{T}] \rightarrow E^n$ based on Q_m and $\hat{\mathcal{T}}_m^\lambda$ can be invoked (with $\hat{T} = \hat{t}_m^\lambda$). However, the respective missing velocities $\{v_i = \dot{\gamma}(t_i)\}_{i=0}^m$ along Q_m are approximated here according to $\hat{v}_i = \hat{\gamma}'_{3,i}(\hat{t}_i^\lambda)$, where $\hat{\gamma}_{3,i} : [\hat{t}_i^\lambda, \hat{t}_{i+3}^\lambda] \rightarrow E^n$ denotes a standard Lagrange cubic satisfying $\hat{\gamma}_{3,i}(\hat{t}_{i+j}^\lambda) = q_{i+j}$ (for $j = 0, 1, 2, 3$) - see Ref. [3]. Note that here we apply in fact “overlapped” Lagrange cubics to estimate all velocities $\{v_i\}_{i=0}^m$ at $\{Q_m\}_{i=0}^m$. More precisely, for $\hat{\gamma}_{3,i+1} : [\hat{t}_{i+1}^\lambda, \hat{t}_{i+4}^\lambda]$ interpolating $\{q_{i+1+j}\}_{j=0}^3$ we adopt a similar estimate i.e. $\hat{v}_{i+1} = \hat{\gamma}'_{3,i+1}(\hat{t}_{i+1}^\lambda)$ of $\dot{\gamma}(t_{i+1})$. For the last four interpolation points $\{q_i\}_{i=m-3}^m$ the above procedure can be repeated upon changing the order of points and taking the computed derivatives with the opposite sign. Such construction of $\hat{\gamma}_H$ based on $\hat{\mathcal{T}}_m^\lambda$, $\{\hat{v}_i\}_{i=0}^m$ and Q_m is coined *a modified Hermite interpolation*. A special case when $\lambda = 1$ is discussed in more details in Refs. [4, 5].

Given $\delta_m = \max_{0 \leq i \leq m-1} \{t_{i+1} - t_i\}$ the sampling \mathcal{T}_m is called *admissible* if $\lim_{m \rightarrow \infty} \delta_m = 0$. The subfamily of admissible samplings is called *more-or-less uniform* if there exists $\beta \in (0, 1]$ such that $\delta_m \beta \leq t_{i+1} - t_i$, holding for all $i = 0, 1, \dots, m-1$ and arbitrary m . The question of approximating γ by modified Hermite interpolant $\hat{\gamma}_H$ is studied merely for the special case of $\lambda = 1$ i.e. for cumulative chord parameterization in Refs. [4, 5]. More specifically, quadratic order of convergence in trajectory approximation is proved and confirmed numerically in the above last cited papers. We extend this result to the remaining $\lambda \in [0, 1)$

determining the exponential parameterization. Indeed the following holds:

Theorem 1 *Assume that a regular $\gamma: [0, T] \rightarrow E^n$ of class C^4 with the unknown interpolation knots $\{t_i\}_{i=1}^m$ is sampled more-or-less uniformly. If $\hat{\gamma}_H$ represents a modified Hermite interpolant based on reduced data Q_m and exponential parameterization governed by $\lambda \in [0, 1]$, then for some piecewise-cubic- C^∞ $\psi: [0, T] \rightarrow [0, \hat{T}]$:*

$$(\hat{\gamma}_H \circ \psi)(t) = \gamma(t) + O(\delta_m^1) \text{ for } \lambda \in [0, 1) \text{ and } (\hat{\gamma}_H \circ \psi)(t) = \gamma(t) + O(\delta_m^4) \text{ for } \lambda = 1. \quad (1)$$

Theorem 1 establishes a substantial deceleration in convergence rates for trajectory estimation (to the linear one) while λ runs over $[0, 1)$. The latter contrasts with the fast quartic order holding for $\lambda = 1$ as specified in (1) (see also Ref. [4]). The numerical tests conducted in this work (with the aid of *Mathematica* package - see Ref. [7]) confirm the sharpness of the estimates from (1). A similar effect of the left-hand side discontinuity in convergence rate at $\lambda = 1$ is proved for piecewise-quadratic Lagrange interpolation based on exponential parameterization and Q_m - see Refs. [2, 6]. Fitting reduced data is an important problem in computer vision and graphics, as well as in engineering, microbiology, physics and other applications like medical image processing - see e.g. [1].

References

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