

Cubic Spline Interpolation

$$s_i(x) = a_i + b_i(x - x_i) + c_i(x - x_i)^2 + d_i(x - x_i)^3$$

$$a_i = f_i, \quad d_i = \frac{c_{i+1} - c_i}{3h_i}, \quad b_i = \frac{f_{i+1} - f_i}{h_i} - \frac{h_i}{3}(2c_i + c_{i+1})$$

$$\begin{cases} a_1 = f_1 = 4 & c_1 = 0 \\ a_2 = f_2 = -2 & c_2 = -0.676056 \\ a_3 = f_3 = 19 & c_3 = 12.253521 \\ a_4 = f_4 = 58 & c_4 = 0 \end{cases}$$

$$\begin{cases} d_1 = \frac{c_2 - c_1}{3h_1} = -0.112676 & b_1 = \frac{f_2 - f_1}{h_1} - \frac{h_1}{3}(2c_1 + c_2) = -2.549296 \\ d_2 = \frac{c_3 - c_2}{3h_2} = 1.4366197 & b_2 = \frac{f_3 - f_2}{h_2} - \frac{h_2}{3}(2c_2 + c_3) = -3.901408 \\ d_3 = \frac{c_4 - c_3}{3h_3} = -4.0845070 & b_3 = \frac{f_4 - f_3}{h_3} - \frac{h_3}{3}(2c_3 + c_4) = 3.0830986 \end{cases}$$

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Wolfgang Guggemos



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