E01 – Interpolation

NAG Library Routine Document

E01THF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of **bold italicised** terms and other implementation-dependent details.

1 Purpose

E01THF evaluates the three-dimensional interpolating function generated by E01TGF and its first partial derivatives.

2 Specification

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SUBROUTINE E01THF (M, X, Y, Z, F, IQ, LIQ, RQ, LRQ, N, U, V, W, Q, QX, QY, QZ, IFAIL)

INTEGER M, IQ(LIQ), LIQ, LRQ, N, IFAIL

REAL (KIND=nag_wp) X(M), Y(M), Z(M), F(M), RQ(LRQ), U(N), V(N), W(N), Q(N), QX(N), QY(N), QZ(N)
```

3 Description

E01THF takes as input the interpolant Q(x, y, z) of a set of scattered data points (x_r, y_r, z_r, f_r) , for r = 1, 2, ..., m, as computed by E01TGF, and evaluates the interpolant and its first partial derivatives at the set of points (u_i, v_i, w_i) , for i = 1, 2, ..., n.

E01THF must only be called after a call to E01TGF.

This routine is derived from the routine QS3GRD described by Renka (1988).

4 References

Renka R J (1988) Algorithm 661: QSHEP3D: Quadratic Shepard method for trivariate interpolation of scattered data ACM Trans. Math. Software 14 151–152

5 Parameters

1:	M – INTEGER	Input
2:	$X(M) - REAL (KIND=nag_wp) array$	Input
3:	Y(M) – REAL (KIND=nag_wp) array	Input
4:	Z(M) – REAL (KIND=nag_wp) array	Input
5:	$F(M)$ – REAL (KIND=nag_wp) array	Input

On entry: M, X, Y, Z and F must be the same values as were supplied in the preceding call to E01TGF.

6: IQ(LIQ) - INTEGER array

Input

On entry: must be unchanged from the value returned from a previous call to E01TGF.

7: LIQ – INTEGER

Input

On entry: the dimension of the array IQ as declared in the (sub)program from which E01THF is called.

Constraint: LIQ $\geq 2 \times M + 1$.

8: RQ(LRQ) – REAL (KIND=nag_wp) array

Input

On entry: must be unchanged from the value returned from a previous call to E01TGF.

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9: LRQ - INTEGER

Input

On entry: the dimension of the array RQ as declared in the (sub)program from which E01THF is

Constraint: LRQ $\geq 10 \times M + 7$.

10: N - INTEGER Input

On entry: n, the number of evaluation points.

Constraint: $N \ge 1$.

11: U(N) - REAL (KIND=nag wp) array Input

V(N) - REAL (KIND=nag wp) array 12: W(N) – REAL (KIND=nag wp) array 13:

Input Input

On entry: U(i), V(i), W(i) must be set to the evaluation point (u_i, v_i, w_i) , for $i = 1, 2, \dots, n$.

Q(N) – REAL (KIND=nag wp) array 14:

Output

On exit: Q(i) contains the value of the interpolant at (u_i, v_i, w_i) , for $i = 1, 2, \dots, n$. If any of these evaluation points lie outside the region of definition of the interpolant the corresponding entries in Q are set to the largest machine representable number (see X02ALF), and E01THF returns with IFAIL = 3.

QX(N) - REAL (KIND=nag wp) array 15:

Output

QY(N) - REAL (KIND=nag wp) array 16:

Output

17: QZ(N) - REAL (KIND=nag wp) array Output

On exit: QX(i), QY(i), QZ(i) contains the value of the partial derivatives of the interpolant Q(x,y,z) at (u_i,v_i,w_i) , for $i=1,2,\ldots,n$. If any of these evaluation points lie outside the region of definition of the interpolant, the corresponding entries in QX, QY and QZ are set to the largest machine representable number (see X02ALF), and E01THF returns with IFAIL = 3.

IFAIL - INTEGER 18:

Input/Output

On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.

On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).

6 **Error Indicators and Warnings**

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, M < 10,

 $LIQ < 2 \times M + 1$, or

 $LRQ < 10 \times M + 7$, or

N < 1. or

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IFAIL = 2

Values supplied in IQ or RQ appear to be invalid. Check that these arrays have not been corrupted between the calls to E01TGF and E01THF.

IFAIL = 3

At least one evaluation point lies outside the region of definition of the interpolant. At all such points the corresponding values in Q, QX, QY and QZ have been set to the largest machine representable number (see X02ALF).

7 Accuracy

Computational errors should be negligible in most practical situations.

8 Further Comments

The time taken for a call to E01THF will depend in general on the distribution of the data points. If X, Y and Z are approximately uniformly distributed, then the time taken should be only O(N). At worst O(MN) time will be required.

9 Example

See Section 9 in E01TGF.

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