E01 – Interpolation

NAG Fortran 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

3 Description

This routine 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 (1988b).

4 References

Renka R J (1988b) 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 array	Input
3:	Y(M) - real array	Input
4:	Z(M) - real array	Input
5:	F(M) - real array	Input

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

Input

6: IQ(LIQ) – INTEGER array

On entry: IQ 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

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

8: RQ(LRQ) - real array Input

On entry: RQ 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 $\geq 10 \times M + 7$.

N - INTEGER 10:

Input

On entry: n, the number of evaluation points.

Constraint: $N \ge 1$.

11: U(N) - real array Input V(N) - real array Input 12: W(N) - real array Input 13:

On entry: the evaluation points (u_i, v_i, w_i) , for i = 1, 2, ..., n.

14: Q(N) - real array Output

On exit: the values of the interpolant at (u_i, v_i, w_i) , for i = 1, 2, ..., 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.

15: QX(N) - real array QY(N) - real array Output

16: 17: Output

QZ(N) - real array

Output

On exit: the values 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. Users who are unfamiliar with this parameter should refer to Chapter P01 for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

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, for users 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.

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

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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.

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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 of the document for E01TGF.

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