## Simple Linear Interpolation



$$
\begin{aligned}
& \left(u_{k_{0}}+u_{k_{1}} z^{-2}+u_{k_{2}} z^{-4}\right) \times\left(\frac{1}{2} z+1+\frac{1}{2} z^{-1}\right)= \\
& \quad \frac{1}{2} u_{k_{0}} z+u_{k_{0}}+\frac{1}{2}\left(u_{k_{0}}+u_{k_{1}}\right) z^{-1}+u_{k_{1}} z^{-2}+\frac{1}{2}\left(u_{k_{1}}+u_{k_{2}}\right) z^{-3}+u_{k_{2}} z^{-4}+\frac{1}{2} u_{k_{2}} z^{-5} \\
& \text { Unchanged }
\end{aligned}
$$

## Interpolating Subdivision Schemes

- Given a set of data $\left\{u_{j, k_{0}}, u_{j, k_{1}}, \ldots, u_{j, k_{N}}\right\}$, find filters $h_{j}[k, m]$ such that:

$$
\left.\begin{array}{rl}
u_{j+1, k} & =u_{j, k} \\
u_{j+1, m} & =\sum_{k \in N(j, m)} h_{j}[k, m] u_{j, k}
\end{array}\right\} \underline{u}_{j+1}=\mathbf{S} \underline{u}_{j}
$$

- e.g. two point (linear) scheme

four point (cubic) scheme


$$
u_{j+1, m_{i}}=\frac{1}{16}\left(-u_{j, k_{i-1}}+9 u_{j, k_{i}}+9 u_{j, k_{i+1}}-u_{j, k_{i+2}}\right)^{2}
$$

- Generalizes easily to multiple dimensions, non-uniformly spaced points, boundaries, etc.


## Interpolating Subdivision Schemes

- Limit curve is an interpolating function



## Wavelets From Subdivision

- Limit curves can be used to interpolate data.

On coarse grid
$\mathcal{K}(j)=\left\{k_{0}, k_{1}, \ldots\right\}$

$$
f_{j}(x)=\sum_{k \in \mathcal{K}(j)} u_{j, k} \varphi_{j, k}(x)
$$



On fine grid

$$
\mathcal{K}(j+1)=\left\{k_{0}, m_{0}, k_{1}, \ldots\right\}
$$

$$
f_{j+1}(x)=\sum_{l \in \mathcal{K}(j+1)} u_{j+1, l} \varphi_{j+1, l}(x)
$$

Suppose that $u_{j+1, l}$ is coarsened by subsampling

$$
u_{j, k}=u_{j+1, k}
$$

and remaining data is predicted using subdivision

$$
u_{j, m}=u_{j+1, m}-\sum_{k \in N(j, m)} h_{j}[k, m] u_{j, k}
$$



## Wavelets From Subdivision

- Does this fit the wavelet framework?

$$
\begin{aligned}
f_{j+1}(x) & =\sum_{l \in \mathcal{K}(j+1)} u_{j+1, l} \varphi_{j+1, l}(x) \quad \text { fine approximation } \\
& =\underbrace{\sum_{k \in \mathcal{K}(j)} u_{j, k} \varphi_{j, k}(x)}_{\text {coarse approximation }}+\underbrace{\sum_{m \in \mathcal{M}(j)} u_{j, m} w_{j, m}(x)}_{\text {details }}
\end{aligned}
$$

If we set $u_{j, k}=0, u_{j, m}=\delta_{m, m^{\prime}}$, our coarsening/prediction strategy gives

$$
\begin{aligned}
u_{j+1, k} & =u_{j, k} \\
u_{j+1, m} & =u_{j, m}+\sum_{k \in N(j, m)} h_{j}[k, m] u_{j, k}
\end{aligned}=0
$$

So the "wavelets" are

$$
w_{j, m}(x)=\varphi_{j+1, m}(x)
$$

## Wavelets From Subdivision

- Similarly, setting $u_{j, k}=\delta_{k, k^{\prime}}, u_{j, m}=0$

$$
\begin{aligned}
u_{j+1, k} & =u_{j, k} \\
u_{j+1, m} & =\sum_{k \in N(j, m)} h_{j}[k, m] u_{j, k}
\end{aligned}=\delta_{k, k^{\prime}}
$$

produces the refinement equation:

$$
\varphi_{j, k}(x)=\varphi_{j+1, k}(x)+\sum_{m \in n(j, k)} h_{j}[k, m] \varphi_{j+1, m}(x)
$$



## Wavelets From Subdivision

- So subdivision schemes naturally lead to hierarchical bases



## Wavelets From Subdivision

- The coarsening strategy $u_{j, k}=u_{j+1, k}$ is generally less than ideal - some smoothing (antialiasing) desirable


Accomplished by forcing the wavelet to have one or more vanishing moments

$$
\int w_{j, m}(x) x^{k} d x=0, k=0,1, \cdots, p-1
$$

Larger $p$ means smaller coefficients $u_{j, m}$ in wavelet series

$$
f(x)=\sum_{k \in \mathcal{K}(j)} u_{j, k} \varphi_{j, k}(x)+\sum_{j=0}^{\infty} \sum_{m \in \mathcal{M}(j)} u_{j, m} w_{j, m}(x)
$$

$$
u_{j, m} \sim h_{j}^{p} f^{(p)}\left(x_{m}\right)
$$

## Wavelets From Subdivision

- How to improve wavelets using lifting

$$
\begin{aligned}
& w_{j, m}^{n e w}(x)=w_{j, m}(x)-\sum_{k \in \mathcal{K}(j)} s_{j}[k, m) \varphi_{j, k}(x) \\
& \varphi_{j, k}(x) \text { as before }
\end{aligned}
$$

Choose $s_{j}[k, m]$ to make the moments zero.

- Regardless of the choice for $s_{j}[k, m], \varphi_{j, k}(x)$ and $w_{j, m}^{n e w}(x)$ are orthogonal to the dual functions

$$
\begin{aligned}
\tilde{w}_{j, m}^{n e w}(x) & =\tilde{\varphi}_{j+1, m}^{n e w}(x)-\sum_{k \in N(j, m)} h_{j}[k, m] \tilde{\varphi}_{j+1, k}^{n e w}(x) \\
\tilde{\varphi}_{j, k}^{\text {new }}(x) & =\tilde{\varphi}_{j+1, k}^{\text {new }}(x)+\sum_{m \in \mathcal{M}(j)} s_{j}[k, m] \tilde{w}_{j, m}^{n e w}(x)
\end{aligned}
$$

from which we obtain an improved coarsening strategy:
$u_{j, m}=u_{j+1, m}-\sum_{k \in N(j, m)} h_{j}[k, m] u_{j+1, k} \quad$ Predict as before

$$
u_{j, k}=u_{j+1, k}+\sum_{m \in \mathcal{M}(j)} s_{j}[k, m] u_{j, m} \quad \text { Then update }
$$

## Butterfly Subdivision



## Loop Subdivision



## Finite Elements From Subdivision

- Key difference: subdivision mask is varied so that prediction operation is confined within an element

- Limit functions are finite element shape functions



## Finite Elements From Subdivision



Finite Element generated from vector subdivision piecewise polynomial, but lacks smoothness at element boundaries


Smoother vector subdivision schemes also possible

## Vector Refinement

- e.g. vector refinement relation for Hermite interpolation functions

$$
\begin{gathered}
\left\{\begin{array}{c}
\varphi_{j, k}^{u}(x) \\
\varphi_{j, k}^{\theta}(x)
\end{array}\right\}=\left\{\begin{array}{c}
\varphi_{j+1, k}^{u}(x) \\
\varphi_{j+1, k}^{\theta}(x)
\end{array}\right\}+\sum_{m \in n(j, k)} \mathbf{H}_{j}[k, m]\left\{\begin{array}{c}
\varphi_{j+1, m}^{u}(x) \\
\varphi_{j+1, m}^{\theta}(x)
\end{array}\right\} \\
\mathbf{H}_{j}[k, m]=\left[\begin{array}{cc}
\varphi_{k}^{u}\left(x_{m}\right) & \frac{d \varphi_{k}^{u}\left(x_{m}\right)}{d x} \\
\varphi_{k}^{\theta}\left(x_{m}\right) & \frac{d \varphi_{k}^{\theta}\left(x_{m}\right)}{d x}
\end{array}\right] \\
\text { Cubic subdivision for displacements and rotations }
\end{gathered}
$$

- Wavelets

$$
\left.\left\{\begin{array}{c}
w_{j, m}^{u}(x) \\
w_{j, m}^{\theta}(x)
\end{array}\right\}=\left\{\begin{array}{c}
\varphi_{j+1, m}^{u}(x) \\
\varphi_{j+1, m}^{\theta}(x)
\end{array}\right\}-\sum_{k \in A \in(j, m)} \mathbf{S}_{j}^{T}[k, m]\right\}\left[\begin{array}{c}
\varphi_{j, k}^{u}(x) \\
\varphi_{j, k}^{\theta}(x)
\end{array}\right\}
$$

$\sum_{k \in A(j, m)}\left[\int_{s} x_{i}^{i}\left\{\varphi_{j, k}^{u}(x)\right.\right.$
$\left.\left.\varphi_{j, k}^{\theta}(x)\right\} d x\right] \mathbf{S}_{j}[k, m]=\int_{s,} x^{i}\left\{\varphi_{j+1, m}^{u}(x)\right.$
$\left.\varphi_{j+1, m}^{\theta}(x)\right\} d x$
ninn

