

# *A Patch Recovery Interpolation method*

**David Neckels**

National Center for  
Atmospheric Research

## Interpolating atmospheric winds

---

To compute the **stress on the ocean surface**, we require the atmospheric wind velocity on the **ocean** grid.

## Interpolating atmospheric winds

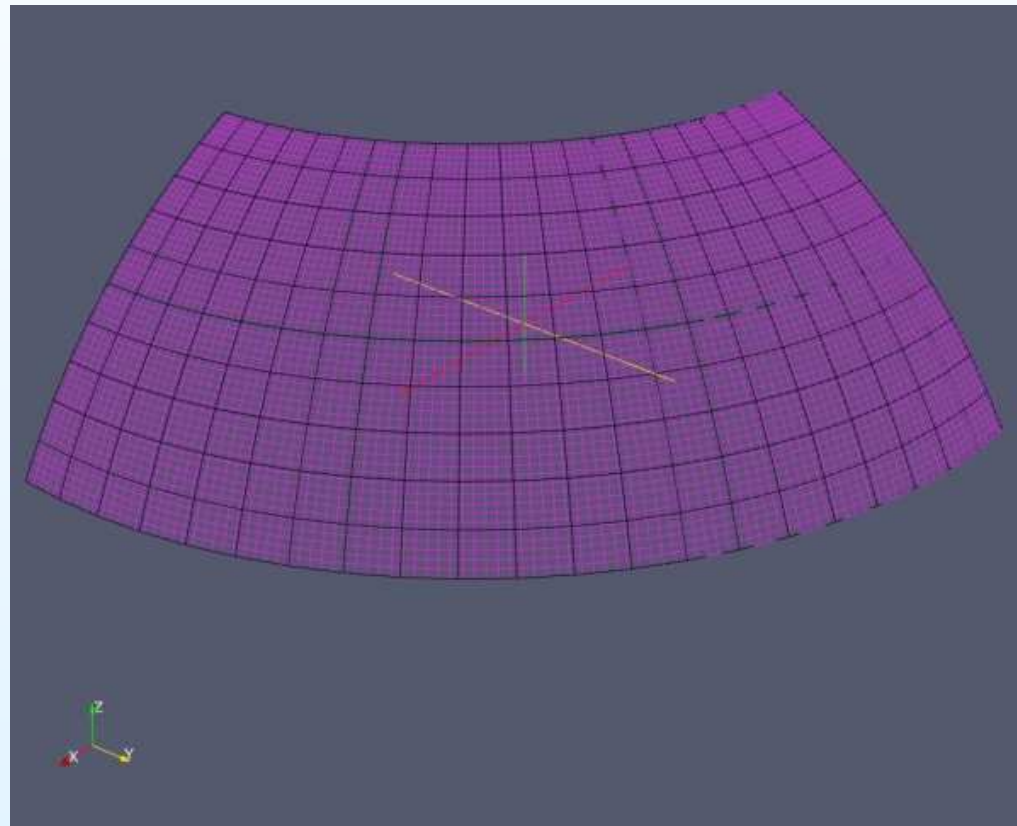
---

To compute the **stress on the ocean surface**, we require the atmospheric wind velocity on the **ocean** grid.

Typically the atmospheric grid scale is much coarser than the ocean grid scale

## Interpolating atmospheric winds

To compute the **stress on the ocean surface**, we require the atmospheric wind velocity on the **ocean grid**.



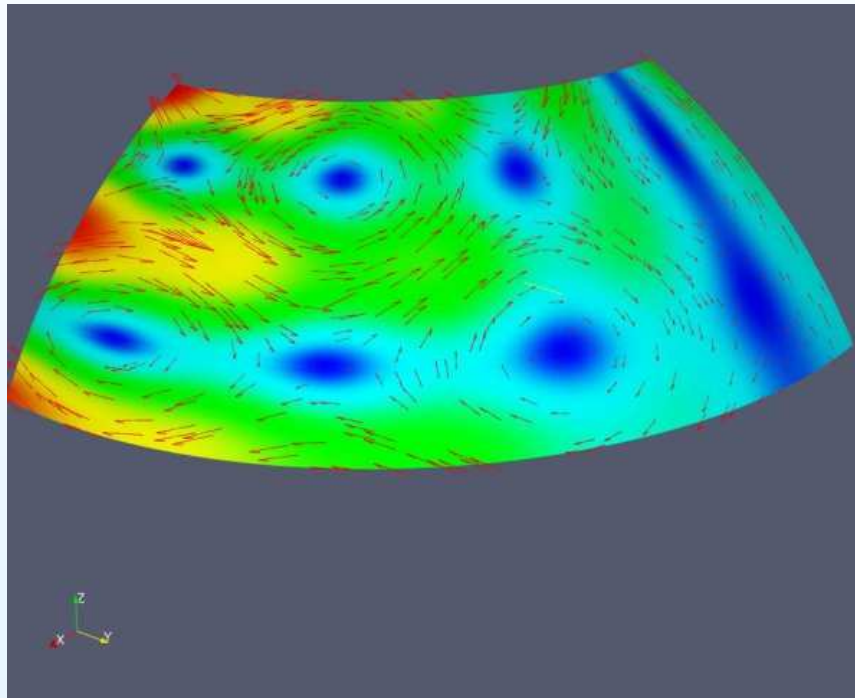
## Example: Interpolating atmospheric winds, ...

---

Consider an **analytic flow** pattern

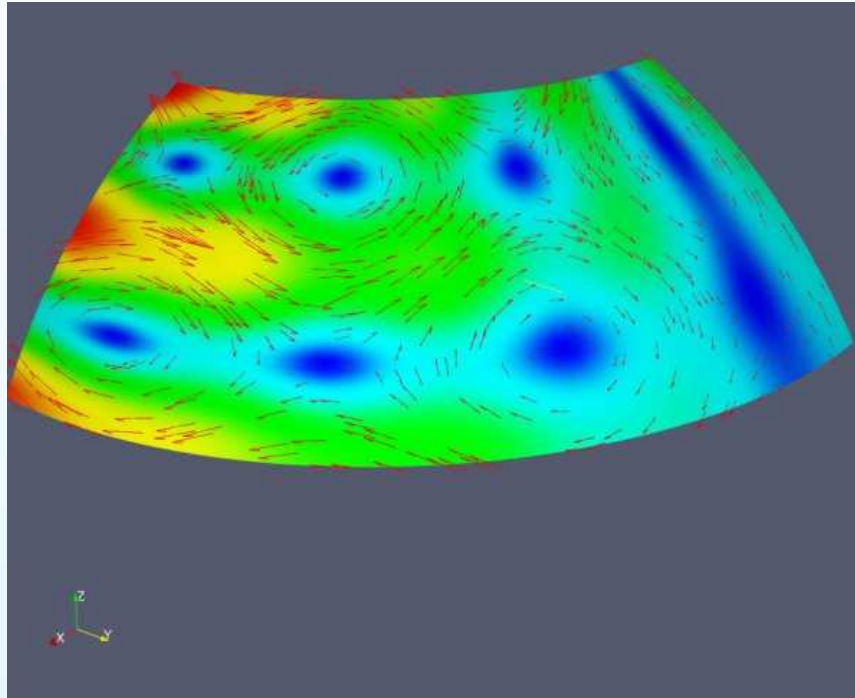
## Example: Interpolating atmospheric winds, ...

Consider an **analytic flow pattern**



## Example: Interpolating atmospheric winds, ...

Consider an **analytic flow pattern**



Of interest is the **surface stress**  $\tau = C_p |U| U$ , where  $U = (u, v)$ , especially  $\nabla \times \tau$ .

## Example: curl of tau

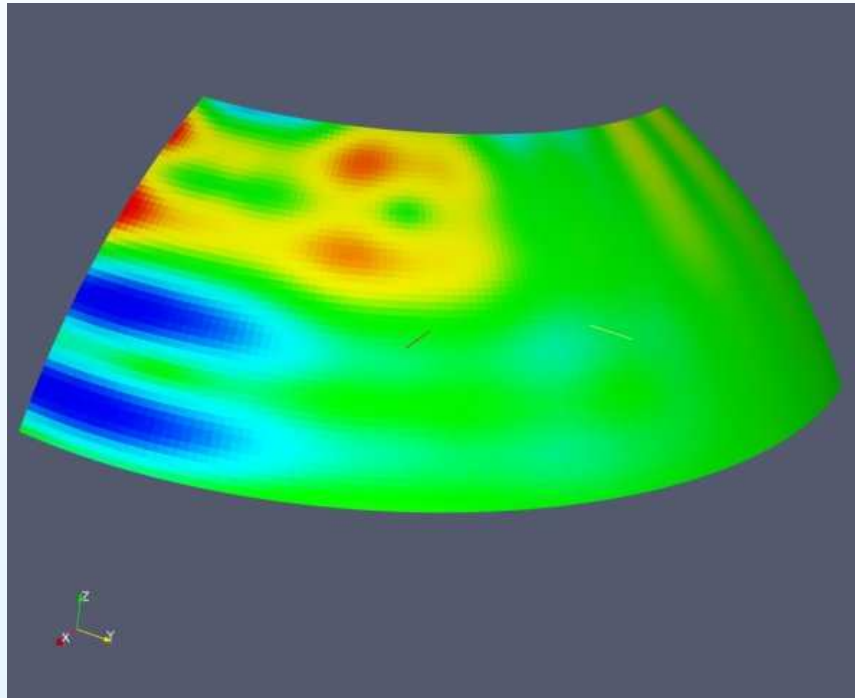
---

Curl of the **analytic flow** on the ocean grid is smooth



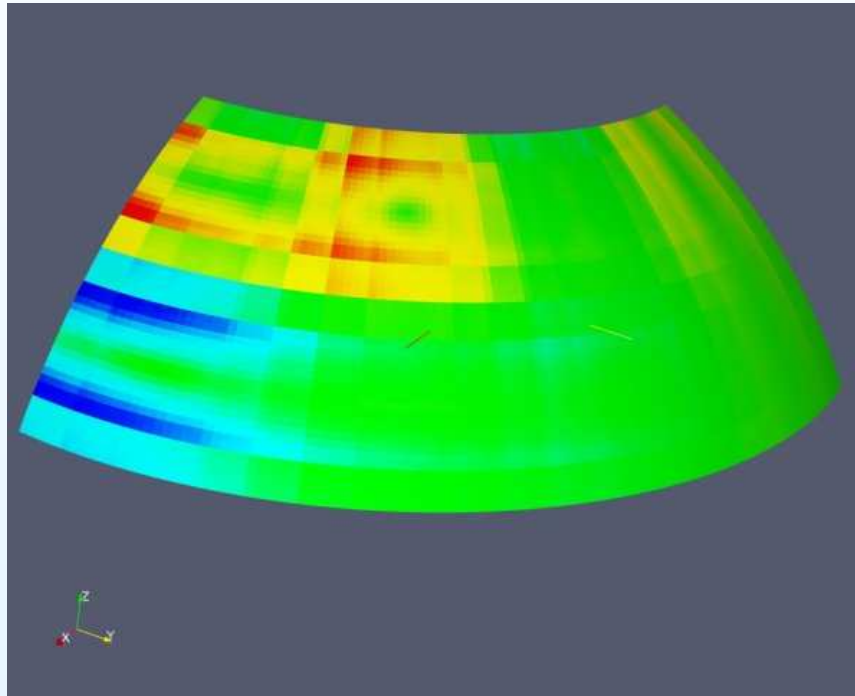
## Example: curl of tau

Curl of the **analytic flow** on the ocean grid is smooth



## Example: curl of tau

Curl of the **analytic flow** on the ocean grid is smooth



Curl of the standard **bi-linear interpolant** is **not!**

## Computation aspects of interpolation

---

To compute the interpolant from two **distinct grids**, there are several key steps

## Computation aspects of interpolation

---

To compute the interpolant from two **distinct grids**, there are several key steps

- **Parallel rendezvous**

## Computation aspects of interpolation

---

To compute the interpolant from two **distinct grids**, there are several key steps

- **Parallel rendezvous**
- **Search (point in box)**

# Computation aspects of interpolation

---

To compute the interpolant from two **distinct grids**, there are several key steps

- **Parallel rendezvous**
- **Search** (point in box)
- **Interpolation method** (bi-linear, conservative, patch...)

# Computation aspects of interpolation

---

To compute the interpolant from two **distinct grids**, there are several key steps

- **Parallel rendezvous**
- **Search** (point in box)
- **Interpolation method** (bi-linear, conservative, patch...)

Each of these topics is its own talk. We begin with the **Interpolation method**.

## Bi-linear interpolation

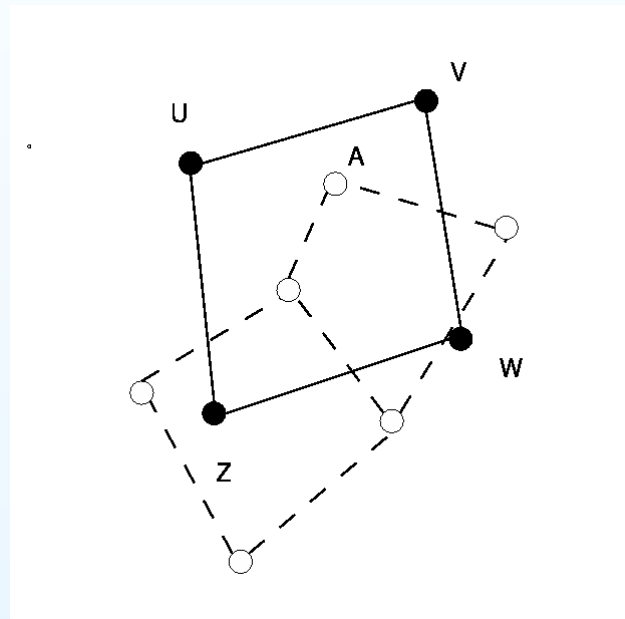
---

A standard interpolation scheme is the **bi-linear scheme**



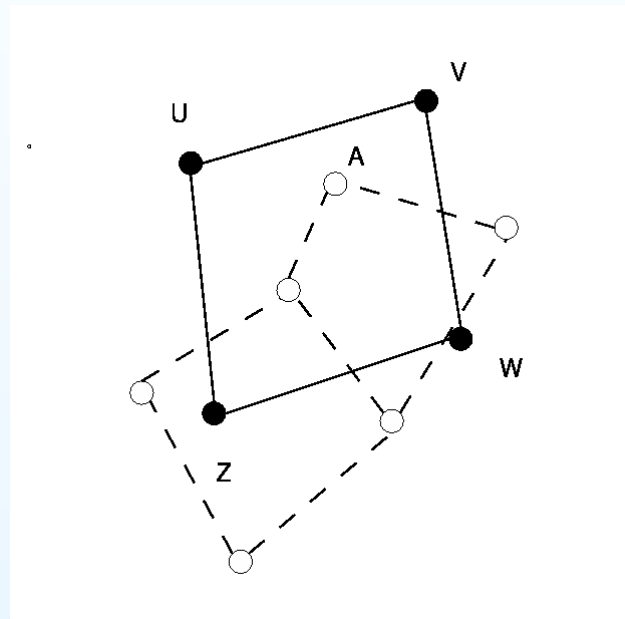
# Bi-linear interpolation

A standard interpolation scheme is the **bi-linear scheme**



## Bi-linear interpolation

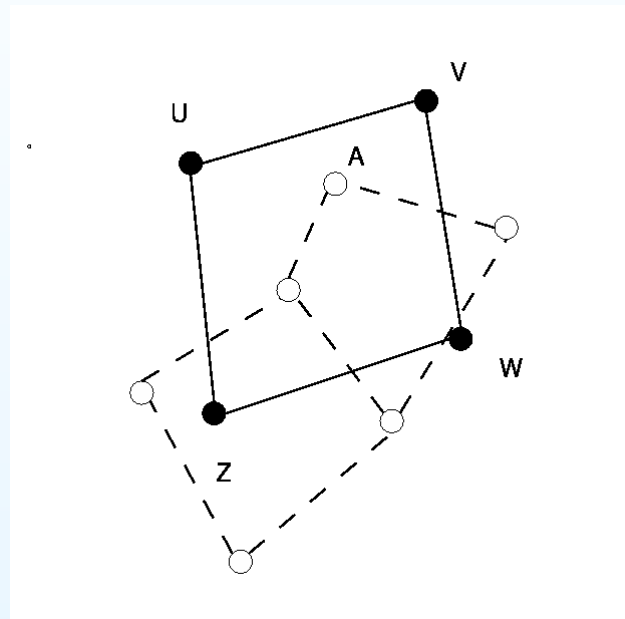
A standard interpolation scheme is the **bi-linear scheme**



The value at  $A$  is a **weighted sum** of the values at  $U, V, W, Z$ , with the **bi-linear shape functions**  $\phi$  as the weights.

## Bi-linear interpolation

A standard interpolation scheme is the **bi-linear scheme**



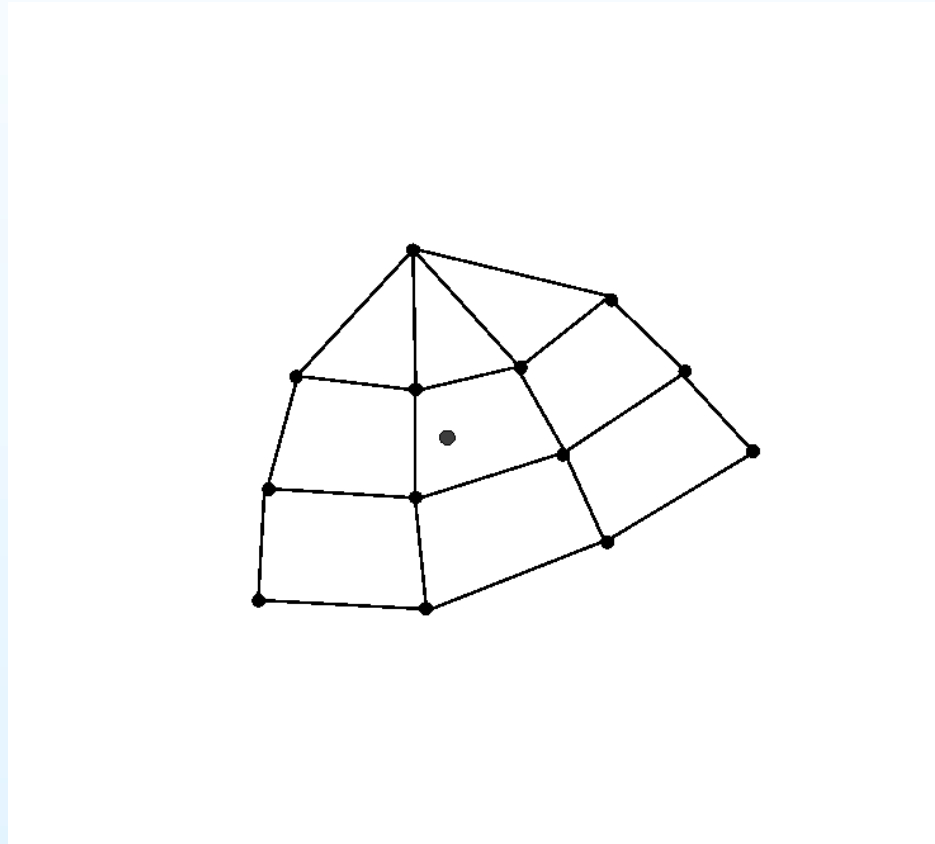
The value at  $A$  is a **weighted sum** of the values at  $U, V, W, Z$ , with the **bi-linear shape functions**  $\phi$  as the weights.

A **reasonable approximation** to  $\nabla A$  is  $U\nabla\phi_1 + \cdots + Z\nabla\phi_Z$ .

## Patch based methods

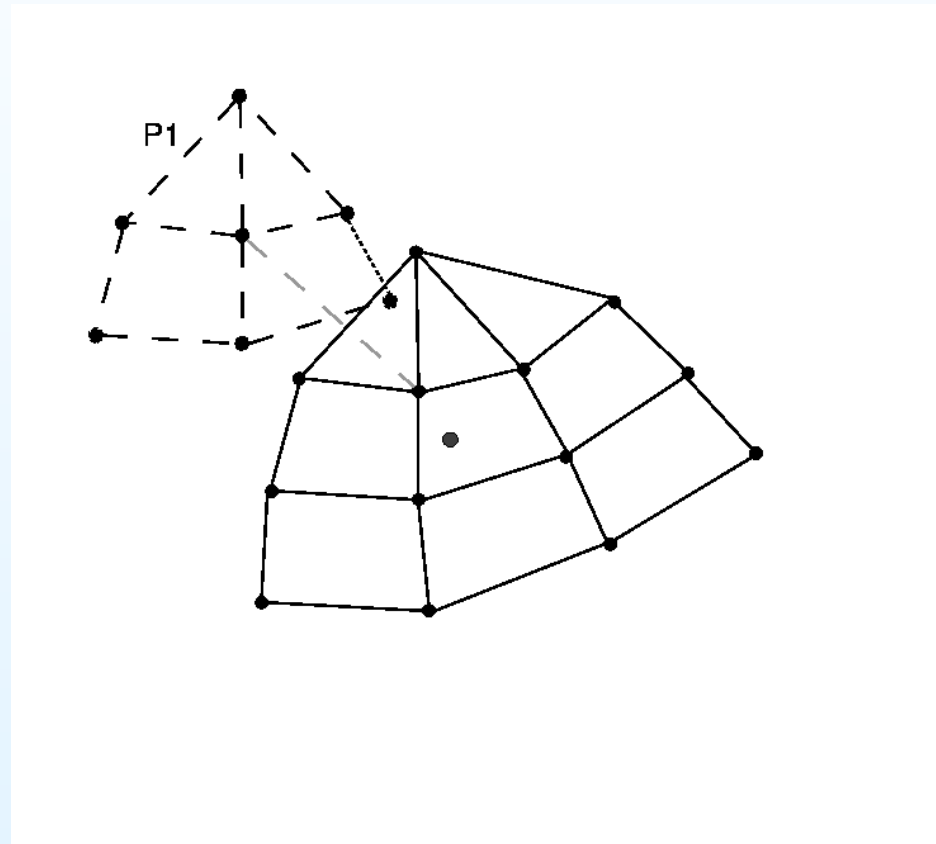
---

We form the **interpolant** at  $\bullet$  using **polynomials** based on the **node patches** of the encompassing cell:



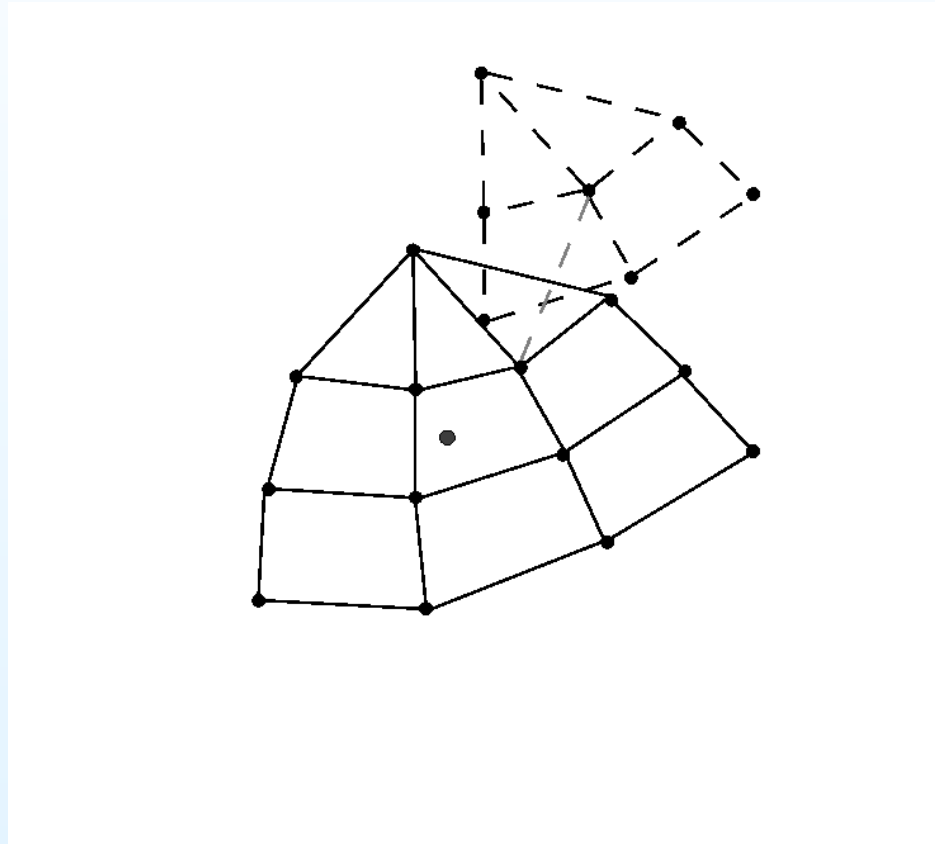
## Patch based methods

We form the **interpolant** at  $\bullet$  using **polynomials** based on the **node patches** of the encompassing cell:



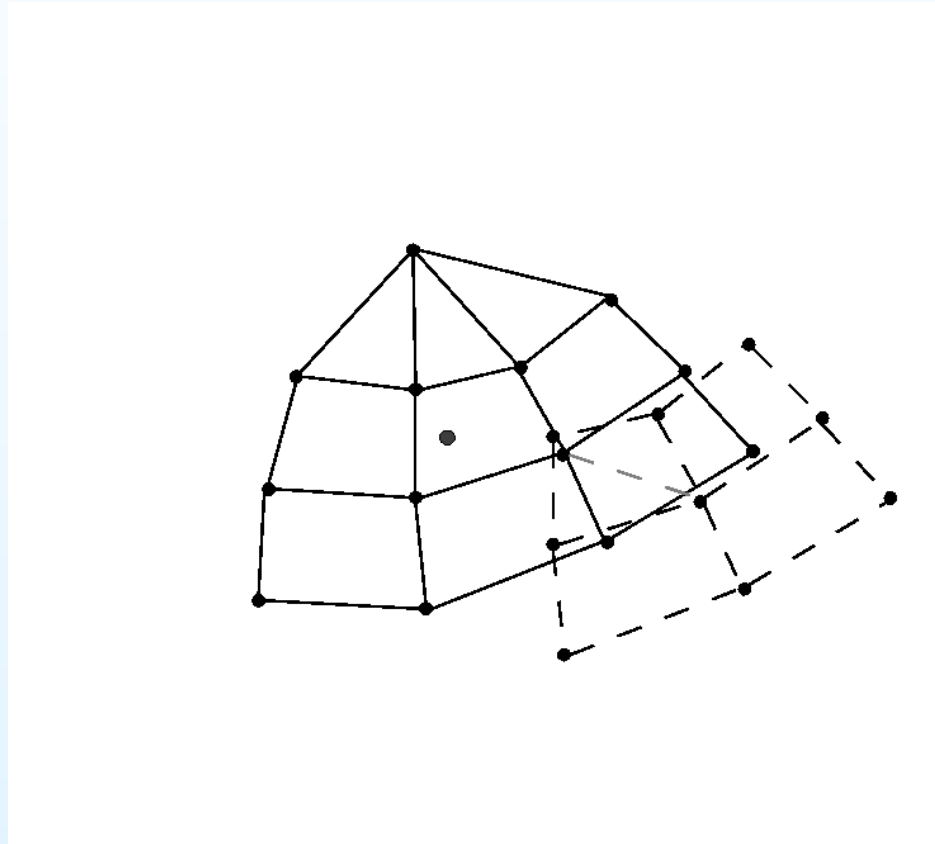
## Patch based methods

We form the **interpolant** at  $\bullet$  using **polynomials** based on the **node patches** of the encompassing cell:



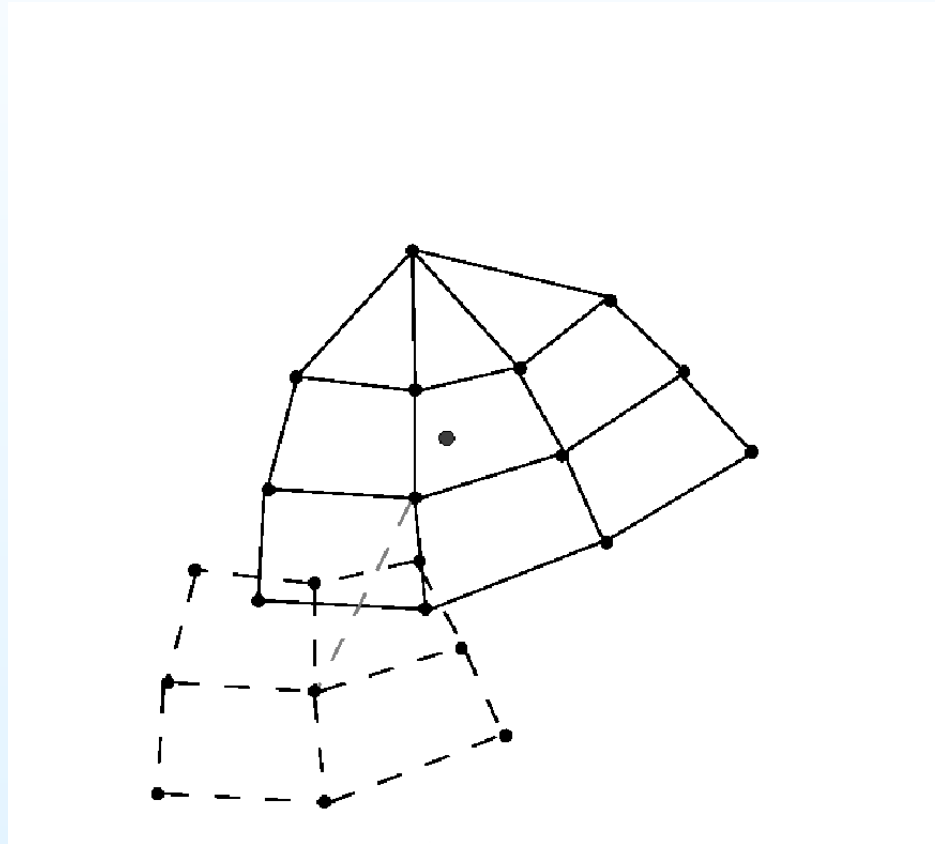
## Patch based methods

We form the **interpolant** at  $\bullet$  using **polynomials** based on the **node patches** of the encompassing cell:



## Patch based methods

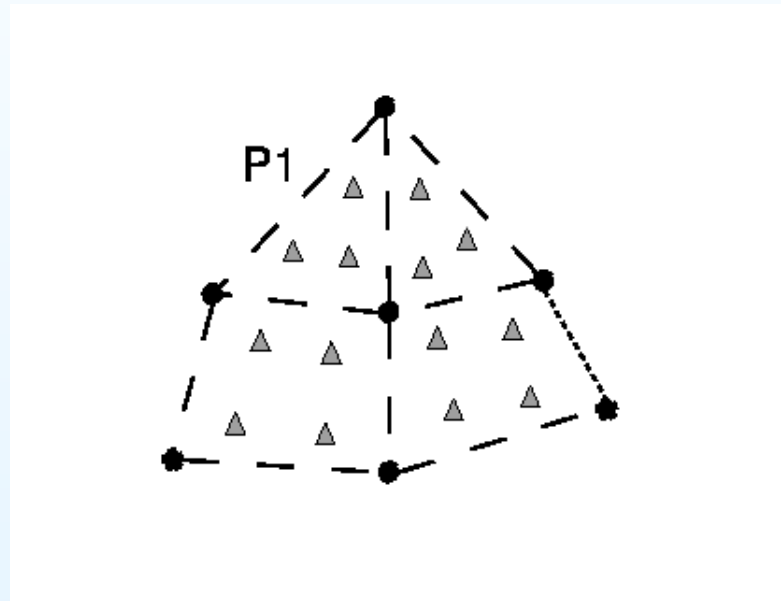
We form the **interpolant** at  $\bullet$  using **polynomials** based on the **node patches** of the encompassing cell:





## Patch based methods,...

On each patch we sample the **source** function at a set of **sample points** (usually quadrature points)  $\Delta$ , using local **bi-linear interpolation** if necessary.



Call these samples  $s_i$  at (local 2D) coordinates  $p_i$ .

## Local polynomial approximation

---

We fit a **tensor product polynomial** through these values, solving for the polynomial coefficients  $c$

$$\min_c \sum_i (Q(c, p_i) - s_i)^2$$

## Local polynomial approximation

We fit a **tensor product polynomial** through these values, solving for the polynomial coefficients  $c$

$$\min_c \sum_i (Q(c, p_i) - s_i)^2$$

Which yields the **least squares system**  $A^T A c = A^T s$  and  $Q(p) = b(p)^T (A^T A)^{-1} s$  where  $b$  is the vector of the polynomial basis functions evaluated at the sample points.

## Local polynomial approximation

We fit a **tensor product polynomial** through these values, solving for the polynomial coefficients  $c$

$$\min_c \sum_i (Q(c, p_i) - s_i)^2$$

Which yields the **least squares system**  $A^T A c = A^T s$  and  $Q(p) = b(p)^T (A^T A)^{-1} s$  where  $b$  is the vector of the polynomial basis functions evaluated at the sample points.

On a **manifold**, the local coordinates  $p_i$  may either be **full 3D coordinates**, or the coefficients of the **co-space of a reasonable normal**.

This avoids **pole type singularities** in the patch algorithm (i.e. don't use lat/lon).

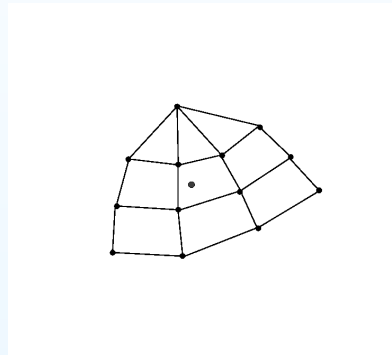
## Blending the patches

---

We use any **partition of unity** on the cell to **blend the patches** for a value  $F(x) = \sum_j \psi_j(x)Q(x)$ , for instance the **bi-linear basis**.

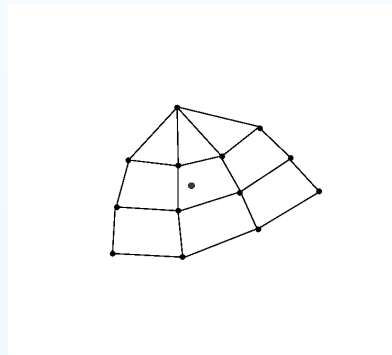
## Blending the patches

We use any **partition of unity** on the cell to **blend the patches** for a value  $F(x) = \sum_j \psi_j(x)Q(x)$ , for instance the **bi-linear basis**.



## Blending the patches

We use any **partition of unity** on the cell to **blend the patches** for a value  $F(x) = \sum_j \psi_j(x)Q(x)$ , for instance the **bi-linear basis**.



Explicitly, accounting for the **local coordinate system**  $p = L(x)$  and the bi-linear interpolation to sample locations  $s = \Phi f$ , the interpolant is a **linear function of the coefficients**  $f$  on this enlarged stencil,

$$F(x) = \sum_j [\psi(x)(b \circ L(x))^\top (A^\top A)^{-1} \Phi]_j f$$

## Back to curl of tau

---

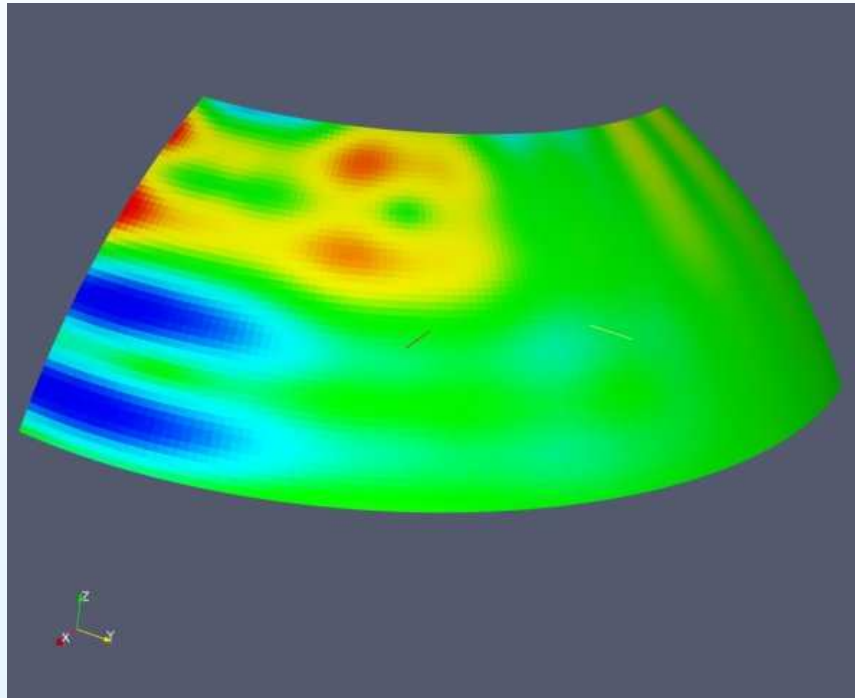
Curl of the **analytic flow** on the ocean grid is smooth



## Back to curl of tau

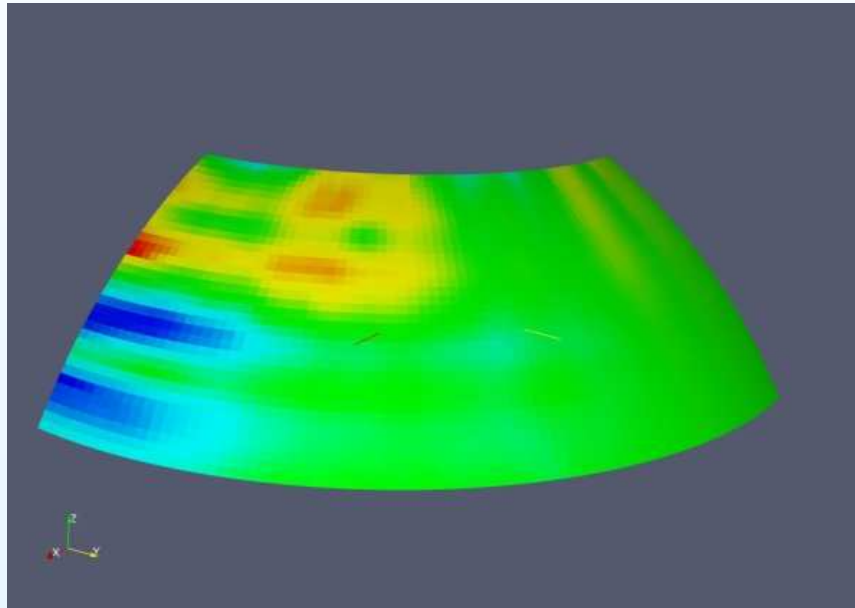
---

Curl of the **analytic flow** on the ocean grid is smooth



## Back to curl of tau

Curl of the **analytic flow** on the ocean grid is smooth



The **patch recovery** curl is **far more reasonable** compared to the **bi-linear**!

## Some results from interpolation theory

---

Interpolating a function  $f(x)$  into the space of continuous **piecewise polynomial** functions of order  $p$  on a **discretization**  $\mathcal{T}_h$ , with cell diameters  $h$ , using exact values of  $f$  at the **nodes** yields

## Some results from interpolation theory

---

Interpolating a function  $f(x)$  into the space of continuous **piecewise polynomial** functions of order  $p$  on a **discretization**  $\mathcal{T}_h$ , with cell diameters  $h$ , using exact values of  $f$  at the **nodes** yields

$$\|D^m(f - \mathcal{I}f)\|_{L^2} \leq Ch^{(p+1)-m} \|D^{p+1}f\|_{L^2}$$

## Some results from interpolation theory

Interpolating a function  $f(x)$  into the space of continuous **piecewise polynomial** functions of order  $p$  on a **discretization**  $\mathcal{T}_h$ , with cell diameters  $h$ , using exact values of  $f$  at the **nodes** yields

$$\|D^m(f - \mathcal{I}f)\|_{L^2} \leq Ch^{(p+1)-m} \|D^{p+1}f\|_{L^2}$$

i.e. for **bi-linear interpolation**

$$\|f - \mathcal{I}f\|_{L^2} \leq Ch^2 \|D^2f\|_{L^2}$$

## Some results from interpolation theory

Interpolating a function  $f(x)$  into the space of continuous **piecewise polynomial** functions of order  $p$  on a **discretization**  $\mathcal{T}_h$ , with cell diameters  $h$ , using exact values of  $f$  at the **nodes** yields

$$\|D^m(f - \mathcal{I}f)\|_{L^2} \leq Ch^{(p+1)-m} \|D^{p+1}f\|_{L^2}$$

i.e. for **bi-linear interpolation**

$$\|f - \mathcal{I}f\|_{L^2} \leq Ch^2 \|D^2f\|_{L^2}$$

and

$$\|\nabla(f - \mathcal{I}f)\|_{L^2} \leq Ch \|D^2f\|_{L^2}$$

## Some results from interpolation theory

Interpolating a function  $f(x)$  into the space of continuous **piecewise polynomial** functions of order  $p$  on a **discretization**  $\mathcal{T}_h$ , with cell diameters  $h$ , using exact values of  $f$  at the **nodes** yields

$$\|D^m(f - \mathcal{I}f)\|_{L^2} \leq Ch^{(p+1)-m} \|D^{p+1}f\|_{L^2}$$

i.e. for **bi-linear interpolation**

$$\|f - \mathcal{I}f\|_{L^2} \leq Ch^2 \|D^2f\|_{L^2}$$

and

$$\|\nabla(f - \mathcal{I}f)\|_{L^2} \leq Ch \|D^2f\|_{L^2}$$

Smoothness is required, at least of **weak derivatives**  $\|D^2f\|_{L^2}$ .

## An experiment

We perform a **convergence** study for the analytic function

$$f(x, y) = (1 - xy) \sin 3\pi x \cos 2\pi y$$

on the unit square using **patch** and **bi-linear** interpolation.



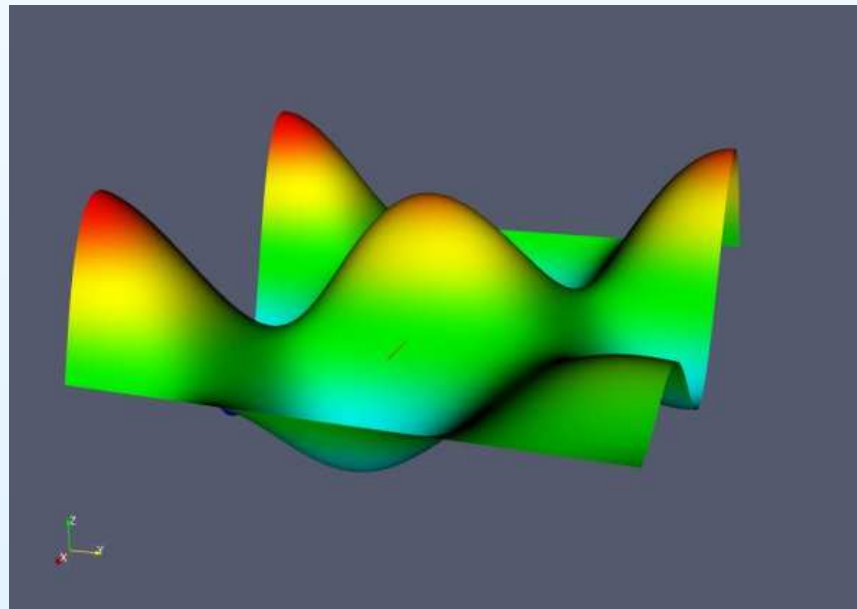
## An experiment

We perform a **convergence** study for the analytic function

$$f(x, y) = (1 - xy) \sin 3\pi x \cos 2\pi y$$

on the unit square using **patch** and **bi-linear** interpolation.

**Exact**



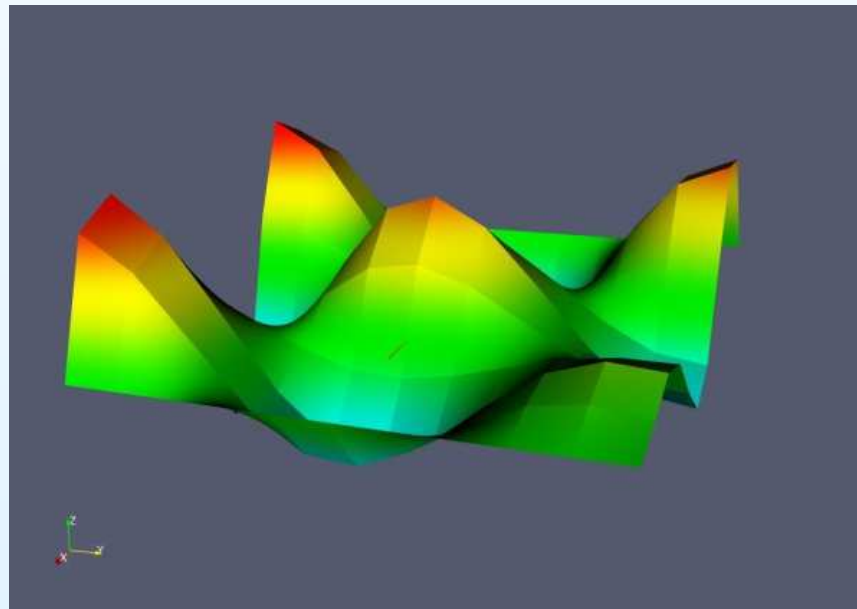
## An experiment

We perform a **convergence** study for the analytic function

$$f(x, y) = (1 - xy) \sin 3\pi x \cos 2\pi y$$

on the unit square using **patch** and **bi-linear** interpolation.

**Bilinear**



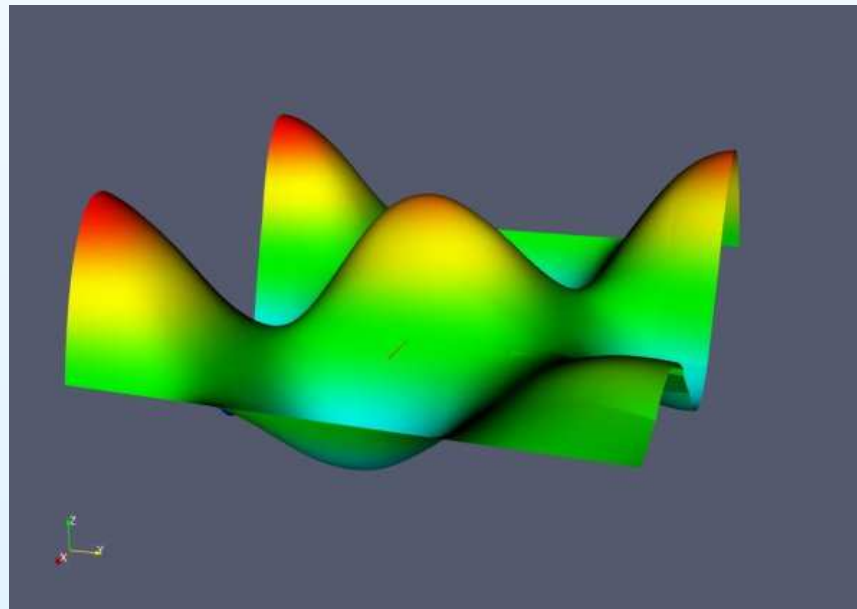
## An experiment

We perform a **convergence** study for the analytic function

$$f(x, y) = (1 - xy) \sin 3\pi x \cos 2\pi y$$

on the unit square using **patch** and **bi-linear** interpolation.

**Patch**



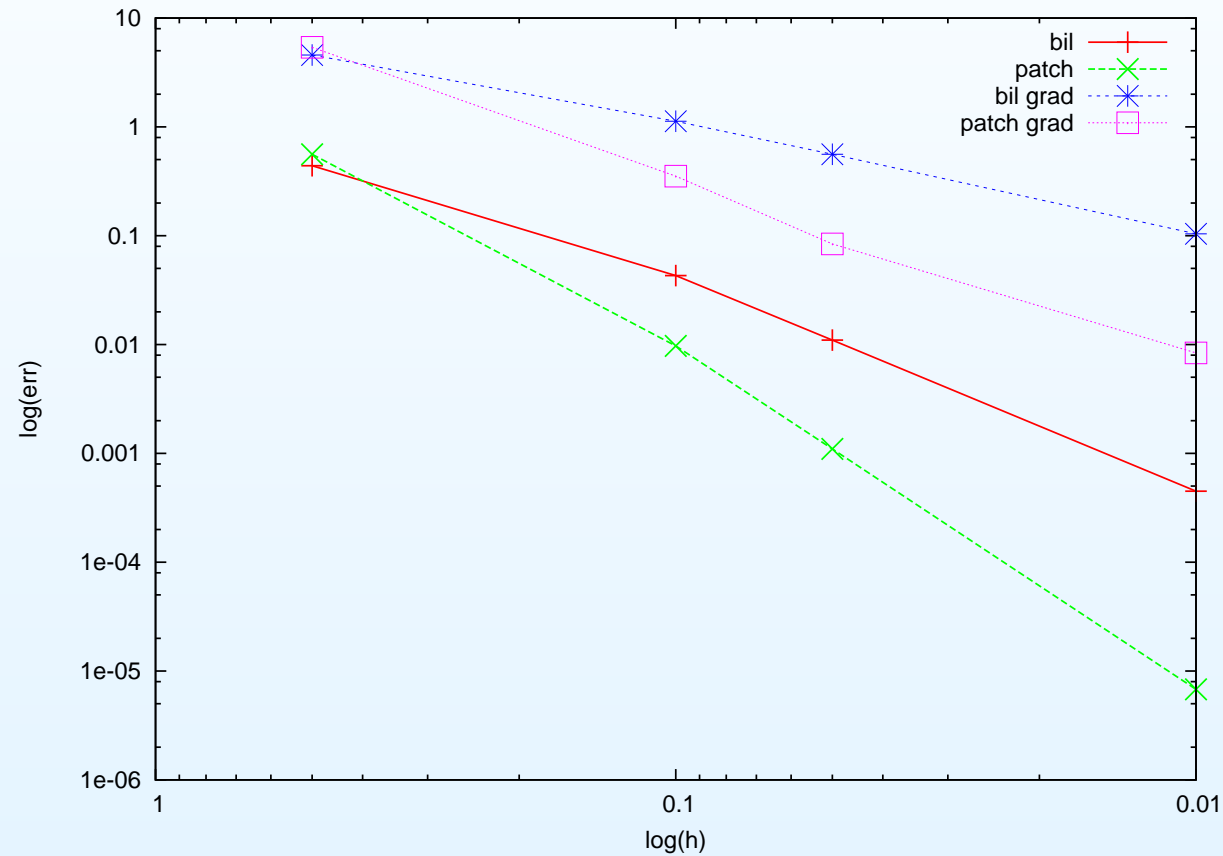
## Results

---

We compute the  $L^2$  error on a **super fine** grid.

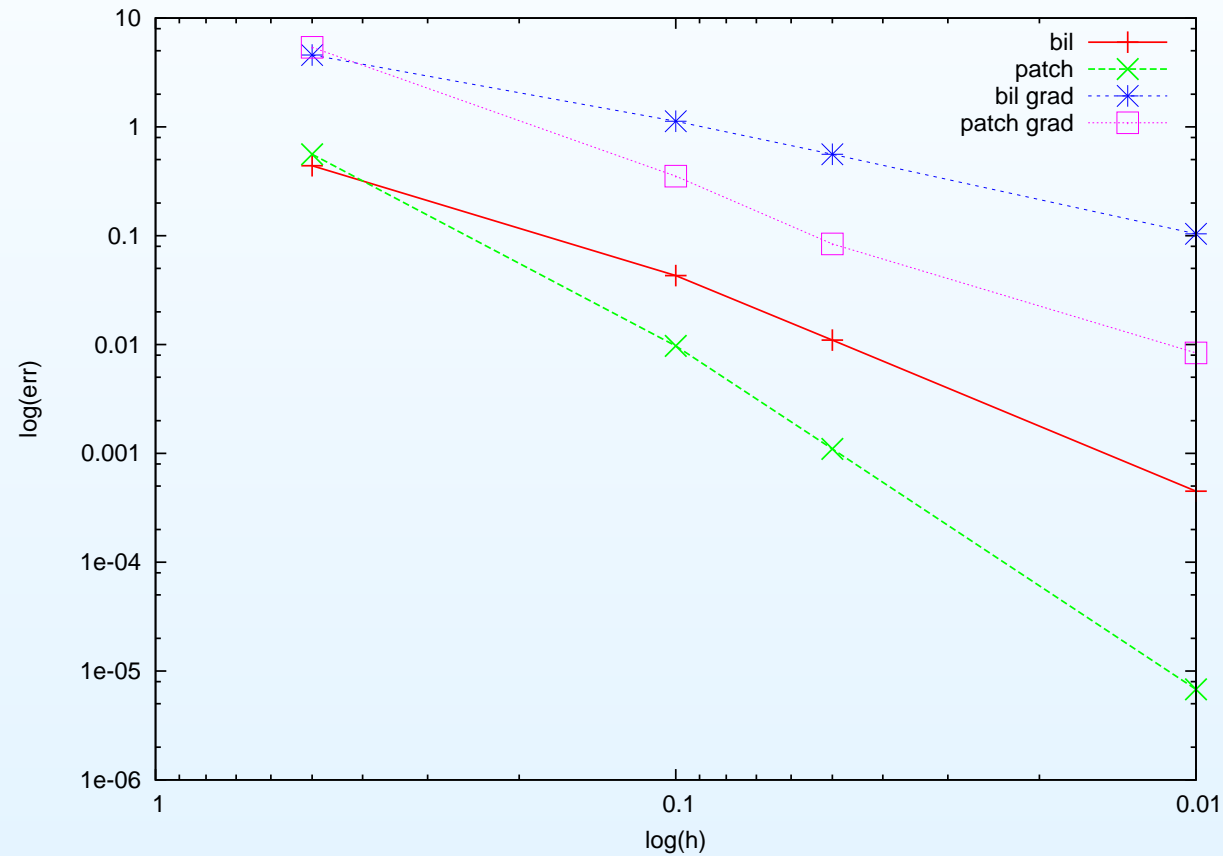
# Results

We compute the  $L^2$  error on a **super fine** grid.



# Results

We compute the  $L^2$  error on a **super fine** grid.



Rates are  $P = 3.14$ ,  $B = 1.96$ ,  $\nabla P = 2.01$ ,  $\nabla B = 1.01$ .

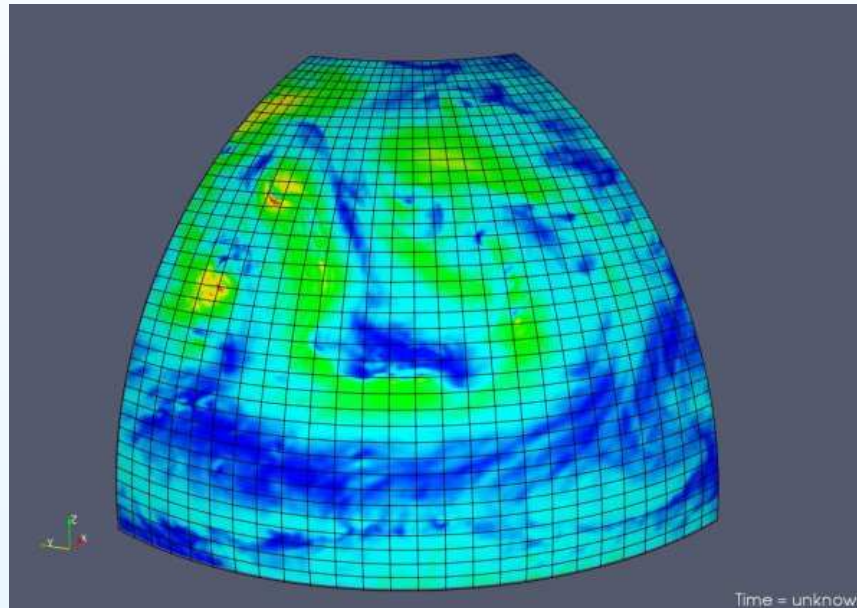
## A real wind field

---

We compare interpolation methods on **realistic wind data**

## A real wind field

We compare interpolation methods on **realistic wind data**

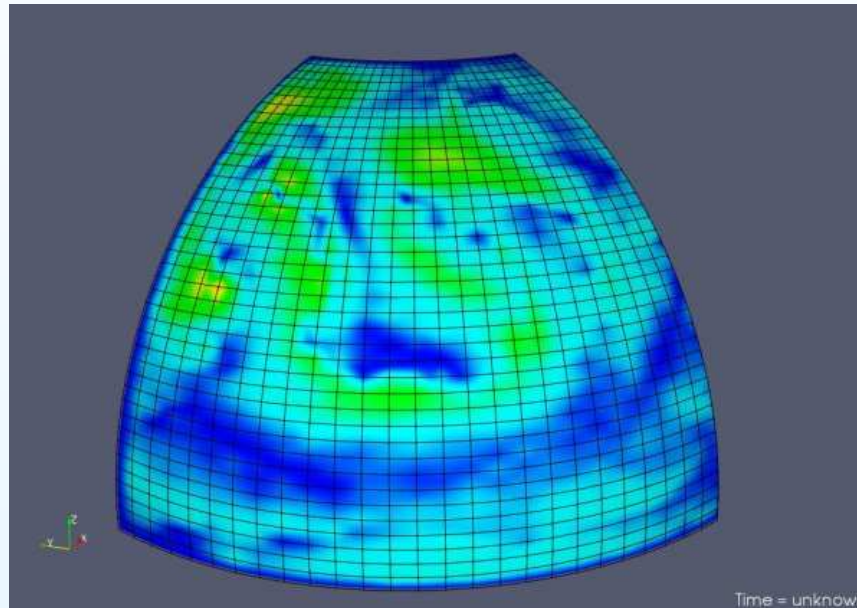


The **exact** wind field ( $|U|$ )



## A real wind field

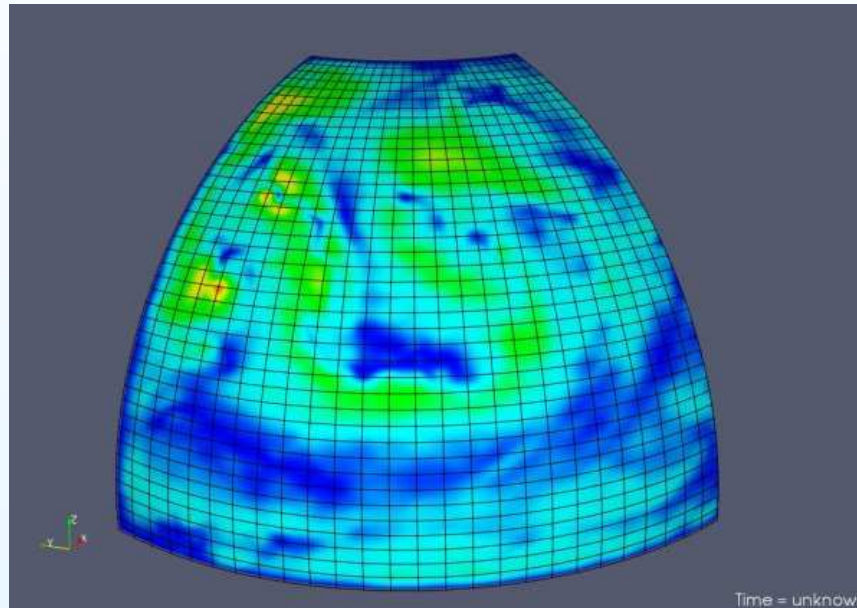
We compare interpolation methods on **realistic wind data**



The **bi-linear interpolant**

## A real wind field

We compare interpolation methods on **realistic wind data**



The **patch interpolant**

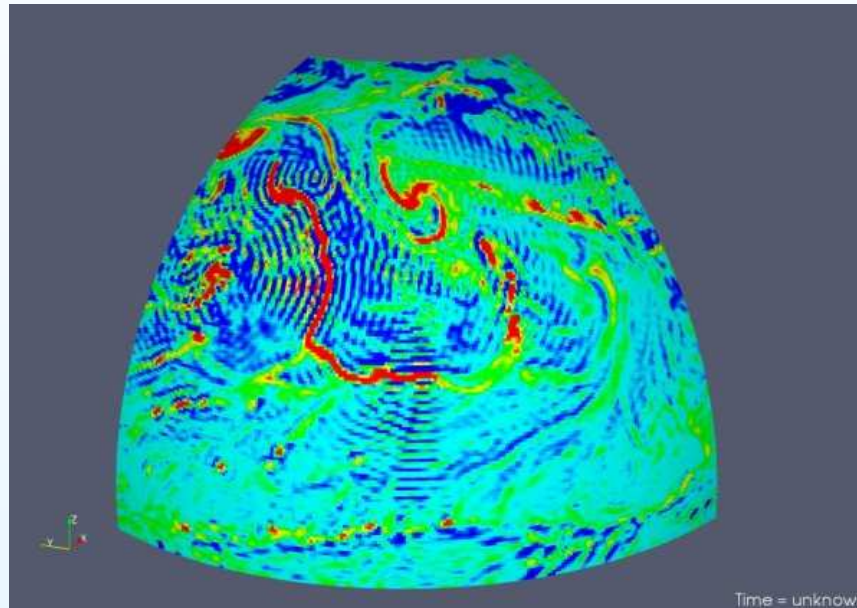
## Curl of the real wind field

---

We compare interpolation methods on **realistic wind data**

## Curl of the real wind field

We compare interpolation methods on **realistic wind data**

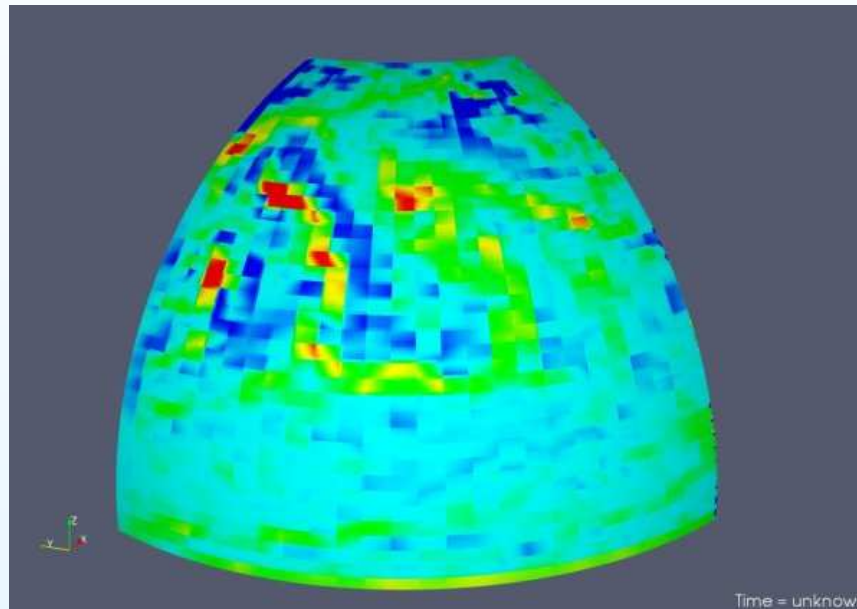


The **exact** wind field ( $\nabla \times U$ )

## Curl of the real wind field

---

We compare interpolation methods on **realistic wind data**

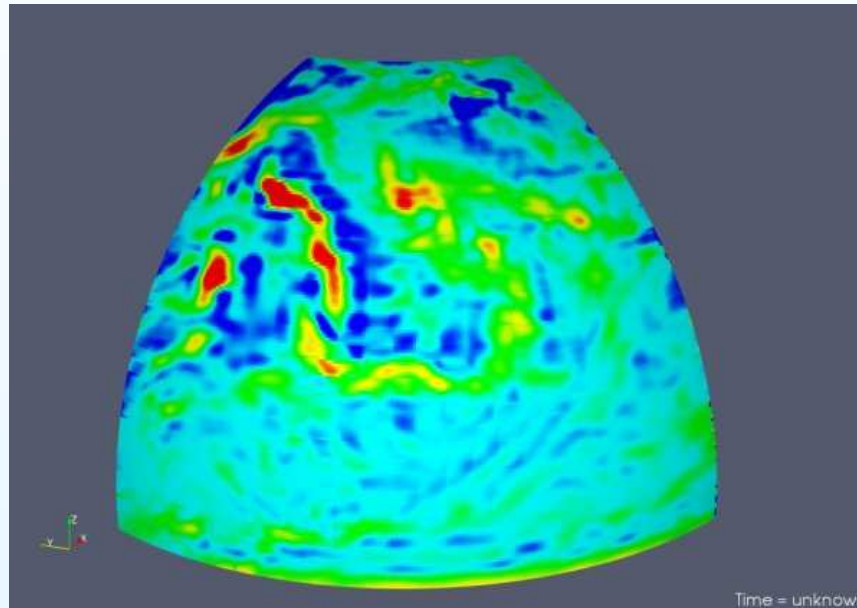


The **bi-linear interpolant**

## Curl of the real wind field

---

We compare interpolation methods on **realistic wind data**



The patch interpolant

The End