Package ‘cinterpolate’

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Title   Interpolation From C
Version 1.0.1
Description  Simple interpolation methods designed to be used from C code. Supports constant, linear and spline interpolation. An R wrapper is included but this package is primarily designed to be used from C code using ‘LinkingTo’. The spline calculations are classical cubic interpolation, e.g., Forsythe, Malcolm and Moler (1977) <ISBN: 9780131653320>.
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R topics documented:

interpolation_function ............................................... 2

Index 4
interpolation_function

Create an interpolation function

Description

Create an interpolation function, using the same implementation as would be available from C code. This will give very similar answers to R’s `splinefun` function. This is not the primary intended use of the package, which is mostly designed for use from C/C++. This function primarily exists for testing this package, and for exploring the interface without writing C code.

Usage

`interpolation_function(x, y, type, scalar = FALSE, fail_on_extrapolate = FALSE)`

Arguments

- `x`: Independent variable
- `y`: Dependent variable
- `type`: Character string indicating the interpolation type ("constant", "linear" or "spline").
- `scalar`: Return a function that will compute only a single `x` input at a time. This is more similar to the C interface and is equivalent to dropping the first dimension of the output.
- `fail_on_extrapolate`: Logical, indicating if extrapolation should cause an failure (rather than an NA value)

Value

A function that can be used to interpolate the function(s) defined by `x` and `y` to new values of `x`.

Examples

```r
# Some data to interpolate
x <- seq(0, 8, length.out = 20)
y <- sin(x)
xx <- seq(min(x), max(x), length.out = 500)

# Spline interpolation
f <- cinterpolate::interpolation_function(x, y, "spline")
plot(f(xx) ~ xx, type = "l")
lines(sin(xx) ~ xx, col = "grey", lty = 2)
points(y ~ x, col = "red", pch = 19, cex = 0.5)

# Linear interpolation
f <- cinterpolate::interpolation_function(x, y, "linear")
```
INTERPOLATION FUNCTION

plot(f(xx) ~ xx, type = "l")
lines(sin(xx) ~ xx, col = "grey", lty = 2)
points(y ~ x, col = "red", pch = 19, cex = 0.5)

# Piecewise constant interpolation
f <- cinterpolate::interpolation_function(x, y, "constant")
plot(f(xx) ~ xx, type = "s")
lines(sin(xx) ~ xx, col = "grey", lty = 2)
points(y ~ x, col = "red", pch = 19, cex = 0.5)

# Multiple series can be interpolated at once by providing a
# matrix for 'y'. Each series is interpolated independently but
# simultaneously.
y <- cbind(sin(x), cos(x))
f <- cinterpolate::interpolation_function(x, y, "spline")
matplot(xx, f(xx), type = "l", lty = 1)
Index

interpolation_function, 2
splinefun, 2