Transformations between Bivariate Polynomial Bases

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Abstract—It is well known, that any interpolating polynomial $p(x, y)$ on the vector space $P_{n,m}$ of two-variable polynomials with degree less than n in terms of x and less than m in terms of y, has various representations that depends on the basis of $P_{n,m}$ that we select i.e. monomial, Newton and Lagrange basis e.t.c.. The aim of this short note is twofold : a) to present transformations between the coordinates of the polynomial $p(x, y)$ in the aforementioned basis and b) to present transformations between these bases.

Keywords—Bivariate interpolation polynomial, Polynomial basis, Transformations.

I. Introduction

INTERPOLATION is the problem of approximating a function f with another function p more usable, when its values at distinct points are known. When the function p is a polynomial we call the method *polynomial interpolation*. In case where the interpolating polynomial $p(x)$ belongs to the vector space P_n of single variable polynomials with degree less than n, $p(x)$ has various representations that depends on the basis of P_n that we select i.e. monomial, Newton and Lagrange basis e.t.c.. We can use coordinates relative to a basis to reveal the relationships between various forms of the interpolating polynomial. [1] shows how to change the form of the interpolating polynomial by transforming coordinates via a change of basis matrix. Moreover, [2] shows the transformations between the basis functions which map a specific representation to another. Additional work on this topic, from the numerical point of view, someone can find in [3], [4], [5]. In this short note, we are trying to extend the results of [1] and [2] to the case of two-variable interpolating polynomials with specific upper bounds in each variable.

II. Representations of the Interpolating Two-variable Polynomial

Although the one-variable interpolation always has a solution for given *distinct* points, the multivariate interpolation problem through arbitrary given points may or may not have a solution when the number of unknown polynomial coefficients agree with the number of points. An interpolation problem is defined to be *poised* if it has a unique solution. Unlike the one-variable interpolation problem, the Hermite, Lagrange and Newton-form multivariate interpolation problem is not always poised. Let the set of interpolation points

$$S_\Delta^{(n,m)} = \{(x_i, y_j) \mid i = 0, 1, ..., n, j = 0, 1, ..., m\}$$

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where $x_i \neq x_j$ and $y_i \neq y_j$ with function values on that points given by $f_{i,j} := f(x_i, y_j)$. Consider also the matrix $F \in \mathbb{R}^{(n+1) \times (m+1)}$ that is constructed from such values i.e.

$$F = \begin{bmatrix} f_{0,0} & f_{0,1} & \cdots & f_{0,m} \\ f_{1,0} & f_{1,1} & \cdots & f_{1,m} \\ \vdots & \vdots & \ddots & \vdots \\ f_{n,0} & f_{n,1} & \cdots & f_{n,m} \end{bmatrix} \quad (1)$$

It is well known [6], that for the specific selection of points $S_\Delta^{(n,m)}$ there exists a unique two-variable polynomial $p_{n,m}(x, y)$ on $P_{n,m}$ which interpolates these values i.e. $p_{n,m}(x_i, y_j) \equiv f(x_i, y_j) =: f_{i,j}$ and thus the interpolation problem is poised. This polynomial can be represented as a matrix product i.e.

$$p_{n,m}(x, y) = X^T \cdot A \cdot Y \quad (2)$$

where $X \in \mathbb{R}[x]^{(n+1) \times 1}$ (resp. $Y \in \mathbb{R}[y]^{(m+1) \times 1}$) are vectors that depends on the basis that we use (monomial, Lagrange, Newton) in terms of x (resp. in terms of y) and $A \in \mathbb{R}^{(n+1) \times (m+1)}$ is a two-dimensional matrix with elements the coefficients or otherwise the coordinates of the terms in the respective two-variable basis. (2) can be written as a Kronecker product i.e.

$$\begin{aligned} p_{n,m}(x, y) &= \left(Y^T \otimes X^T\right) \cdot vec(A) = (Y \otimes X)^T \cdot vec(A) \\ &= vec(A)^T \cdot (Y \otimes X) = vec(A)^T \cdot g(x, y) \quad (3) \end{aligned}$$

where $(\otimes)$ is the Kronecker product and $vec(A)$ is the vectorization of a matrix, namely, is a linear transformation which converts the matrix into a column vector.

A. Monomial Basis

The interpolating polynomial $p_{n,m}(x, y)$ in terms of the monomial basis is written as

$$p_{n,m}(x, y) = \sum_{i=0}^{n} \sum_{j=0}^{m} a_{i,j} x^i y^j = \mathbb{X}^T \cdot A \cdot \mathbb{Y} \quad (4)$$

where $\mathbb{X} = \begin{bmatrix} 1 & x & \cdots & x^n \end{bmatrix}^T$, $\mathbb{Y} = \begin{bmatrix} 1 & y & \cdots & y^m \end{bmatrix}^T$ and $A \in \mathbb{R}^{(n+1) \times (m+1)}$. By taking the relation $p_{n,m}(x_i, y_j) \equiv f(x_i, y_j)$ at all the interpolation points we can easily get the following relation

$$F = V_x \cdot A \cdot V_y^T \quad (5)$$

where

$$V_x = \begin{bmatrix} 1 & x_0 & \cdots & x_0^n \\ 1 & x_1 & \cdots & x_1^n \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n-1} & \cdots & x_{n-1}^n \\ 1 & x_n & \cdots & x_n^n \end{bmatrix}$$

$$V_y = \begin{bmatrix} 1 & y_0 & \cdots & y_0^m \\ 1 & y_1 & \cdots & y_1^m \\ \vdots & \vdots & \ddots & \vdots \\ 1 & y_{m-1} & \cdots & y_{m-1}^m \\ 1 & y_m & \cdots & y_m^m \end{bmatrix}$$

with V_x (resp. V_y) the Vandermonde matrix with respect to x (resp. to y). It is easily seen that the matrix A is unique and it is easily computed in case where the Vandermonde matrices are nonsingular or otherwise the interpolation points x_i (resp. y_j) are different each other and the solution is given by

$$A = V_x^{-1} \cdot F \cdot V_y^{-T}$$

However, the computation of the inverse of a Vandermonde matrix is ill conditioned and standard numerically stable methods in general fail to accurately compute the entries of the inverse [7], [8], [9]. For this reason we may split (5) into the following system of Vandermonde equations i.e.

$$V_x \cdot A_1 = P \quad ; \quad A \cdot V_y^T = A_1$$

with unknowns A_1, A and solve it by using LU or QR decomposition. According to (3), the polynomial $p_{n,m}(x,y)$ is written as

$$\begin{aligned} p_{n,m}(x,y) = \mathbb{X}^T \cdot A \cdot \mathbb{Y} &= vec(A)^T \cdot (\mathbb{Y} \otimes \mathbb{X}) \\ &= vec(A)^T \cdot m(x,y) \end{aligned}$$

where

$$m(x,y) = (\mathbb{Y} \otimes \mathbb{X}) = \begin{bmatrix} 1 \\ x \\ x^2 \\ \vdots \\ x^n \\ y \\ xy \\ x^2y \\ \vdots \\ x^ny \\ \vdots \\ y^m \\ xy^m \\ \vdots, x^ny^m \end{bmatrix}$$

is the two-variable monomial basis and

$$vec(A) = \begin{bmatrix} a_{0,0} \\ a_{1,0} \\ \vdots \\ a_{n,0} \\ a_{0,1} \\ a_{1,1} \\ \vdots \\ a_{n,1} \\ \vdots a_{0,m} \\ a_{1,m} \\ \vdots \\ a_{n,m} \end{bmatrix}$$

Additionally, (5) can be rewritten as

$$vec(F) = (V_y \otimes V_x) \cdot vec(A) \tag{6}$$

Note that $vec(A)$ are the coordinates of $p_{n,m}(x,y)$ in terms of the monomial basis, whereas as we shall see below $vec(F)$ are the coordinates of $p_{n,m}(x,y)$ in terms of the Lagrange basis.

B. Lagrange Basis

Similar results with the monomial basis are also applied to the Lagrange basis. The interpolating polynomial $p_{n,m}(x,y)$ in terms of the Lagrange basis is written as

$$p_{n,m}(x,y) = \sum_{i=0}^{n} \sum_{j=0}^{m} f_{i,j} L_{i,n}(x) L_{m,j}(y) = \mathbb{X}_L^T \cdot F \cdot \mathbb{Y}_L \tag{7}$$

where

$$\mathbb{X}_L^T = \begin{bmatrix} L_{0,n}(x) & L_{1,n}(x) & \cdots & L_{n,n}(x) \end{bmatrix}$$

$$\mathbb{Y}_L = \begin{bmatrix} L_{m,0}(y) & L_{m,1}(y) & \cdots & L_{m,m}(y) \end{bmatrix}^T$$

with

$$L_{i,n}(x) = \prod_{\substack{k=0 \\ k \neq i}}^{n} \frac{(x - x_k)}{(x_i - x_k)} \text{ for } i = 0, 1, .., n$$

$$L_{m,j}(y) = \prod_{\substack{k=0 \\ k \neq j}}^{m} \frac{(y - y_k)}{(y_j - y_k)} \text{ for } j = 0, 1, ..., m$$

and F defined in (1). For the Lagrange basis in two-variable polynomials see [6], [10], [11] and the references therein. According to (3), $p_{n,m}(x,y)$ can be written as

$$\begin{aligned} p_{n,m}(x,y) = \mathbb{X}_L^T \cdot F \cdot \mathbb{Y}_L &= vec(F)^T \cdot (\mathbb{Y}_L \otimes \mathbb{X}_L) \\ &= vec(F)^T \cdot \ell(x,y) \end{aligned}$$

in terms of the Lagrange basis

$$\ell(x,y) = \mathbb{Y}_L \otimes \mathbb{X}_L = \begin{bmatrix} L_{0,n}(x) \cdot L_{m,0}(y) \\ L_{1,n}(x) \cdot L_{m,0}(y) \\ \vdots \\ L_{n,n}(x) \cdot L_{m,0}(y) \\ L_{0,n}(x) \cdot L_{m,1}(y) \\ L_{1,n}(x) \cdot L_{m,1}(y) \\ \vdots \\ L_{n,n}(x) \cdot L_{m,m}(y) \end{bmatrix}$$

C. Newton Basis

Another representation of $p_{n,m}(x,y)$ in terms of the Newton basis [6], [12] is the following

$$\begin{aligned} p_{n,m}(x,y) &= \sum_{i=0}^{n}\sum_{j=0}^{m} d_{i,j} \prod_{k=1}^{i}(x-x_{k-1})\prod_{\ell=1}^{j}(y-y_{\ell-1}) \\ &= \mathbb{X}_N^T \cdot D \cdot \mathbb{Y}_N \end{aligned} \tag{8}$$

where

$$\prod_{k=1}^{0}(x-x_{k-1}) \triangleq 1 \quad \text{and} \quad \prod_{\ell=1}^{0}(y-y_{\ell-1}) \triangleq 1$$

$$\mathbb{X}_N = \begin{bmatrix} 1 \\ x-x_0 \\ (x-x_0)(x-x_1) \\ \vdots \\ (x-x_0)(x-x_1)\cdots(x-x_{n-1}) \end{bmatrix}$$

$$\mathbb{Y}_N = \begin{bmatrix} 1 \\ y-y_0 \\ (y-y_0)(y-y_1) \\ \vdots \\ (y-y_0)(y-y_1)\cdots(y-y_{m-1}) \end{bmatrix}$$

and D is the coefficient matrix of Newton basis given by

$$D = \begin{bmatrix} d_{0,0} & d_{0,1} & \cdots & d_{0,m-1} & d_{0,m} \\ d_{1,0} & d_{1,1} & \cdots & d_{1,m-1} & d_{1,m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ d_{n-1,0} & d_{n-1,1} & \cdots & d_{n-1,m-1} & d_{n-1,m} \\ d_{n,0} & d_{n,1} & \cdots & d_{n,m-1} & d_{n,m} \end{bmatrix}$$

By taking the relation $p_{n,m}(x_i,y_j) \equiv f(x_i,y_j)$ at all the interpolation points we get

$$F = N_x^T \cdot D \cdot N_y \tag{9}$$

where

$$N_z = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 0 & z_1-z_0 & z_2-z_0 & \cdots & z_n-z_0 \\ 0 & 0 & (z_2-z_0)(z_2-z_1) & \cdots & (z_n-z_0)(z_n-z_1) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \prod_{j=0}^{n-1}(z_n-z_j) \end{bmatrix}$$

and $z \in \{x,y\}$. The matrix D is unique since the matrices N_x and N_y are nonsingular ($x_i \neq x_j$ and $y_i \neq y_j$) and can be easily computed by

$$D = N_x^{-T} \cdot F \cdot N_y^{-1}$$

or similar to the monomial case by solving the system of equations $N_x^T \cdot D_1 = P$ and $D \cdot N_y = D_1$ with unknowns D_1 and D respectively. An alternative way to compute the coefficients of D is by means of the divided differences

$$d_{i,j}^{(k)} := \begin{cases} \dfrac{d_{i,j}^{(k-1)} - d_{i-1,j}^{(k-1)}}{x_i - x_{i-k}} & if \quad (j<k \wedge i \geq k) \\[2ex] \dfrac{d_{i,j}^{(k-1)} - d_{i,j-1}^{(k-1)}}{y_j - y_{j-k}} & if \quad (i<k \wedge j \geq k) \\[2ex] \dfrac{d_{i,j}^{(k-1)} + d_{i-1,j-1}^{(k-1)} - d_{i-1,j}^{(k-1)} - d_{i,j-1}^{(k-1)}}{(x_i - x_{i-k})(y_j - y_{j-k})} & if \quad (i \geq k \wedge j \geq k) \\[2ex] d_{i,j}^{(k-1)} & if \quad (i<k \wedge j<k) \end{cases}$$

which are defined in [12]. The polynomial $p_{n,m}(x,y)$ is written as

$$\begin{aligned} p_{n,m}(x,y) = \mathbb{X}_N^T \cdot D \cdot \mathbb{Y}_N &= vec(D)^T \cdot (\mathbb{Y}_N \otimes \mathbb{X}_N) \\ &= vec(D)^T \cdot n(x,y) \end{aligned}$$

in terms of the Newton basis

$$n(x,y) = \mathbb{Y}_N \otimes \mathbb{X}_N = \begin{bmatrix} 1 \\ x-x_0 \\ \vdots \\ \prod_{i=0}^{n-1}(x-x_i) \\ (y-y_0) \\ (y-y_0)(x-x_0) \\ \vdots \\ \prod_{i=0}^{n-1}(x-x_i)\prod_{j=0}^{m-1}(y-y_i) \end{bmatrix}$$

By using (9), we conclude that the coordinates $vec(D)$ of $p_{n,m}(x,y)$ in terms of the Newton basis are connected with the respective coordinates $vec(F)$ in terms of the Lagrange basis by

$$vec(F) = (N_y \otimes N_x)^T \cdot vec(D) \tag{10}$$

III. CHANGE OF BASIS IN POLYNOMIAL INTERPOLATION

As we show in the previous section, the interpolating polynomial $p_{n,m}(x,y)$ can be represented in one of the following ways

$$\begin{aligned} p_{n,m}(x,y) &= \mathbb{X}^T \cdot A \cdot \mathbb{Y} \\ &= \mathbb{X}_L^T \cdot F \cdot \mathbb{Y}_L \\ &= \mathbb{X}_N^T \cdot D \cdot \mathbb{Y}_N \end{aligned} \tag{11}$$

or equivalently

$$\begin{aligned} p_{n,m}(x,y) &= vec(A)^T \cdot m(x,y) \\ &= vec(F)^T \cdot \ell(x,y) \\ &= vec(D)^T \cdot n(x,y) \end{aligned} \tag{12}$$

From (12) we have

$$vec(A)^T \cdot m(x,y) = vec(F)^T \cdot \ell(x,y) \overset{(6)}{\Longrightarrow}$$
$$vec(A)^T \cdot m(x,y) = ((V_y \otimes V_x) \cdot vec(A))^T \cdot \ell(x,y) \Longrightarrow$$
$$vec(A)^T \cdot m(x,y) = vec(A)^T \cdot (V_y \otimes V_x)^T \cdot \ell(x,y) \Longrightarrow$$
$$m(x,y) = (V_y \otimes V_x)^T \cdot \ell(x,y) \Longrightarrow$$
$$m(x,y) = \left(V_y^T \otimes V_x^T\right) \cdot \ell(x,y) = V_{xy}^T \cdot \ell(x,y) \tag{13}$$

where V_{xy}^T is the transforming matrix between the coordinates of $p_{n,m}(x, y)$ in monomial and Lagrange base.

Similarly, from (12) we have

$$vec(F)^T \cdot \ell(x, y) = vec(D)^T \cdot n(x, y) \overset{(10)}{\Longrightarrow}$$

$$\left((N_y \otimes N_x)^T \cdot vec(D) \right)^T \cdot \ell(x, y) = vec(D)^T \cdot n(x, y) \Longrightarrow$$

$$n(x, y) = (N_y \otimes N_x) \cdot \ell(x, y) = N_{xy} \cdot \ell(x, y) \qquad (14)$$

where N_{xy} is the transforming matrix between the coordinates of $p_{n,m}(x, y)$ in Newton and Lagrange base.

Since, the i-th element of the monomial base $m(x, y)$ has the same degree with the respective element in the Newton base $n(x, y)$ there exist a lower triangular matrix L such that

$$L \cdot n(x, y) = m(x, y)$$

From (13) and (14) we get

$$\left. \begin{array}{l} m(x, y) = V_{xy}^T \cdot \ell(x, y) \\ n(x, y) = N_{xy} \cdot \ell(x, y) \end{array} \right\} \Longrightarrow$$

$$m(x, y) = V_{xy}^T \cdot N_{xy}^{-1} \cdot n(x, y) \equiv L \cdot n(x, y)$$

and therefore $L = V_{xy}^T \cdot N_{xy}^{-1}$ or equivalently

$$V_{xy}^T = L \cdot N_{xy} \qquad (15)$$

Since, N_{xy} is upper triangular and L is lower triangular, (15) is a LU-decomposition of V_{xy}^T. Note also that

$$\begin{aligned} L &= V_{xy}^T \cdot N_{xy}^{-1} \\ &= (V_y \otimes V_x)^T \cdot (N_y \otimes N_x)^{-1} \\ &= \left(V_y^T \otimes V_x^T \right) \cdot \left(N_y^{-1} \otimes N_x^{-1} \right) \\ &= \left(V_y^T \cdot N_y^{-1} \right) \otimes \left(V_x^T \cdot N_x^{-1} \right) \qquad (16) \end{aligned}$$

According to [2]

$$L_y = V_y^T N_y^{-1} \text{ and } L_x = V_x^T N_x^{-1} \qquad (17)$$

where

$$L_z := \begin{bmatrix} 1 & & & & \\ H_1(z_0) & 1 & & & \\ H_2(z_0) & H_1(z_0, z_1) & 1 & & \\ \vdots & \vdots & \ddots & \ddots & \\ H_n(z_0) & H_{n-1}(z_0, z_1) & \cdots & H_1(x_0, \ldots, z_{n-1}) & 1 \end{bmatrix}$$

with $H_p(z_0, \ldots, z_k)$ be the sum of all homogeneous products of degree p of the variables $z_0, \ldots, z_k$ and $z \in \{x, y\}$. From (16) and (17) we conclude that

$$L = L_y \otimes L_x$$

Since the diagonal elements of L are equal to 1, (15) is the standard LU-decomposition of V_{xy}^T. The above results gives rise to the following Theorem.

Theorem 1. *Let $V_{xy}^T = L_{xy} \cdot N_{xy}$ be the standard LU-decomposition of the transposed Kronecker product of the matrices V_y, V_x i.e. $V_{xy} = V_y \otimes V_x$. Then, $L_{xy} = L_y \otimes L_x$ maps the Newton polynomials to the monomials and $N_{xy} = N_y \otimes N_x$ maps the Lagrange polynomials to the Newton polynomials.*

Theorem 1, extends the results presented in [2] for the one variable case. All the transformations described above are summarized in Table I.

TABLE I
TRANSFORMATION MATRICES

Map	Basis transform	Coefficients transform
Lagrange to Monomial	$m(x, y) = V_{xy}^T \cdot \ell(x, y)$	$V_x \cdot A \cdot V_y^T = F$
Lagrange to Newton	$n(x, y) = N_{xy} \cdot \ell(x, y)$	$N_x^T \cdot D \cdot N_y = F$
Newton to Monomial	$m(x, y) = L_{xy} \cdot n(x, y)$	$L_x^T \cdot A \cdot L_y = D$

IV. CONCLUSION

The first result that comes directly from this short note is that in case where we select interpolation points that belongs to $S_\Delta^{n,m}$ the interpolating polynomial problem is posed, since in that case the transforming matrices that we use become nonsingular and a unique solution of the coordinate vectors exists. The second result, is that any interpolating polynomial is easily expressed in the Lagrange basis, since in that case the only we need are the values of the function that we want to interpolate. Then, by using the transformations that we have presented in this work we can always express the interpolating polynomial in other bases like the monomial and the Newton base. Finally, transformations between the monomial, Lagrange and Newton bases have been provided and the results in [1] and [2] have been extended to the bivariate polynomials.

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