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SPLINE INTERPOLATION OF BOUNDED FUNCTIONS IN THE CLASS $L_p[0, 1]$

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We shall prove the following estimates of the error for interpolation by splines with uniformly spaced nodes of order r of bounded 1-periodic functions $f \in L_p[0, 1]$: $\|f - s_{r,h}\|_{L_p[0,1]} \leq C_1(r) \tau_{r+1}(f; h)_{L_p[0,1]}$, and for functions $f \in W_p^v[0, 1]$: $\|f^{(i)} - s_{r,h}^{(i)}\|_{L_p[0,1]} \leq C_2(r, v) h^{v-1} \Phi_{r+1-v}(f^{(v)}; h)_{L_p[0,1]}$ when $r \geq v \geq 1$ and $i=0, 1, \dots, v$.

The functions to be investigated are bounded, 1-periodic and belong to the class $L_p[0, 1]$, $1 \leq p \leq \infty$. For every function f we define the spline $s_{r,h}(x) = s_{r,h}(f; x)$ of order r with uniformly spaced nodes at the points $x_i = ih$ ($i=0, \pm 1, \pm 2, \dots$; $h=1/N$) with the properties:

- 1) $s_{r,h}(x_i + zh) = f(x_i + zh)$ for every integer i , where $z=0$ if r is odd or $z=1/2$ if r is even;
- 2) $s_{r,h}^{(r)}$ is bounded.

As far as $\sup_i \{|\Delta_h^r f(x_i + zh)|\}$ is bounded together with $f(x)$, this spline exists and is unique [1, p. 121].

To estimate the L_p -norm of the error of this spline interpolation we use the moduli:

$$\omega_k(f; h)_{L_p} = \sup \{ \|\Delta_\delta^k f(\cdot)\|_{L_p[0,1]}; 0 \leq \delta \leq h \},$$

$$\omega_k(f, x; h) = \sup \{ |\Delta_\delta^k f(y)|; y, y+k\delta \in [x-kh/2, x+kh/2] \},$$

$$\omega_k(f; h) = \|\omega_k(f, \cdot; h)\|_C,$$

$$\tau_k(f; h)_{L_p} = \|\omega_k(f, \cdot; h)\|_{L_p[0,1]}.$$

The last modulus is introduced by B. I. Sendov and P. P. Korovkin (in the case $k=1$). The main properties of this modulus and other information about it can be found in [2].

A. S. Andreev, V. A. Popov [3] proved the following estimate of the error in the case $r=2,3$: $\|s_{r,h} - f\|_{L_p} \leq C \tau_{r+1}(f; h)_{L_p}$.

In this paper we obtain this estimate for arbitrary r .

Theorem 1. *There exists a constant $C_1(r)$ depending only on r such that for every bounded 1-periodic function $f \in L_p[0, 1]$ the inequality $\|s_{r,h} - f\|_{L_p} \leq C_1(r) \tau_{r+1}(f; h)_{L_p}$ holds.*

From this theorem using the method proposed by A. Andreev [4] we obtain the following

Theorem 2. Let $1 \leq v \leq r$ and $f \in W_p^v[0, 1]$ be bounded and 1-periodic function. Then for $i=0, 1, \dots, v$

$$\|f^{(i)} - s_{r,h}^{(i)}\|_{L_p} \leq C_2(r, v) h^{v-i} \omega_{r+1-v}(f^{(v)}; h)_{L_p}$$

with a constant $C_2(r, v)$ depending only on r and v .

In 1 we prove some lemmas and in 2 and 3 are given the proofs of Theorem 1 and Theorem 2, respectively.

Everywhere $C(\cdot), K(\cdot), L(\cdot), M(\cdot), U(\cdot)$ are constants depending only on the arguments marked in the brackets.

1. Some lemmas. Lemma 1 [5]. Let $m_0 < m_1 < \dots < m_r; b_i \geq 0 (i=0, 1, \dots, r)$. We denote by q_i the polynomials of r -th degree, for which $q_i(m_j) = (-1)^{i+j+1} b_j$ for $0 \leq j < i$ and $q_i(m_j) = (-1)^{i+j} b_j$ for $i \leq j \leq r$. If the polynomial p of r -th degree is such that the inequalities $|p(m_j)| \leq b_j (j=0, 1, \dots, r)$ hold, then $|p(x)| \leq q_i(x)$ for $x \in [m_{i-1}, m_i], i=1, 2, \dots, r$.

Lemma 2 (Whitney [6, 7]). Let f be a bounded function on the interval $[\alpha, \beta]$ and let p be that polynomial of r -th degree which interpolates f at the points $\alpha + i(\beta - \alpha)/r$. Then

$$|f(x) - p(x)| \leq k(r) \omega_{r+1}(f, \frac{\alpha + \beta}{2}; \frac{\beta - \alpha}{r+1}) \text{ for } x \in [\alpha, \beta].$$

Let \tilde{q}_i be the polynomials from Lemma 1 for $m_i = \alpha + i(\beta - \alpha)/r$ and $b_i = 1$. We set $L(r) = \max \{ \max \{ \tilde{q}_i(x); x \in [m_{i-1}, m_i] \}; i=1, 2, \dots, r \}$. It is easy to see that $L(r) \leq \sqrt{2}^r$. Comparing Lemma 1 and Lemma 2 we get the following assertion.

Lemma 3. For every bounded on the interval $[\alpha, \beta]$ function f for which $|f(\alpha + i(\beta - \alpha)/r)| \leq M, (i=0, 1, \dots, r)$, the following inequality is valid:

$$|f(x)| \leq K(r) \omega_{r+1}(f, \frac{\alpha + \beta}{2}; \frac{\beta - \alpha}{r+1}) + M \cdot L(r) \text{ for } x \in [\alpha, \beta].$$

Lemma 4 [1, p. 25]. Let the following infinite system be given

$$(1) \quad \sum_{s=0}^{2p} b_s z_{s+m} = d_m, \quad (m=0, \pm 1, \pm 2, \dots),$$

where z_i are unknown quantities, $\sup_m |d_m| < \infty$ and $b_{2p} > 0$. If all roots of the characteristic polynomial $P_{2p}(z) = \sum_{s=0}^{2p} b_s z^s$ are negative and different, $p_{2p} = z^{2p} P_{2p}(1/z)$ and $P_{2p}(-1) \neq 0$, then (1) has an unique solution $z_m^0 = \sum_{k=-\infty}^{\infty} a_k d_{m-\rho+k}$. Moreover

$$(2) \quad \sum_{k=-\infty}^{\infty} |a_k| = |P_{2p}(-1)|^{-1}.$$

We use functions $B_r(t) = (r+1) \sum_{i=0}^{r+1} \frac{(i-t)_+^r}{\omega'(i)}$, where $\omega(x) = x(x-1)\dots(x-r-1)$ and $x_+^r = x^r$ if $x \geq 0$ or $x_+^r = 0$ if $x < 0$. Let function f be defined on the real axis and $\omega_r(f; h)$ be bounded (it is sufficient for the uniqueness of $s_{r,h}(f; x)$). We note

$$Spl_r(f; x) = \sum_{j=0}^r B_r(j+z) f(x+jh) - \sum_{j=-\infty}^{\infty} B_r(\frac{x_j - x}{h}) f(x_j - zh),$$

where $x_i = ih$ and $0 \leq z < 1$. Let s be a spline of r -th order and with nodes x_i . It is known that there exist constants γ_i such that for $y \notin [x_{k-1}, x_{k+r}]$ the equality

$$s(y) = \sum_{i=k}^{i+k+r} \gamma_i B_r \left(\frac{x_i - y}{h} \right)$$

holds true. From here and from the fact that $B_r \left(\frac{x_i - y}{h} \right) = 0$ for $y \in (x_i, x_{i+r+1})$ we obtain

$$\begin{aligned} \sum_{j=0}^r B_r(j+z) s(x+jh) &= \sum_{i=0}^r B_r(j+z) \sum_{l=k+j}^{k+j+r} \gamma_l B_r \left(\frac{x_l - x - jh}{h} \right) \\ &= \sum_{j=0}^r \sum_{i=k}^{k+r} B_r(j+z) \gamma_{i+j} B_r \left(\frac{x_i - x}{h} \right) = \sum_{i=k}^{k+r} B_r \left(\frac{x_i - x}{h} \right) \sum_{j=0}^r \gamma_{i+j} B_r \left(\frac{jh + zh}{h} \right) \\ &= \sum_{i=k}^{k+r} B_r \left(\frac{x_i - x}{h} \right) \sum_{l=i}^{i+r+1} \gamma_l B_r \left(\frac{x_l - x_i + zh}{h} \right) = \sum_{i=-\infty}^{\infty} B_r \left(\frac{x_i - x}{h} \right) s(x_i - zh). \end{aligned}$$

From that equation it follows in particular that $Spl_r(s_{r,h}(f; x); x) = 0$. Denoting $g(x) = f(x) - s_{r,h}(f; x)$ we receive

$$Spl_r(f; x) = Spl_r(g; x) = \sum_{j=0}^r B_r(j+z) g(x+jh).$$

Let $x = x_i + y$, where $y \in [0, h]$, and let $z_i = g(x_i + y)$. From the last equation follows the infinite system

$$(3) \quad \sum_{j=0}^r B_r(j+z) z_{i+j} = Spl_r(f; x_i + y).$$

In [1, p. 123—126] is proved that the characteristic polynomial with coefficients ($z=0$ if r is odd; $z=1/2$ if r is even)

$$b_s = \sum_{j=0}^{r+1} (-1)^{j+r+1} \binom{r+1}{j} (j-s+z)_+^r = \sum_{j=0}^{r+1} \frac{(r+1)!}{\omega'(j)} (j-s+z)_+^r = r! B_r(s+z)$$

satisfies the conditions of Lemma 4. On the other hand,

$$\begin{aligned} \sup_x |Spl_r(f; x)| &= \sup_x |Spl_r(g; x)| \leq \left\{ \sum_{j=0}^r |B_r(j+z)| \right\} K(r-1) \omega_r(g; h) \\ &\leq C(r) \{ \omega_r(f; h) + h^r \|s_{r,h}^{(r)}\|_C \} < \infty \end{aligned}$$

and therefore we can apply Lemma 4 to the system (3), which gives

$$g(x_i + y) = \sum_{k=-\infty}^{\infty} a_k Spl_r(f; x_{i-\rho+k+y}),$$

where $\rho = [r/2]$. Changing $x = x_i + y$ we receive

Lemma 5. For every function f , for which $\omega_r(f; h) < \infty$ the equation

$$f(x) - s_{r,h}(f; x) = \sum_{k=-\infty}^{\infty} a_k Spl_r(f; x + (k - \rho)h)$$

holds

2. Proof of Theorem 1. We use $Spl_r(f; x)$ for $x = x_i + lh/r (l=0, 1, \dots, r-1)$. Because of $B_r(x)=0$ for $x \notin (0, r+1)$ we have

$$Spl_r(f; x_i + lh/r) = \sum_{j=0}^r B_r(j+z)f(x_i + (l+rj)h/r) - \sum_{j=i+1}^{i+r+1} B_r(j-i-l/r)f(x_j - zh),$$

i. e. $Spl_r(f; x_i + lh/r)$ is a linear combination of $f(x_i + mh/r)$ for $m=0, 1, \dots, r^2+r-1$. On the other hand, it is zero for polynomials of r -th degree and therefore there exist constants $u_{l,m}$ such that

$$Spl_r(f; x_i + lh/r) = \sum_{m=0}^{r^2-2} u_{l,m} \Delta_{h/r}^{r+1} f(x_i + mh/r).$$

Let us note $U_m(r) = \max \{ |u_{l,m}|; l=0, 1, \dots, r-1 \}$. From Lemma 5 and (2) we obtain

$$\begin{aligned} |f(x_i + lh/r) - s_{r,h}(x_i + lh/r)| &= \left| \sum_{k=-\infty}^{\infty} a_k Spl_r(f; x_i + lh/r + (k-\rho)h) \right| \\ &\leq \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r) |\Delta_{h/r}^{r+1} f(x_i + k-\rho + mh/r)| \\ &\leq \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r) \omega_{r+1}(f, x_i + k-\rho + \frac{mh}{r} + \frac{h}{2}; \frac{h}{r}). \end{aligned}$$

Denote the last expression by M and apply Lemma 3 in the interval $[x_i, x_{i+1}]$ for the function $g(x) = f(x) - s_{r,h}(x)$:

$$\begin{aligned} |f(x) - s_{r,h}(x)| &\leq K(r) \omega_{r+1}(f, x_i + \frac{h}{2}; \frac{h}{r+1}) + \\ L(r) \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r) \omega_{r+1}(f; x_i + (k-\rho + \frac{m}{r} + \frac{1}{2})h; \frac{h}{r}) &\leq K(r) \omega_{r+1}(f, x; \frac{2h}{r+1}) \\ + L(r) \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r) \omega_{r+1}(f; x + (k-\rho + \frac{m}{r})h; \frac{h}{r} + \frac{h}{r+1}). & \end{aligned}$$

Obviously the upper inequation is valid for $x \in [0, 1]$. After receiving the L_p -norm on both sides and applying the triangular inequality we obtain

$$\begin{aligned} \|f - s_{r,h}\|_{L_p[0,1]} &\leq K(r) \tau_{r+1}(f; \frac{2h}{r+1})_{L_p} + L(r) \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r) \tau_{r+1}(f; \frac{h}{r} + \frac{h}{r+1})_{L_p} \\ &\leq \{K(r) + L(r) \sum_{k=-\infty}^{\infty} |a_k| \sum_{m=0}^{r^2-2} U_m(r)\} \tau_{r+1}(f; \frac{2h}{r})_{L_p}. \end{aligned}$$

3. Proof of Theorem 2. Lemma 6 [4, Lemma 3]. Let $0 \leq v \leq r+1$ $f^{(v)} \in L_p[0, 1+(r+1)t]$ and let P be a polynomial of order r . Then

$$\|f^{(v)} - P^{(v)}\|_{L_p[0,1]} \leq \omega_{r+1}(f^{(v)}; t)_{L_p[0,1+(r+1)t]} + C(v, r) t^{-v} \|f - P\|_{L_p[0,1+(r+1)t]}.$$

Lemma 6' [4, Lemma 3']. Let $0 \leq v \leq r+1$, $f^{(v)} \in L_p[-(r+1)t, 1]$ and let P be a polynomial of order r . Then

$$\|f^{(v)} - P^{(v)}\|_{L_p[0,1]} \leq \omega_{r+1}(f^{(v)}; t)_{L_p[-(r+1)t,1]} + C(v, r) t^{-v} \|f - P\|_{L_p[-(r+1)t,1]}.$$

Let $a_0 < a_1 < \dots < a_n$ and $\tilde{\alpha} = \min\{a_i - a_{i-1}; i = 1, 2, \dots, n\}$. The following assertion is proved analogously to Lemma 4 in [4].

Lemma 7. *If $f \in L_p[a_0, a_n]$ and $0 < t \leq \tilde{\alpha}/(2r+2)$, then*

$$\sum_{i=1}^n \{\omega_{r+1}(f; t)_{L_p[a_{i-1}, a_i]}\}^p \leq \{C(r)\omega_{r+1}(f; t)_{L_p[a_0, a_n]}\}^p.$$

Lemma 8. *Let $0 \leq v \leq r+1$, $f \in W_p^v[a_0, a_n]$, $0 \leq t \leq \tilde{\alpha}/(2r+2)$ and s be a spline of order r with nodes a_0, a_1, \dots, a_n . Then*

$$\|f^{(v)} - s^{(v)}\|_{L_p[a_0, a_n]} \leq C(r, v) \{\omega_{r+1}(f^{(v)}; t)_{L_p[a_0, a_n]} + t^{-v} \|f - s\|_{L_p[a_0, a_n]}\}.$$

Proof. We apply Lemma 6 and Lemma 6', respectively, in the intervals $[a_{i-1}, (a_{i-1} + a_i)/2]$ and $[(a_{i-1} + a_i)/2, a_i]$ for $t \leq \tilde{\alpha}/(2r+2)$ and obtain

$$\begin{aligned} \|f^{(v)} - s^{(v)}\|_{L_p[a_{i-1}, a_i]} &\leq \|f^{(v)} - s^{(v)}\|_{L_p[a_{i-1}, (a_{i-1} + a_i)/2]} + \|f^{(v)} - s^{(v)}\|_{L_p[(a_{i-1} + a_i)/2, a_i]} \\ &\leq 2\{\omega_{r+1}(f^{(v)}; t)_{L_p[a_{i-1}, a_i]} + C(v, r)t^{-v} \|f - s\|_{L_p[a_{i-1}, a_i]}\}. \end{aligned}$$

This inequality gives the proposition of the lemma in the case $p = \infty$. For $1 \leq p < \infty$ we have

$$\begin{aligned} \|f^{(v)} - s^{(v)}\|_{L_p[a_{i-1}, a_i]}^p &\leq 2^{2p} \cdot 2^{p-1} \{\omega_{r+1}(f^{(v)}; t)_{L_p[a_{i-1}, a_i]}\}^p \\ &\quad + (C(v, r)t^{-v})^p \|f - s\|_{L_p[a_{i-1}, a_i]}^p. \end{aligned}$$

Adding the above inequalities for $i = 1, 2, \dots, n$ and applying Lemma 7 we obtain

$$\begin{aligned} \|f^{(v)} - s^{(v)}\|_{L_p[a_0, a_n]}^p &= \sum_{i=1}^n \|f^{(v)} - s^{(v)}\|_{L_p[a_{i-1}, a_i]}^p \\ &\leq 4^p \left\{ \sum_{i=1}^n (\omega_{r+1}(f^{(v)}; t)_{L_p[a_{i-1}, a_i]})^p + C(v, r)t^{-vp} \sum_{i=1}^n \|f - s\|_{L_p[a_{i-1}, a_i]}^p \right\} \\ &\leq 4^p \{ (C(r)\omega_{r+1}(f^{(v)}; t)_{L_p[a_0, a_n]})^p + (C(v, r)t^{-v})^p \|f - s\|_{L_p[a_0, a_n]}^p \} \end{aligned}$$

and therefore

$$\|f^{(v)} - s^{(v)}\|_{L_p[a_0, a_n]} \leq 4 \{ C(r)\omega_{r+1}(f^{(v)}; t)_{L_p[a_0, a_n]} + C(v, r)t^{-v} \|f - s\|_{L_p[a_0, a_n]} \}.$$

The lemma is proved.

From the properties of the moduli see [2]): $\tau_k(f; \delta)_{L_p} \leq C(k) \delta \omega_{k-1}(f'; \delta)_{L_p}$, $\omega_k(f; \delta)_{L_p} \leq \delta \omega_{k-1}(f; \delta)_{L_p}$ and after applying Theorem 1 and Lemma 8 we obtain the proposition of Theorem 2.

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Received 17. 1. 1983