

Constructing Polynomial Surfaces from Vector Subdivision Schemes

KURT JETTER AND GEORG ZIMMERMANN

Dedicated to Professor Blagovest Sendov on his seventieth birthday.

For a given matrix mask and the corresponding vector subdivision scheme, we give a recursive algorithm to determine the input polynomial vector sequence generating a polynomial surface.

1. Introduction

We deal with a two-scale equation

$$\Phi(\mathbf{x}) = \sum_{\alpha} \mathbf{A}_{\alpha} \Phi(2\mathbf{x} - \alpha), \quad (1)$$

with $\Phi = (\phi_1, \dots, \phi_n)'$: $\mathbb{R}^d \rightarrow \mathbb{R}^n$ a column vector of continuous, compactly supported functions, and $\mathbf{A} = (\mathbf{A}_{\alpha})_{\alpha \in \mathbb{Z}^d}$ a matrix mask, *i.e.*, a matrix sequence of $(n \times n)$ -matrices. Throughout the paper, \sum_{α} is short for summation over the entire lattice \mathbb{Z}^d , but we assume that the mask is finitely supported, *i.e.*, $\mathbf{A}_{\alpha} \neq \mathbf{0}$ only for finitely many $\alpha \in \mathbb{Z}^d$.

In order to construct, or approximately evaluate, surfaces of type

$$f(\mathbf{x}) = \sum_{\alpha} \Lambda_{\alpha} \Phi(\mathbf{x} - \alpha) = \sum_{\alpha} \sum_{i=1}^n \lambda_{\alpha,i} \phi_i(\mathbf{x} - \alpha) \quad (2)$$

with

$$\Lambda = (\Lambda_{\alpha})_{\alpha \in \mathbb{Z}^d} = (\lambda_{\alpha,1}, \dots, \lambda_{\alpha,n})_{\alpha \in \mathbb{Z}^d}$$

a sequence of row vectors, one can use stationary subdivision as follows:

$$\begin{aligned} \Lambda^{(0)} &:= \Lambda, \quad \text{and} \\ \Lambda^{(k)} &:= S\Lambda^{(k-1)}, \quad k = 1, 2, \dots \end{aligned}$$

Here, $\mathcal{S} = \mathcal{S}_A$ is the subdivision operator mapping an input (row) vector sequence $\mathbf{d} = (\mathbf{d}_\alpha)_{\alpha \in \mathbb{Z}^d}$ onto the vector sequence $\mathcal{S}\mathbf{d}$ according to the rule

$$(\mathcal{S}\mathbf{d})_\alpha = \sum_{\beta} \mathbf{d}_\beta \mathbf{A}_{\alpha-2\beta}, \quad \alpha \in \mathbb{Z}^d.$$

Whence,

$$f(\mathbf{x}) = \sum_{\alpha} \Lambda_{\alpha}^{(k)} \Phi(2^k \mathbf{x} - \alpha), \quad k = 0, 1, \dots, \quad (3)$$

and the vectors $\Lambda^{(k)} = (\Lambda_{\alpha}^{(k)})_{\alpha \in \mathbb{Z}^d}$ carry information about the function values of f at dyadic scaled lattice points.

In this short note we deal with the generation of polynomial surfaces $f(\mathbf{x}) = \mathbf{x}^{\mathbf{k}}$ in terms of finding the associated input vector sequence $\Lambda =: \mathbf{d}^{(k)}$ in (2). The problem reduces to the question of finding polynomial eigenvector sequences of the subdivision operator,

$$\mathcal{S} \mathbf{d}^{(k)} = \frac{1}{2^{|\mathbf{k}|}} \mathbf{d}^{(k)}, \quad (4)$$

where $\mathbf{d}^{(k)}$ has coordinate degree \mathbf{k} . It is obvious that the set $L \subset \mathbb{N}^d$ of all such \mathbf{k} is of ‘lower’ type, *i.e.*, $\mathbf{k} \in L$ implies $\mathbf{k}' \in L$ for all $\mathbf{0} \leq \mathbf{k}' \leq \mathbf{k}$. Here, and in what follows, we use usual multiindex notation. The motivation for all this comes from the following simple observation: From (3) we see that

$$f\left(\frac{\mathbf{x}}{2}\right) = \sum_{\alpha} (\mathcal{S}\Lambda)_{\alpha} \Phi(\mathbf{x} - \alpha),$$

while (2) and the homogeneity condition for the monomial $f(\mathbf{x}) = \mathbf{x}^{\mathbf{k}}$ yield

$$f\left(\frac{\mathbf{x}}{2}\right) = \frac{1}{2^{|\mathbf{k}|}} \sum_{\alpha} \Lambda_{\alpha} \Phi(\mathbf{x} - \alpha).$$

Thus, at least in case of a ‘stable’ vector Φ , the homogeneity condition for $\mathbf{x}^{\mathbf{k}}$ is equivalent to (4). Further motivation may be taken from the analysis of polynomial reproduction as given, *e.g.*, in [4] or [5].

The construction of these polynomial sequences is based on properties of the scaled matrix symbol

$$\mathbf{H}(\boldsymbol{\xi}) := \frac{1}{2^d} \widehat{\mathbf{A}}(\boldsymbol{\xi}) = \frac{1}{2^d} \sum_{\alpha} \mathbf{A}_{\alpha} e^{-i\alpha \cdot \boldsymbol{\xi}} \quad (5)$$

which is a multiple of the Fourier transform of the matrix mask. We will also refer to the submasks

$$\mathbf{B}_e := \sum_{\beta} \mathbf{A}_{e-2\beta}, \quad e \in E, \quad (6)$$

where E denotes the set of the 2^d corners of the unit cube $[0, 1]^d$ (which are the canonical representers of the cosets of $\mathbb{Z}^d/2\mathbb{Z}^d$). Throughout the paper, we make the

Standard Assumption: *The common left eigenspace of the submasks \mathbf{B}_e , $e \in E$, for the common eigenvalue 1, has dimension one.*

Equivalently, the system of equations

$$\mathbf{v} \left(\mathbf{H}(\pi e) - \delta_{e, \mathbf{0}} \mathbf{I} \right) = \mathbf{0}, \quad e \in E, \tag{7}$$

has a unique solution $\mathbf{v}_0 \neq \mathbf{0}$, up to a scalar factor. This in turn is equivalent to the fact that the constant sequence $\mathbf{d}^{(0)} = (\mathbf{v}_0)_{\alpha \in \mathbb{Z}^d}$ satisfies the eigenvector equation (4) for $\mathbf{k} = \mathbf{0}$, and we shall see that \mathbf{v}_0 is the starting vector for a recursive computation of the polynomial solutions for (4).

2. The Algorithm

For the solution of (4), we make the Ansatz

$$\mathbf{d}_\alpha^{(k)} = \sum_{\mathbf{0} \leq \mathbf{j} \leq \mathbf{k}} \binom{\mathbf{k}}{\mathbf{j}} \mathbf{w}_{\mathbf{k}, \mathbf{j}} \alpha^{\mathbf{k}-\mathbf{j}}, \quad \alpha \in \mathbb{Z}^d,$$

which in the Fourier transform domain may be expressed as

$$\widehat{\mathbf{d}^{(k)}}(\boldsymbol{\xi}) = \sum_{\mathbf{0} \leq \mathbf{j} \leq \mathbf{k}} \binom{\mathbf{k}}{\mathbf{j}} \mathbf{w}_{\mathbf{k}, \mathbf{j}} i^{|\mathbf{k}-\mathbf{j}|} (D^{\mathbf{k}-\mathbf{j}} \delta)(\boldsymbol{\xi}).$$

Here, we have used the fact that the Fourier transform of the monomial sequence $(\alpha^{\mathbf{k}-\mathbf{j}})_{\alpha \in \mathbb{Z}^d}$ is given by $i^{|\mathbf{k}-\mathbf{j}|} D^{\mathbf{k}-\mathbf{j}} \delta$. Making use of the identities

$$(\widehat{\mathcal{S}_A \mathbf{d}})(\boldsymbol{\xi}) = \widehat{\mathbf{d}}(2\boldsymbol{\xi}) \widehat{\mathbf{A}}(\boldsymbol{\xi}),$$

$$(D^n \delta)(2\boldsymbol{\xi}) = 2^{-|n|} \frac{1}{2^d} \sum_{e \in E} (D^n \delta_{\pi e})(\boldsymbol{\xi}),$$

$$(D^n \delta_{\xi_0})(\boldsymbol{\xi}) f(\boldsymbol{\xi}) = \sum_{\mathbf{0} \leq \boldsymbol{\nu} \leq \mathbf{n}} \binom{\mathbf{n}}{\boldsymbol{\nu}} (-1)^{|\mathbf{n}-\boldsymbol{\nu}|} (D^{\mathbf{n}-\boldsymbol{\nu}} f)(\boldsymbol{\xi}_0) (D^\boldsymbol{\nu} \delta_{\xi_0})(\boldsymbol{\xi}),$$

we obtain

$$(\widehat{\mathcal{S}_A \mathbf{d}^{(k)}})(\boldsymbol{\xi}) = 2^{-|\mathbf{k}|} \sum_{e \in E} \sum_{\mathbf{0} \leq \mathbf{j} \leq \mathbf{k}} \binom{\mathbf{k}}{\mathbf{j}} \tilde{\mathbf{w}}_{\mathbf{k}, \mathbf{j}, e} i^{|\mathbf{k}-\mathbf{j}|} (D^{\mathbf{k}-\mathbf{j}} \delta_{\pi e})(\boldsymbol{\xi})$$

with

$$\tilde{\mathbf{w}}_{\mathbf{k}, \mathbf{j}, e} = \sum_{\mathbf{0} \leq \boldsymbol{\ell} \leq \mathbf{j}} \binom{\mathbf{j}}{\boldsymbol{\ell}} 2^{|\mathbf{j}-\boldsymbol{\ell}|} \mathbf{w}_{\mathbf{k}, \mathbf{j}-\boldsymbol{\ell}} i^{-|\boldsymbol{\ell}|} (D^\boldsymbol{\ell} \mathbf{H})(\pi e).$$

Thus, (4) is equivalent to the recursive family of linear equation systems

$$\begin{aligned} \mathbf{w}_{\mathbf{k},\mathbf{j}} \left(\mathbf{H}(\pi\mathbf{e}) - \delta_{\mathbf{e},\mathbf{0}} \frac{1}{2^{|\mathbf{j}|}} \mathbf{I} \right) \\ = - \sum_{\substack{\mathbf{0} \leq \boldsymbol{\ell} \leq \mathbf{j} \\ \mathbf{0} \neq \boldsymbol{\ell}}} \binom{\mathbf{j}}{\boldsymbol{\ell}} \mathbf{w}_{\mathbf{k},\mathbf{j}-\boldsymbol{\ell}} (2i)^{-|\boldsymbol{\ell}|} (D^{\boldsymbol{\ell}} \mathbf{H})(\pi\mathbf{e}), \quad \mathbf{e} \in E, \end{aligned} \tag{8}$$

for $\mathbf{0} \leq \mathbf{j} \leq \mathbf{k}$. A more detailed derivation (with a slightly modified ‘Ansatz’) can be found in [6]. Similar ideas can also be found in [7].

Note that these recursions do **not** depend on \mathbf{k} , except as termination index! In particular, for $\mathbf{j} = \mathbf{0}$, this is just (7), so by the Standard Assumption, we have (w.l.o.g.) $\mathbf{w}_{\mathbf{k},\mathbf{0}} = \mathbf{v}_0$. So it makes sense to denote the solutions of (8) by

$$\mathbf{v}_{\mathbf{j}} = \mathbf{w}_{\mathbf{k},\mathbf{j}} \quad \text{for all } \mathbf{k},$$

and we obtain

$$\mathbf{d}_{\boldsymbol{\alpha}}^{(\mathbf{k})} = \sum_{\mathbf{0} \leq \mathbf{j} \leq \mathbf{k}} \binom{\mathbf{k}}{\mathbf{j}} \mathbf{v}_{\mathbf{j}} \boldsymbol{\alpha}^{\mathbf{k}-\mathbf{j}}, \quad \boldsymbol{\alpha} \in \mathbb{Z}^d.$$

Maximal values for \mathbf{k} can thus be determined by running the recursion (8) until it stops.

Naturally, the next question is about uniqueness of the $\mathbf{v}_{\mathbf{j}}$. The Standard Assumption ensures (essential) uniqueness of \mathbf{v}_0 , but it might happen that the system (8) has nonunique solutions from some $\mathbf{j} \neq \mathbf{0}$ on.

One possibility is to replace the Standard Assumption by the somewhat stronger condition that the system of linear equations

$$\mathbf{v} \mathbf{H}(\pi\mathbf{e}) = \mathbf{0}, \quad \mathbf{e} \in E \setminus \{\mathbf{0}\},$$

has a unique solution $\mathbf{v}_0 \neq \mathbf{0}$, up to a scalar factor, and that this solution also satisfies

$$\mathbf{v}_0 (\mathbf{H}(\mathbf{0}) - \mathbf{I}) = \mathbf{0}.$$

This ensures that a vector in the joint kernel of the matrices appearing on the left hand side of (8) must be of the form $\lambda \mathbf{v}_0$, with $\lambda = 0$ for $\mathbf{j} \neq \mathbf{0}$. Therefore, the solution of (8) is unique, if it exists.

Once we have determined the polynomial eigensequence $\mathbf{d}^{(\mathbf{k})}$, assuming convergence of the subdivision scheme and due to the Standard Assumption, we know that there is a scalar valued function $f_{\mathbf{k}}$ such that

$$\lim_{n \rightarrow \infty} \| f_{\mathbf{k}}|_n \mathbf{v}_0 - \mathcal{S}^n \mathbf{d}^{(\mathbf{k})} \|_{\infty} = 0. \tag{9}$$

Here, $f_{\mathbf{k}}|_n$ denotes the sequence $(f_{\mathbf{k}}(\frac{\boldsymbol{\alpha}}{2^n}))_{\boldsymbol{\alpha} \in \mathbb{Z}^d}$, and the convergence in (9) is uniform on compact sets. Since

$$\mathcal{S}^n \mathbf{d}^{(\mathbf{k})} = 2^{-|\mathbf{k}|n} \mathbf{d}^{(\mathbf{k})},$$

given a dyadic point

$$\mathbf{x} = \frac{\beta}{2^m} = \frac{2^{n-m}\beta}{2^n},$$

say, we find

$$\begin{aligned} f_{\mathbf{k}}(\mathbf{x}) \mathbf{v}_0 &= \lim_{n \rightarrow \infty} (\mathcal{S}^n \mathbf{d}^{(\mathbf{k})})_{2^{n-m}\beta} \\ &= \lim_{n \rightarrow \infty} 2^{-|\mathbf{k}|n} \sum_{0 \leq j \leq \mathbf{k}} \binom{\mathbf{k}}{\mathbf{j}} \mathbf{v}_j \left(2^n \frac{\beta}{2^m}\right)^{\mathbf{k}-\mathbf{j}} = \left(\frac{\beta}{2^m}\right)^{\mathbf{k}} \mathbf{v}_0, \end{aligned}$$

whence $f_{\mathbf{k}}(\mathbf{x}) = \mathbf{x}^{\mathbf{k}}$.

3. An Example

As an example, we start with the refinement mask for the piecewise linear splines on the four-directional mesh as studied, *e.g.*, in [1]. Obviously, this scheme reproduces linear functions, but no polynomials of higher degree. In an attempt to increase the degree of reproduced polynomials, we introduce two parameters ϑ and ω in such a way as to preserve the inherent symmetry of the mask and then run our algorithm in order to determine optimal values for the parameters. The mask with parameters is

$$\left(\begin{array}{ccccccc} 0 & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & 0 & \begin{pmatrix} -\omega & 0 \\ 0 & -\vartheta \end{pmatrix} & \begin{pmatrix} 0 & 0 \\ 0 & -\vartheta \end{pmatrix} & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & 0 \\ \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & 0 & \begin{pmatrix} \vartheta & -\vartheta \\ 0 & -\omega \end{pmatrix} & \begin{pmatrix} 0 & -\vartheta \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} \vartheta & 0 \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} 0 & 0 \\ 0 & -\omega \end{pmatrix} & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} \\ 0 & \begin{pmatrix} \vartheta & -\omega \\ 0 & -\vartheta \end{pmatrix} & \begin{pmatrix} 0 & \vartheta \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} \frac{1}{2} + \omega & \vartheta \\ 0 & \frac{1}{2} + \omega \end{pmatrix} & \begin{pmatrix} 0 & -\omega \\ 1 & \frac{1}{2} + \omega \end{pmatrix} & \begin{pmatrix} \vartheta & 0 \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} 0 & 0 \\ 0 & -\vartheta \end{pmatrix} \\ \begin{pmatrix} -\omega & -\vartheta \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & \vartheta \\ 0 & -\vartheta \end{pmatrix} & \begin{pmatrix} \frac{1}{2} + \omega & \frac{1}{2} + \omega \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} 1 & \frac{1}{2} + \omega \\ 0 & \frac{1}{2} + \omega \end{pmatrix} & \begin{pmatrix} \frac{1}{2} + \omega & \vartheta \\ 0 & \frac{1}{2} + \omega \end{pmatrix} & \begin{pmatrix} 0 & -\vartheta \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} -\omega & 0 \\ 0 & -\vartheta \end{pmatrix} \\ \begin{pmatrix} 0 & -\vartheta \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} \vartheta & \vartheta \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & \frac{1}{2} + \omega \\ 0 & -\omega \end{pmatrix} & \begin{pmatrix} \frac{1}{2} + \omega & \frac{1}{2} + \omega \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} 0 & \vartheta \\ 0 & \vartheta \end{pmatrix} & \begin{pmatrix} \vartheta & -\vartheta \\ 0 & -\omega \end{pmatrix} & 0 \\ \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & -\omega \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} \vartheta & \vartheta \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & \vartheta \\ 0 & -\vartheta \end{pmatrix} & \begin{pmatrix} \vartheta & -\omega \\ 0 & -\vartheta \end{pmatrix} & 0 & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} \\ 0 & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & -\vartheta \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} -\omega & -\vartheta \\ 0 & 0 \end{pmatrix} & 0 & \begin{pmatrix} -\vartheta & 0 \\ 0 & 0 \end{pmatrix} & 0 \end{array} \right) \leftarrow \alpha_2=0$$

\uparrow
 $\alpha_1=0$

Our algorithm shows that for arbitrary ϑ and ω , this scheme still reproduces linear polynomials; each of the three polynomials of total degree 2 requires $\omega = \frac{1}{16} - 2\vartheta$, and under this condition, the algorithm shows that the scheme reproduces polynomials up to total degree 3, but no monomials of higher order. The vectors \mathbf{v}_j are

$$\mathbf{v}_0 = (1, 1) \quad \text{and} \quad \mathbf{v}_j = (0, 2^{-|j|}), \quad 1 \leq |j| \leq 3,$$

independent of the choice for ϑ . We obtain

$$\mathbf{d}_\alpha^{(\mathbf{k})} = (\boldsymbol{\alpha}^{\mathbf{k}}, (\boldsymbol{\alpha} + (\frac{1}{2}, \frac{1}{2}))^{\mathbf{k}}) \quad \text{for } 0 \leq |\mathbf{k}| \leq 3,$$

since the scheme is interpolating on the set $\mathbb{Z}^d \cup (\mathbb{Z}^d + (\frac{1}{2}, \frac{1}{2}))$.

It is worth noting that for $\vartheta = 0$, *i.e.*, $\omega = \frac{1}{16}$, the mask shows a remarkable connection with the “four point scheme” described, *e.g.*, in [2] and [3].

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KURT JETTER, GEORG ZIMMERMANN

Institut für Angewandte Mathematik und Statistik

Universität Hohenheim

D-70593 Stuttgart

GERMANY

E-mail: kjetter@uni-hohenheim.de, gzim@uni-hohenheim.de