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ON SOME BIVARIATE SPLINE OPERATORS

by

P. BIAGA and GH. COMAN

(Cluj-Napoca)

Introduction. In some previous papers [9, 6, 5] it was studied the spline operator S_Δ as a generalization of Bernstein's operator which associates to a function f , defined on the interval $[a, b]$, the approximation

$$(1) \quad (S_\Delta f)(x) = \sum_{i=1}^{m+k} N_i(x) f(\xi_i), \quad m > 0, \quad k > 0,$$

where $\Delta = \{x_i\}_{-k}^{m+k}$, with

$$(2) \quad x_{-k} = \dots = x_0 = a < x_1 \leq \dots \leq x_{m-1} < b = x_m = \dots = x_{m+k}$$

and

$$x_{i-k} < x_i, \quad i = k + 1, \dots, m - 1,$$

$$(3) \quad \xi_i^r = \frac{x_{i-k} + \dots + x_{i-1}}{k}, \quad i = 1, \dots, m + k,$$

$$(4) \quad N_i(x) = \frac{x_i - x_{i-k-1}}{k+1} M_i(x), \quad i = 1, \dots, m + k$$

and where $M_i(x) = [x_{i-k-1}, \dots, x_i; (k+1)(t-x)_+^k]$ is the $(k+1)$ -th divided difference of the function $M(x, t) = (k+1)(t-x)_+^k$ with respect to the variable t .

The approximation $S_\Delta f$ is a spline function of the degree k having the knots at the points of Δ .

Using the operator S_Δ and the method presented in [12] there are constructed some bivariate approximation schemes on a triangle, problem also mentioned in [13]. As an application of these schemes are given some cubature formulas on a triangle.

1. Let G_1, G_2 be two polynomials with the properties

$G_2(x) \geq G_1(x) \geq 0$ for $x \in [0, h]$, $h > 0$, $D = \{(x, y) \in \mathbf{R}^2 | 0 \leq x \leq h\}$, $G_1(x) \leq y \leq G_2(x)$ and $y = \frac{G_2 - G_1}{h}t + G_1$ an application which transform the domain D in the square $[0, h] \times [0, h]$. If one applies to the function $f: D \rightarrow \mathbf{R}$ the operator S_Δ with to the first variable, we obtain

$$(S_\Delta f)\left(x, \frac{G_2(x) - G_1(x)}{h}t + G_1(x)\right) = \sum_{i=1}^{m+k} N_i(x) f\left[\xi_i, \frac{G_2(\xi_i) - G_1(\xi_i)}{h}t + G_1(\xi_i)\right].$$

Now, applying to the function $f\left[\xi_i, \frac{G_2(\xi_i) - G_1(\xi_i)}{h}t + G_1(\xi_i)\right]$ the operator S_{Δ_i} with

$$\Delta_i: t_{-s_i}^i = \dots = t_0^i = 0 < t_1^i < \dots < t_{n_i-1}^i < h = t_{n_i}^i = \dots = t_{n_i+s_i}^i,$$

$$t_j^i < t_{j+s_i}^i, j = 1, \dots, n_i - 1, i = 1, \dots, m + k,$$

we have

$$(5) \quad (Sf)(x, y) = \sum_{i=1}^{m+k} \sum_{j=1}^{n_i+s_i} N_i(x) N_j^i \left(\frac{y - G_1}{G_2 - G_1} h \right) f\left[\xi_i, \frac{G_2(\xi_i) - G_1(\xi_i)}{h} \eta_j^i + G_1(\xi_i)\right],$$

where

$$\eta_j^i = \frac{t_{-s_i+j}^i + \dots + t_{j-1}^i}{s_i}$$

and

$$N_j^i(t) = \frac{t_j^i - t_{-s_i+j-1}^i}{s_i + 1} [t_{-s_i+j-1}^i, \dots, t_i^i; (s_i + 1)(-t_i^i)]$$

for $j = 1, \dots, n_i + s_i$, $i = 1, \dots, m + k$.

L e m m a 1. If $G_1, G_2 \in \mathbf{P}_1$, then $Sg = g$, $g \in \mathbf{P}_1$, i.e. $Sg = g$, $g = 1, x, y$.

Proof. Using the identities

$$\sum_{i=1}^{m+k} N_i(x) = 1, \quad \sum_{i=1}^{m+k} \xi_i N_i(x) = x,$$

we obtain for $g(x, y) = 1, x, y$ respectively

$$(Sg)(x, y) = \sum_{i=1}^{m+k} N_i(x) \sum_{j=1}^{n_i+s_i} N_j^i \left(\frac{y - G_1}{G_2 - G_1} h \right) = 1,$$

$$(Sg)(x, y) = \sum_{i=1}^{m+k} \xi_i N_i(x) \sum_{j=1}^{n_i+s_i} N_j^i \left(\frac{y - G_1}{G_2 - G_1} h \right) = x$$

and taking into account the linearity of G_1, G_2 ,

$$(Sg)(x, y) = \sum_{i=1}^{m+k} N_i(x) \sum_{j=1}^{n_i+s_i} N_j^i \left(\frac{y - G_1(\xi_i)}{G_2(\xi_i) - G_1(\xi_i)} h \right) \left[\frac{G_2(\xi_i) - G_1(\xi_i)}{h} \eta_j^i + G_1(\xi_i) \right] = \\ = \sum_{i=1}^{m+k} N_i(x) \left[\frac{G_2(\xi_i) - G_1(\xi_i)}{h} \frac{y - G_1(\xi_i)}{G_2(\xi_i) - G_1(\xi_i)} h + G_1(\xi_i) \right] = y.$$

The operator S generates the approximation formula

$$(6) \quad f = Sf + Rf$$

where R is the remainder operator.

Taking in (6) some particular functions G_1, G_2 and some convenient partitions Δ, Δ_i there are obtain approximation formulas for various domains. Such, if $G_1 = 0, G_2 = h$ and

$$\Delta_i: y_{-s} = \dots = y_0 = 0 < y_1 \leq \dots \leq y_{n_i-1} < h = y_n = \dots = y_{n+s}, \quad i = 1, \dots, m + k,$$

$$y_j < y_{j+s}, \quad j = 1, \dots, n - 1,$$

then the operator (5) becomes

$$(Sf)(x, y) = \sum_{i=1}^{m+k} \sum_{j=1}^{n_i+s_i} N_i(x) \tilde{N}_j(y) f(\xi_i, \eta_j)$$

studied in [2].

If $G_1(x) = 1, G_2(x) = h - x$, then the domain D is transformed in the triangle $T_h = \{(x, y) \in \mathbf{R}^2 | x \geq 0, y \geq 0, x + y \leq h\}$ and the operator (5) becomes

$$(7) \quad (Sf)(x, y) = \sum_{i=1}^{m+k} \sum_{j=1}^{n_i+s_i} N_i(x) N_j^i \left(\frac{hy}{h-x} \right) f\left(\xi_i, \frac{h-\xi_i}{h} \eta_j^i\right).$$

Respecting to the remainder term of the formula (6), in this case, we have

Lemma 2. If $f \in B_{1,1}(T_h)$ [8], then the remainder term of the formula (6) has the representation

$$\begin{aligned} (\mathbf{R}f)(x, y) = & \int_0^h K_{20}(x, y; s) f^{(2,0)}(s, 0) ds + \int_0^h K_{02}(x, y; t) f^{(0,2)}(0, t) dt + \\ & + \iint_{T_h} K_{11}(x, y; s, t) f^{(1,1)}(s, t) ds dt, \end{aligned}$$

where

$$K_{20}(x, y; s) = R_{(x,y)}[(x-s)_+]$$

$$K_{02}(x, y; t) = R_{(x,y)}[(y-t)_+]$$

$$K_{11}(x, y; s, t) = R_{(x,y)}[(x-s)_+^0 (y-t)_+^0].$$

Proof. Using Taylor's formula with the integral representation of the remainder term [8], for $p = q = 1$, and taking into account the lemma 1, we obtain

$$\begin{aligned} (\mathbf{R}f)(x, y) = & R \left[\int_0^h (x-s)_+ f^{(2,0)}(s, 0) ds + \int_0^h (y-t)_+ f^{(0,2)}(0, t) dt + \right. \\ & + \left. \iint_{T_h} (x-s)_+^0 (y-t)_+^0 f^{(1,1)}(s, t) ds dt \right] = \int_0^h R_{(x,y)}[(x-s)_+] f^{(2,0)}(s, 0) ds + \\ & + \int_0^h R_{(x,y)}[(y-t)_+] f^{(0,2)}(0, t) dt + \iint_{T_h} R_{(x,y)}[(x-s)_+^0 (y-t)_+^0] f^{(1,1)}(s, t) ds dt. \end{aligned}$$

2. In the next it will be studied the operator (7) for some given partitions Δ and Δ_i .

For $m = 1$, $n_i = 1$, $s = k - i + 1$, the operator (7) becomes the Bernstein operator on the triangle T_h [12].

Let Δ and Δ_i be given uniform partitions, i.e.

$$x_{-k} = \dots = x_0 = 0, \quad x_1 = \frac{h}{m}, \quad \dots, \quad x_{m-1} = \frac{m-1}{m} h, \quad x_m = \dots = x_{m+k} = h$$

and respectively

$$\begin{aligned} t_{-k}^i = \dots = t_0^i = 0, \quad t_1^i = \frac{h}{m-i+1}, \quad \dots, \quad t_{m-i}^i = \frac{m-i}{m-i+1} h, \quad t_{m-i+1}^i = \dots = \\ = t_{m-i+k+1}^i = h, \quad i = 1, \dots, m, \\ t_{-k+p}^i = \dots = t_0^i = 0, \quad t_1^i = \dots = t_{k-p+1}^i = h, \quad p = 1, \dots, k, \quad i = m+1, \dots, m+k, \end{aligned}$$

It follows that

$$(8) \quad \xi_i = \begin{cases} \frac{i(i-1)}{2mk} h, & i = 1, \dots, p \\ \frac{p(2i-p-1)}{2mk} h, & i = p+1, \dots, \left[\frac{m+k+1}{2} \right] \\ h - \xi_{m+k-i+1}, & i = \left[\frac{m+k+3}{2} \right], \dots, m+k, \quad p = \min \{m, k\}, \end{cases}$$

and respectively

$$(9) \quad \eta_j^i = \begin{cases} \frac{j(j-1)}{2k(m-i+1)} h, & j = 1, \dots, p \\ \frac{p(2i-p-1)}{2k(m-i+1)} h, & j = p+1, \dots, \left[\frac{m-i+k+2}{2} \right] \\ h - \eta_{m-i+k-j+2}^i, & j = \left[\frac{m-i+k+4}{2} \right], \dots, m-i+k+1, \\ p = \min \{m-i+1, k\} \end{cases}$$

for $i = 1, \dots, m$ and

$$\eta_j^{m+i} = \frac{j-1}{k-i+1} h, \quad j = 1, \dots, k-i+1, \quad i = 1, \dots, k.$$

The explicit form of the operator S will be given in some practical cases.

1°. The linear-linear case ($k = 1, m \geq 2$). Taking into account (8), (9) there are obtain

$$\begin{aligned} \xi_i &= \frac{i-1}{m} h, \quad \frac{h-\xi_i}{h} \eta_j^i = \frac{j-1}{m} h, \quad j = 1, \dots, m-i+2; \\ i &= 1, \dots, m+1 \end{aligned}$$

and the operator (7) becomes

$$(10) \quad (\mathbf{S}f)(x, y) = \sum_{i=1}^{m+1} \sum_{j=1}^{m-i+2} N_i(x) N_j^i \left(\frac{hy}{h-x} \right) f \left(\frac{i-1}{m} h, \frac{j-1}{m} h \right),$$

where

$$\begin{aligned} N_1(x) &= \frac{1}{h} (h - mx)_+ \\ N_i(x) &= \frac{1}{h} \{[(i-2)h - mx]_+ - 2[(i-1)h - mx]_+ + (ih - mx)_+\}, \\ i &= 2, \dots, m, \\ N_{m+1}(x) &= \frac{1}{h} [mx - (m-1)h]_+ \end{aligned}$$

and

$$\begin{aligned} N_1^i\left(\frac{hy}{h-x}\right) &= \frac{1}{h-x} [h - x - (m-i+1)y]_+ \\ N_j^i\left(\frac{hy}{h-x}\right) &= \frac{1}{h-x} \{[(j-2)(h-x) - (m-i+1)y]_+ - \\ &- 2[(j-1)(h-x) - (m-i+1)y]_+ + [j(h-x) - (m-i+1)y]_+\}, \\ j &= 2, \dots, m-i+1, \\ N_{m-i+2}^i\left(\frac{hy}{h-x}\right) &= \frac{1}{h-x} [(m-i+1)y - (m-i)(h-x)]_+, \quad i = 1, \dots, m, \\ N_1^{m+1}\left(\frac{hy}{h-x}\right) &= 1. \end{aligned}$$

The remainder term of the approximation formula generated by the operator (10) can be obtained by lemma 2.

For a detailed study, let us consider $m = 2$. In this case we have

$$\begin{aligned} (11) \quad f(x, y) &= \frac{(h-2x)_+ (h-x-2y)_+}{h(h-x)} f(0, 0) + \frac{2(h-2x)_+ [h-x-y-(h-x-2y)_+]}{h(h-x)} f\left(0, \frac{h}{2}\right) + \\ &+ \frac{(h-2x)_+ (x+2y-h)_+}{h(h-x)} f(0, h) + \frac{2[h-x-(h-2x)_+](h-x-y)}{h(h-x)} f\left(\frac{h}{2}, 0\right) + \\ &+ \frac{2[h-x-(h-2x)_+]y}{h(h-x)} f\left(\frac{h}{2}, \frac{h}{2}\right) + \frac{(2x-h)_+}{h} f(h, 0) + (Rf)(x, y), \end{aligned}$$

where by lemma 2

$$\begin{aligned} (Rf)(x, y) &= \int_0^h K_{20}(x, y; s) f^{(2,0)}(s, 0) ds + \int_0^h K_{02}(x, y; t) f^{(0,2)}(0, t) dt + \\ (12) \quad &\iint_{T_h} K_{11}(x, y; s, t) f^{(1,1)}(s, t) ds dt, \end{aligned}$$

with

$$\begin{aligned} K_{20}(x, y; s) &= (x-s)_+ - \frac{1}{h} [h - x - (h-2x)_+] (h-2s)_+ - \\ (13) \quad &- \frac{1}{h} (2x-h)_+ (h-s), \quad K_{02}(x, y; t) = (y-t)_+ - \\ &- \frac{(h-x)y - (h-2x)_+ (x+2y-h)_+}{h(h-x)} (h-2t)_+ - \frac{(h-2x)_+ (x+2y-h)_+}{h(h-x)} (h-t), \\ K_{11}(x, y; s, t) &= (x-s)_+^0 (y-t)_+^0 - \frac{2[h-x-(h-2x)_+]y}{h(h-x)} (h-2s)_+^0 (h-2t)_+^0 \end{aligned}$$

THEOREM 1. If $f \in B_{1,1}^{2,\infty}(T_h)$, then

$$\|Rf\| < \frac{h^2}{32} \|f^{(2,0)}(\cdot, 0)\| + \frac{h^2}{16} \|f^{(0,2)}(0, \cdot)\| + \frac{h^2}{2} \|f^{(1,1)}\|,$$

where $\|\cdot\|$ is the uniform norm.

Proof. In order to apply the medium theorem one studies the functions K_{20} , K_{02} and K_{11} sign.

Let us consider first the function K_{20} :

$$A. \quad s \leq \frac{h}{2}$$

$$K_{20}(x, y; s) = \begin{cases} -\frac{x(h-2s)}{h} & \text{for } x \leq s \\ -\frac{(h-2x)+s}{h} & \text{for } x > s. \end{cases}$$

It follows that $K_{20}(x, y; s) \leq 0$, $(x, y) \in T_h$.

$$B. \quad s > \frac{h}{2}$$

$$K_{20}(x, y; s) = \begin{cases} -\frac{1}{h} (2x-h)_+ (h-s) & \text{for } x \leq s \\ \frac{(h-x)(h-2s)}{h} & \text{for } x > s, \end{cases}$$

such that $K_{20}(x, y; s) \leq 0$, $(x, y) \in T_h$.

In an analogous way one obtains that $K_{02}(x, y; t) \leq 0$, $(x, y) \in T_h$, $t \in [0, h]$.

It is easy seen that the function K_{11} changes the sign on the domain T_h .

In this way we have

$$(Rf)(x, y) = f^{(2,0)}(\xi, 0)\varphi_{20}(x, y) + f^{(0,2)}(0, \eta)\varphi_{02}(x, y) + \\ + \iint_{T_h} K_{11}(x, y; s, t)f^{(1,1)}(s, t)dsdt,$$

where $\xi, \eta \in [0, h]$ and

$$\varphi_{20}(x, y) = \begin{cases} \frac{x^2}{2} - \frac{h(3x-h)}{4} & \text{for } x \geq \frac{h}{2} \\ \frac{x^2}{2} - \frac{hx}{4} & \text{for } x < \frac{h}{2} \end{cases}$$

$$\varphi_{02}(x, y) = \begin{cases} \frac{y(2y-h)}{4} - \frac{h(h-2x)(x+2y-h)}{4(h-x)} & \text{if } x \leq \frac{h}{2} \text{ and } x+2y \geq h \\ \frac{y(2y-h)}{4} & \text{otherwise,} \end{cases}$$

It follows that

$$(14) \quad \max_{T_h} |\varphi_{20}(x, y)| = \frac{h^2}{32}, \quad \max_{T_h} |\varphi_{02}(x, y)| = \frac{73-17\sqrt{17}}{64}h^2 < \frac{1}{16}h^2.$$

Hence

$$|(Rf)(x, y)| < \frac{h^2}{32} \|f^{(2,0)}(\cdot, 0)\| + \frac{h^2}{16} \|f^{(0,2)}(0, \cdot)\| + \|f^{(1,1)}\| \iint_{T_h} |K_{11}(x, y; s, t)| dsdt.$$

Taking into account that $|K_{11}(x, y; s, t)| \leq 1$ on T_h the proof follows.

2°. The Bernstein-linear case. Using the partitions

$$\Delta: x_{-m} = \dots = x_0 = 0 < h = x_1 = \dots = x_{m+1},$$

$$\Delta_i: t_{-1}^i = t_0^i = 0, \quad t_j^i = \frac{jh}{m-i+1}, \quad j = 1, \dots, m-i, \quad t_{m-i+1}^i = t_{m-i+2}^i = h,$$

$$i = 1, \dots, m$$

$$\Delta_{m+1}: t_0^{m+1} = 0, \quad t_1^{m+1} = h,$$

one obtains

$$\xi_i = \frac{i-1}{m}h, \quad \eta_j = \frac{j-1}{m}h, \quad i = 1, \dots, m+1, \quad j = 1, \dots, m-i+2$$

and

$$N_i(x) = \binom{m}{i-1} \left(\frac{x}{h}\right)^{i-1} \left(\frac{h-x}{h}\right)^{m-i+1}, \quad i = 1, \dots, m+1,$$

N_j^i having the expressions from the previous case.

We remark that S , in this case, is a spline polynomial operator.

In detail will be studied the practical case $m = 2$. One obtaines the approximation formula

$$(15) \quad f(x, y) = \frac{1}{h^2} (h-x)(h-x-2y)_+ f(0, 0) + \frac{2}{h^2} (h-x)[h-x-y-(h-x-2y)_+] f\left(0, \frac{h}{2}\right) + \frac{1}{h^2} (h-x)(x+2y-h)_+ f(0, h) + \\ + \frac{2}{h^2} x(h-x-y) f\left(\frac{h}{2}, 0\right) + \frac{2}{h^2} xy f\left(\frac{h}{2}, \frac{h}{2}\right) + \frac{x^2}{h^2} f(h, 0) + (Rf)(x, y),$$

where

$$(Rf)(x, y) = \int_0^h K_{20}(x, y; s) f^{(2,0)}(s, 0) ds + \int_0^h K_{02}(x, y; t) f^{(0,2)}(0, t) dt + \\ + \iint_{T_h} K_{11}(x, y; s, t) f^{(1,1)}(s, t) dsdt,$$

with

$$K_{20}(x, y; s) = (x-s)_+ - \frac{x(h-s)}{h^2} [(h-2s)_+ - \frac{x^2}{h^2} (h-s)],$$

$$K_{02}(x, y; t) = (y-t)_+ - \frac{1}{h^2} \{(h-x)[h-x-y-(h-x-2y)_+] + \\ + xy\} (h-2t)_+ - \frac{h-x}{h^2} (x+2y-h)_+ (h-t),$$

$$K_{11}(x, y; s, t) = (x-s)_+ (y-t)_+ - \frac{2xy}{h^2} \left(\frac{h}{2}-s\right)_+^0 \left(\frac{h}{2}-t\right)_+^0.$$

THEOREM 2. If $f \in B_{1,1}^{2,\infty}(T_h)$, then

$$\|Rf\| \leq \frac{h^2}{16} \|f^{(2,0)}(\cdot, 0)\| + \frac{h^2}{16} \|f^{(0,2)}(0, \cdot)\| + \frac{h^2}{2} \|f^{(1,1)}\|.$$

Proof. As in the previous case the functions K_{20} and K_{02} are negative and the function K_{11} changes the sign on T_h . So we have

$$(Rf)(x, y) = \varphi_{20}(x, y)f^{(2,0)}(\xi, 0) + \varphi_{02}(x, y)f^{(0,2)}(0, \eta) + \\ + \iint_{T_h} K_{11}(x, y; s, t)f^{(1,1)}(s, t)dsdt,$$

with $\xi, \eta \in [0, h]$, where

$$\varphi_{20}(x, y) = -\frac{x(h-x)}{4}, \quad \varphi_{02}(x, y) = \frac{y(2y-h)}{4} - \frac{(h-x)(x+2y-h)}{4}.$$

It follows that

$$\max_{T_h} |\varphi_{20}(x, y)| = \frac{h^2}{16}, \quad \max_{T_h} |\varphi_{02}(x, y)| = \frac{h^2}{16}, \quad \max_{T_h} |K_{11}(x, y; x, t)| = 1$$

and the theorem is proved.

3. Next, using the approximation formulas (11) and (15) there are constructed some cubature formulas on the triangle T_h .

If we integrate on T_h each member of the formula (10), one obtains

$$\iint_{T_h} f(x, y)dxdy = \frac{h^2}{96} \left[5f(0, 0) + 10f\left(0, \frac{h}{2}\right) + 5f(0, h) + 12f\left(\frac{h}{2}, 0\right) + \right. \\ \left. + 12f\left(\frac{h}{2}, \frac{h}{2}\right) + 4f(h, 0) \right] + R(f),$$

where

$$R(f) = C_{20}f^{(2,0)}(\xi, 0) + C_{02}f^{(0,2)}(0, \eta) + \iint_{T_h} \varphi_{11}(s, t)f^{(1,1)}(s, t)dsdt,$$

with

$$C_{20} = \iint_{T_h} \varphi_{20}(x, y)dxdy = -\frac{1}{96}h^4,$$

$$C_{02} = \iint_{T_h} \varphi_{02}(x, y)dxdy = -\frac{5}{384}h^4,$$

$$\varphi_{11}(s, t) = \iint_{T_h} K_{11}(x, y; s, t)dxdy = \frac{(h-s-t)^2}{2} - \frac{h^2}{8}(h-2s)_+^0(h-2t)_+^0.$$

Taking into account that

$$\iint_{T_h} |\varphi_{11}(s, t)|dsdt = \frac{13}{384}h^4$$

we obtain

$$|R(f)| \leq \frac{h^4}{384} [4\|f^{(2,0)}(\cdot, 0)\| + 5\|f^{(0,2)}(0, \cdot)\| + 13\|f^{(1,1)}\|].$$

In an analogous way, using the formula (15), we obtain

$$\iint_{T_h} f(x, y)dxdy = \frac{h^2}{48} \left[3f(0, 0) + 6f\left(0, \frac{h}{2}\right) + 3f(0, h) + 4f\left(\frac{h}{2}, 0\right) + \right. \\ \left. + 4f\left(\frac{h}{2}, \frac{h}{2}\right) + 4f(h, 0) \right] + R(f),$$

where

$$|R(f)| \leq \frac{h^4}{384} [8\|f^{(2,0)}(\cdot, 0)\| + 6\|f^{(0,2)}(0, \cdot)\| + \|f^{(1,1)}\|].$$

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