

## ON A PROBLEM OF B. A. KARPILOVSKAJA

COSTICĂ MUSTĂTA

In [7] one consider the following problem:

$$(1) \quad y^{(2p)}(t) - \varphi_1(t)y^{(2p-1)}(t) - \cdots - \varphi_{2p}(t)y(t) = f(t), \quad t \in [a, b]$$

$$(2) \quad y^{(q)}(a) = y^{(q)}(b) = 0, \quad q = 0, 1, 2, \dots, p-1,$$

where  $p \in \mathbb{N}$ ,  $p \geq 1$ . In the same paper one determines an approximate solution of the form

$$(3) \quad \bar{y}(t) = (t-a)^p(t-b)^p \cdot \sum_{k=1}^n c_k t^{k-1}, \quad t \in [a, b]$$

where the coefficients  $c_k$ ,  $k = 1, 2, \dots, n$  are determined from the system of equations:

$$(4) \quad \bar{y}^{(2p)}(t_i) - \varphi_1(t_i)\bar{y}^{(2p-1)}(t_i) - \cdots - \varphi_{2p}(t_i)\bar{y}(t_i) = f(t_i), \quad i = 1, 2, \dots, n,$$

where  $t_i$ ,  $i = \overline{1, n}$  are the nodes of a partition

$$(5) \quad \Delta'_n := a < t_1 < t_2 < \cdots < t_n < b$$

of the interval  $[a, b]$ .

In the case when the nodes of the partition  $\Delta'_n$  are the roots of the Chebyshev polynomial it is given an upper delimitation of the norm  $\|y - \bar{y}\|_\infty$ , where  $y$  is the exact solution of the problem (1)–(2). From this delimitation it follows that the order of approximation of the exact solution by the functions  $\bar{y}$  given by (3) is  $O\left(\frac{\ln n}{n}\right)$ .

In the following, taking as an approximant of the exact solution of the problem (1)–(2) a spline function belonging to the space  $S_{2m+2p-1}(\Delta_n)$  of  $2p$ -derivative-interpolating spline functions, defined in [9], one proves that the

order of approximation is at least  $O\left(\frac{1}{n\sqrt{n}}\right)$ .

DEFINITION 1. Let  $m, n, p \in \mathbb{N}$ ,  $n \geq 2$ ,  $p \geq 1$ ,  $m \geq 2$ ,  $m+p \leq n+1$  and let

$$\Delta_n := -\infty = t_{-1} < a = t_0 < t_1 < \dots < t_n = b < t_{n+1} = +\infty$$

be a partition of the interval  $[a, b]$ .

A function  $s: \mathbb{R} \rightarrow \mathbb{R}$  satisfying the conditions

$$1^0 s \in C^{2m+p-2}(\mathbb{R});$$

$$2^0 s|_{I_k} \in \mathcal{P}_{2m+p-1}, I_k = [t_{k-1}, t_k], k = 1, 2, \dots, n;$$

$$3^0 s|_{I_0} \in \mathcal{P}_{m+p-1}, I_0 = [t_{-1}, t_0], I_{n+1} = [t_n, t_{n+1}],$$

is called a natural spline function of degree  $2m+p-1$ . (1)

Here  $\mathcal{P}_r$  ( $r \in \mathbb{N}$ ) stands for the set of polynomials of degree at most  $r$ .

Denoting by  $S_{2m+p-1}(\Delta_n)$  the set of all functions verifying the conditions from Definition 1, one sees that each  $s \in S_{2m+p-1}(\Delta_n)$  admits a representation of the form.

$$(6) \quad s(t) = \sum_{i=0}^{m+p-1} A_i t^i + \sum_{k=0}^n a_k (t-t_k)_+^{2m+p-1}, \quad t \in \mathbb{R}$$

where

$$(7) \quad \sum_{k=0}^n a_k t_k^j = 0, \quad j = 0, 1, 2, \dots, m-1$$

and

$$(8) \quad (t-t_k)_+ = \begin{cases} 0, & \text{if } t \leq t_k, \\ t-t_k, & \text{if } t > t_k \end{cases}, \quad t \in [a, b].$$

(see Theorem 2 from [9]).

Taking into account the representation (7) and the conditions (8), it follows that each  $s \in S_{2m+p-1}(\Delta_n)$  depends on  $n+p+1$  free parameters, so that  $S_{2m+p-1}(\Delta_n)$  is a vector space of dimension  $n+p+1$  with respect to the usual (pointwise) of addition and multiplication by scalar of real functions.

The following theorem will allow us to use a spline function from  $S_{2m+2p-1}(\Delta_n)$  as an approximant for the solution of the problem (1)–(2).

THEOREM 2. Suppose that  $f: \mathbb{R} \rightarrow \mathbb{R}$  verifies the conditions:

$$f^{(q)}(a) = \alpha^{(q)}, \quad q = 0, 1, 2, \dots, p-1$$

$$f^{(q)}(b) = \beta^{(q)}, \quad q = 0, 1, 2, \dots, p-1$$

$$(9) \quad f^{(2p)}(t_k) = \gamma_k, \quad k = 0, 1, 2, \dots, n$$

where  $t_k$ ,  $k = \overline{0, n}$  are the nodes of the partition  $\Delta_n$  and  $\alpha^{(q)}, \beta^{(q)}$ ,  $q = \overline{0, p-1}$  and  $\gamma_k$ ,  $k = \overline{0, n}$ , are given numbers.

Then there exists a unique spline function  $s \in S_{2m+2p-1}(\Delta_n)$  such that

$$(10) \quad \begin{aligned} s_f^{(q)}(a) &= \alpha^{(q)}, & q &= \overline{0, p-1}, \\ s_f^{(q)}(b) &= \beta^{(q)}, & q &= \overline{0, p-1}, \\ s_f^{(2p)}(t_k) &= \gamma_k, & k &= \overline{0, n}. \end{aligned}$$

Proof. If  $s_f$  is of the form (6), fulfilling the conditions (7), then, imposing the conditions (10), we find the system:

$$(11) \quad \begin{aligned} \sum_{i=0}^{m+2p-q-1} \frac{(q+1)!}{i!} A_{q+i} t_0^i &= \alpha^{(q)}, & q &= \overline{0, p-1} \\ \sum_{i=0}^{m+2p-q-1} \frac{(q+1)!}{i!} A_{q+i} t_n^i + \sum_{k=0}^n \frac{(2m+2p-1)!}{(2m+2p-q-1)!} a_k (t_n - t_k)^{2m+2p-q-1} &= \beta^{(q)}, & q &= \overline{0, p-1} \\ \sum_{i=0}^{m-1} \frac{(2p+1)!}{i!} A_{2p+i} t_j^i &= \sum_{k=0}^n \frac{(2m+2p-1)!}{(2m-1)!} a_k (t_j - t_k)^{2m-1} = \gamma_j, & j &= \overline{0, n} \\ \sum_{k=0}^n a_k t_k^i &= 0, & i &= \overline{0, m-1} \end{aligned}$$

having  $2p+n+1+m$  equations and the same number of unknowns:  $A_0, A_1, \dots, A_{m+2p-1}, a_0, a_1, \dots, a_n$ .

This system has a unique solution if and only if the associated homogeneous system (obtained for  $\alpha^{(q)} = 0 = \beta^{(q)}$ ,  $q = \overline{0, p-1}$ ,  $\gamma_k = 0$ ,  $k = \overline{0, n}$ ) has only the null solution.

Let's show that, if  $s \in S_{2m+2p-1}$  verifies  $s^{(q)}(a) = s^{(q)}(b) = 0$ ,  $q = \overline{0, p-1}$ ;  $s^{(2p)}(t_k) = 0$ ,  $k = \overline{0, n}$  then  $s \equiv 0$  or  $\mathbb{R}$ .

Integrating by parts we obtain

$$\int_{t_0}^{t_n} \left[ s^{(m+2p)}(t) \right]^2 dt = \sum_{j=0}^{m-2} (-1)^j s^{(m+2p+j)}(t) \cdot s^{(m+2p-j-1)}(t) \Big|_{t_0}^{t_n} + (-1)^{m-1} \int_{t_0}^{t_n} s^{(2m+2p-1)}(t) \cdot s^{(2p+1)}(t) dt.$$

But  $s^{(m+2p+j)}(t_0) = s^{(m+2p+j)}(t_n) = 0$ ,  $j = \overline{0, m-2}$  (by Condition 3<sup>0</sup> from Definition 1) so that

$$\begin{aligned} & \int_{t_0}^{t_n} [s^{(m+2p)}(t)]^2 dt = \int_a^b [s^{(m+2p)}(t)]^2 dt = \\ & = (-1)^{m-1} \int_a^b s^{(2m+2p-1)}(t) \cdot s^{(2p-1)}(t) dt = \\ & = (-1)^{m-1} \sum_{k=1}^n C_k \int_{t_{k-1}}^{t_k} s^{(2p+1)}(t) dt = \\ & = (-1)^{m-1} \sum_{k=1}^n C_k (s^{(2p)}(t_k) - s^{(2p)}(t_{k-1})) = 0, \end{aligned} \quad (1)$$

where  $C_k = s^{(2m+2p-1)}(t)|_{I_k}$ ,  $k = \overline{1, n}$  (by Condition 2<sup>0</sup> from Definition 1).

Therefore,  $s^{(m+2p)}(t) = 0$ , for all  $t \in [a, b]$ .

Since  $s \in \mathcal{S}_{m+2p-1}$  on  $I_0 \cup I_{n+1}$  it follows  $s^{(m+2p)}(t) = 0$  for any  $t \in I_0 \cup I_{n+1}$ . By continuity of  $s^{(m+2p)}$  on  $\mathbb{R}$  it follows  $s^{(m+2p)}(t) = 0$  for all  $t \in \mathbb{R}$  (see the Condition 1<sup>0</sup> from Definition 1). Then  $s \in \mathcal{S}_{m+2p-1}$  on  $\mathbb{R}$ , implies  $s^{(2p)} \in \mathcal{S}_{m-1}$  on  $\mathbb{R}$ . But  $s^{(2p)}(t_k) = 0$ ,  $k = \overline{0, n}$  ( $n > m$ ) implies  $s^{(2p)}(t) = 0$  for all  $t \in \mathbb{R}$  and, consequently,  $s \in \mathcal{S}_{p-1}$  on  $\mathbb{R}$ .

As  $s^{(q)}(a) = s^{(q)}(b) = 0$ ,  $q = 0, 1, \dots, p-1$  we infer that  $s \equiv 0$  on  $\mathbb{R}$ . But then all the coefficients of  $s$  are null, so that the homogeneous system associated to (11) has only the null solution.

*Remark 1.* By Theorem 2, if  $y$  is the exact solution of the differential equations (1) with condition (2), then there is only one function  $s_y \in S_{2m+2p-1}(\Delta_n)$  verifying the conditions (2).

Let

$$(12) \quad H_2^{m+2p}([a, b]) := \left\{ g : [a, b] \rightarrow \mathbb{R}, g^{(m+2p-1)} \text{ absolutely continuous on } [a, b] \text{ and } g^{(m+2p)} \in L_2[a, b] \right\}.$$

and let  $Y = (\alpha^{(0)}, \alpha^{(1)}, \dots, \alpha^{(p-1)}, \beta^{(0)}, \beta^{(1)}, \dots, \beta^{(p-1)}, \gamma_0, \gamma_1, \dots, \gamma_n) \in \mathbb{R}^{n+2p+1}$  be a fixed vector.

Denote

$$(13) \quad \begin{aligned} H_2^{m+2p}(\Delta_n, Y) := & \left\{ g \in H_2^{m+2p}([a, b]) : g^{(2p)}(t_k) = \gamma_k, \right. \\ & \left. k = 0, 1, 2, \dots, n; g^{(q)}(a) = \alpha^{(q)}, g^{(q)}(b) = \beta^{(q)}, q = \overline{0, p-1} \right\} \end{aligned}$$

By Theorem 2, there is only one spline function  $s_y \in S_{2m+2p-1}(\Delta_n)$  such that  $s_y \in H_2^{m+2p}(\Delta_n, Y)$ .

Furthermore, we have:

**THEOREM 3.** ([9], Th. 5 and Th. 6).

a) If  $g \in H_2^{m+2p}(\Delta_n, Y)$  then

$$(14) \quad \|s_y^{(m+2p)}\|_2 \leq \|g^{(m+2p)}\|_2;$$

b) If  $f \in H_2^{m+2p}(\Delta_n)$  then

$$(15) \quad \|f^{(m+2p)} - s_f^{(m+2p)}\|_2 \leq \|f^{(m+2p)} - s_y^{(m+2p)}\|_2,$$

for any  $s \in S_{2m+2p-1}(\Delta_n)$  (Here  $s_f$  is given by Theorem 2).

*Proof.* To prove (14) we shall use the identity

$$\begin{aligned} \|g^{(m+2p)} - s_y^{(m+2p)}\|_2^2 &= \int_a^b [g^{(m+2p)}(t) - s_y^{(m+2p)}(t)]^2 dt = \\ &= \|g^{(m+2p)}\|_2^2 - \|s_y^{(m+2p)}\|_2^2 + 2 \int_a^b s_y^{(m+2p)}(t) [g^{(m+2p)}(t) - s_y^{(m+2p)}(t)] dt, \end{aligned}$$

where the last term is null. Indeed, integrating by parts, we find

$$\begin{aligned} & \int_a^b s_y^{(m+2p)}(t) [g^{(m+2p)}(t) - s_y^{(m+2p)}(t)] dt = \\ & = (-1)^{m-1} \sum_{k=1}^n C_k [(g^{(2p)} - s_y^{(2p)})(t_k) - (g^{(2p)} - s_y^{(2p)})(t_{k-1})] = 0 \end{aligned}$$

where  $C_k = s^{(2m+2p-1)}|_{I_k}$ ,  $k = \overline{1, n}$  and  $s_y^{(m+2p+j)}(a) = s_y^{(m+2p+j)}(b) = 0$  for  $j = 0, 1, \dots, m-2$  (by Condition 3<sup>0</sup> from Definition 1).

It follows

$$0 \leq \|g^{(m+2p)}\|_2^2 - \|s_y^{(m+2p)}\|_2^2,$$

implying the relation (14).

To prove (15) we shall use the identity

$$\begin{aligned} \|s_y^{(m+2p)} - f^{(m+2p)}\|_2^2 &= \|s_y^{(m+2p)} - s_f^{(m+2p)}\|_2^2 + \|s_f^{(m+2p)} - f^{(m+2p)}\|_2^2 + \\ & + 2 \int_a^b [s_y^{(m+2p)}(t) - s_f^{(m+2p)}(t)] [s_f^{(m+2p)}(t) - f^{(m+2p)}(t)] dt \end{aligned}$$

where, by integrating by parts, the last term is again null. To show this one uses the equalities

$(s^{(m+2)p+j} - s_f^{(m+2)p+j})(a) = (s^{(m+2)p+j} - s_f^{(m+2)p+j})(b) = 0$   
for  $j = 0, 1, 2, \dots, m-2$ , and

$$(s^{(m+2)p-1}(t) - s_f^{(m+2)p-1}(t))|_{I_k} = c_k(s), \quad k = \overline{1, n}$$

(constants depending on  $s$ ). In conclusion

$$(16) \quad \|s^{(m+2)p} - f^{(m+2)p}\|_2^2 = \|s_f^{(m+2)p}\|_2^2 + \|s_f^{(m+2)p} - f^{(m+2)p}\|_2^2$$

which imply (15).

*Remark 2.* By (15), we obtain for  $s \equiv 0$

$$(17) \quad \|f^{(m+2)p} - s_f^{(m+2)p}\|_2 \leq \|f^{(m+2)p}\|_2.$$

Returning to the problem (1)-(2) we deduce

**COROLLARY 4.** If the exact solution  $y$  of the problem (1)-(2) is in  $H^{(m+2)p}([a, b])$  and  $s_y \in S_{2m+p-1}(\Delta_n)$  is the spline function associated to  $y$ , verifying the same boundary conditions as  $y$ , then the following evaluation

$$(18) \quad \|y^{(m+2)p} - s_y^{(m+2)p}\|_2 \leq \|y^{(m+2)p}\|_2,$$

holds.

**THEOREM 5.** If  $y$  is the exact solution of the problem (1)-(2),  $y \in H^{(m+2)p}([a, b])$  and  $s_y \in S_{2m+p-1}(\Delta_n)$  is the approximant spline function, then the following inequalities:

$$(19) \quad \|y^{(m+2)p-l} - s_y^{(m+2)p-l}\|_\infty \leq \sqrt{m(m-1)\dots(m-l+1)} \|\Delta_n\|^{\frac{l-1}{2}} \cdot \|y^{(m+2)p}\|_2$$

holds, for  $l = \{2, 3, \dots, m\}$  and  $\|\Delta_n\| = \max\{t_i - t_{i-1}, i = \overline{1, n}\}$ .

*Proof.* We have

$$y^{(2p)}(t_i) - s_y^{(2p)}(t_i) = 0, \quad i = 0, 1, 2, \dots, n.$$

By Rôle's Theorem it follows the existence of the points  $t_i^{(1)} \in (t_i, t_{i+1})$ ,  $i = 0, 1, 2, \dots, n-1$  such that

$$y^{(2p+1)}(t_i^{(1)}) - s_y^{(2p+1)}(t_i^{(1)}) = 0, \quad i = 0, 1, 2, \dots, n-1.$$

Furthermore, we have

$$|t_i^{(1)} - t_{i+1}^{(1)}| \leq 2\|\Delta_n\|, \quad i = 0, 1, 2, \dots, n-2.$$

Applying again Rôle's Theorem for  $y^{(2p+1)}$  one obtains the existence of the points  $t_i^{(2)} \in (t_i^{(1)}, t_{i+1}^{(1)})$ ,  $i = 0, 1, 2, \dots, n-2$  such that

$$y^{(2p+2)}(t_i^{(2)}) - s_y^{(2p+2)}(t_i^{(2)}) = 0, \quad i = 0, 1, 2, \dots, n-2$$

and

$$|t_i^{(2)} - t_{i+1}^{(2)}| \leq 3\|\Delta_n\|, \quad i = 0, 1, 2, \dots, n-3.$$

A  $k$ -times applications of Rôle's Theorem yields the points

$$t_i^{(k)} \in (t_i^{(k-1)}, t_{i+1}^{(k-1)}), \quad i = \overline{0, n-k}, \quad k = 1, 2, \dots, m-1$$

such that

$$y^{(2p+k)}(t_i^{(k)}) - s_y^{(2p+k)}(t_i^{(k)}) = 0$$

and

$$|t_i^{(k)} - t_{i+1}^{(k)}| \leq (k+1)\|\Delta_n\|, \quad i = \overline{0, n-k} \text{ and } k = 1, 2, \dots, n-1.$$

For  $k = m-1$  we obtain

$$y^{(m+2p-1)}(t_i^{(m-1)}) - s_y^{(m+2p-1)}(t_i^{(m-1)}) = 0, \quad i = \overline{0, n-m+1}$$

and

$$|t_i^{(m-1)} - t_{i+1}^{(m-1)}| \leq m\|\Delta_n\|, \quad i = \overline{0, n-m+1}.$$

Since  $|a - t_0^{(m-1)}| < m\|\Delta_n\|$  and  $|b - t_{n-m+1}^{(m-1)}| < \|\Delta_n\|$  it follows that for every  $t \in [a, b]$  there is  $i_0 \in \{0, 1, \dots, n-m+1\}$  such that

$$|t - t_{i_0}^{(m-1)}| \leq m\|\Delta_n\|$$

and

$$|y^{(m+2p-1)}(t) - s_y^{(m+2p-1)}(t)| = \left| \int_{t_{i_0}^{(m-1)}}^t [y^{(m+2p)}(u) - s_y^{(m+2p)}(u)] du \right| \leq$$

$$\leq \left( \int_{t_{i_0}^{(m-1)}}^t du \right)^{\frac{1}{2}} \cdot \left( \int_{t_{i_0}^{(m-1)}}^t [(y^{(m+2p)}(u) - s_y^{(m+2p)}(u))^2] du \right)^{\frac{1}{2}} \leq$$

$$\leq \sqrt{m\|\Delta_n\|} \cdot \|y^{(m+2p)} - s_y^{(m+2p)}\|_2 \leq \sqrt{m}\|\Delta_n\|^{\frac{1}{2}} \|y^{(m+2p)}\|_2$$

(according to (17)).

Here from we deduce

$$\|y^{(m+2p-1)} - s_y^{(m+2p-1)}\|_{\infty} \leq \sqrt{m} \cdot \|\Delta_n\|^{\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2.$$

Similarly, for every  $t \in [a, b]$  there exists  $i_0 \in \{0, 1, \dots, n-m+2\}$  such that

$$|t - t_{i_0}^{(m-2)}| \leq (m-1) \|\Delta_n\|,$$

so that

$$\begin{aligned} |y^{(m+2p-2)}(t) - s_y^{(m+2p-2)}(t)| &= \left| \int_{t_{i_0}^{(m-2)}}^t [y^{(m+2p-1)}(u) - s_y^{(m+2p-1)}(u)] du \right| \leq \\ &\leq |t - t_{i_0}^{(m-2)}| \cdot \|y^{(m+2p-1)} - s_y^{(m+2p-1)}\|_{\infty} \leq \\ &\leq \sqrt{m}(m-1) \|\Delta_n\|^{1+\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2. \end{aligned}$$

It follows

$$\|y^{(m+2p-2)} - s_y^{(m+2p-2)}\|_{\infty} \leq \sqrt{m}(m-1) \|\Delta_n\|^{1+\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2.$$

In general we find

$$\|y^{(m+2p-l)} - s_y^{(m+2p-l)}\|_{\infty} \leq \sqrt{m}(m-1) \cdots (m-l+1) \|\Delta_n\|^{l-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2$$

for all  $l = 2, 3, 4, \dots, m$ .

*Remark 3.* For  $l = m$  we find

$$(20) \quad \|y^{(2p)} - s_y^{(2p)}\|_{\infty} \leq \sqrt{m}(m-1)! \|\Delta_n\|^{m-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2.$$

In the following we shall give estimations for the norms

$$(21) \quad \|y^{(q)} - s_y^{(q)}\|_{\infty}, \quad q = 0, 1, 2, \dots, 2p-1,$$

necessary for the numerical treatment of the problem (1)–(2).

**COROLLARY 6.** If the exact solution  $y$  of the problem (1)–(2) belongs to  $H_2^{m+2p}([a, b])$  and  $s_y \in S_{2m+2p-1}(\Delta_n)$  is the associated spline solution, then the following estimation hold:

$$\|y^{(q)} - s_y^{(q)}\|_{\infty} \leq (b-a)^{2p-q} \sqrt{m}(m-1)! \|\Delta_n\|^{m-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2$$

for  $q = 0, 1, 2, \dots, 2p-1$ .

*Proof.* Since  $y(t_0) - s_y(t_0) = y(t_n) - s_y(t_n) = 0$ , it follows that there exists at least one point  $t_0^{(1)} \in (t_0, t_n)$  such that

$$y'(t_0^{(1)}) - s_y'(t_0^{(1)}) = 0,$$

implying

$$y'(t_0) - s_y'(t_0) = y'(t_0^{(1)}) - s_y'(t_0^{(1)}) = y'(t_n) - s_y'(t_n) = 0.$$

Then it will exist the points  $t_0^{(2)} \in (t_0, t_0^{(1)})$ ,  $t_1^{(2)} \in (t_0^{(1)}, t_n)$ ,  $t_0 < t_0^{(2)} < t_1^{(2)} < t_n$  such that

$$\begin{aligned} y''(t_0) - s_y''(t_0) &= y''(t_0^{(2)}) - s_y''(t_0^{(2)}) = y''(t_1^{(2)}) - s_y''(t_1^{(2)}) = \\ &= y''(t_n) - s_y''(t_n) = 0. \end{aligned}$$

In general, for every  $q \in \{2, \dots, p-1\}$  there are the points  $t_0^{(q)} \in (t_0, t_0^{(q-1)})$ ,  $t_1^{(q)} \in (t_0^{(q-1)}, t_1^{(q-1)})$ ,  $\dots$ ,  $t_{q-1}^{(q)} \in (t_{q-2}^{(q-1)}, t_n)$ ,  $t_0 < t_0^{(q)} < t_1^{(q)} < \dots < t_{q-1}^{(q)} < t_n$  such that

$$\begin{aligned} y^{(q)}(t_0) - s_y^{(q)}(t_0) &= y^{(q)}(t_0^{(q)}) - s_y^{(q)}(t_0^{(q)}) = \\ &\dots = y^{(q)}(t_{q-1}^{(q)}) - s_y^{(q)}(t_{q-1}^{(q)}) = y^{(q)}(t_n) - s_y^{(q)}(t_n) = 0. \end{aligned}$$

For  $q = p-1$  we deduce the existence of  $p+1$  distinct points

$$t_0 < t_0^{(p-1)} < t_1^{(p-1)} < \dots < t_{p-2}^{(p-1)} < t_n$$

at which the  $(p-1)$ -derivative of the difference  $y(t) - s_y(t)$  vanishes.

Finally, we deduce the existence of a point  $\bar{t}_1 \in (a, b)$  such that

$$y^{(2p-1)}(\bar{t}_1) - s_y^{(2p-1)}(\bar{t}_1) = 0.$$

But then, for all  $t \in [a, b]$ , we have

$$\begin{aligned} |y^{(2p-1)}(t) - s_y^{(2p-1)}(t)| &= \left| \int_{\bar{t}_1}^t [y^{(2p)}(h) - s_y^{(2p)}(h)] dh \right| \leq \\ &\leq |t - \bar{t}_1| \cdot \|y^{(2p)} - s_y^{(2p)}\|_{\infty} \leq (b-a) \cdot \|y^{(2p)} - s_y^{(2p)}\|_{\infty} \end{aligned}$$

so that

$$\|y^{(2p-1)} - s_y^{(2p-1)}\|_{\infty} \leq (b-a) \cdot \|y^{(2p)} - s_y^{(2p)}\|_{\infty}.$$

Similarly, there is  $\bar{t}_2 \in (a, b)$  such that

$$\begin{aligned} |y^{(2p-2)}(t) - s_y^{(2p-2)}(t)| &= \left| \int_{\bar{t}_2}^t [y^{(2p-1)}(h) - s_y^{(2p-1)}(h)] dh \right| \leq \\ &\leq (b-a) \|y^{(2p-1)} - s_y^{(2p-1)}\|_{\infty}. \end{aligned}$$

where from

$$\|y^{(2p-2)} - s_y^{(2p-2)}\|_{\infty} \leq (b-a)^2 \sqrt{m(m-1)!} \|\Delta_n\|^{m-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2.$$

Continuing in this manner, we obtain

$$\|y^{(2p-l)} - s_y^{(2p-l)}\|_{\infty} \leq (b-a)^l \sqrt{m(m-1)!} \|\Delta_n\|^{m-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2,$$

for  $l = 0, 1, 2, \dots, 2p-1$ .

Therefore

$$\|y^{(q)} - s_y^{(q)}\|_{\infty} \leq (b-a)^{2p-q} \sqrt{m(m-1)!} \|\Delta_n\|^{m-\frac{1}{2}} \cdot \|y^{(m+2p)}\|_2,$$

for  $q = 0, 1, 2, \dots, 2p-1$

which ends the proof.

*Remark 4.* For  $q = 0$  one obtains

$$\|y - s_y\|_{\infty} \leq (b-a)^{2p} \sqrt{m(m-1)!} \|\Delta_n\|^{m-\frac{1}{2}} \|y^{(m+2p)}\|_2.$$

By Definition 1,  $m \geq 2$  and then  $\|y - s_y\|_{\infty}$  is at least of order

$$O\left(\|\Delta_n\|^{\frac{3}{2}}\right).$$

*Example.*

Consider the problem

$$(P1) \quad \begin{cases} y^{(4)}(t) = (t^4 + 14t^3 + 49t^2 + 32t - 12)e^t, & t \in [0, 1] \\ y(0) = y'(0) = y(1) = y'(1) = 0 \end{cases}$$

Problem (P1) is a problem of Karpilovskaja type for a fourth order differential equation which is studied also in [12].

In Table 1 the maximum values of the error at the nodes of the uniform partition  $\Delta_n$ :  $n = 5, 10, 20, 30, 40$  are presented

Table 1

n	maximum values of the error at the nodes of $\Delta_n$
5	0.0000380786
10	0.0000023077
20	0.0000001162
30	0.0000000198
40	0.0000000055

## REFERENCES

- [1] J-P. Aubin, A. Cellina, *Differential Inclusions. Set-Valued Maps and Viability Theory*, Springer-Verlag, 1984.
- [2] O. Aramă, D. Ripianu, On the polylocal problem for differential equations with constant coefficients (I), (II) (romanian), *Studii și cercetări științifice - Acad. R.P.R., Filiala Cluj VIII* (1957).
- [3] O. Aramă, D. Ripianu, Quelques recherche actuelles concernant l'équation de Ch. de la Vallée-Poussin relative au problème polylocal dans la théorie des équations différentielles, *Mathematica (Cluj)* **8** (31) 1 (1966), 19–28.
- [4] M. Biernacki, Sur un problème d'interpolation relatif aux équations différentielles linéaires, *Ann. de Société Polonaise de Mathematique* **20** (1947).
- [5] P. Blaga, G. Micula, Polynomial natural spline functions of even degree, *Studia Univ. "Babeș-Bolyai", Mathematica* XXXVIII, 2 (1993), 31–40.
- [6] Ch. de la Vallée Poussin, Sur l'équation différentielle du second ordre. Détermination d'une intégrale par deux valeurs assignées. Extension aux équations d'ordre n, *Journ. Math. Pures et Appl.* (9) 8 (1929).
- [7] B. E. Karpilovskaja, The convergence of a method of interpolation for differential equations (russian), *U.M.N.* **VIII**, 3 (1953) 111–118.
- [8] G. Micula, P. Blaga, M. Micula, On even degree polynomial spline functions with applications to numerical solution of differential equations with retarded argument, Technische Hochschule Darmstadt, Preprint No. 1771 (1995), Fachbereich Mathematik.
- [9] R. Mustăță, On p-derivative-interpolating spline functions, *Revue d'Anal. Num. et de Th. de l'Approx.* XXVI 1–2 (1997), 149–163.
- [10] C. Mustăță, A. Mureșan, R. Mustăță, The approximation by spline functions of the solution of a singular perturbed bilocal problem, *Revue d'Anal. Num. et de Th. de l'Approx.*, **27** (1998) 2, 297–308.
- [11] I. Păvăloiu, *Introduction in the theory of approximation of the equations solutions*, Ed. Dacia, Cluj-Napoca.
- [12] S. A. Pruess, Solving Linear Boundary Value Problems by Approximating the Coefficients, *Math. of Computation* 27(123) (1973), 551–561.
- [13] D. Ripianu, Intervalles d'interpolation pour des équations différentielles linéaires, *Mathematica (Cluj)* **14** (37) 2 (1972), 363–368.
- [14] D. Ripianu, Sur certaines classes d'équations différentielles interpolatoire dans un intervalle donné, *Revue d'Anal. Num. et de Th. de l'Approx.*, **3** (1974) 2, 215–223.

Received Mars 03, 1998

"T. Popoviciu" Institut of Numerical Analysis

P.O. Box 68  
3400 Cluj-Napoca 1  
Romania