

GENERAL DEGREE OF PERIODIC SPLINE FUNCTIONS

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ABSTRACT

In this paper we consider spline function of general degree m which has the same area as the function does in each partition of the sub-intervals. The existence and uniqueness in general of spline functions also been studied and obtained the result.

: In this paper we consider spline function of general degree, i.e., of degree m , $m=2,3,\dots$. We first give definitions and notations. We take $0 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ a subdivision of the interval $[0,1]$. The periodic spline function of degree m was defined by Ahlberg, Nilson and Walsh [1] in the following way:

DEFINITION 1 :

A function ϕ is said to be periodic spline function of degree m if it satisfies the following conditions:

- (a) In each sub-interval $[x_{i-1}, x_i]$, $i = 1, 2, \dots, n$, the function ϕ coincides with a polynomial of degree at most m i.e., $\phi(x) \in \pi_m$;
- (b) its derivatives upto $m-1$ order are continuous, i.e., $\phi \in C^{(m-1)}[0,1]$;
- (c) ϕ holds the boundary conditions; $\phi^{(j)}(0) = \phi^{(j)}(1)$, $j = 0, 1, \dots, m-1$.

H. ter. Morsche [10] had defined the periodic spline function of degree m which is as follows:

DEFINITION 2

By $S(m, n)$ we denote the set of spline functions ϕ , defined on $[0, \infty)$, that have the following properties :

- (a) The restrictions of ϕ to an arbitrary sub-interval $[x_{i-1}, x_i]$, $i = 1, 2, \dots$, $x_i = ih$, belongs to π_m ;
- (b) $\phi \in C^{m-1}[0, \infty)$.

The set of periodic spline functions of degree m corresponding to the uniform sub-division of the interval $[0,1]$ into n sub-intervals will be denoted by $S_0(m, n)$.

DEFINITION 3:

Truncated Power Function : The truncated power function is x_+^m . It is defined by

$$x_+^m = \begin{cases} x^m & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}$$

[Sorry. Ignored \begin{cases} ... \end{cases}]

where m is a positive real number.

1. INTRODUCTION

Ahlberg, Nilson and Walsh [1] had obtained the result for arbitrary periodic function f with period l . This states that there exists a unique periodic spline function of odd degree that interpolates f at the nodes x_i . Further added that it may not hold

in general for even degree. Even degree case was considered by Subbotin [11]. He established that the result holds good if the nodes are equally spaced with arbitrary periodic function f , if the interpolation points are taken to be the mid-points of the sub-intervals $[x_{i-1}, x_i]$. Meir and Sharma [8,9] considered

the above study for cubic case with a view to have more flexibility in the interpolating points for the class of function $C^2[0,1]$. Specifically, if the interpolation points are denoted by y_1, y_2, \dots, y_n and if $y_i = x_i - \lambda h$ with $0 \leq \lambda \leq \frac{1}{3}$ or $\frac{2}{3} \leq \lambda \leq 1$, then they established the existence and uniqueness of a periodic cubic spline function interpolating arbitrary element of $C^2[0,1]$ at the points y_i . About there convergence they proved the following theorem [9] :

THEOREM A: Let $f(x) \in C^2[0,1]$ be 1-periodic, and let $\varphi(x) \in C^2[0,1]$ be the 1-periodic cubic spline with joints $x_i = i/n$, satisfying $\varphi\left(\frac{i+\lambda-1}{n}\right) = f\left(\frac{i+\lambda-1}{n}\right)$, $i=1,2,\dots,n$, where $0 \leq \lambda \leq \frac{1}{3}$ or $\frac{2}{3} \leq \lambda \leq 1$. Then $\max_x |\varphi(x) - f(x)| \leq 15\omega_2\left(\frac{1}{n}\right)$, where ω_2 is the second modulus of continuity of f . Instead of considering point interpolation, Dikshit [5] studied certain area-matching of the spline function and the function in each sub-interval of the partition. Essentially he obtained the following [1978]

THEOREM B:

Let $f \in C^2[0,1]$ be a 1-periodic locally integrable function with respect to a non-negative measure $d\mu$ satisfying $\mu(x+h) - \mu(x) = K$ (constant). Suppose further that either $\int_0^h \alpha(x) d\mu > 0$ or $\int_0^h \alpha(h-x) d\mu > 0$, where $\alpha(x) = 3x^3 - 6hx^2 + h^3$. Then there exists a unique $s(x) \in S(3, \Delta)$ satisfying the following conditions:

$$\int_{x_{i-1}}^{x_i} \{f(x) - s(x)\} d\mu = 0, \quad i=1,2,\dots,n, \text{ and } s^{(r)}(0) = s^{(r)}(1), \quad r=0,1,2.$$

It was also shown that the result of Meir and Sharma [8,9] follows from the above theorem as particular case. Since this result does not cover the interpolation at the mid-points of the mesh so a separate result was proved by Dikshit ([5], Th.2, per Remark 2) which allows to consider only mid-points of a mesh as interpolatory condition. For every odd n , above result continues to hold if we

$$\text{assume the conditions } \int_0^h (-4x^3 + 6h^2x - h^3) d\mu = 0$$

$$\text{and } \int_0^h d\mu > 0 \text{ in place of } \int_0^h \alpha(x) d\mu > 0 \text{ or } \int_0^h \alpha(h-x) d\mu > 0, \text{ where } \alpha(x) = 3x^3 - 6hx^2 + h^3.$$

A similar result for area-matching was studied by Kumar and Govil [7]. They obtained the following

THEOREM C

Let $f \in L[0,1]$. Then there exists a unique spline $s(x) \in S(3, \Delta)$ which bounds the same area as the function does, precisely,

$$\int_{x_{i-1}}^{x_i} f(x) dx = \int_{x_{i-1}}^{x_i} s(x) dx, \quad i = 1, 2, \dots, n, \text{ if } s(0) = s(1) = 0$$

and $h(s(1-h) - s(h)) = 24S(0)$. The study of area-matching spline function was further investigated by Das (Thesis 2004[6], Th.3.1(a), (b)) and obtained the following result:

THEOREM D :

(a) Let $f \in G_p$ (by $f \in G_p$ it is meant that f is integrable with respect to measure dg and also it is periodic with period-1), then there exists a unique 1-periodic spline function $s \in S(3, \Delta)$ such that, for $0 \leq \alpha \leq 1$, $i = 1, 2, \dots, n$, if $\int_0^h \mu(x) dg = \int_0^h \mu(h-x) dg = \delta_\alpha > 0$, where $\mu(x) = 3x^3 - 6hx^2 + h^3$, and n is odd when $\alpha = 1$. For $\alpha = 1$ the results fails to exist if n is even. (b) Let $\beta, 0 \leq \beta \leq 4$ be zero of $\int_0^h \sigma(\beta, x) dg = 0$,

$$\text{where } \sigma(\beta, x) = -\beta^3(h-x)^3 + \beta^2(3x^3 - 6hx^2 + 4h^3) - \beta(-3x^3 + 3hx^2 + 3h^2x + h^3) + x^3.$$

The above theorem is true, in case $\beta \neq 1$, if $\int_0^h \{-\beta^2(h-x)^3 + \beta(4x^3 - 9hx^2 + 3h^2x + 3h^3) - x^3\} dg = \delta_\beta > 0$, and, in case if $\beta = 1$, iff n is odd. The results of Meir and Sharma [9] have been generalized by H.ter Morsche [10] for interpolating periodic splines for general degree. This result is contained in the following theorems:

THEOREM E :

Let f be a periodic function with period 1. If the linear system $\sum_{r=0}^m (m!)^{-1} M_{i-1+r} \sum_{j=0}^r (-1)^j m + 2j(r-j+\lambda) = h^{1-m} \Delta^{m-1} f(x_i)$, $i=1,2,\dots,n$, in the unknowns M_0, M_1, \dots, M_{n-1} , where $M_{n+k} = M_k$ for all k , has a unique solution $M = (M_0, M_1, \dots, M_{n-1})$, then there exists one and only one function $\phi \in S_0(m, n)$ with $\phi(x_i) = f(x_i)$ ($i=1,2,\dots,n$).

THEOREM F

: Let there be given a uniform subdivision $0 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ of the interval $[0,1]$ together with a periodic function f with period 1. Furthermore, let the interpolation points x_i be defined as, $x_i = y_i - \lambda h$, $0 < \lambda < 1$. Then there exists a uniquely determined periodic spline function $\phi \in S_0(m, n)$ with the interpolation properties

$$\phi(x_i) = f(x_i), \quad i=1,2,\dots,n,$$

in each of the following cases:

- (i) n is odd.
- (ii) m is odd and $\lambda \neq \frac{1}{2}$.
- (iii) m is even and $\lambda \neq 0$ and $\lambda \neq 1$.

The proof of the results obtained in Morsche[10] make use of the following interesting results:

THEOREM G :

Let,

$$P_m(z, \lambda) = \sum_{r=0}^m a_r z^r.$$

(a) For all z and λ one has

$$P_m(z, \lambda) - z P_m(z, \lambda+1) = (m!)^{-1} (1-z)^{m+1} \lambda^m.$$

(b) For all λ and $z \neq 0$ one has

$$P_m(z, \lambda) = z^m P_m(z^{-1}, 1-\lambda).$$

(c)

$$\sum_{r=0}^{n-1} a_r = 1.$$

$$a_r =$$

[Sorry. Ignored \begin{cases} ... \end{cases}]

(d) For $k = 0, 1, \dots, n-1$ one has $a_k \geq 0$. (e) With respect to

$\lambda, P_m(-1, \lambda)$ is a polynomial of degree m and there holds

$$P_m(-1, \lambda) = (m!)^{-1} 2^m E_m(\lambda), \quad \text{where } E_m \text{ is the so called Euler polynomial of degree } m.$$

(f) For all λ one has

$$\frac{d}{d\lambda} P_m(-1, \lambda) = 2 P_{m-1}(-1, \lambda).$$

(g) For $0 < \lambda < 1$ the polynomial $P_m(z, \lambda)$ has m negative and distinct zeros. For

$\lambda = 0$ the polynomial $P_m(z, \lambda)$ has $m-1$ negative and distinct

zeros, while in addition $z=0$ is a zero. (h) For even m the only zeros of $P_m(-1, \lambda)$ on $[0, 1]$ are $\lambda=0$ and $\lambda=1$. For odd m

the only zero of $P_m(-1, \lambda)$ on $[0, 1]$ is $\lambda = \frac{1}{2}$. The main

object of this paper is to consider spline of general degree i.e., of degree m which has the same area as the function does in each partition of the sub-intervals. We prove the following:

THEOREM : Let there be given a uniform subdivision $0 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ of the interval $[0, 1]$

together with a periodic function f with period 1. Then there exists uniquely determined periodic spline function $\phi \in S_0(m, n)$ for odd values of n satisfying

$$\int_{x_{i-1}}^{x_i} \phi(x) dx = \int_{x_{i-1}}^{x_i} f(x) dx, \quad i=1, 2, \dots, n. \quad \text{We need the}$$

following lemma, for proof of the theorem: **LEMMA 1 :** Let there be given an infinite sequence of real numbers M_0, M_1, \dots .

A function $\phi \in S(m, n)$ has the properties: $\phi^{(m-1)}(x_i) = M_i$

($i = 0, 1, 2, \dots$) if and only if ϕ can be written in the form

$$\phi(x) = p(x) + (m!)^{-1} \sum_{k=0}^{\infty} M_k \Delta^2(x - x_{k+1})_+^m,$$

where $p(x) \in \pi_{m-2}$ is an arbitrary polynomial.

The above lemma is contained in (cf [10], p.199).

LEMMA 2 : We have

$$\sum_{j=0}^{m+2} (-1)^{m+2-j} m+2j e^{(j-1)t} \left(\frac{d}{dt} \right)^{m+1} \left(\frac{e^{(m+3-j)t}}{1+e^t} \right) = 0$$

The lemma follows from (cf. [10], pg. 205) on taking $m=m+1$.

The coefficient matrix of the equation (3.8) is

$$A = \begin{bmatrix} a_0 & a_1 & \dots & a_{n-1} \\ a_{n-1} & a_0 & a_1 & \dots & a_{n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_1 & a_2 & \dots & a_0 \end{bmatrix}.$$

The solutions of the equations are unique if A is not singular.

Let Q be the circulant matrix, precisely $Q = C(0, 1, \dots, 0)$. We can write

$$(3.9) A = a_0 Q^0 + a_1 Q^1 + \dots + a_{n-1} Q^{n-1}.$$

In order to obtain eigen values of the matrix of A we consider the polynomial $R_m(s)$. We have Morsche ([10], cf. p.204),

$$R_m(s)(m+1)! = \sum_{j=0}^{m+2} \sum_{r=0}^m (-1)^{m-j} m+2j(j-r-1)^{m+1} s^r.$$

On changing the order of summation, we obtain

$$(3.10) R_m(s)(m+1)! = \sum_{j=0}^{m+2} (-1)^{m-j} m+2j \sum_{r=j}^{m+2} (j-r-1)^{m+1} s^r,$$

We substitute

$$r-j=l \quad \text{and} \quad s = -e^t.$$

The above equation becomes

$$\begin{aligned} R_m(s)(m+1)! &= - \sum_{j=0}^{m+2} (-1)^{m-j} m+2j \sum_{l=0}^{m+2-j} (l+1)^{m+1} (-e^t)^{l+j} \\ &= - \sum_{j=0}^{m+2} (-1)^j m+2j \sum_{l=0}^{m+2-j} (l+1)^{m+1} (-e^t)^{l+j} \\ &= - \sum_{j=0}^{m+2} (-1)^j (m+2j(-1)^j e^{(j-1)t}) \sum_{l=0}^{m+2-j} (l+1)^{m+1} (-1)^l e^{(l+1)t} \\ &= - \sum_{j=0}^{m+2} m+2j e^{(j-1)t} \sum_{l=0}^{m+2-j} (-1)^l (l+1)^{m+1} e^{(l+1)t} \end{aligned}$$

$$= - \sum_{j=0}^{m+2} m+2j e^{(j-1)t} \left(\frac{d}{dt} \right)^{m+1} \sum_{l=0}^{m+2-j} (-1)^l e^{(l+1)t}$$

Error!

$$= - \sum_{j=0}^{m+2} m+2j e^{(j-1)t} \left(\frac{d}{dt} \right)^{m+1} \left(\frac{e^t}{1+e^t} \right),$$

by Lemma 2 .
 Therefore

$$R_m(s) = \frac{(1+e^t)^{m+2}}{(m+1)!} e^{-t} \left(\frac{d}{dt} \right)^{m+1} \left(\frac{e^t}{1+e^t} \right).$$

Now we see zeros of $R_m(s)$. It is direct to see that the zeros of $R_m(s)$ are zeros of

$$e^{-t} \left(\frac{d}{dt} \right)^{m+1} \left(\frac{e^t}{1+e^t} \right) = K_{m+1}(t),$$

say. We have

$$K_1(t) = \frac{1}{(1+e^t)^2}$$

and it has no zero. Further,

$$K_2(t) = - \frac{-1+e^t}{(1+e^t)^3},$$

and this is zero only for $t=0$ i.e., $s=-1$. Next

$$K_3(t) = - \frac{-1+4e^t-e^{2t}}{(1+e^t)^4},$$

it has got only two real zeros, namely, $e^t = 2 + \sqrt{3}$, $2 - \sqrt{3}$ i.e., $s = -(2 + \sqrt{3})$, $-(2 - \sqrt{3})$.

Now we show by induction that $K_{m+1}(t)$ has got m real zeros. We have

$$K_{l+2}(t) = K_{l+1}(t) = \frac{d}{dt} K_{l+1}(t).$$

Suppose, $K_{l+1}(t)$ has got l zeros. By Rolle's theorem between any two real zeros there exists one real zero. Hence, derivative of $K_{l+2}(t)$ has got $l-1$ real zeros between the zeros of $K_{l+1}(t)$.

Further, $K_{l+1}(t)$ becomes zero for $t \rightarrow \pm\infty$. Hence $K_{l+2}(t)$ has got one zero left to the zero of $K_{l+1}(t)$ and one zero between the right zero of $K_{l+1}(t)$ and 0. Thus $K_{l+2}(t)$ has got $l+1$ negative zeros.

Hence $K_{m+1}(t)$ has got m real zeros.

Now we proceed to locate eigen values of A. It is known that the n eigen values of Q are the roots of unity i.e., $\omega_k = e^{\frac{2\pi i k}{n}}$, $k = 0, 1, \dots, n-1$. From above equation it follows that the eigen values of A correspond to $R(s)$ for $s = \omega_k$, $k = 0, 1, \dots, n-1$. One of the root ω_k becomes real i.e., only for even n . Thus A has possibly an eigen value zero for even n . For odd n there is no eigen value zero. Hence, A is invertible for odd n . This proves the theorem.

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