

Dedicated to Professor Iulian Coroianu for his 60th anniversary

Editorial responsibility: Loredana Simionescu, Faculty of Mathematics and Computer Science, Babes-Bolyai University, Cluj-Napoca, Romania.

SOME HERMITE BIVARIATE INTERPOLATION PROCEDURES

Dan BĂRBOSU, Faculty of Mathematics and Computer Science, Babes-Bolyai University, Cluj-Napoca, Romania.

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Abstract. A blending operator of Hermite type is constructed by using the parametric extensions of the univariate Hermite projectors. These extensions are presented in the first section.

In the next section, the product of these extensions is considered. It is proved that this product is an interpolation projector and its precision set is determined.

The main results of the paper are contained in the last section, where is proved that the boolean sum operator of Hermite parametric extensions is an interpolation projector (theorem 4.1), is determined the precision set of this projector (theorem 4.2) and are deduced the expressions of the corresponding remainder operator (theorem 4.3 and theorem 4.4).

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1. Introduction

The notions of "parametric extensions" and "boolean sum operator" were introduced by W. J. Gordon [4]. The "boolean sum operator" allows us to construct the so called "blending operator".

The object of this note is to construct some blending operators of Hermite type. The expressions of the blending approximants, the precision sets and the remainders associated to these approximants are determined.

2. Parametric extensions of the Hermite projectors

Let a, b, c, d be real numbers so that $a < b$ and $c < d$. If m, n are positive integers, one denotes by $x_k \in [a, b]$, $k = 0, 1, \dots, m$ the knots satisfying the conditions $x_l \neq x_s$ for any $l, s \in \{0, 1, \dots, m\} / \{s\}$ and by $y_i \in [c, d]$, $i = 0, 1, \dots, n$ the knots satisfying the conditions $y_p \neq y_q$ for any $p, q \in \{0, 1, \dots, n\}, p \neq q$.

If r_0, r_1, \dots, r_m , $\tilde{r}_0, \tilde{r}_1, \dots, \tilde{r}_n$ are nonnegative integers, one defines the integers

m_1, n_1 by the following equalities

$$(2.1) \quad m_1 = m + r_0 + r_1 + \dots + r_m, \quad \text{and similarly for } n_1.$$

The equality $n_1 - m_1 = \sum_{i=0}^m r_i$ is called the degree difference between the two sets of knots.

$$(2.2) \quad n_1 - m_1 + \tilde{r}_0 + \tilde{r}_1 + \dots + \tilde{r}_n = \text{the degree difference between the two sets of knots.}$$

Next, one considers the spaces of functions X and Y , defined respectively by

$$(2.3) \quad X = \{f \in C^{(m+1)}[a, b] \mid (\exists) f^{(m+1)} \text{ on } [a, b]\},$$

$$(2.4) \quad Y = \{g \in C^{(n+1)}[c, d] \mid (\exists) g^{(n+1)} \text{ on } [c, d]\}.$$

The Hermite projector $H_m : X \rightarrow X$ associates to any function $f \in X$ the

approximant $H_m(f)$ given by

$$(2.5) \quad H_m(f)(x) = \sum_{k=0}^m \sum_{j=0}^{r_k} h_{kj}(x) f^{(j)}(x_k).$$

In (2.5), $h_{kj}(x)$ denotes the fundamental Hermite polynomials, i.e.

$$(2.6) \quad h_{kj}(x) = \frac{(x-x_k)^{r_k}}{j!} u_k(x) \sum_{v=0}^{r_k-j} \frac{(x-x_k)^v}{v!} \left[\frac{1}{u_k(x)} \right]^{(j+v)}_{x=x_k}.$$

One has the following properties of the fundamental Hermite polynomials:

(i) $h_{kj}(x_k) = 1$ and $h_{kj}(x_l) = 0$ for any $l \neq k$;

(ii) $h_{kj}(x) = h_{kj}(x')$ if and only if $x = x'$;

(iii) $h_{kj}(x) = h_{kj}(x')$ if and only if $x = x'$;

$$(2.7) \quad u_k(x) = \frac{u(x)}{(x - x_k)^{k+1}}, \quad u(x) = \prod_{i=0}^m (x - x_i)^{r_i+1}$$

In a similar way, the Hermite projector $\bar{H}_{n_1} : V \rightarrow V$ associates to any function $g \in V$ the approximant $\bar{H}_{n_1}(g)$, defined by

$$(2.8) \quad \bar{H}_{n_1}(g)(y) = \sum_{i=0}^{n_1} \sum_{p=0}^{r_i} \bar{h}_{i,p}(y) g^{(p)}(y_i)$$

$\bar{h}_{i,p}(.)$ being the fundamental Hermite polynomials.

Let f be a bivariate function, $f \in C^{(m,n)}([a,b] \times [c,d])$. The parametric extensions of the projectors H_{n_1}, \bar{H}_{n_1} are defined respectively by

$$(2.9) \quad H_{n_1}^*(f)(x,y) = \sum_{i=0}^m \sum_{j=0}^{r_i} h_{i,j}(x) f^{(i,j)}(x_j, y)$$

$$(2.10) \quad \bar{H}_{n_1}^*(f)(x,y) = \sum_{i=0}^m \sum_{p=0}^{r_i} \bar{h}_{i,p}(y) f^{(i,p)}(x, y_i)$$

Theorem 2.1. The operators $H_{n_1}^*, \bar{H}_{n_1}^*$ given at (2.9), (2.10) are interpolation projectors.

Proof. Taking into account that H_{n_1}, \bar{H}_{n_1} are interpolation projectors, it results (see [3]) that their parametric extensions are interpolation projectors.

Theorem 2.2. The precision sets of $H_{n_1}^*, \bar{H}_{n_1}^*$ are given respectively by

$$(2.11) \quad \mathcal{P}(H_{n_1}^*) = \{x_0, \dots, x_{n_1}, \dots, x_m, \dots, x_n\} \times [c, d]$$

and

$$(2.12) \quad \mathcal{P}(\overline{H}_{n_1}) = \frac{\{[a, b] \times [x_0, \dots, x_n, \dots, x_m] \}}{\frac{x_0 - a}{r_0}, \frac{x_1 - a}{r_1}, \dots, \frac{x_m - a}{r_m}}$$

Proof. The precision sets of the univariate projectors $H_{n_1}, \overline{H}_{n_1}$ are

$$\begin{aligned} \mathcal{P}(H_{n_1}) &= \{[x_0, \dots, x_0^{\text{prec}}, \dots, x_m, \dots, x_m]\} \\ &\quad \frac{x_0 - a}{r_0}, \frac{x_1 - a}{r_1}, \dots, \frac{x_m - a}{r_m} \\ \mathcal{P}(\overline{H}_{n_1}) &= \{[x_0, \dots, x_0^{\text{prec}}, \dots, x_n, \dots, x_n]\} \\ &\quad \frac{x_0 - a}{r_0}, \frac{x_1 - a}{r_1}, \dots, \frac{x_n - a}{r_n} \end{aligned}$$

Applying a well known result due to F.J.Devols and W.Schempp [3], one obtain (2.11) and (2.12).

Remark 2.1. From the theorem 2.2 it results that $H_{n_1}^x, \overline{H}_{n_1}^x$ have the following interpolatory properties

$$(2.13) \quad \left\{ \int_{x_0}^{x_k} f(x) dx \right\}_{k=0}^{m-1} \subset \mathcal{A}_k, \quad f(x_k) \in \mathcal{F}_{k+1}^{(0,0)}, \quad k = \overline{0, m}, \quad j = \overline{0, r_k}$$

$$(2.14) \quad \left\{ \overline{H}_{n_1}^x(f) \right\}_{i=0}^{n-1} \subset \mathcal{A}_i, \quad f^{(0,p)}(x_i) \in \mathcal{F}_i, \quad i = \overline{0, n}, \quad p = \overline{0, r_i}$$

where $x \in [a, b]$, $y \in [c, d]$.

Remark 2.2. If $r_0 = r_1 = \dots = r_m = 0$, $r_1 = r_2 = \dots = r_n = 0$, the projector $H_{n_1}, \overline{H}_{n_1}$ are reduced to the univariate Lagrange projectors L_m, \overline{L}_n .

For more details, see [1].

3. The product of Hermite parametric extensions

Let $D^{m,n}([a,b] \times [c,d])$ be the following space of functions

$$(3.1) \quad D^{m,n}([a,b] \times [c,d]) = \left\{ f \in C^{m,n}([a,b] \times [c,d]) \mid \frac{\partial^p f}{\partial x^p}(x,y) = \frac{\partial^q f}{\partial y^q}(y,x), \quad p = \overline{0, m}, \quad q = \overline{0, n} \right\}$$

Clearly, $D^{m_1, n_1}([a, b] \times [c, d])$ is a subspace of the linear space $C^{m_1, n_1}([a, b] \times [c, d])$.

Theorem 3.1. *The projectors*

$H_{n_1}^x, \bar{H}_{n_1}^y : D^{m_1, n_1}([a, b] \times [c, d]) \rightarrow D^{m_1, n_1}([a, b] \times [c, d])$ commute.

Their product $H_{n_1}^x \bar{H}_{n_1}^y$ is an interpolation projector.

Proof. The first part results by direct computation. For the second part, the general result from [3] is applied.

Remark 3.1. The product projector $H_{n_1}^x \bar{H}_{n_1}^y$ associates to any $f \in D^{m_1, n_1}([a, b] \times [c, d])$ the approximant $H_{n_1}^x \bar{H}_{n_1}^y(f)$, defined by

$$(3.2) \quad H_{n_1}^x \bar{H}_{n_1}^y(f)(x, y) = \sum_{k=0}^m \sum_{j=0}^n \sum_{i=0}^{r_1} \sum_{p=0}^{r_2} h_{kj}(x) \bar{h}_{ip}(y) f^{(r_1)}(x_i, y_i)$$

Theorem 3.2. *The product interpolation projector $H_{n_1}^x \bar{H}_{n_1}^y$ has the precision set $\mathcal{P}(H_{n_1}^x, \bar{H}_{n_1}^y)$, expressed by*

$$(3.3) \quad \mathcal{P}(H_{n_1}^x, \bar{H}_{n_1}^y) = \underbrace{\{x_0, \dots, x_{0+m}, x_m, \dots, x_{m+r_1}\}}_{r_1+1} \times \underbrace{\{y_0, \dots, y_{0+n}, y_n, \dots, y_{n+r_2}\}}_{r_2+1}$$

Proof. Taking into account the expressions of $\mathcal{P}(H_{n_1}^x)$, $\mathcal{P}(\bar{H}_{n_1}^y)$ and the general result [3] $\mathcal{P}(H_{n_1}^x \bar{H}_{n_1}^y) = \mathcal{P}(H_{n_1}^x) \cap \mathcal{P}(\bar{H}_{n_1}^y)$, it follows (3.3).

Remark 3.2. From the theorem 3.2, it results that the product projector $H_m^x \bar{H}_n^y$ has the following interpolatory properties

$$(3.4) \quad \left((H_m^x \bar{H}_n^y)(f) \right)^{(r,s)}(x_i, y_j) = f^{(r,s)}(x_i, y_j)$$

for $i \in \overline{0, m}, j \in \overline{0, n}, r \in \overline{0, m}, s \in \overline{0, n}$.

Remark 3.3. In the particular case $r_0 = r_1 = \dots = r_m = 0, \bar{r}_0 = \bar{r}_1 = \dots = \bar{r}_n = 0$,

the Hermite product projector $H_m^x \bar{H}_n^y$ reduces to Lagrange product projector $L_m^x \bar{L}_n^y$. In the particular case $m=0, n=0$ one has $m_0 = r_0, n_1 = \bar{r}_0$ and the univariate Hermite projectors are reduced to the parametric extensions method, on generate the Taylor product projector $T_m^x \bar{T}_n^y$. For more details, see our paper [1].

4. The boolean sum of the Hermite parametric extensions

The boolean sum of the Hermite parametric extensions is defined by the following equality

$$(4.1) \quad H_{m_1}^x \oplus \bar{H}_{n_1}^y = H_{m_1}^x + \bar{H}_{n_1}^y - H_{m_1}^x \bar{H}_{n_1}^y$$

In this section some approximation properties of $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ will be established.

Theorem 4.1. $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ is an interpolation projector on $D^{m_1, n_1}([a, b] \times [c, d])$.

Proof. It is well known (see [3]) that the boolean sum of two interpolation projectors is an interpolation projector. Via the theorem 2.1, it follows the conclusion of the theorem 4.1.

Theorem 4.2. The precision set $\mathcal{P}(H_{m_1}^x \oplus \bar{H}_{n_1}^y)$ is given by

$$(4.2) \quad \begin{aligned} \mathcal{P}(H_{m_1}^x \oplus \bar{H}_{n_1}^y) = & \{(x_0, \dots, x_m, \dots, x_{m_1}, \dots, x_{m_1 + r_1}), (y_0, \dots, y_n, \dots, y_{n_1}, \dots, y_{n_1 + r_2}) \mid \\ & \cup ([a, b] \times \{x_0, \dots, x_{m_1}, \dots, x_{m_1 + r_1}\}) \cup \{[c, d]\} \cup \text{the boundaries of } [a, b] \end{aligned}$$

Proof. The precision set of the boolean sum (see [3]) $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ is

$$(4.3) \quad \mathcal{P}(H_{m_1}^x \oplus \bar{H}_{n_1}^y) = \mathcal{P}(H_{m_1}^x) \cup \mathcal{P}(\bar{H}_{n_1}^y)$$

From the theorem 2.2, taking into account (4.3), it results that (4.2) holds. \square

Remark 4.1. The projector $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ associates to any function

$f \in D^{(m_1, n_1)}([a, b] \times [c, d])$ the approximant $H_{m_1}^x \oplus \bar{H}_{n_1}^y(f)$, given by

$$(4.4) \quad H_{m_1}^x \oplus \bar{H}_{n_1}^y(f) \text{ is determined by the formula } \sum_{k=0}^m \sum_{i=0}^n \sum_{r=0}^{r_1} \sum_{p=0}^{r_2} [f^{(j,p)}(x_k, y_i) \gamma^{(j,p)}(x_k, y_i) - f^{(j,p)}(x_k, y_i)] h_k(x) \bar{h}_i(y)$$

From the theorem 4.2, it results that the projector $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ has the following interpolation properties

$$(4.5) \quad \left(H_{m_1}^x \oplus \bar{H}_{n_1}^y(f) \right)^{(j,p)}(x_k, y) = f^{(j,p)}(x_k, y)$$

$$(4.6) \quad \left(H_{m_1}^x \oplus \bar{H}_{n_1}^y(f) \right)^{(j,p)}(x, y_i) = f^{(j,p)}(x, y_i)$$

where $k = \overline{0, m}$, $j = \overline{0, r_1}$, $i = \overline{0, n}$, $p = \overline{0, r_2}$, $x \in [a, b]$, $y \in [c, d]$.

The projector $H_{m_1}^x \oplus \bar{H}_{n_1}^y$ is called "blending operator of Hermite type".

Next, the blending interpolation formula

$$(4.7) \quad \text{and} \quad I \in H_{m_1}^{\alpha_1} \oplus \overline{H}_{n_1}^{\beta_1}(f) + R_{m_1, n_1}^{\alpha_1, \beta_1}(f), \quad \text{as required.}$$

will be considered and the remainder term $R_{m_1, n_1}^{\alpha_1, \beta_1}(f)$ will be studied.

Theorem 4.3. Let $\alpha_1 = \alpha_1 - \min\{x, r_0, \dots, r_m\} \geq \beta_1 = \max\{x, r_0, \dots, r_m\}$,

$$\alpha_2 = \min\{y, y_0, \dots, y_N\} \leq \beta_2 = \max\{y, y_0, \dots, y_N\}. \quad \text{If } f \in D^{m_1, n_1}([a, b] \times [c, d])$$

and there exists $f^{(m_1+1, n_1+1)}$ on $[\alpha_1, \beta_1] \times [\alpha_2, \beta_2]$, then there exists a point $(\xi, \mu) \in [\alpha_1, \beta_1] \times [\alpha_2, \beta_2]$ so that one has the following inequality:

$$(4.8) \quad |R_{m_1, n_1}^{\alpha_1, \beta_1}(f)(x, y)| \leq \frac{|u(x) \cdot \bar{u}(y)|}{(m_1+1)! (n_1+1)!} f^{(m_1+1, n_1+1)}(\xi, \mu).$$

Proof. The remainder operator associated to the boolean sum projector

$H_{m_1}^{\alpha_1} \oplus \overline{H}_{n_1}^{\beta_1}$ is the product $R_{m_1}^{\alpha_1} \bar{R}_{n_1}^{\beta_1}$ of the remainders associated to $H_{m_1}^{\alpha_1}$ and $\overline{H}_{n_1}^{\beta_1}$. Taking into account that

$$(4.9) \quad R_{m_1}^{\alpha_1}(f)(x, y) = \frac{|u(x)|}{(m_1+1)!} f^{(m_1+1, 0)}(\xi, y), \quad \xi \in [\alpha_1, \beta_1]$$

and

$$(4.10) \quad \bar{R}_{n_1}^{\beta_1}(f)(x, y) = \frac{|\bar{u}(y)|}{(n_1+1)!} f^{(0, n_1+1)}(x, \mu), \quad \mu \in [\alpha_2, \beta_2].$$

it follows that (4.8) is true.

Theorem 4.4. If $f \in D^{m_1+1, n_1+1}([a, b] \times [c, d])$, then

$$(4.11) \quad R_{m_1, n_1}^{\alpha_1, \beta_1}(f)(x, y) = \int \int \varphi_{m_1}(x; s) \bar{\psi}_{n_1}(y; t) f^{(m_1+1, n_1+1)}(s, t) dx dt$$

where

$$(4.12) \quad \Phi_{m_1}(x,y) = \frac{1}{m_1!} \left\{ (x-y)^{m_1} - \sum_{k=0}^n \sum_{j=0}^k h_{kj}(x) [(x_k - y)^{m_1}]^{(j)} \right\}$$

$$(4.13) \quad \tilde{\varphi}_{n_1}(x,t) = \frac{1}{n_1!} \left\{ (x-t)^{n_1} - \sum_{i=0}^n \sum_{p=0}^i h_{ip}(i) [(x_i - t)^{n_1}]^{(p)} \right\}$$

Proof. By using the Peano theorem, it results that the remainders associated to

$R_{m_1}^T, \bar{R}_{n_1}^S$ are respectively

$$(4.14) \quad R_{m_1}^T(f)(x,y) = \int_x^y \Phi_{m_1}(x,s) f^{(m_1)}(s,y) ds$$

and

$$(4.15) \quad \bar{R}_{n_1}^S(f)(x,t) = \int_x^t \tilde{\varphi}_{n_1}(x,t) f^{(0,n_1-1)}(\tau,t) d\tau$$

Taking into account that $R_{m_1}^{N_1} = R_{m_1}^T \bar{R}_{n_1}^S$, it follows that (4.11) holds.

Finally, one remark that the Hermite blending interpolation formula (4.7) contains as particular cases the blending Lagrange interpolation formula and the blending Taylor interpolation formula. More details about these formulas are contained in our paper [1].

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D. Barbosu
 Department of Mathematics,
 Faculty of Mathematics and Computer Science,
 North University of Baia Mare
 Victoriei 76, Baia Mare 4300
 ROMANIA
 E-mail: dbarbosu@univer.ubm.ro