8. Some New Linear Relations for Odd Degree Polynomial Splines at Mid-Points

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By making use of the *B*-spline $Q_{p+1}(x)$:

$$Q_{p+1}(x) = (1/p!) \sum_{i=0}^{p+1} (-1)^i {p+1 \choose i} (x-i)_+^p,$$

we consider the spline function s(x) of the form

$$s(x) = \sum_{i=-p}^{n} \alpha_i Q_{p+i} \left(\frac{x}{h} - i + \frac{1}{2} \right), \quad nh = 1$$

where

$$(x-i)_{+}^{p} = \begin{cases} (x-i)^{p} & \text{for } x \ge i \\ 0 & \text{for } x < i. \end{cases}$$

It is well known that

(i) s is a polynomial of degree p on
$$\left[\left(i-\frac{1}{2}\right)h, \left(i+\frac{1}{2}\right)h\right]$$
,

(ii) $s \in C^{p-1}(-\infty, \infty)$.

Let p and k be integers such that $1 \le k \le p-1$, then the following consistency relation holds

$$h^{-k} \Big\{ Q_{p+1}^{(k)} \Big(p+1-\frac{1}{2} \Big) s_i + Q_{p+1}^{(k)} \Big(p-\frac{1}{2} \Big) s_{i+1} + \dots + Q_{p+1}^{(k)} \Big(\frac{1}{2} \Big) s_{i+p} \Big\}$$

$$(*) = Q_{p+1} \Big(p+1-\frac{1}{2} \Big) s_i^{(k)} + Q_{p+1} \Big(p-\frac{1}{2} \Big) s_{i+1}^{(k)} + \dots + Q_{p+1} \Big(\frac{1}{2} \Big) s_{i+p}^{(k)} \quad ([2]).$$

Here $s_i = s(ih)$ and $s_i^{(k)} = s^{(k)}(ih)$.

From now on, let p and k be odd and even integers, respectively. Since k is even, in virtue of the properties:

$$Q_{p+1}(x) \equiv Q_{p+1}(p+1-x)$$

 $Q_{p+1}(x) \equiv 0$ for $x \le 0, x \ge p+1$

we have

$$c_{j}^{(l)} = Q_{p+1}^{(l)} \left(p + \frac{1}{2} - j \right) - Q_{p+1}^{(l)} \left(p + \frac{3}{2} - j \right) + \cdots$$
$$= (-1)^{j-p} \left\{ Q_{p+1}^{(l)} \left(p + \frac{1}{2} \right) - Q_{p+1}^{(l)} \left(p - \frac{1}{2} \right) + \cdots \right\}$$

for l=0, k and j=p, p+1, Since p is odd, in virtue of the property:

$$Q_{p+1}^{(l)}\left(p + \frac{1}{2} - j\right) = Q_{p+1}^{(l)}\left(j + \frac{1}{2}\right)$$

for $l = 0, k$ and $j = p, p+1, \cdots,$

we have

$$c_{j}^{(0)} = 0$$
 and $c_{j}^{(k)} = 0$ for $j = p, p+1, \cdots$

Hence, an alternating sum obtained by writing down equation (*), substracting equation (*) with *i* replaced by i+1, adding equation (*) with *i* replaced by i+2 and so on is equal to the short term consistency relation between s_i and $s_i^{(k)}$, j=i, i+1, \cdots , i+p-1:

$$\begin{array}{c} h^{-k} \{ c_0^{(k)} s_i + c_1^{(k)} s_{i+1} + \dots + c_{p-1}^{(k)} s_{i+p-1} \} = c_0^{(0)} s_i^{(k)} + c_1^{(0)} s_{i+1}^{(k)} + \dots + c_{p-1}^{(0)} s_{i+p-1}^{(k)} \\ \text{for odd } p \text{ and even } k \text{ such that } 2 \le k \le p-1. \end{array}$$

Since
$$Q_{p+1}^{(l)}\left(p\!+\!rac{1}{2}
ight)\!-\!Q_{p+1}^{(l)}\!\left(p\!-\!rac{1}{2}
ight)\!+\cdots\!-\!Q_{p+1}^{(l)}\!\left(rac{1}{2}
ight)\!=\!0$$

 $l\!=\!0,\ k,$

we have

$$c_{j}^{(0)} = c_{p-1-j}^{(0)}$$
 and $c_{j}^{(k)} = c_{p-1-j}^{(k)}$, $j = 0, 1, \dots, p-1$.

As examples of the above relations, let s(x) be cubic and quintic splines, respectively. Then we have

(i) cubic spline,

$$\frac{1}{2}h^{-2}(s_i - 2s_{i+1} + s_{i+2}) = (1/48)(s_i'' + 22s_{i+1}'' + s_{i+2}'');$$

(ii) quintic spline,

$$\begin{array}{l} \frac{1}{2} \, h^{-4}(s_i - 4s_{i+1} + 6s_{i+2} - 4s_{i+3} + s_{i+4}) \\ = (1/3840)(s_i^{(4)} + 236s_{i+1}^{(4)} + 1446s_{i+2}^{(4)} + 236s_{i+3}^{(4)} + s_{i+4}^{(4)}), \\ (1/48) h^{-2}(s_i + 20s_{i+1} - 42s_{i+2} + 20s_{i+3} + s_{i+4}) \\ = (1/3840)(s_i^{\prime\prime} + 236s_{i+1}^{\prime\prime\prime} + 1446s_{i+2}^{\prime\prime\prime} + 236s_{i+3}^{\prime\prime\prime} + s_{i+4}^{\prime\prime\prime}). \end{array}$$

These short term consistency relations are useful for the investigation of the spline interpolation at mid-points and the application of splines to the numerical solution of a boundary value problem.

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References

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