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An asymptotic expansion for the error in a linear map that reproduces polynomials of a certain order

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Abstract

Han's 'multinode higher-order expansion' in [H] is shown to be a special case of an asymptotic error expansion available for any bounded linear map on $C([a..b])$ that reproduces polynomials of a certain order. The key is the formula for the divided difference at a sequence containing just two distinct points.

Keywords: Asymptotic error expansion; Polynomial reproduction; Divided difference

In [H], Han shows that, for linear maps on $C([a\,..\,b])$ of the form $L : f \mapsto \sum_i \varphi_i f(x_i)$ that reproduce polynomials of degree $\leqslant m$, and for a specific choice of coefficients a_j, independent of L and f but depending on m and r, the following asymptotic error expansion

$$f(x) = Lf(x) + \sum_{j=0}^{r} \frac{a_j}{j!} L\left((x - \cdot)^j D^j f\right)(x) + E(f, x)$$

holds, with $E(f, x)$ explicitly given as an integral involving $D^{m+r+1} f$. Since, for his particular choice of L, the sum involves the derivatives of f at the points or nodes x_i associated with L, Han thinks of this as a 'multinode' expansion for f.

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It is the purpose of this note to point out that this asymptotic error expansion, properly interpreted, holds for any bounded linear map L on $C([a \,..\, b])$, with the same formula for $E(f, x)$. The key is the formula for the divided difference at a sequence containing just two distinct points.

It is easy to verify, for example by induction on r and m, particularly for the special case $x = 0$, $y = 1$, that, for any $x \neq y$,

$$\begin{aligned}&(-1)^{m+1}(y-x)^{r+m+1}\,\Delta(x^{[r+1]}, y^{[m+1]})\\ &\quad = \sum_{j=0}^{r} \binom{m+r-j}{r-j}(y-x)^j\,\Delta(x^{[j+1]}) - \sum_{k=0}^{m} \binom{r+m-k}{m-k}(x-y)^k\,\Delta(y^{[k+1]}),\end{aligned}$$

with $\Delta(x^{[r+1]}, y^{[m+1]})$ denoting the divided difference at the point sequence that contains x exactly $r+1$ times and y exactly $m+1$ times.

The Peano kernel for the divided difference $\Delta(t_0, \ldots, t_n)$ at the sequence $(t_0, \ldots, t_n)$ is well-known to be the B-spline with knot sequence $(t_0, \ldots, t_n)$ that is normalized to integrate to $1/n!$, hence (cf. (5) below), for arbitrary x and y,

$$(y-x)^{r+m+1}\,\Delta(x^{[r+1]}, y^{[m+1]})f = \int_x^y [\![t-x]\!]^m [\![y-t]\!]^r D^{r+m+1}f(t)\,\mathrm{d}t,$$

with

$$[\![s]\!]^n := s^n/n!$$

a handy notation for the normalized power.

Consequently, for any smooth f and any x and y, and using the fact that $\Delta(z^{[n+1]})f = D^n f(z)/n!$,

$$\begin{aligned}&-\int_x^y [\![x-t]\!]^m [\![y-t]\!]^r\, D^{r+m+1}f(t)\,\mathrm{d}t\\ &\quad = \sum_{j=0}^{r} \binom{m+r-j}{r-j}[\![y-x]\!]^j D^j f(x) - \sum_{k=0}^{m} \binom{r+m-k}{m-k}[\![x-y]\!]^k D^k f(y).\end{aligned} \tag{1}$$

If now L is any bounded linear map on $C([a \,..\, b])$ that reproduces polynomials of degree $\leqslant m$, then, on applying $1-L$ to both sides of (1) as functions of x, we find, for arbitrary y, that

$$\begin{aligned}&\int_a^b (1-L)([\![(\cdot - t)_+]\!]^m)(x)[\![y-t]\!]^r\, D^{r+m+1}f(t)\,\mathrm{d}t\\ &\quad = \binom{m+r}{m}(f-Lf)(x) + (1-L)\left(\sum_{j=1}^{r}\binom{m+r-j}{r-j}[\![y-\cdot]\!]^j D^j f\right)(x),\end{aligned} \tag{2}$$

using the facts that (i) the second sum on the right of (1) is a polynomial of degree $\leqslant m$ in x, hence is annihilated by $1-L$; that (ii) for any (integrable) g and any $x, y \in [a \,..\, b]$,

$$-\int_x^y g(t)\,\mathrm{d}t = \int_a^b ((x-t)_+^0 - (y-t)_+^0)g(t)\,\mathrm{d}t$$

(with z_+ equal to z for positive z and 0 otherwise), hence

$$-\int_x^y [\![x-t]\!]^m [\![y-t]\!]^r g(t)\,\mathrm{d}t$$
$$= \int_a^b \left([\![(x-t)_+]\!]^m [\![y-t]\!]^r - [\![x-t]\!]^m [\![(y-t)_+]\!]^r\right) g(t)\,\mathrm{d}t,$$

while (iii) $[\![x-t]\!]^m[\![(y-t)_+]\!]^r$ is of degree $\leqslant m$ in x, hence annihilated by $1-L$. Now notice that $[\![y-x]\!]^j = 0$ for $y=x$ and $j>0$. So, after setting $y=x$ in (2), we can (and will) replace $(1-L)$ on the right by $-L$, then divide both sides by $\binom{m+r}{m}$ and rearrange to arrive at the sought-for expansion

$$f(x) - Lf(x) = \sum_{j=1}^{r} \frac{\binom{m+r-j}{r-j}}{\binom{m+r}{m}} L\left([\![x-\cdot]\!]^j D^j f\right)(x) + E(f,x), \tag{3}$$

with

$$E(f,x) := \int_a^b (1-L)\left((\cdot - t)_+^m\right)(x)\,(x-t)^r D^{m+r+1} f(t)\,\mathrm{d}t/(m+r)!, \tag{4}$$

in which $\binom{m+r-j}{r-j}/\binom{m+r}{m}$ could be rewritten as $\frac{r!(m+r-j)!}{(m+r)!(r-j)!}$. Thus, when L takes the particular form $Lf := \sum_i \varphi_i f(x_i)$ for some functions φ_i and some points x_i in $[a\,..\,b]$, we now have in hand Theorem 2 of [H].

As a check, for $L : f \mapsto f(a)$, hence $m=0$, we obtain

$$f(x) - f(a) = \sum_{j=1}^{r} [\![x-a]\!]^j D^j f(a) + \int_a^b (x-t)_+^r D^{r+1} f(t)\,\mathrm{d}t/r!,$$

i.e., the truncated Taylor series with integral remainder.

Consider now the error $E(f,x)$ in the asymptotic error expansion (3) for general L.

To be sure, (4) is correct offhand only for $m>0$. Even when $m=0$, it is correct in Han's context, i.e., when L is of the form $f \mapsto \sum_i \varphi_i f(x_i)$. For more general L, $t \mapsto (L(\cdot - t)_+^0)(x)$ is not defined (since $L(\cdot - t)_+^0$ is not defined) and so must be interpreted properly, namely as the function $k(x,\cdot)$ of bounded variation that vanishes at b and represents the linear functional $\lambda : g \mapsto -(L\int_a^{\cdot} g(t)\,\mathrm{d}t)(x)$ in the sense that $\lambda f = \int f\,\mathrm{d}k(x,\cdot)$ for all $f \in C([a\,..\,b])$, with the existence of such $k(x,\cdot)$ guaranteed by the Riesz Representation Theorem.

With that concern laid to rest, assume that $f \in C^{(r+m+1)}([a\,..\,b])$ and that, for a given $x \in [a\,..\,b]$,

$$[a\,..\,b] \to \mathbb{R} : t \mapsto (1-L)\left((\cdot - t)_+^m\right)(x)$$

is of one sign (as it is, for any $x \in [a\,..\,b]$, when Lf is the Bernstein polynomial for f, or the Lagrange polynomial interpolant). Then (see (4)) the Peano kernel for $E(\cdot, x)$ is of one sign on $[a\,..\,x]$ and on $[x\,..\,b]$. Correspondingly,

$$E(f,x) = c_1(x) D^{m+r+1} f(\xi_1) + c_2(x) D^{m+r+1} f(\xi_2),$$
$$\text{some } \xi_1 \in [a\,..\,x],\ \xi_2 \in [x\,..\,b],$$

with

$$c_1(x) := E((-1)^{m+r+1}[\![(x-\cdot)_+]\!]^{m+r+1}, x) \quad \text{and}$$
$$c_2(x) := E([\![(\cdot - x)_+]\!]^{m+r+1}, x)$$

readily computable by retracing the steps that brought us to (3) but choosing, specifically, $f = (-1)^{m+r+1}[\![(x-\cdot)_+]\!]^{m+r+1}$, i.e., $D^{m+r+1} f = (x-\cdot)_+^0$, to get $c_1(x)$ and choosing $f = [\![(\cdot - x)_+]\!]^{m+r+1}$, i.e., $D^{m+r+1} f = (\cdot - x)_+^0$, to get $c_2(x)$. For this, we note that

$$-\int_x^y [\![x-t]\!]^m [\![y-t]\!]^r \, \mathrm{d}t = (-1)^{m+1}[\![y-x]\!]^{m+r+1}, \tag{5}$$

for arbitrary x and y, hence, e.g.,

$$-\int_x^y [\![x-t]\!]^m [\![y-t]\!]^r (x-t)_+^0 \, \mathrm{d}t = (-1)^{m+1}(x-y)_+^0 [\![y-x]\!]^{m+r+1}.$$

Recalling that we obtained from this the corresponding error term by applying $1-L$ to it as a function of x, then setting $y = x$ and dividing by $\binom{m+r}{m}$, we get

$$c_1(x) = (-1)^{m+1}(1-L)([\![(x-\cdot)_+]\!]^{m+r+1})(x)/\binom{m+r}{m}$$
$$= (-1)^m L([\![(x-\cdot)_+]\!]^{m+r+1})(x)/\binom{m+r}{m}.$$

In the same way, we find that

$$c_2(x) = (-1)^m L([\![(x-\cdot)_-]\!]^{m+r+1})(x)/\binom{m+r}{m}.$$

If now r is even, then $c_1(x)$ and $c_2(x)$ are of the same sign and, in that case,

$$E(f, x) = c(x) D^{m+r+1} f(\xi) \quad \text{some } \xi \in [a\,..\,b],$$

with

$$c(x) := c_1(x) + c_2(x) = E([\![\,\cdot\,]\!]^{m+r+1}, x) = (-1)^m L([\![x-\cdot]\!]^{m+r+1})(x)/\binom{m+r}{m}.$$

Thus, when L takes the particular form $Lf := \sum_i \varphi_i f(x_i)$ for some functions φ_i and some points x_i in $[a\,..\,b]$, we now have in hand Theorem 3 of [H].

References

[H] X. Han, Multinode higher order expansions of a function, J. Approx. Theory 124 (2) (2003) 242–253.