

Fourier transforms of N_s and Lee's formula

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Notations

- $m, r \in \mathbb{N}^*$ with $m \geq r$
- $N_s := N_{2m,r,s}$, $s = 0, \dots, r-1$ are Hermite B-splines
- $L_s := L_{2m,r,s}$, $s = 0, \dots, r-1$ are Schoenberg fundamental splines

Given these notations, Lee stated and proved the following theorem

Theorem 1 (Lee76b, Theorem 1). *The Fourier transform of the fundamental splines is*

$$\hat{L}_{2m,r,s}(u) = (-j)^s \frac{H_{r,s}(\alpha_{2m}(u))}{H_r(\alpha_{2m}(u))} \quad (1)$$

Proof. Let's first prove a property of the Hankel determinant that we will use later. For any sequence $(a_n)_n$ and any complex μ the following holds

$$H_r(a_n \mu^n) = \mu^{r(n-r+1)} H_r(a_n) \quad (2)$$

This is easily proved using the Leibniz formula for the determinant as follows

$$\begin{aligned} H_r(a_n \mu^n) &= \sum_{\sigma \in \mathfrak{S}_r} \epsilon(\sigma) \prod_{j=1}^r \mu^{n-\sigma(j)-j+2} a_{n-\sigma(j)-j+2} \\ &= \mu^{rn - (\sum_{j=1}^r \sigma(j) + j) + 2r} \sum_{\sigma \in \mathfrak{S}_r} \epsilon(\sigma) \prod_{j=1}^r a_{n-\sigma(j)-j+2} \\ &= \mu^{rn - r(r+1) + 2r} \sum_{\sigma \in \mathfrak{S}_r} \epsilon(\sigma) \prod_{j=1}^r a_{n-\sigma(j)-j+2} \\ &= \mu^{r(n-r+1)} H_r(a_n) \end{aligned}$$

Let $m, r \in \mathbb{N}^*$ such that $m \geq r$ and let $s \in \llbracket 0, r-1 \rrbracket$. The key observation for the proof of the Fourier transform of $L_{2m,r,s}$ is that the $(s+1)^{th}$ fundamental spline can be written as the integral of the $(s+1)^{th}$ exponential Euler-Hermite splines of order $n+1 = 2m$. By definition, the $(s+1)^{th}$ exponential Euler-Hermite splines of order n for the base λ ($\Pi_{n,r}(\lambda) \neq 0$) is given by

$$S_{n+1,r,s}(x; \lambda) = \frac{A_{n,r,s}(x; \lambda)}{A_{n,r,s}^{(s)}(x; \lambda)}, \quad 0 \leq x \leq 1 \quad (3)$$

$$S_{n+1,r,s}(x+1; \lambda) = \lambda S_{n+1,r,s}(x; \lambda), \quad \forall x \in \mathbb{R} \quad (4)$$

Consider the r functions

$$I_{2m,r,s}(x) = \begin{cases} \frac{1}{2\pi} \int_0^{2\pi} S_{2m,r,s}(x; e^{ju}) du & \text{if } r \text{ even} \\ \frac{1}{2\pi} \int_{-\pi}^{\pi} S_{2m,r,s}(x; e^{ju}) du & \text{if } r \text{ odd} \end{cases} \quad (5)$$

The functions $S_{2m,r,s}(\cdot; \lambda)$ being in $\mathcal{S}_{2m,r}^{(s)}$ so is $I_{2m,r,s}$. Given the properties of the derivatives of $S_{2m,r,s}$, the following holds

$$\forall k \in \mathbb{Z}, \quad \begin{cases} I_{2m,r,s}^{(\rho)}(k) = 0 & \rho = 0, \dots, r-1, \rho \neq s, \\ I_{2m,r,s}^{(s)}(k) = \delta_k \end{cases}$$

However there is only one element in $\mathcal{S}_{2m,r}$ that satisfies such conditions and that element is $L_{2m,r,s}$ by definition. As a consequence,

$$L_{2m,r,s} = I_{2m,r,s}, \quad s = 0, \dots, r-1 \quad (6)$$

From (Sch72b, (7.14)), the Euler-Frobenius polynomial can be written as

$$\frac{A_n(x; e^{ju})}{n!} = (e^{ju} - 1)e^{-ju} e^{jux} \sum_{k=-\infty}^{\infty} \frac{e^{2j\pi kx}}{(ju + 2jk\pi)^{n+1}}, \quad e^{ju} \neq 1, 0 \leq x \leq 1 \quad (7)$$

Using the multilinearity of the determinant $A_{n,r,s}$ and using the equation (2), the numerator of $S_{n+1,r,s}$ can be written as

$$\begin{aligned} A_{n,r,s}(x; e^{ju}) &= \frac{(e^{ju} - 1)}{e^{ju}} e^{jux} \sum_{k=-\infty}^{\infty} e^{2j\pi kx} \begin{vmatrix} \frac{A_n(0; e^{ju})}{n!} & \cdots & \frac{1}{(ju + 2jk\pi)^{n+1}} & \cdots & \frac{A_{n-r+1}(0; e^{ju})}{(n-r+1)!} \\ \vdots & & \vdots & & \vdots \\ \frac{A_{n-r+1}(0; e^{ju})}{(n-r+1)!} & \cdots & \frac{1}{(ju + 2jk\pi)^{n-r+2}} & \cdots & \frac{A_{n-2r+2}(0; e^{ju})}{(n-2r+2)!} \end{vmatrix} \\ &= \frac{(e^{ju} - 1)^r}{e^{jur}} e^{jux} (-j)^s j^{r(n-r+1)} \sum_{k=-\infty}^{\infty} e^{2j\pi kx} \Delta_{n+1,k,s}(u) \end{aligned}$$

with $\Delta_{n+1,k,s}(u)$ the Hankel determinant of order r of $\alpha_{n+1}(u)$ with its $(s+1)^{th}$ column replaced by the vector

$$\left[\frac{1}{(u+2k\pi)^{n+1}} \quad \frac{1}{(u+2k\pi)^n} \quad \cdots \quad \frac{1}{(u+2k\pi)^{n-r+2}} \right]^T$$

Similarly, the denominator of $S_{n,r,s}$ can be written as

$$\begin{aligned} A_{n,r,s}^{(s)}(0; e^{ju}) &= H_r \left(\frac{A_n(0; \lambda)}{n!} \right) \\ &= \frac{(e^{ju} - 1)^r}{e^{jur}} (-j)^{r(n-r+1)} H_r(\alpha_{n+1}(u)) \end{aligned}$$

As a consequence,

$$S_{n+1,r,s}(x; e^{ju}) = (-j)^s e^{jux} \sum_{k=-\infty}^{\infty} e^{2j\pi kx} \frac{\Delta_{n+1,k,s}(u)}{H_r(\alpha_{n+1}(u))} \quad (8)$$

Let now replace the expression (8) into (5). The details are given for r even as the calculations are similar for r odd.

$$\begin{aligned} I_{2m,r,s}(x) &= \frac{1}{2\pi} \int_0^{2\pi} S_{2m,r,s}(x; e^{ju}) du \\ &= \frac{(-j)^s}{2\pi} \int_0^{2\pi} e^{jux} \sum_{k=-\infty}^{\infty} e^{2j\pi kx} \frac{\Delta_{2m,k,s}(u)}{H_r(\alpha_{2m}(u))} du \\ &= \frac{(-j)^s}{2\pi} \sum_{k=-\infty}^{\infty} \int_0^{2\pi} e^{j(u+2k\pi)x} \frac{\Delta_{2m,k,s}(u)}{H_r(\alpha_{2m}(u+2k\pi))} du \quad (\alpha_{2m} \text{ is } 2\pi\text{-periodic}) \\ &= \frac{(-j)^s}{2\pi} \int_{-\infty}^{\infty} e^{jux} \frac{H_{r,s}(\alpha_{2m}(u))}{H_r(\alpha_{2m}(u))} du \end{aligned}$$

□

Theorem 2 (Lee76b, Theorem 2). *The Fourier transform of the Hermite B-splines is*

$$\hat{N}_s(u) = (-j)^s K(m, r) \left(2 \sin \frac{u}{2}\right)^{2m} H_{r,s}(\alpha_{2m}(u)) \quad (9)$$

with $K(m, r) = (-1)^{m(r+1)} \frac{(2m-1)!(2m-2)! \dots (2m-r)!}{1!2! \dots (r-1)!}$

Remark 1. *From Theorem 1 and the definition*

$$N_s = \sum_{k=-(m-r)}^{(m-r)} c_k L_s(\cdot - k) \quad (10)$$

N_s can be written in the following integral representation

$$N_s(x) = \frac{(-j)^s}{2\pi} \int_{-\infty}^{\infty} e^{-ju(m-r)} \Pi_{2m-1,r}(e^{ju}) e^{jux} \frac{H_{r,s}(\alpha_{2m}(u))}{H_r(\alpha_{2m}(u))} du \quad (11)$$

Example 1. 1. *In the case where $m = r$, we know that $N_0 = (2m-1)!M_{2m}$ i.e we expect*

$$\hat{N}_0(u) = (2m-1)! \left(\frac{2 \sin(\frac{u}{2})}{u} \right)^{2m} \quad (12)$$

2. *Assume $m \geq 1, r = 1$. Lee's formula is*

$$\hat{N}_0(u) = (2m-1)! \times \left(2 \sin \frac{u}{2}\right)^{2m} \frac{1}{u} \quad (13)$$

3. *Assume $m = 2, r = 2$. Lee's formula is*

$$\begin{aligned} \hat{N}_0(u) &= 3!2! \left(2 \sin \frac{u}{2}\right)^4 \left| \begin{array}{cc} \frac{1}{u^4} & \sum_k \frac{1}{(u+2k\pi)^3} \\ \frac{1}{u^3} & \sum_k \frac{1}{(u+2k\pi)^2} \end{array} \right| \\ &= 3!2! \left(2 \sin \frac{u}{2}\right)^4 \frac{1}{u^6} \left[1 + \sum_{k \neq 0} \frac{u^2}{(u+2k\pi)^2} - \left(1 + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3}\right) \right] \\ &= 3!2! \left(2 \sin \frac{u}{2}\right)^4 \frac{1}{u^4} \left[\sum_{k \neq 0} \frac{1}{(u+2k\pi)^2} - \sum_{k \neq 0} \frac{u}{(u+2k\pi)^3} \right] \end{aligned}$$

while

$$\begin{aligned} \hat{N}_1(u) &= (-j)3!2! \left(2 \sin \frac{u}{2}\right)^4 \left| \begin{array}{cc} \sum_k \frac{1}{(u+2k\pi)^4} & \frac{1}{u^4} \\ \sum_k \frac{1}{(u+2k\pi)^3} & \frac{1}{u^3} \end{array} \right| \\ &= (-j)3!2! \left(2 \sin \frac{u}{2}\right)^4 \frac{1}{u^7} \left[1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} - \left(1 + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3}\right) \right] \\ &= (-j)3!2! \left(2 \sin \frac{u}{2}\right)^4 \frac{1}{u^4} \left[\sum_{k \neq 0} \frac{u}{(u+2k\pi)^4} - \sum_{k \neq 0} \frac{1}{(u+2k\pi)^3} \right] \end{aligned}$$

4. *Assume $m \geq 2, r = 2$.*

• Around 0

$$\begin{aligned} \hat{N}_0(u) &= K(m, 2) \left(2 \sin \frac{u}{2}\right)^{2m} \left| \begin{array}{cc} \frac{1}{u^{2m}} & \sum_k \frac{1}{(u+2k\pi)^{2m-1}} \\ \frac{1}{u^{2m-1}} & \sum_k \frac{1}{(u+2k\pi)^{2m-2}} \end{array} \right| \\ &= K(m, 2) \left(2 \sin \frac{u}{2}\right)^{2m} \frac{1}{u^{4m-2}} \left[1 + \sum_{k \neq 0} \frac{u^{2m-2}}{(u+2k\pi)^{2m-2}} - \left(1 + \sum_{k \neq 0} \frac{u^{2m-1}}{(u+2k\pi)^{2m-1}}\right) \right] \\ &= K(m, 2) \left(2 \sin \frac{u}{2}\right)^{2m} \frac{1}{u^{2m}} [\beta_{2m-2}(u) - u\beta_{2m-1}(u)] \end{aligned}$$

while

$$\begin{aligned}
\hat{N}_1(u) &= (-j)K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \left| \frac{\sum_k \frac{1}{(u+2k\pi)^{2m}}}{\sum_k \frac{1}{(u+2k\pi)^{2m-1}}} \frac{\frac{1}{u^{2m}}}{\frac{1}{u^{2m-1}}} \right| \\
&= (-j)K(m, 2) \left(2 \sin \frac{u}{2} \right)^{4m-2} \frac{1}{u^{4m-1}} \left[1 + \sum_{k \neq 0} \frac{u^{2m}}{(u+2k\pi)^{2m}} - \left(1 + \sum_{k \neq 0} \frac{u^{2m-1}}{(u+2k\pi)^{2m-1}} \right) \right] \\
&= (-j)K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \frac{1}{u^{2m}} [u\beta_{2m}(u) - \beta_{2m-1}(u)]
\end{aligned}$$

• Around $2l\pi$

$$\begin{aligned}
\hat{N}_0(u) &= K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \left| \frac{\frac{1}{u^{2m}}}{\frac{1}{u^{2m-1}}} \frac{\sum_k \frac{1}{(u+2k\pi)^{2m-1}}}{\sum_k \frac{1}{(u+2k\pi)^{2m-2}}} \right| \\
&= K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \frac{1}{(u-2l\pi)^{2m}} \left[\frac{(u-2l\pi)^2}{u^{2m}} + \frac{(u-2l\pi)^{2m}}{u^{2m}} \beta_{2m-2}(u-2l\pi) \right. \\
&\quad \left. - \left(\frac{(u-2l\pi)^1}{u^{2m-1}} + \frac{(u-2l\pi)^{2m}}{u^{2m-1}} \beta_{2m-1}(u-2l\pi) \right) \right]
\end{aligned}$$

i.e. $\lim_{u \rightarrow 2l\pi} \hat{N}_0(u) = 0$ while

$$\begin{aligned}
\hat{N}_1(u) &= (-j)K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \left| \frac{\sum_k \frac{1}{(u+2k\pi)^{2m}}}{\sum_k \frac{1}{(u+2k\pi)^{2m-1}}} \frac{\frac{1}{u^{2m}}}{\frac{1}{u^{2m-1}}} \right| \\
&= K(m, 2) \left(2 \sin \frac{u}{2} \right)^{2m} \frac{1}{(u-2l\pi)^{2m}} \left[\frac{1}{u^{2m-1}} + \frac{(u-2l\pi)^{2m}}{u^{2m-1}} \beta_{2m}(u-2l\pi) \right. \\
&\quad \left. - \left(\frac{(u-2l\pi)^1}{u^{2m}} + \frac{(u-2l\pi)^{2m}}{u^{2m}} \beta_{2m-1}(u-2l\pi) \right) \right]
\end{aligned}$$

$$i.e. \lim_{u \rightarrow 2l\pi} \hat{N}_1(u) = -\frac{jK(m, 2)}{(2l\pi)^{2m-1}}$$

5. Assume $m = 3, r = 3$.

- Around 0

$$\begin{aligned}
\hat{N}_0(u) &= \frac{5!4!3!}{2!} \left(2 \sin \frac{u}{2}\right)^6 \left| \begin{array}{ccc} \frac{1}{u^6} & \sum_k \frac{1}{(u+2k\pi)^5} & \sum_k \frac{1}{(u+2k\pi)^4} \\ \frac{1}{u^5} & \sum_k \frac{1}{(u+2k\pi)^4} & \sum_k \frac{1}{(u+2k\pi)^3} \\ \frac{1}{u^4} & \sum_k \frac{1}{(u+2k\pi)^3} & \sum_k \frac{1}{(u+2k\pi)^2} \end{array} \right| \\
&= \frac{5!4!3!}{2!} \left(2 \sin \frac{u}{2}\right)^6 \frac{1}{u^{12}} \left[1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^2}{(u+2k\pi)^2} + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} \sum_{k \neq 0} \frac{u^2}{(u+2k\pi)^2} \right. \\
&\quad - (1 + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3}) \\
&\quad - (1 + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} + \frac{u^2}{(u+2k\pi)^2} + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} \sum_{k \neq 0} \frac{u^2}{(u+2k\pi)^2}) \\
&\quad + (1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4}) \\
&\quad + 1 + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \\
&\quad \left. - (1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^4}{(u+2k\pi)^4} + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4}) \right] \\
&= \frac{5!4!3!}{2!} \left(2 \sin \frac{u}{2}\right)^6 \frac{1}{u^6} [\beta_4(u)\beta_2(u) - \beta_3(u)\beta_3(u) + \mathcal{O}(u)]
\end{aligned}$$

- Around $2l\pi$, $v = u - 2l\pi$

$$\begin{aligned}
\hat{N}_0(u) &= K(m, 3) \left(2 \sin \frac{v}{2}\right)^{2m} \left| \begin{array}{ccc} \frac{1}{u^{2m}} & \frac{1}{v^{2m-1}}(1 + v^{2m-1}\beta_{2m-1}(v)) & \frac{1}{v^{2m-2}}(1 + v^{2m-2}\beta_{2m-2}(v)) \\ \frac{1}{u^{2m-1}} & \frac{1}{v^{2m-2}}(1 + v^{2m-2}\beta_{2m-2}(v)) & \frac{1}{v^{2m-3}}(1 + v^{2m-3}\beta_{2m-3}(v)) \\ \frac{1}{u^{2m-2}} & \frac{1}{v^{2m-3}}(1 + v^{2m-3}\beta_{2m-3}(v)) & \frac{1}{v^{2m-4}}(1 + v^{2m-4}\beta_{2m-4}(v)) \end{array} \right| \\
&= K(m, 3) \left(2 \sin \frac{u}{2}\right)^{2m} \frac{1}{v^{12}} \left[1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^2}{(u+2k\pi)^2} + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} \sum_{k \neq 0} \frac{u^2}{(u+2k\pi)^2} \right. \\
&\quad - (1 + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3}) \\
&\quad - (1 + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} + \frac{u^2}{(u+2k\pi)^2} + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} \sum_{k \neq 0} \frac{u^2}{(u+2k\pi)^2}) \\
&\quad + (1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4}) \\
&\quad + 1 + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} + \frac{u^3}{(u+2k\pi)^3} + \sum_{k \neq 0} \frac{u^5}{(u+2k\pi)^5} \sum_{k \neq 0} \frac{u^3}{(u+2k\pi)^3} \\
&\quad \left. - (1 + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} + \frac{u^4}{(u+2k\pi)^4} + \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4} \sum_{k \neq 0} \frac{u^4}{(u+2k\pi)^4}) \right] \\
&= \frac{5!4!3!}{2!} \left(2 \sin \frac{u}{2}\right)^6 \frac{1}{u^6} [\beta_4(u)\beta_2(u) - \beta_3(u)\beta_3(u) + \mathcal{O}(u)]
\end{aligned}$$

Proof. Using the definition of Hermite B-splines

$$N_s(x) = \sum_{k=-(m-r)}^{m-r} c_k L_{2m,r,s}(x - k)$$

and given the integral representation of $I_{2m,r,s} = L_{2m,r,s}$, the following holds

$$N_s(x) = \frac{(-j)^s}{2\pi} \int_{-\infty}^{\infty} e^{-ju(m-r)} \Pi_{2m-1,r}(e^{ju}) e^{jux} \frac{H_{r,s}(\alpha_{2m}(u))}{H_r(\alpha_{2m}(u))} du \quad (14)$$

It was proven by Lee and Sharma in (LeeSh76, Theorem 4) that the following holds

$$H_r \left(\frac{\Pi_n(\lambda)}{n!} \right) = (-1)^{\lfloor \frac{r}{2} \rfloor} C(n, r) (1 - \lambda)^{(r-1)(n-r+1)} \Pi_{n,r}(\lambda) \quad (15)$$

with $C(n, r)$ the quantity

$$C(n, r) = \frac{1!2! \dots (r-1)!}{n!(n-1)! \dots (n-r+1)!}$$

Therefore,

$$\Pi_{2m-1,r}(e^{ju}) = (-1)^{\lfloor \frac{r}{2} \rfloor + m(r+1)} K(m, r) (1 - e^{ju})^{-(r-1)(2m-r)} H_r \left(\frac{\Pi_{2m-1}(e^{ju})}{(2m-1)!} \right)$$

We have $\Pi_n(\lambda) = A_n(0; \lambda)(1 - \lambda)^n$. Using this and (2), we have

$$H_r \left(\frac{\Pi_{2m-1}(e^{ju})}{(2m-1)!} \right) = H_r \left(\frac{A_{2m-1}(0; e^{ju})}{(2m-1)!} \right) (1 - e^{ju})^{r(2m-r)}$$

while we previously established

$$H_r \left(\frac{A_{2m-1}(0; e^{ju})}{(2m-1)!} \right) = (e^{ju} - 1)^r e^{-jur} (-j)^{r(2m-r)} H_r(\alpha_{2m}(u))$$

Combining the previous relations we have

$$\Pi_{2m-1,r}(e^{ju}) = (-1)^{\lfloor \frac{r}{2} \rfloor + m(r+1)+r} (-j)^{r(2m-r)} \frac{(e^{ju} - 1)^{2m}}{e^{jur}} K(m, r) H_r(\alpha_{2m}(u)) \quad (16)$$

Eventually,

$$N_s(x) = \frac{(-j)^s}{2\pi} \int_{-\infty}^{\infty} e^{jux} \left(2 \sin \frac{u}{2} \right)^{2m} K(m, r) H_{r,s}(\alpha_{2m}(u)) du \quad (17)$$

□