

Approximation properties of Hermite B-splines

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I Optimally supported

Notations

- $r \in \mathbb{N}^*$ is the number of derivatives interpolated
- $\phi_s = L_{s-1}$, $s = 0, \dots, r-1$ are Schoenberg *fundamental* splines that serve to expand solutions of C.H.I.P ($\mathbf{y}^{(0)}, \dots, \mathbf{y}^{(r-1)}$), $\mathcal{S}_{2r,r} \cap \mathcal{S}$ with \mathcal{S} a linear space, either $S_{2r,r}^\gamma$ or L_r^p . ϕ_s is also equal to $\frac{1}{c_0} N_{s-1}$ where N_s are the Hermite B-splines as defined by Schoenberg.

Following Theorem 3 of J.Fageot et al's paper Support and Approximation properties of Hermite splines, we hypothesize the following theorem

Theorem 1. *Let $\varphi_1, \dots, \varphi_r$ be r compactly supported functions. We assume that*

$$\left\{ \begin{array}{l} \beta^{r+1}(t) = \sum_{i \in \mathbb{Z}} a_1^{(r+1)}(i) \varphi_1(t-i) + \dots + a_r^{(r+1)}(i) \varphi_r(t-i) \\ \vdots \\ \beta^{2r}(t) = \sum_{i \in \mathbb{Z}} a_1^{(2r)}(i) \varphi_1(t-i) + \dots + a_r^{(2r)}(i) \varphi_r(t-i) \end{array} \right. \quad (1)$$

with reproduction sequences satisfying

$$\sum_{i \in \mathbb{Z}} |i|^{r+1} (|a_1^{(r+1)}(i)| + \dots + |a_r^{(2r)}(i)|) < \infty \quad (2)$$

Then,

$$|\text{Supp } \varphi_1| + \dots + |\text{Supp } \varphi_r| \geq 2r \quad (3)$$

Proof. In the Fourier domain, (1) becomes

$$\left\{ \begin{array}{l} \hat{\beta}^{r+1}(w) = \left(\frac{1 - e^{-jw}}{jw} \right)^{r+1} = A_1^{(r+1)}(w) \hat{\varphi}_1(w) + \dots + A_r^{(r+1)}(w) \hat{\varphi}_r(w) \\ \vdots \\ \hat{\beta}^{2r}(w) = \left(\frac{1 - e^{-jw}}{jw} \right)^{2r} = A_1^{(2r)}(w) \hat{\varphi}_1(w) + \dots + A_r^{(2r)}(w) \hat{\varphi}_r(w) \end{array} \right. \quad (4)$$

Now let

$$\det(w) = \det A(w) = \begin{vmatrix} A_1^{(r+1)}(w) & \dots & A_r^{(r+1)}(w) \\ \vdots & \ddots & \vdots \\ A_1^{(2r)}(w) & \dots & A_r^{(2r)}(w) \end{vmatrix} \quad (5)$$

Letting $B = \text{com } A^T$ the transpose of the comatrix, the system (4) can be reversed as follows

$$\begin{cases} \det(w)\hat{\varphi}_1(w) = B_1^{(r+1)}(w)\hat{\beta}^{r+1}(w) + \dots + B_r^{(r+1)}(w)\hat{\beta}^{2r}(w) \\ \vdots \\ \det(w)\hat{\varphi}_r(w) = B_1^{(2r)}(w)\hat{\beta}^{r+1}(w) + \dots + B_r^{(2r)}(w)\hat{\beta}^{2r}(w) \end{cases} \quad (6)$$

Let's first show that $\det(w) \neq 0$ when $w \notin 2\pi\mathbb{Z}$. Suppose by contradiction that there exists w_0 not a multiple of 2π such that $\det(w_0) = 0$. By 2π -periodicity we also have

$$\det(w_0 + 2\pi m) = 0 \text{ for } m = 0, \dots, r-1$$

Denote $\alpha_1, \dots, \alpha_r$, the r mutually distinct quantities $\frac{1-e^{-jw_0}}{jw_0}, \dots, \frac{1-e^{-jw_0}}{j(w_0+2\pi(r-1))}$. From the first equation of the system (6) evaluated at w_0 and subsequent translates by multiples of 2π and the 2π -periodicity of the discrete Fourier transforms $B_1^{(r+1)}, \dots, B_r^{(r+1)}$ we have

$$\begin{bmatrix} \alpha_1^{r+1} & \alpha_1^{r+2} & \dots & \alpha_1^{2r} \\ \alpha_2^{r+1} & \alpha_2^{r+2} & \dots & \alpha_2^{2r} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_r^{r+1} & \alpha_r^{r+2} & \dots & \alpha_r^{2r} \end{bmatrix} \begin{bmatrix} B_1^{(r+1)}(w_0) \\ B_2^{(r+1)}(w_0) \\ \vdots \\ B_r^{(r+1)}(w_0) \end{bmatrix} = 0 \quad (7)$$

The matrix on the left is Vandermondean and therefore has non-zero determinant. As a consequence $B_1^{(r+1)}, \dots, B_r^{(r+1)}$ all vanish at w_0 . A similar reasoning shows that $B_1^{(r+2)}, \dots, B_r^{(r+2)}, \dots, B_1^{(2r)}, \dots, B_r^{(2r)}$ also vanish at w_0 which means that the matrix $B = \text{com } A^T$ vanishes at w_0 . It is a classical exercise to show that when the comatrix vanishes, the matrix has rank less than $r-2$. Looking into the system (1) at w_0 and subsequent translates by 2π leads to

$$A(w_0) \begin{bmatrix} \hat{\varphi}_1(w_0) & \hat{\varphi}_1(w_0 + 2\pi) & \dots & \hat{\varphi}_1(w_0 + 2\pi(r-1)) \\ \hat{\varphi}_2(w_0) & \hat{\varphi}_2(w_0 + 2\pi) & \dots & \hat{\varphi}_2(w_0 + 2\pi(r-1)) \\ \vdots & \vdots & \ddots & \vdots \\ \hat{\varphi}_r(w_0) & \hat{\varphi}_r(w_0 + 2\pi) & \dots & \hat{\varphi}_r(w_0 + 2\pi(r-1)) \end{bmatrix} = \begin{bmatrix} \alpha_1^{r+1} & \alpha_1^{r+2} & \dots & \alpha_1^{2r} \\ \alpha_2^{r+1} & \alpha_2^{r+2} & \dots & \alpha_2^{2r} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_r^{r+1} & \alpha_r^{r+2} & \dots & \alpha_r^{2r} \end{bmatrix}^T \quad (8)$$

Looking at the ranks shows the contradiction. Indeed the matrix-product on the left has rank less than the rank of $A(w_0)$ that is to say less than $r-2$ while the matrix on the right has full rank r .

Let now look at the behaviour of $\det(w)$ around 0. In virtue of condition (2), the discrete Fourier transforms $A_1^{(r+1)}, \dots, A_r^{(2r)}$ are all $r+1$ times differentiable. The determinant is then also $r+1$ times differentiable as it is polynomial in the coefficients of A . Expanding it around 0 leads to

$$\det(w) = \det(0) + \det(0)^{(1)}w + \dots + \frac{1}{(r+1)!}\det(0)^{(r+1)}w^{r+1} + o(w^{r+1}) \quad (9)$$

Suppose by contradiction that $\det(0) = \dots = \det(0)^{(r+1)} = 0$. Let $F(w) = \frac{1-e^{-jw}}{jw}$. Expanding F in Taylor series at 0 and $2\pi m$ for non-zero integer m proves

$$\begin{aligned} F(w) &= 1 - \frac{j}{2}w + o_{w \rightarrow 0}(w) \\ F(w) &= \frac{1}{2\pi m}(w - 2\pi m) + o_{w \rightarrow 2\pi m}((w - 2\pi m)) \end{aligned}$$

Letting $k \geq 1$ a positive integer and expanding F^k in its Taylor series as we did for F leads to

$$F^k(w) = 1 - \frac{jk}{2}w + o_{w \rightarrow 0}(w)$$

$$F^k(w) = \frac{(w - 2\pi m)^k}{(2\pi m)^k} + o_{w \rightarrow 2\pi m}((w - 2\pi m)^k)$$

Given our assumption about $\det(w)$ and given its 2π -periodicity we also have

$$\det(w) = o_{w \rightarrow 0}(w^{r+1})$$

$$\det(w) = o_{w \rightarrow 2\pi m}((w - 2\pi m)^{r+1})$$

Rewrite then the first equation of system (6) as follows

$$\frac{\det(w)}{F^{r+1}(w)} = B_1^{(r+1)}(w) + B_2^{(r+1)}(w)F(w) + \dots + B_r^{(r+1)}F^{r-1}(w) \quad (10)$$

For any integer m non-zero, equation (10) can also be written as

$$o(1) = \left(B_1^{(r+1)}(0) + B_1^{(r+1)(1)}(0)(w - 2\pi m) + \dots \right)$$

$$+ \left(B_2^{(r+1)}(0) + B_2^{(r+1)(1)}(0)(w - 2\pi m) + \dots \right) \left(\frac{(w - 2\pi m)}{2\pi m} + o((w - 2\pi m)) \right)$$

$$\vdots$$

$$+ \left(B_r^{(r+1)}(0) + B_r^{(r+1)(1)}(0)(w - 2\pi m) + \dots \right) \left(\frac{(w - 2\pi m)^{r-1}}{(2\pi m)^{r-1}} + o((w - 2\pi m)^{r-1}) \right)$$

which can only happen if

$$B_1^{(r+1)}(0) = 0 \quad (11)$$

Evaluating (10) at 0 adds the following equation

$$B_2^{(r+1)}(0) + \dots + B_r^{(r+1)}(0) = 0 \quad (12)$$

Repeating the reasoning for the other lines in the system (6) gives the same results on $B^{(r+2)}, \dots, B^{(2r)}$. As a consequence the first column of B vanish at 0 and has rows summing to 0. However $B(0)$ is a comatrix and as such can only have rank r , 1 or 0 if $A(0)$ has rank r , $r - 1$, $\leq r - 2$ respectively. \square

II Other ideas for the proof

Let's expand into higher orders. For that develop the exponential into its series allow to identify the derivatives of F in 0. Then, define $G(w) = \frac{w}{w+2\pi}$ so that

$$F(w + 2\pi) = F(w)G(w) \quad (13)$$

It is easy to show that for $p \geq 1$ one has $G^{(p)}(w) = \frac{2\pi p!(-1)^{p+1}}{(w+2\pi)^{p+1}}$. Applying Leibniz's formula to (13) and evaluating in 0 provides the derivatives of F at 2π . All calculations done,

$$F^{(p)}(0) = \frac{(-1)^p j^p}{p+1}$$

$$F^{(p)}(2\pi) = \sum_{q=1}^p \frac{p! j^p (-1)^{p+1}}{(p-q+1)!} \frac{1}{(2\pi j)^q}$$

Let the sequences $(a_{p,s})_{p \in \mathbb{N}}, (b_{p,s})_{p \in \mathbb{N}}$ defined by

$$\begin{aligned} a_{p,0} &= \frac{(-1)^p j^p}{(p+1)!} \\ a_{p,s+1} &= \sum_{q=0}^p \binom{p}{q} a_{p-q,s} a_{q,0} \\ b_{p,0} &= \sum_{q=1}^p \frac{j^p (-1)^{p+1}}{(p-q+1)!} \frac{1}{(2\pi j)^q} \\ b_{p,s+1} &= \sum_{q=1}^p \binom{p}{q} b_{p-q,s} b_{q,0} \end{aligned}$$

Then, the following Taylor expansions hold for any integers s and n

$$F^s(w) = \sum_{p=0}^n a_{p,s} w^p + o_{w \rightarrow 0}(w^n) \quad (14)$$

$$F^s(w) = \sum_{p=0}^n b_{p,s} (w - 2\pi)^p + o_{w \rightarrow 2\pi}((w - 2\pi)^n) \quad (15)$$

Note that $\nabla \det(A) = \text{com}(A)$ so that $\det(w)' = \text{Tr}(A'(w)B(w))$.