

# The error in multivariate polynomial interpolation

Carl de Boor

*plenus venter / non studet libenter*

# Multivariate polynomial interpolation

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .
- the restriction map  $\delta_T : p \mapsto (p(\tau) : \tau \in T) \in \mathbb{F}^T$

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .
- the restriction map  $\delta_T : p \mapsto (p(\tau) : \tau \in T) \in \mathbb{F}^T$
- $F$  a linear subspace of the space  $\Pi := \Pi(\mathbb{F}^d)$  of  $\mathbb{F}$ -valued polynomials in  $d$  variables.

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .
- the restriction map  $\delta_T : p \mapsto (p(\tau) : \tau \in T) \in \mathbb{F}^T$
- $F$  a linear subspace of the space  $\Pi := \Pi(\mathbb{F}^d)$  of  $\mathbb{F}$ -valued polynomials in  $d$  variables.
- $F$  is **correct for**  $T$ , or, the pair  $(T, F)$  is **correct** if  $(\delta_T)|_F$  is invertible.

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .
- the restriction map  $\delta_T : p \mapsto (p(\tau) : \tau \in T) \in \mathbb{F}^T$
- $F$  a linear subspace of the space  $\Pi := \Pi(\mathbb{F}^d)$  of  $\mathbb{F}$ -valued polynomials in  $d$  variables.
- $F$  is correct for  $T$ , or, the pair  $(T, F)$  is correct if  $(\delta_T)|_F$  is invertible.
- If  $(T, F)$  is correct, then

$$P_T := ((\delta_T)|_F)^{-1} \delta_T : g \mapsto \sum_{\tau \in T} \ell_\tau g(\tau)$$

is the linear projector that each  $g \in \Pi$  with its (unique) interpolant  $P_T g$  at  $T$  in  $F$ .

# Multivariate polynomial interpolation

## Setup:

- $T$  a (finite) subset of  $\mathbb{F}^d$ , with  $\mathbb{F}$  equal to  $\mathbb{R}$  or  $\mathbb{C}$ .
- the restriction map  $\delta_T : p \mapsto (p(\tau) : \tau \in T) \in \mathbb{F}^T$
- $F$  a linear subspace of the space  $\Pi := \Pi(\mathbb{F}^d)$  of  $\mathbb{F}$ -valued polynomials in  $d$  variables.
- $F$  is correct for  $T$ , or, the pair  $(T, F)$  is correct if  $(\delta_T)|_F$  is invertible.
- If  $(T, F)$  is correct, then

$$P_T := ((\delta_T)|_F)^{-1} \delta_T : g \mapsto \sum_{\tau \in T} \ell_\tau g(\tau)$$

is the linear projector that each  $g \in \Pi$  with its (unique) interpolant  $P_T g$  at  $T$  in  $F$ .

**Issue:**  $f - P_T f = ???$

## error bounds: an example

$\#\mathbf{T} = d + 1$  in general position, hence  $F = \Pi_{\leq 1}$  is standard choice.

$M :=$  Lipschitz constant of  $f$ . (Cooper'94) On  $\text{conv}(\mathbf{T})$ ,

$$|f - Pf| = \left| f - \sum_{\tau \in \mathbf{T}} \ell_{\tau} f(\tau) \right| \leq \sum_{\tau \in \mathbf{T}} \ell_{\tau} |f - f(\tau)| \leq M \text{diam}(\text{conv}(\mathbf{T}))$$

Can do better:

## error bounds: an example

$\#\mathbf{T} = d + 1$  in general position, hence  $F = \Pi_{\leq 1}$  is standard choice.

$M :=$  Lipschitz constant of  $f$ . (Cooper'94) On  $\text{conv}(\mathbf{T})$ ,

$$|f - Pf| = \left| f - \sum_{\tau \in \mathbf{T}} \ell_{\tau} f(\tau) \right| \leq \sum_{\tau \in \mathbf{T}} \ell_{\tau} |f - f(\tau)| \leq M \text{diam}(\text{conv}(\mathbf{T}))$$

Can do better:

$$|f(x) - Pf(x)| \leq \sum_{\tau \in \mathbf{T}} |\ell_{\tau}(x)| |f(x) - f(\tau)| \leq M \underbrace{\sum_{\tau \in \mathbf{T}} |\ell_{\tau}(x)| \|x - \tau\|}_{=: \varphi(x)}$$

dB'94:  $\varphi(x) \leq r$  whenever  $x \in \text{conv}(\mathbf{T}) \subset B_r(c)$  ( e.g., circumscribed ball).

## error bounds: an example

$\#\mathbb{T} = d + 1$  in general position, hence  $F = \Pi_{\leq 1}$  is standard choice.

$M :=$  Lipschitz constant of  $f$ . (Cooper'94) On  $\text{conv}(\mathbb{T})$ ,

$$|f - Pf| = \left| f - \sum_{\tau \in \mathbb{T}} \ell_{\tau} f(\tau) \right| \leq \sum_{\tau \in \mathbb{T}} \ell_{\tau} |f - f(\tau)| \leq M \text{diam}(\text{conv}(\mathbb{T}))$$

Can do better:

$$|f(x) - Pf(x)| \leq \sum_{\tau \in \mathbb{T}} |\ell_{\tau}(x)| |f(x) - f(\tau)| \leq M \underbrace{\sum_{\tau \in \mathbb{T}} |\ell_{\tau}(x)| \|x - \tau\|}_{=: \varphi(x)}$$

dB'94:  $\varphi(x) \leq r$  whenever  $x \in \text{conv}(\mathbb{T}) \subset B_r(c)$  ( e.g., circumscribed ball).

Pavel Shwartzman'94:  $\varphi(x) \leq \sqrt{r^2 - \|x - c\|^2}$  when  $x \in \text{conv}(\mathbb{T}) \subset B_r(c)$ .

## error bounds: an example

$\#\mathsf{T} = d + 1$  in general position, hence  $F = \Pi_{\leq 1}$  is standard choice.

$M :=$  Lipschitz constant of  $f$ . (Cooper'94) On  $\text{conv}(\mathsf{T})$ ,

$$|f - Pf| = \left| f - \sum_{\tau \in \mathsf{T}} \ell_{\tau} f(\tau) \right| \leq \sum_{\tau \in \mathsf{T}} \ell_{\tau} |f - f(\tau)| \leq M \text{diam}(\text{conv}(\mathsf{T}))$$

Can do better:

$$|f(x) - Pf(x)| \leq \sum_{\tau \in \mathsf{T}} |\ell_{\tau}(x)| |f(x) - f(\tau)| \leq M \underbrace{\sum_{\tau \in \mathsf{T}} |\ell_{\tau}(x)| \|x - \tau\|}_{=: \varphi(x)}$$

dB'94:  $\varphi(x) \leq r$  whenever  $x \in \text{conv}(\mathsf{T}) \subset B_r(c)$  ( e.g., circumscribed ball).

Pavel Shwartzman'94:  $\varphi(x) \leq \sqrt{r^2 - \|x - c\|^2}$  when  $x \in \text{conv}(\mathsf{T}) \subset B_r(c)$ .

Wlog  $c = 0$ . For any  $x \in B_r(0) \supset \text{conv}(\mathsf{T})$ ,  $b : y \mapsto \sqrt{r^2 - 2\langle x, y \rangle + \|x\|^2}$

is concave on  $B_r(0)$ , as the (positive) squareroot of the affine map

$$y \mapsto r^2 - 2\langle x, y \rangle + \|x\|^2 \geq \|x - y\|^2,$$

hence, for  $x \in \text{conv}(\mathsf{T})$ ,

$$\varphi(x) = \sum_{\tau \in \mathsf{T}} \ell_{\tau}(x) \|x - \tau\| \leq \sum_{\tau} \ell_{\tau}(x) b(\tau) \leq b\left(\sum_{\tau \in \mathsf{T}} \ell_{\tau}(x) \tau\right) = b(x) = \sqrt{r^2 - \|x\|^2}$$

## Error in univariate polynomial interpolation

$$\begin{aligned} f(x) - P_{\mathbf{T}}f(x) &= [\mathbf{T}, x]f \prod_{\tau \in \mathbf{T}} (x - \tau) \\ &= \int M(y|\mathbf{T}, x) D^{\#\mathbf{T}} f(y) dy \prod_{\tau \in \mathbf{T}} (x - \tau) \\ &=: \int M(y|\mathbf{T}, x) q_{\uparrow}(D) f(y) dy \quad q(x) \\ &= \int_{[\mathbf{T}, x]} q_{\uparrow}(D) f \quad q(x) \end{aligned}$$

$$\begin{aligned}
 f(x) - P_{\mathbb{T}}f(x) &= [\mathbb{T}, x]f \prod_{\tau \in \mathbb{T}} (x - \tau) \\
 &= \int M(y|\mathbb{T}, x) D^{\#\mathbb{T}} f(y) dy \prod_{\tau \in \mathbb{T}} (x - \tau) \\
 &=: \int M(y|\mathbb{T}, x) q_{\uparrow}(D) f(y) dy \quad q(x) \\
 &= \int_{[\mathbb{T}, x]} q_{\uparrow}(D) f \quad q(x)
 \end{aligned}$$

(Genocchi-Hermite) with

$$\int_{[t_1, \dots, t_{n+1}]} g =: \int_0^1 \int_0^{s_1} \cdots \int_0^{s_{n-1}} g(t_1 + s_1 \Delta t_1 + \cdots + s_n \Delta t_n) ds_n \cdots ds_1$$

(with  $\Delta t_i := t_{i+1} - t_i$ ) called by Micchelli the **divided difference functional** even when  $g$  is multivariate.

- The functional is symmetric in the  $t_j$ .
- The integral is over the set  $\{t_1 + s_1 \Delta t_1 + \cdots + s_n \Delta t_n : 0 \leq s_n \leq \cdots \leq s_1 \leq 1\} = \text{conv}\{t_1, \dots, t_{n+1}\}$ , i.e., the convex hull of  $\{t_1, \dots, t_{n+1}\}$  parametrized as a simplex.

multivariate divided difference?

## MULTIvariate divided difference

**Definition.** A *k*th divided difference is the composition of *k* first divided differences.

first divided difference:  $D_\xi g(x) := \lim_{t \rightarrow 0} (g(x + t\xi) - g(x))/t$

$$\begin{aligned} [x, y \mid \xi]g &:= \int_0^1 D_\xi g(x + s(y - x)) \, ds, & x, y, \xi \in \mathbb{R}^d \\ &= \int_{[x, y]} D_\xi g \end{aligned}$$

## MULTIvariate divided difference

**Definition.** A  $k$ th divided difference is the composition of  $k$  first divided differences.

first divided difference:

$$D_\xi g(x) := \lim_{t \rightarrow 0} (g(x + t\xi) - g(x))/t$$

$$\begin{aligned} [x, y \mid \xi]g &:= \int_0^1 D_\xi g(x + s(y - x)) \, ds, & x, y, \xi \in \mathbb{R}^d \\ &= \int_{[x, y]} D_\xi g \end{aligned}$$

$$[x, y \mid y - x] = [y] - [x]$$

## MULTIvariate divided difference

**Definition.** A  $k$ th divided difference is the composition of  $k$  first divided differences.

first divided difference:

$$D_\xi g(x) := \lim_{t \rightarrow 0} (g(x + t\xi) - g(x))/t$$

$$\begin{aligned} [x, y \mid \xi]g &:= \int_0^1 D_\xi g(x + s(y - x)) \, ds, & x, y, \xi \in \mathbb{R}^d \\ &= \int_{[x, y]} D_\xi g \end{aligned}$$

$$[x, y \mid y - x] = [y] - [x]$$

second divided difference:

$$\begin{aligned} [x, y, z \mid \xi, \eta]g &:= [y, z \mid \eta][x, \bullet \mid \xi]g \\ &= \int_0^1 D_\eta \left( \int_0^1 D_\xi g(x + s_1(\bullet - x)) \, ds_1 \right) (y + s(z - y)) \, ds \\ &= \int_0^1 \int_0^1 (D_\eta D_\xi g)(x + s_1((y + s(z - y)) - x)) s_1 \, ds \, ds_1 \\ &= \int_0^1 \int_0^1 (D_\eta D_\xi g)(x + s_1(y - x) + \underbrace{s_1 s}_{:= s_2} (z - y)) s_1 \, ds \, ds_1 \\ &= \int_{[x, y, z]} D_\eta D_\xi g \end{aligned}$$

## MULTIvariate divided difference

**Definition.** A  $k$ th divided difference is the composition of  $k$  first divided differences.

first divided difference:

$$D_{\xi}g(x) := \lim_{t \rightarrow 0} (g(x + t\xi) - g(x))/t$$

$$\begin{aligned} [x, y \mid \xi]g &:= \int_0^1 D_{\xi}g(x + s(y - x)) \, ds, & x, y, \xi \in \mathbb{R}^d \\ &= \int_{[x, y]} D_{\xi}g \end{aligned}$$

$$[x, y \mid y - x] = [y] - [x]$$

$k$ th divided difference:

$$\begin{aligned} [x_1, \dots, x_{k+1} \mid \xi_1, \dots, \xi_k]g &:= [x_k, x_{k+1} \mid \xi_k][x_{k-1}, \bullet \mid \xi_{k-1}] \cdots [x_1, \bullet \mid \xi_1]g \\ &= \int_{[x_1, \dots, x_{k+1}]} D_{\xi_1} \cdots D_{\xi_k}g \end{aligned}$$

## MULTIvariate divided difference

**Definition.** A  $k$ th divided difference is the composition of  $k$  first divided differences.

first divided difference:

$$D_{\xi}g(x) := \lim_{t \rightarrow 0} (g(x + t\xi) - g(x))/t$$

$$\begin{aligned} [x, y \mid \xi]g &:= \int_0^1 D_{\xi}g(x + s(y - x)) \, ds, & x, y, \xi \in \mathbb{R}^d \\ &= \int_{[x, y]} D_{\xi}g \end{aligned}$$

$$[x, y \mid y - x] = [y] - [x]$$

$k$ th divided difference:

$$\begin{aligned} [x_1, \dots, x_{k+1} \mid \xi_1, \dots, \xi_k]g &:= [x_k, x_{k+1} \mid \xi_k][x_{k-1}, \bullet \mid \xi_{k-1}] \cdots [x_1, \bullet \mid \xi_1]g \\ &= \int_{[x_1, \dots, x_{k+1}]} D_{\xi_1} \cdots D_{\xi_k}g \end{aligned}$$

symmetric in the *sites*  $x_i$ ; symmetric and multilinear in the *directions*  $\xi_j$ .

Micchelli'78:  $g \mapsto [x_{\leq k+1} \mid \xi_{\leq k}]g$  is continuous on  $C$  iff  $\xi_{\leq k} \in \mathfrak{b}\{x_{\leq k+1}\}$ .

## bootstrap

$$[x]g = [x_0]g + \underbrace{[x_0, x \mid x - x_0]g}_{[x_0, x_1 \mid x - x_0]g + [x_1, x \mid x - x_1][x_0, \bullet \mid x - x_0]g}$$

$$\begin{aligned}
[x]g &= [x_0]g + \underbrace{[x_0, x \mid x - x_0]g}_{[x_0, x_1 \mid x - x_0]g + [x_1, x \mid x - x_1][x_0, \bullet \mid x - x_0]g} \\
&=: (P_1 g)(x) + \underbrace{[x_0, x_1, x \mid x - x_0, x - x_1]g}_{[x_0, x_1, x \mid x - x_0, x - x_1]g}
\end{aligned}$$

$$\begin{aligned}
 [x]g &= [x_0]g + \underbrace{[x_0, x \mid x - x_0]g}_{[x_0, x_1 \mid x - x_0]g + [x_1, x \mid x - x_1][x_0, \bullet \mid x - x_0]g} \\
 &=: (P_1g)(x) + \underbrace{[x_0, x_1, x \mid x - x_0, x - x_1]g}_{[x_0, x_1, x_2 \mid x - x_0, x - x_1]g + [x_2, x \mid x - x_2][x_0, x_1, \bullet \mid x - x_0, x - x_1]g}
 \end{aligned}$$

$$\begin{aligned}
 [x]g &= [x_0]g + \underbrace{[x_0, x \mid x - x_0]g}_{[x_0, x_1 \mid x - x_0]g} + [x_1, x \mid x - x_1][x_0, \bullet \mid x - x_0]g \\
 &=: (P_1g)(x) + \underbrace{[x_0, x_1, x \mid x - x_0, x - x_1]g}_{[x_0, x_1, x_2 \mid x - x_0, x - x_1]g} + \\
 &\quad + [x_2, x \mid x - x_2][x_0, x_1, \bullet \mid x - x_0, x - x_1]g \\
 &=: (P_2g)(x) + [x_0, x_1, x_2, x \mid x - x_0, x - x_1, x - x_2]g
 \end{aligned}$$

Leads to Micchelli'78 formulation of **Kergin'78 interpolation**:

$$\begin{aligned}
 [x]g &= \left( (P_kg)(x) := \sum_{j=0}^k [x_0, \dots, x_j \mid x - x_0, \dots, x - x_{j-1}]g \right) + \\
 &\quad + [x_0, \dots, x_k, x \mid x - x_0, \dots, x - x_k]g
 \end{aligned}$$



- $P_k$  is a linear projector onto  $\Pi_{\leq k}$ , with
- $(\ker P_k)^\perp = \text{span}\{p \mapsto \int_{[\Sigma]} q(D)p : q \in \Pi_{\#\Sigma-1}^0, \Sigma \subset \mathbb{T}\}$ .

# Chung-Yao'77 interpolation

$\mathbb{H}$  a generic  $d + k$ -subset of  $\Pi_1(\mathbb{R}^d) \setminus \Pi_0(\mathbb{R}^d)$

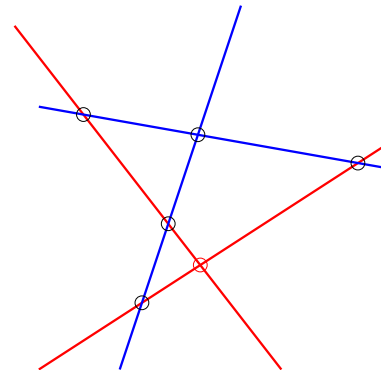
$$P_{\mathbb{H}}g := \sum_{H \in \binom{\mathbb{H}}{d}} g(\tau_H) \prod_{h \notin H} \frac{h}{h(\tau_H)} \in \Pi_{\leq k}$$

matches  $g$  on

$$\mathbb{T} := \left\{ \tau_H : H \in \binom{\mathbb{H}}{d} \right\}$$

with  $\tau_H$  the unique site satisfying

$$h(\tau_H) = 0 \iff h \in H .$$



## error for $k = 0$

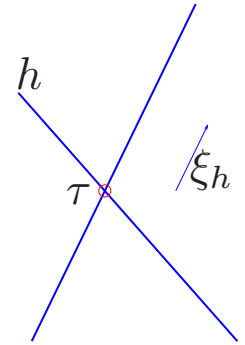
$k = 0$  implies  $\#\mathbb{H} = d$ , so  $\{\tau\} := \cap \mathbb{H}$ ,  $h(x) = h_{\uparrow}(x - \tau) = D_{x-\tau}h$ .

For  $h \in \mathbb{H}$ , choose  $\xi_h$  so that

$$h'_{\uparrow}(\xi_h) = 0 \iff h' \neq h.$$

Then  $(\xi_h : h \in \mathbb{H})$  is a basis for  $\mathbb{R}^d$ , and

$$x - \tau = \sum_{h \in \mathbb{H}} \frac{h(x)}{h'_{\uparrow}(\xi_h)} \xi_h,$$



therefore

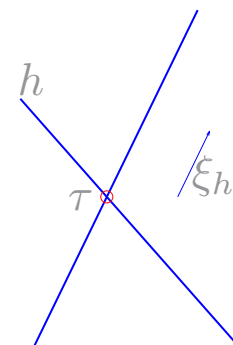
$$g(x) - P_{\mathbb{H}}g(x) = g(x) - g(\tau) = [\tau, x \mid x - \tau]g = \sum_{h \in \mathbb{H}} \frac{h(x)}{h'_{\uparrow}(\xi_h)} [\tau, x \mid \xi_h]g$$

error for  $k = 0$

$k = 0$  implies  $\#\mathbb{H} = d$ , so  $\{\tau\} := \cap \mathbb{H}$ ,  $h(x) = h_{\uparrow}(x - \tau) = D_{x-\tau}h$ .

For  $h \in \mathbb{H}$ , choose  $\xi_h$  so that

$$h'_{\uparrow}(\xi_h) = 0 \iff h' \neq h.$$

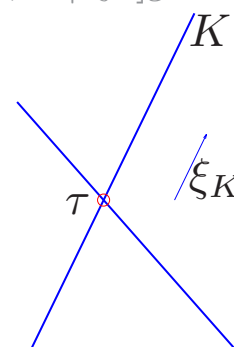


Then  $(\xi_h : h \in \mathbb{H})$  is a basis for  $\mathbb{R}^d$ , and

$$x - \tau = \sum_{h \in \mathbb{H}} \frac{h(x)}{h'_{\uparrow}(\xi_h)} \xi_h,$$

therefore

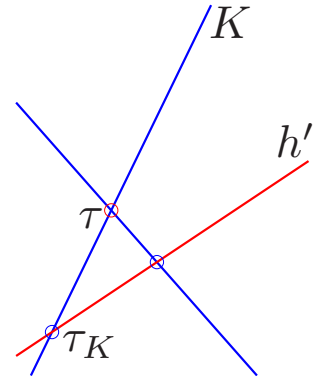
$$g(x) - P_{\mathbb{H}}g(x) = g(x) - g(\tau) = [\tau, x \mid x - \tau]g = \sum_{h \in \mathbb{H}} \frac{h(x)}{h'_{\uparrow}(\xi_h)} [\tau, x \mid \xi_h]g$$



$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \in \mathbb{H} \setminus K} \frac{h(x)}{h'_{\uparrow}(\xi_K)} \right) [\tau, x \mid \xi_K]g$$

$$\mathbb{H}' := \mathbb{H} \cup \{h'\}.$$

$$\begin{aligned} g(x) - P_{\mathbb{H}}g(x) &= \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, x \mid \xi_K]g \\ &= \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, \tau_K \mid \xi_K]g \end{aligned}$$



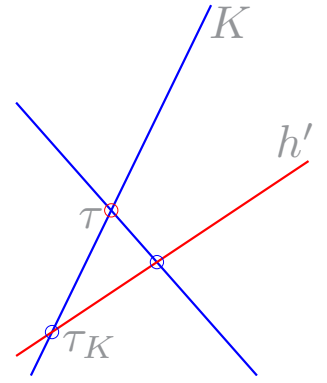
the last equality holding for  $x = \tau_K$ ,  $K \in \binom{\mathbb{H}}{d-1}$ , hence

$$g(x) - P_{\mathbb{H}'}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, \tau_K, x \mid \xi_K, x - \tau_K]g$$



$$\mathbb{H}' := \mathbb{H} \cup \{h'\}.$$

$$\begin{aligned} g(x) - P_{\mathbb{H}}g(x) &= \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, x \mid \xi_K]g \\ &= \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, \tau_K \mid \xi_K]g \end{aligned}$$



the last equality holding for  $x = \tau_K$ ,  $K \in \binom{\mathbb{H}}{d-1}$ , hence

$$g(x) - P_{\mathbb{H}'}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} \left( \prod_{h \notin K} \frac{h(x)}{h_{\uparrow}(\xi_K)} \right) [\tau, \tau_K, x \mid \xi_K, x - \tau_K]g$$

$d^2$  terms???

$$x - \tau_K = \sum_{K' \in \binom{K \cup \{h'\}}{d-1}} \left( \prod_{h \in (K \cup \{h'\}) \setminus K'} \frac{h(x)}{h_{\uparrow}(\xi_{K'})} \right) \xi_{K'}$$

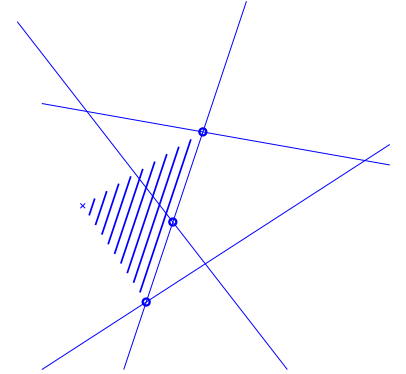
# Error in Chung-Yao interpolation

$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} p_K(x) \underbrace{[\mathbf{T}_K, x \mid \xi_K, \dots, \xi_K]g}_{k+1\text{st div.dif.}}$$

$$d = 2, \quad k = 2$$

$$p_K(x) := \prod_{h \in \mathbb{H} \setminus K} \frac{h(x)}{h_{\uparrow}(\xi_K)},$$

$$\mathbf{T}_K := \mathbf{T} \cap (\cap K)$$



$$0 \neq \xi_K \quad || \quad \cap K := \{x \in \mathbb{R}^d : h(x) = 0 \quad \forall h \in K\}$$

i.e.,

$$h_{\uparrow}(\xi_K) = 0 \quad \iff \quad h \in K$$

The case  $k = 1$  (in different notation and shorter proof) is due to Waldron'98.

# Error in Chung-Yao interpolation

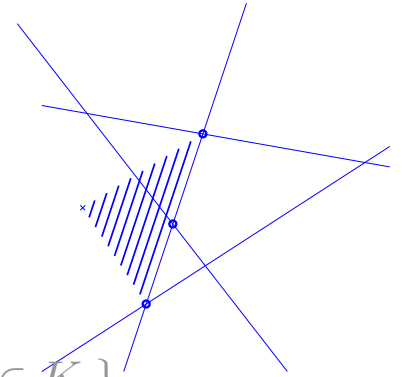
$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} p_K(x) \underbrace{[\mathbb{T}_K, x \mid \xi_K, \dots, \xi_K]g}_{k+1\text{st div.dif.}}$$

$$d = 2, \quad k = 2$$

$$p_K(x) := \prod_{h \in \mathbb{H} \setminus K} \frac{h(x)}{h_{\uparrow}(\xi_K)},$$

$$\mathbb{T}_K := \mathbb{T} \cap (\cap K)$$

$$0 \neq \xi_K \quad \parallel \quad \cap K := \{x \in \mathbb{R}^d : h(x) = 0 \quad \forall h \in K\}$$



i.e.,

$$h_{\uparrow}(\xi_K) = 0 \quad \iff \quad h \in K$$

The case  $k = 1$  (in different notation and shorter proof) is due to Waldron'98.

- $\delta_{\mathbb{T}} p_K = 0$ , for all  $K \in \binom{\mathbb{H}}{d-1}$  (since  $\emptyset \neq K \cap H$ , for all  $H \in \binom{\mathbb{H}}{d}$ ).
- **biorthogonality:**  $K \neq K' \implies D_{\xi_K}^{k+1} p_{K'} = 0$   
 since  $D_{\xi_K}^{k+1} \prod_{h \notin K'} h = (k+1)! \prod_{h \notin K'} h_{\uparrow}(\xi_K)$ .

## Induction on $k$

Assuming

$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} p_K(x) [\mathbb{T}_K, x \mid \xi_K, \dots, \xi_K]g$$

to hold for any  $\mathbb{H}$  with  $\#\mathbb{H} = k + d$ , let  $h'$  be such that  $\mathbb{H}' := \mathbb{H} \cup h' := \mathbb{H} \cup \{h'\}$  is in general position. Then the sites for  $\mathbb{H}'$  not in  $\mathbb{T}$  are

$$\tau_{K \cup h'}, \quad K \in \binom{\mathbb{H}}{d-1},$$

and

$$p_{K'}(\tau_{K \cup h'}) \neq 0 \iff K' \neq K$$

hence, by induction hypothesis, for  $x \in \mathbf{T}' := \{\tau_H : H \in \binom{\mathbb{H}'}{d-1}\}$ ,

$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} \prod_{h \in \mathbb{H} \setminus K} \frac{h(x)}{h_{\uparrow}(\xi_K)} [\mathbb{T}_K, \tau_{K \cup h'} \mid \xi_K, \dots, \xi_K]g$$

while the right side is a polynomial of degree  $\leq k + 1$ , hence

$$g(x) - P_{\mathbb{H}'}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} \prod_{h \in \mathbb{H} \setminus K} \frac{h(x)}{h_{\uparrow}(\xi_K)} [\mathbb{T}_K, \tau_{K \cup h'}, x \mid \xi_K, \dots, \xi_K, x - \tau_{K \cup h'}]g$$

The proof is finished with the aid of a bivariate divided difference identity.

# The Sauer-Xu error formula

## Set-up:

- $\mathbf{T} \subset \mathbb{R}^d$ ,  $F = \Pi_{\leq k}(\mathbb{R}^d)$ ,  $(\mathbf{T}, F)$  correct;
- $(\mathbf{T}_0, \dots, \mathbf{T}_k)$  a(ny) partition of  $\mathbf{T}$  such that  $(\underbrace{\cup_{0 \leq i \leq j} \mathbf{T}_i}_{=: \mathbf{T}_{\leq j}}, \Pi_{\leq j})$  is correct for all  $j$ ;

- $P_j$  the linear projector with range  $\Pi_{\leq j}$  and nullspace  $\ker \delta_{\mathbf{T}_{\leq j}}$ , all  $j$ .

- $\ell_{\tau}^{[j]}$  the (fundamental) Lagrange polynomial in  $\Pi_{\leq j}$  for  $\tau \in \mathbf{T}_j$ , i.e.,  $\ell_{\tau}^{[j]}(\tau') = \delta_{\tau, \tau'}$  for all  $\tau' \in \mathbf{T}_{\leq j}$ ;

$$g(x) - (P_k g)(x) = \sum_{\tau \in \mathbf{T}_k} \ell_{\tau}^{[k]}(x) \sum_{\sigma \in \Sigma_{k, \tau}} c_{\sigma} [\sigma, x \mid \Delta \sigma, x - \tau] g$$

with

$$\Sigma_{k, \tau} := \mathbf{T}_0 \times \dots \times \mathbf{T}_{k-1} \times \{\tau\},$$

$$c_{\sigma} := \prod_{j=0}^{k-1} \ell_{\sigma_j}^{[j]}(\sigma_{j+1}),$$

$$\Delta(\sigma_0, \dots, \sigma_j) := (\sigma_1 - \sigma_0, \dots, \sigma_j - \sigma_{j-1}).$$

Is it optimal, good, acceptable, true ??? Check it for  $k = 0$ .

## Proof by induction

Assume

$$\begin{aligned}
 g(x) - (P_j g)(x) &= \sum_{\tau \in \mathbb{T}_j} \ell_{\tau}^{[j]}(x) \sum_{\sigma \in \Sigma_{j,\tau}} c_{\sigma} [\sigma, x \mid \Delta\sigma, x - \tau]g \\
 &= \underbrace{\sum_{\tau \in \mathbb{T}_j} \ell_{\tau}^{[j]}(x) \sum_{\sigma \in \Sigma_{j,\tau}} c_{\sigma} [\sigma, y \mid \Delta\sigma, x - \tau]g}_{=: G(x, y)}
 \end{aligned}$$

the last equality holding for any  $y$  at  $x \in \mathbb{T}_{\leq j}$ , while  $G(\bullet, y) \in \Pi_{\leq j+1}$ . Hence

$$G(x, y) = \sum_{\tau' \in \mathbb{T}_{j+1}} \ell_{\tau'}^{[j+1]}(x) G(\tau', y). \quad (*)$$

Applying  $\text{id} - P_{j+1}$  to the above equation  $g(x) - (P_j g)(x) = G(x, x)$ , we get:

$$\begin{aligned}
 g(x) - (P_{j+1} g)(x) &= G(x, x) - \sum_{\tau' \in \mathbb{T}_{j+1}} \ell_{\tau'}^{[j+1]}(x) G(\tau', \tau') \\
 &= \sum_{\tau' \in \mathbb{T}_{j+1}} \ell_{\tau'}^{[j+1]}(x) (G(\tau', x) - G(\tau', \tau'))
 \end{aligned}$$

(last equality by (\*)), while

$$\begin{aligned}
 G_j(\tau', x) - G_j(\tau', \tau') &= [\tau', x \mid x - \tau'] G(\tau', \bullet) \\
 &= \sum_{\tau \in \mathbb{T}_j} \ell_{\tau}^{[j]}(\tau') \sum_{\sigma \in \Sigma_{j,\tau}} c_{\sigma} [\tau', x \mid x - \tau'] [\sigma, \bullet \mid \Delta\sigma, \tau' - \tau]g \\
 &= \sum_{\sigma' \in \Sigma_{j+1,\tau'}} c_{\sigma'} [\sigma', x \mid \Delta\sigma', x - \tau']g
 \end{aligned}$$

## What to hope for in an error formula

### Set-up:

- $T \subset \mathbb{F}^d$ ,  $F \subset \Pi(\mathbb{F}^d)$ ,  $(T, F)$  correct.
- $P := P_{T, F}$  the linear projector with  $\text{ran } P = F$ ,  $\ker P = \ker \delta_T$ .
- Hope for

$$g(x) - (Pg)(x) = \sum_{b \in B} b(x)(I_b g)(x)$$

with  $B$  a suitable finite set, and  $I_b$  a linear operator depending on  $b$ .

## What to hope for in an error formula

### Set-up:

- $T \subset \mathbb{F}^d$ ,  $F \subset \Pi(\mathbb{F}^d)$ ,  $(T, F)$  correct.
- $P := P_{T, F}$  the linear projector with  $\text{ran } P = F$ ,  $\ker P = \ker \delta_T$ .
- Hope for

$$g(x) - (Pg)(x) = \sum_{b \in B} b(x)(I_b g)(x)$$

with  $B$  a suitable finite set, and  $I_b$  a linear operator depending on  $b$ .

- $P$  is an **ideal** projector, in that  $\ker P = \ker \delta_T$  is an ideal, i.e., a linear space of polynomials that is also closed under (pointwise) multiplication. Therefore,
  - $B$  must be a basis for the ideal  $\ker P$ ; hope for a "good" basis; unfortunately, representations in terms of any basis are not unique.
  - $\bigcap_{b \in B} \ker I_b$  must equal  $F$ .

## What to hope for in an error formula

### Set-up:

- $T \subset \mathbb{F}^d$ ,  $F \subset \Pi(\mathbb{F}^d)$ ,  $(T, F)$  correct.
- $P := P_{T, F}$  the linear projector with  $\text{ran } P = F$ ,  $\text{ker } P = \text{ker } \delta_T$ .
- Hope for

$$g(x) - (Pg)(x) = \sum_{b \in B} b(x)(I_b g)(x)$$

with  $B$  a suitable finite set, and  $I_b$  a linear operator depending on  $b$ .

- $P$  is an **ideal** projector, in that  $\text{ker } P = \text{ker } \delta_T$  is an ideal, i.e., a linear space of polynomials that is also closed under (pointwise) multiplication. Therefore,
  - $B$  must be a basis for the ideal  $\text{ker } P$ ; hope for a "good" basis; unfortunately, representations in terms of any basis are not unique.
  - $\bigcap_{b \in B} \text{ker } I_b$  must equal  $F$ .
  - Hope for  $I_b$  of the form  $C_b q_b(D)$ , with  $C_b$  linear maps and  $q_b$  homogeneous polynomials.

## What to hope for in an error formula

- $P$  the linear projector with range  $F$  and nullspace  $\ker \delta_T$ .
- Hope for

$$g(x) - (Pg)(x) = \sum_{b \in B} b(x)(C_b q_b(D)g)(x)$$

with  $B$  a (minimal) basis for the ideal  $\ker \delta_T$ ,  $C_b$  linear maps, and  $q_b$  homogeneous polynomials, so that  $F = \bigcap_{b \in B} \ker q_b(D)$ .

## What to hope for in an error formula

- $P$  the linear projector with range  $F$  and nullspace  $\ker \delta_T$ .
- Hope for

$$g(x) - (Pg)(x) = \sum_{b \in B} b(x)(C_b q_b(D)g)(x)$$

with  $B$  a (minimal) basis for the ideal  $\ker \delta_T$ ,  $C_b$  linear maps, and  $q_b$  homogeneous polynomials, so that  $F = \bigcap_{b \in B} \ker q_b(D)$ .

- Error formula for Chung-Yao interpolation:

$$g(x) - P_{\mathbb{H}}g(x) = \sum_{K \in \binom{\mathbb{H}}{d-1}} p_K(x) \underbrace{[T_K, x \mid \xi_K, \dots, \xi_K]g}_{k+1\text{st div.dif.}}$$

not only lives up to all these hopes, but even has biorthogonality:  $q_b(D)b' = 0$  for  $b' \in B \setminus \{b\}$ .

- Sauer-Xu formula

$$g(x) - (P_k g)(x) = \sum_{\tau \in T_k} \ell_{\tau}^{[k]}(x) \sum_{\sigma \in \Sigma_{k,\tau}} c_{\sigma} [\sigma, x \mid \Delta \sigma, x - \tau]g$$

???

# least interpolation

## Set-up:

- $T \subset \mathbb{F}^d$  arbitrary, finite, choose  $F$  as

$$\Pi_T := \lim_{h \rightarrow 0} \text{Exp}_{hT}, \quad \text{Exp}_\Sigma := \text{span}\{e_\sigma : \sigma \in \Sigma\},$$

with

$$e_\sigma : x \mapsto e^{\bar{\sigma}x}.$$

Then  $(T, F)$  is correct; in fact,

$$\deg Pg \leq \deg g, \quad q \in \Pi,$$

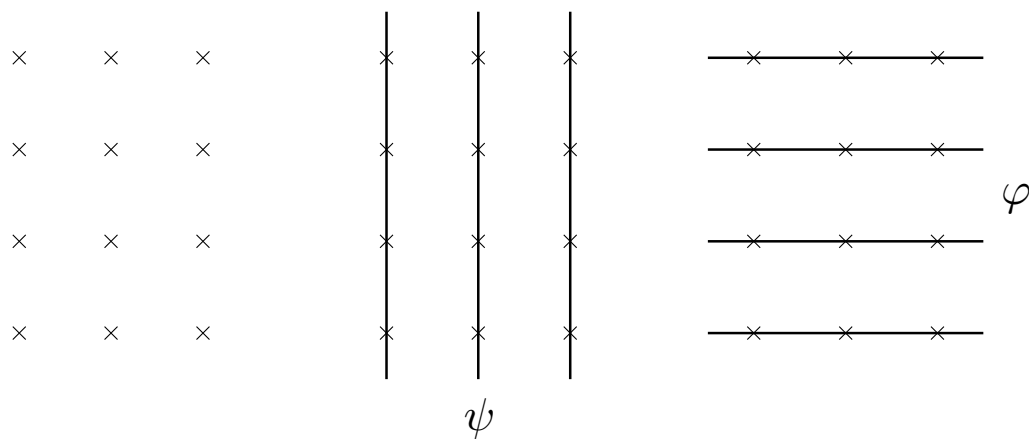
and

$$F = \bigcap_{p \in B} \ker \bar{p}_\uparrow(D),$$

with  $B$  any basis for the ideal  $\ker \delta_T$ .

- error formula???

## example: bivariate tensor product



$$P_T = Q \otimes R$$

$$\text{id} - Q \otimes R = (\text{id} - Q) \otimes R + Q \otimes (\text{id} - R) + (\text{id} - Q) \otimes (\text{id} - R)$$

$$D_1^3$$

$$D_2^4$$

$$D_1^3 D_2^4$$

$$\ker \delta_T = \text{ideal}(\psi, \varphi)$$

$$g(x) - (Q \otimes R)g(x) = \psi(x) \int M_1(\bullet|T, x) \psi_{\uparrow}(D)g$$

$$+ \varphi(x) \int M_2(\bullet|T, x) \varphi_{\uparrow}(D)g$$

## A counterexample (B. Mößner, U. Reif)

### Set-up:

- Consider bicubic tensor product interpolation as the mesh coalesces at the origin, i.e.,  $F = \Pi_{\leq(3,3)} \subset \Pi(\mathbb{R}^2)$ ,  $P$  with  $\text{ran } P = F$  and  $\ker P = \bigcap_{q \in F} \ker \delta_0 q(D)$ .
- This is still an ideal projector, as  $\ker P = \text{ideal}(x^4, y^4)$ .
- But an error formula involving only the pure derivatives  $D_1^4 g$  and  $D_2^4 g$  cannot hold.

### Example

- $f_m(x, y) := mx^3y^3(1 - \exp(-m(x^2 + y^2)))$ ,  $m = 1, 2, \dots$  is in  $\ker P$ , and  $\lim_{m \rightarrow \infty} |f_m(x, y)| = \infty$  for every  $xy \neq 0$ ;
- $f_m(x, y) = m(xy)^3 - m(xy)^3 \exp(-m(x^2 + y^2))$ , hence  $D_1^4 f_m$  and  $D_2^4 f_m$  have the factor  $m \exp(-m(x^2 + y^2))$ , keeping them bounded.

Precisely,  $D_1^4 f_m(x, y) = g(x\sqrt{m}, y\sqrt{m})$  with

$$g(u, v) := 4uv^3 \exp(-u^2 - v^2)(-30 + 75u^2 - 36u^4 + 4u^6)$$

bounded in absolute value on  $\mathbb{R}^2$  by 11, and, by symmetry,  $D_2^4 f_m(x, y) = g(y\sqrt{m}, x\sqrt{m})$ .

FINIS

standard pairing:  $A_0 \times \Pi : (g, p) \mapsto \langle g, p \rangle := \sum_{\alpha} \overline{\widehat{g}(\alpha)} \alpha! \widehat{p}(\alpha) = p(D) \overline{g}(0)$

[BR91-92].  $\Pi_{\mathbb{T}} = \bigcap_{p|_{\mathbb{T}}=0} \ker \overline{p}_{\uparrow}(D)$ .

**Proof:**

$$\begin{aligned} p|_{\mathbb{T}} = 0 &\implies \text{Exp}(\mathbb{T}) \perp p \\ &\implies \Pi_{\mathbb{T}} \perp p_{\uparrow} \qquad \langle g, p \rangle = 0 \implies \langle g_{\downarrow}, p_{\uparrow} \rangle = 0 \\ &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \overline{p}_{\uparrow}(D)g(0) = 0 \\ &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \forall \{\alpha\} \overline{p}_{\uparrow}(D)D^{\alpha}g(0) = 0 \\ &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \overline{p}_{\uparrow}(D)g = 0 \end{aligned}$$

standard pairing:  $A_0 \times \Pi : (g, p) \mapsto \langle g, p \rangle := \sum_{\alpha} \widehat{g}(\alpha) \alpha! \widehat{p}(\alpha) = p(D) \overline{g}(0)$

[BR91-92].  $\Pi_{\mathbb{T}} = \bigcap_{p|_{\mathbb{T}}=0} \ker \overline{p}_{\uparrow}(D) =: K$ .

**Proof:**

$$\begin{aligned}
 p|_{\mathbb{T}} = 0 &\implies \text{Exp}(\mathbb{T}) \perp p \\
 &\implies \Pi_{\mathbb{T}} \perp p_{\uparrow} \quad \langle g, p \rangle = 0 \implies \langle g_{\downarrow}, p_{\uparrow} \rangle = 0 \\
 &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \overline{p}_{\uparrow}(D)g(0) = 0 \\
 &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \forall \{\alpha\} \overline{p}_{\uparrow}(D)D^{\alpha}g(0) = 0 \\
 &\implies \forall \{g \in \Pi_{\mathbb{T}}\} \overline{p}_{\uparrow}(D)g = 0
 \end{aligned}$$

Hence  $\Pi_{\mathbb{T}} \subseteq K$ .

$$\begin{aligned}
 \dim \Pi_{\mathbb{T}} < \infty &\implies k := \max\{\deg f : f \in \Pi_{\mathbb{T}}\} < \infty \\
 &\implies \forall \{|\alpha| = k + 1\} ((\ )^{\alpha} - P_{\mathbb{T}}(\ )^{\alpha})_{\uparrow} = (\ )^{\alpha} \\
 &\implies K \subset \bigcap_{|\alpha|=k+1} \ker D^{\alpha} = \Pi_{\leq k} \subset \Pi
 \end{aligned}$$

Hence,  $g \in K$  implies that  $\Pi \ni p := g - P_{\mathbb{T}}g \in K \subset \ker \overline{p}_{\uparrow}(D)$ , i.e.,  $\overline{p}_{\uparrow}(D)p = 0$ , hence  $p = 0$ , so  $g \in \Pi_{\mathbb{T}}$ .