Construction of interpolation splines minimizing the semi-norm in the space $K_2(P_m)$

Abdullo R. Hayotov

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Abstract In the present paper, using S.L. Sobolev’s method, interpolation spline that minimizes the expression $\int_0^1 (\varphi^{(m)}(x) + \omega^2 \varphi^{(m-2)}(x))^2 dx$ in the $K_2(P_m)$ space are constructed. Explicit formulas for the coefficients of the interpolation splines are obtained. The obtained interpolation spline is exact for monomials $1, x, x^2, ..., x^{m-3}$ and for trigonometric functions $\sin \omega x$ and $\cos \omega x$.

Keywords Interpolation spline · Hilbert space · the norm minimizing property · S.L. Sobolev’s method · discrete argument function

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1 Introduction. Statement of the Problem

In order to find an approximate representation of a function $\varphi$ by elements of a certain finite dimensional space, it is possible to use values of this function at some finite set of points $x_\beta$, $\beta = 0, 1, ..., N$. The corresponding problem is called the interpolation problem, and the points $x_\beta$ are called the interpolation nodes.

There are polynomial and spline interpolations. It is known that the polynomial approximation is non-practical for approximation of functions with finite and small smoothness, which often occurs in applications. This circumstance makes necessary to work with the splines. Spline functions are very useful in applications. Classes of spline functions possess many nice structural properties as well as excellent approximation powers. They are used, for example, in data fitting, function approximation, numerical quadrature, and the numerical solution of ordinary and partial differential equations, integral equations, and so on. Many books are devoted to the theory of splines, for example, Ahlberg et al [1], Arcangeli et al [2], Attea [3], Berlinet and Thomas-Agnan [4], Bojanov et al [5], de Boor [7], Eubank [10], Green and Silverman [13], Ignatov and Pevnii [21], Korneichuk et al [23],

Abdullo Rakhmonovich Hayotov
Institute of Mathematics, National University of Uzbekistan, Do'rmon yo'li str., 29, Tashkent, 100125, Uzbekistan
E-mail: hayotov@mail.ru
If the exact values \( \varphi(x) \) of an unknown smooth function \( \varphi \) at the set of points \( \{x_\beta, \beta = 0, 1, ..., N\} \) in an interval \([a, b]\) are known, it is usual to approximate \( \varphi \) by minimizing

\[
\int_a^b (g^{(m)}(x))^2 \, dx
\]  

in the set of interpolating functions (i.e., \( g(x_\beta) = \varphi(x_\beta), \beta = 0, 1, ..., N \)) of the space \( L^2_m(a, b) \). Here \( L^2_m(a, b) \) is the Sobolev space of functions with a square integrable \( m \)-th generalized derivative. It turns out that the solution is a natural polynomial spline of degree \( 2m - 1 \) with knots \( x_0, x_1, ..., x_N \) called the interpolating \( D^m \)-spline for the points \( (x_\beta, \varphi(x_\beta)) \). In the non periodic case this problem has been investigated, at the first time, by Holladay \[20\] for \( m = 2 \). His results have been generalized by de Boor \[6\] for any \( m \). In the Sobolev space \( \tilde{L}^2_m(a, b) \) of periodic functions, the minimization problem of integrals of type (1.1) was investigated in works \[11, 12, 14, 25, 28\] and others.

We consider the Hilbert space

\[
K_2(P_m) = \{ \varphi : [0, 1] \to \mathbb{R} \mid \varphi^{(m-1)} \text{ is absolutely continuous and } \varphi^{(m)} \in L^2(0, 1) \},
\]
equipped with the norm

\[
\| \varphi \|_{K_2(P_m)} = \left\{ \int_0^1 \left( P_m \left( \frac{d}{dx} \right) \varphi(x) \right)^2 \, dx \right\}^{1/2},
\]  

where

\[
P_m \left( \frac{d}{dx} \right) = \frac{d^m}{dx^m} + \omega^2 \frac{d^{m-2}}{dx^{m-2}}, \quad \omega > 0, \quad m \geq 2
\]

and

\[
\int_0^1 \left( P_m \left( \frac{d}{dx} \right) \varphi(x) \right)^2 \, dx < \infty.
\]

The equality (1.2) is the semi-norm and \( \| \varphi \| = 0 \) if and only if \( \varphi(x) = c_1 \sin \omega x + c_2 \cos \omega x + R_{m-3}(x) \), where \( R_{m-3}(x) \) is a polynomial of degree \( m - 3 \).

It should be noted that for a linear differential operator of order \( n \), \( L \equiv P_n(d/dx) \), Ahlberg, Nilson, and Walsh in the book \[1, \text{Chapter 6}\] investigated the Hilbert spaces in the context of generalized splines. Namely, with the inner product

\[
\langle \varphi, \psi \rangle = \int_0^1 L \varphi(x) \cdot L \psi(x) \, dx,
\]

\( K_2(P_n) \) is a Hilbert space if we identify functions that differ by a solution of \( L \varphi = 0 \).

Consider the following interpolation problem:

**Problem 1** To find the function \( S_m(x) \in K_2(P_m) \), which gives the minimum of the norm (1.2) and satisfies the interpolation condition

\[
S_m(x_\beta) = \varphi(x_\beta), \quad \beta = 0, 1, ..., N,
\]

where \( x_\beta \in [0, 1] \) are the nodes of interpolation, \( \varphi(x_\beta) \) are given values.
Following [37, p.46, Theorem 2.2] we get the analytic representation of the interpolation spline \( S_m(x) \)

\[
S_m(x) = \sum_{\gamma=0}^{N} C_{\gamma} G_m(x - x_{\gamma}) + d_1 \sin(\omega x) + d_2 \cos(\omega x) + R_{m-3}(x),
\]

where \( C_{\gamma}, \gamma = 0, 1, ..., N, \) \( d_1 \) and \( d_2 \) are real numbers, \( R_{m-3}(x) = \sum_{\alpha=0}^{m-3} \gamma \alpha x^\alpha \) is a polynomial of degree \( m - 3 \) and

\[
G_m(x) = \frac{(-1)^m \sin x}{4\omega^{2m-1}} \left( (2m-3) \sin \omega x - \omega x \cos \omega x + 2 \sum_{k=1}^{m-2} \frac{(-1)^k (m-k-1)(\omega x)^{2k-1}}{(2k-1)!} \right)
\]

is a fundamental solution of the operator \( \partial^2 x^{2m} + \omega^2 \partial x^{2m-2} + \omega^4 \partial x^{2m-4}, \) i.e., \( G_m(x) \) is a solution of the equation

\[
G_m^{(2m)}(x) + 2\omega^2 G_m^{(2m-2)}(x) + \omega^4 G_m^{(2m-4)}(x) = \delta(x),
\]

here \( \delta(x) \) is Dirac's delta function.

It is known that (see, for instance, [37]) the solution \( S_m(x) \) of the form (1.4) of Problem 1 exists, is unique when \( N + 1 \geq m \) and coefficients \( C_{\gamma}, d_1, d_2 \) and \( r_\alpha \) of \( S_m(x) \) are defined by the following system of \( N + m + 1 \) linear equations

\[
\sum_{\gamma=0}^{N} C_{\gamma} G_m(x_\beta - x_{\gamma}) + d_1 \sin(\omega x_\beta) + d_2 \cos(\omega x_\beta) + R_{m-3}(x_\beta) = \varphi(x_\beta), \quad (1.7)
\]

\[
\sum_{\gamma=0}^{N} C_{\gamma} \sin(\omega x_{\gamma}) = 0, \quad (1.8)
\]

\[
\sum_{\gamma=0}^{N} C_{\gamma} \cos(\omega x_{\gamma}) = 0, \quad (1.9)
\]

\[
\sum_{\gamma=0}^{N} C_{\gamma} x^\alpha_{\gamma} = 0, \quad \alpha = 0, 1, ..., m - 3. \quad (1.10)
\]

The main aim of the present paper is to solve Problem 1, i.e., to solve system (1.7)-(1.10) for equally spaced nodes \( x_\beta = h \beta, \beta = 0, 1, ..., N, \) \( h = 1/N, N + 1 \geq m \) and to find analytic formulas for the coefficients \( C_{\gamma}, d_1, d_2 \) and \( r_\alpha \) of \( S_m(x) \).

It should be noted that, using Sobolev method, interpolation splines minimizing the semi-norms in the \( L^2_x(0, 1), W^2_x(m, m-1)(0, 1) \) and \( K_2(P_2) \) Hilbert spaces were constructed in works [8,17-19,31,32]. Furthermore connection between interpolation spline and optimal quadrature formula in the sense of Sard in \( L^2_x(0, 1) \) and \( K_2(P_2) \) spaces were shown in [8] and [18].

The rest of the paper is organized as follows: in Section 2 we give some definitions and known results. In Section 3 it is given the algorithm for solution of system (1.7)-(1.10) when the nodes \( x_\beta \) are equally spaced. Using this algorithm, the coefficients of the interpolation spline \( S_m(x) \) are computed in Section 4.
2 Preliminaries

In this section we give some definitions and known results that we need to prove the main results.

Below mainly we use the concept of discrete argument functions and operations on them. The theory of discrete argument functions is given in [34,35]. For completeness we give some definitions about functions of discrete argument.

Assume that the nodes $x_\beta$ are equal spaced, i.e., $x_\beta = h\beta, h = \frac{1}{N}, N = 1, 2, ...$

**Definition 2.1.** The function $\varphi(h\beta)$ is a function of discrete argument if it is given on some set of integer values of $\beta$.

**Definition 2.2.** The inner product of two discrete functions $\varphi(h\beta)$ and $\psi(h\beta)$ is given by

$$[\varphi(h\beta), \psi(h\beta)] = \sum_{\beta = -\infty}^{\infty} \varphi(h\beta) \cdot \psi(h\beta),$$

if the series on the right hand side of the last equality converges absolutely.

**Definition 2.3.** The convolution of two functions $\varphi(h\beta)$ and $\psi(h\beta)$ is the inner product

$$\varphi(h\beta) \ast \psi(h\beta) = [\varphi(h\gamma), \psi(h\beta - h\gamma)] = \sum_{\gamma = -\infty}^{\infty} \varphi(h\gamma) \cdot \psi(h\beta - h\gamma).$$

The Euler-Frobenius polynomials $E_k(x), k = 1, 2, ...$ is defined by the following formula [35]

$$E_k(x) = \frac{(1 - x)^k + 2}{x} \left( \frac{d}{dx} \right)^k \frac{x}{(1 - x)^2}, \quad (2.1)$$

$E_0(x) = 1$.

For the Euler-Frobenius polynomials $E_k(x)$ the following identity holds

$$E_k(x) = x^k E_k\left(\frac{1}{x}\right), \quad (2.2)$$

and also the following theorem is true

**Theorem 2.1** (Lemma 3 of [30]). Polynomial $Q_k(x)$ which is defined by the formula

$$Q_k(x) = (x - 1)^{k+1} \sum_{i=0}^{k+1} \frac{\Delta_i^0 x^i}{(x - 1)^i}, \quad (2.3)$$

is the Euler-Frobenius polynomial (2.1) of degree $k$, i.e. $Q_k(x) = E_k(x)$, where $\Delta_i^0 x^k = \sum_{i=1}^{k}(-1)^{i-k} C_i^k i^k$.

The following formula is valid [15]:

$$\sum_{\gamma=0}^{n-1} q^{\gamma} \gamma^k = \frac{1}{1-q} \sum_{i=0}^{k} \left( \frac{q}{1-q} \right)^i \Delta_i^0 x^k - \frac{q^n}{1-q} \sum_{i=0}^{k} \left( \frac{q}{1-q} \right)^i \Delta_i^0 x^k |_{\gamma=n}, \quad (2.4)$$
where \( \Delta^i \gamma^k \) is the finite difference of order \( i \) of \( \gamma^k \), \( q \) is the ratio of a geometric progression. When \( |q| < 1 \) from (2.4) we have

\[
\sum_{\gamma=0}^{\infty} q^\gamma \gamma^k = \frac{1}{1 - q} \sum_{i=0}^{k} \left( \frac{q}{1 - q} \right)^i \Delta^i 0^k.
\]  

(2.5)

In our computations we need the discrete analogue \( D_m(h\beta) \) of the differential operator \( \frac{d^{2m}}{dx^{2m}} + \omega^2 \frac{d^{2m-2}}{dx^{2m-2}} + \omega^4 \frac{d^{2m-4}}{dx^{2m-4}} \) which satisfies the following equality

\[
D_m(h\beta) * G_m(h\beta) = \delta(h\beta),
\]  

(2.6)

where \( G_m(h\beta) \) is the discrete argument function corresponding to \( G_m(x) \) defined by (1.5), \( \delta(h\beta) \) is equal to 0 when \( \beta \neq 0 \) and is equal to 1 when \( \beta = 0 \), i.e. \( \delta(h\beta) \) is the discrete delta-function. The equation (2.6) is the discrete analogue of the equation (1.6).

In [16,17] the discrete analogue \( D_m(h\beta) \) of the differential operator \( \frac{d^{2m}}{dx^{2m}} + \omega^2 \frac{d^{2m-2}}{dx^{2m-2}} + \omega^4 \frac{d^{2m-4}}{dx^{2m-4}} \), which satisfies equation (2.6), is constructed and the following is proved.

**Theorem 2.2** The discrete analogue to the differential operator \( \frac{d^{2m}}{dx^{2m}} + 2\omega^2 \frac{d^{2m-2}}{dx^{2m-2}} + \omega^4 \frac{d^{2m-4}}{dx^{2m-4}} \) satisfying equation (2.6) has the form

\[
D_m(h\beta) = p \begin{cases} 
\sum_{k=1}^{m-1} A_k \lambda_k^{\mid \beta \mid - 1}, & |\beta| \geq 2, \\
1 + \sum_{k=1}^{m-1} A_k, & |\beta| = 1, \\
C + \sum_{k=1}^{m-1} A_k, & \beta = 0,
\end{cases}
\]  

(2.7)

where

\[
A_k = \frac{(1 - \lambda_k)^{2m-4}(\lambda_k^2 - 2\lambda_k \cos h\omega + 1)^2 p_{2m-2}^{(2m-2)}}{\lambda_k p_{2m-2}^{(2m-2)}},
\]  

(2.8)

\[
P_{2m-2}(x) = \sum_{s=0}^{2m-2} p_s^{(2m-2)} x^s = (1 - x)^{2m-4} \left[ [(2m - 3) \sin h\omega - h\omega \cos h\omega] x^2 + [2h\omega - (2m - 3) \sin(2h\omega)] x + [(2m - 3) \sin h\omega - h\omega \cos h\omega] \right] + 2(x^2 - 2x \cos h\omega + 1)^2 \sum_{k=1}^{m-1} \frac{(-1)^k (m - k - 1)(h\omega)^{2k-1}(1 - x)^{2m-2k-4} E_{2k-2}(x)}{(2k-1)!},
\]  

(2.11)
here $E_{2k-2}(x)$ is the Euler-Frobenius polynomial of degree $2k - 2$, $\omega > 0$, $h\omega \leq 1$, $h = 1/N$, $N \geq m - 1$, $m \geq 2$, $p_{2m-2}$, $p_{2m-3}$ are the coefficients and $\lambda_k$ are the roots of the polynomial $P_{2m-2}(\lambda)$, $|\lambda_k| < 1$.

Furthermore several properties of the discrete argument function $D_m(h\beta)$ were given in [16,17]. Here we give the following properties of the discrete argument function $D_m(h\beta)$ which we need in our computations.

**Theorem 2.3** The discrete analogue $D_m(h\beta)$ of the differential operator $\frac{d^{2m}}{dx^{2m}} + 2\omega^2 \frac{d^{2m-2}}{dx^{2m-2}} + \omega^4 \frac{d^{2m-4}}{dx^{2m-4}}$ satisfies the following equalities

1) $D_m(h\beta) \sin(h\omega\beta) = 0,$
2) $D_m(h\beta) \cos(h\omega\beta) = 0,$
3) $D_m(h\beta) (h\omega\beta) \sin(h\omega\beta) = 0,$
4) $D_m(h\beta) (h\omega\beta) \cos(h\omega\beta) = 0,$
5) $D_m(h\beta) (h\beta)^\alpha = 0$, $\alpha = 0, 1, \ldots, 2m - 5$.

3 The algorithm for computation of coefficients of interpolation splines

In the present section we give the algorithm for solution of system (1.7)-(1.10) when the nodes $x_\beta$ are equally spaced, i.e., $x_\beta = h\beta$, $h = \frac{1}{N}$, $N = 1, 2, \ldots$. Here we use similar method suggested by S.L. Sobolev [33,35] for finding the coefficients of optimal quadrature formulas in the Sobolev space $L^2_2(0, 1)$.

Suppose that $C_\beta = 0$ when $\beta < 0$ and $\beta > N$. Using Definition 2.3, we rewrite system (1.7)-(1.10) in the convolution form

$$G_m(h\beta) * C_\beta + d_1 \sin(h\omega\beta) + d_2 \cos(h\omega\beta) + R_{m-3}(h\beta) = \varphi(h\beta), \quad \beta = 0, 1, \ldots, N,$$

$$\sum_{\beta=0}^{N} C_\beta \cdot \sin(h\omega\beta) = 0, \quad \beta = 0, 1, \ldots, N, \quad (3.1)$$

$$\sum_{\beta=0}^{N} C_\beta \cdot \cos(h\omega\beta) = 0, \quad \beta = 0, 1, \ldots, N, \quad (3.2)$$

$$\sum_{\beta=0}^{N} C_\beta \cdot (h\beta)^\alpha = 0, \quad \alpha = 0, 1, \ldots, m - 3, \quad (3.3)$$

where $R_{m-3}(h\beta) = \sum_{\alpha=0}^{m-3} r_\alpha(h\beta)^\alpha$.

Thus we have the following problem.

**Problem 2** Find the coefficients $C_\beta$, ($\beta = 0, 1, \ldots, N$), $d_1$, $d_2$ and polynomial $R_{m-3}(h\beta)$ of degree $m - 3$ which satisfy system (3.1)-(3.4).

Further we investigate Problem 2 which is equivalent to Problem 1. Instead of $C_\beta$ we introduce the following functions

$$v(h\beta) = G_m(h\beta) * C_\beta, \quad (3.5)$$

$$u(h\beta) = v(h\beta) + d_1 \sin(h\omega\beta) + d_2 \cos(h\omega\beta) + R_{m-3}(h\beta). \quad (3.6)$$
Now we express the coefficients $C_\beta$ by the function $u(h\beta)$.

Taking into account (2.7), (3.6) and Theorems 2.2, 2.3, for the coefficients we have

$$C_\beta = D_m(h\beta) * u(h\beta). \tag{3.7}$$

Thus, if we find the function $u(h\beta)$, then the coefficients $C_\beta$ will be found from equality (3.7).

To calculate the convolution (3.7) it is required to find the representation of the function $u(h\beta)$ for all integer values of $\beta$. From equality (3.1) we get that $u(h\beta) = \varphi(h\beta)$ when $h\beta \in [0,1]$. Now we need to find the representation of the function $u(h\beta)$ when $\beta < 0$ and $\beta > N$.

Since $C_\beta = 0$ when $h\beta \notin [0,1]$ then

$$C_\beta = D_m(h\beta) * u(h\beta) = 0, \quad h\beta \notin [0,1].$$

Now we calculate the convolution

$$v(h\beta) = G_m(h\beta) * C_\beta$$

when $\beta \leq 0$ and $\beta \geq N$.

Suppose $\beta \leq 0$ then taking into account equalities (1.5), (3.2)-(3.4), we have

$$v(h\beta) = \sum_{\gamma = 0}^{\infty} C_\gamma G_m(h\beta - h\gamma)$$

$$= \sum_{\gamma = 0}^{N} C_\gamma \frac{(-1)^m \text{sign}(h\beta - h\gamma)}{4\omega^{2m-1}} \left[ (2m - 3) \sin(h\omega\beta - h\omega\gamma) - (h\omega\beta - h\omega\gamma) \cos(h\omega\beta - h\omega\gamma) \right]$$

$$+ 2 \sum_{k=1}^{m-2} \frac{(-1)^k (m-k-1) (h\omega\beta - h\omega\gamma)^{2k-1}}{(2k-1)!}$$

$$= -\frac{(-1)^m}{4\omega^{2m-1}} \left[ \cos(h\omega\beta) \sum_{\gamma = 0}^{N} C_\gamma (h\omega\gamma) \cos(h\omega\gamma) + \sin(h\omega\beta) \sum_{\gamma = 0}^{N} C_\gamma (h\omega\gamma) \sin(h\omega\gamma) \right]$$

$$+ 2 \sum_{k=\lceil \frac{m}{2} \rceil}^{m-2} \sum_{\alpha = m-2}^{2k-1} \frac{(-1)^{k+\alpha} (m-k-1) \omega^{2k-1}}{(2k-1-\alpha)!} (h\beta)^{2k-1-\alpha} \sum_{\gamma = 0}^{N} C_\gamma (h\gamma)^\alpha,$$

where $\lceil \frac{m}{2} \rceil$ is the integer part of $\frac{m}{2}$.

Thus when $\beta \leq 0$ we get

$$v(h\beta) = -D_1 \sin(h\omega\beta) - D_2 \cos(h\omega\beta) - Q_{m-3}(h\beta), \tag{3.8}$$

where

$$D_1 = \frac{(-1)^m}{4\omega^{2m-1}} \sum_{\gamma = 0}^{N} C_\gamma (h\omega\gamma) \sin(h\omega\gamma), \quad D_2 = \frac{(-1)^m}{4\omega^{2m-1}} \sum_{\gamma = 0}^{N} C_\gamma (h\omega\gamma) \cos(h\omega\gamma), \tag{3.9}$$

and

$$Q_{m-3}(h\beta) = \frac{(-1)^m}{2\omega^{2m-1}} \sum_{k=\lceil \frac{m}{2} \rceil}^{m-2} \sum_{\alpha = m-2}^{2k-1} \frac{(-1)^{k+\alpha} (m-k-1) \omega^{2k-1}}{(2k-1-\alpha)!} (h\beta)^{2k-1-\alpha} \sum_{\gamma = 0}^{N} C_\gamma (h\gamma)^\alpha \tag{3.10}$$

is a unknown polynomial of degree $m - 3$ of $(h\beta)$.

Similarly, in the case $\beta \geq N$ for the convolution $v(h\beta) = G_m(h\beta) * C_\beta$ we obtain

$$v(h\beta) = D_1 \sin(h\omega\beta) + D_2 \cos(h\omega\beta) + Q_{m-3}(h\beta), \tag{3.11}$$
We denote
\[ R^{-}_{m-3}(h\beta) = R_{m-3}(h\beta) - Q_{m-3}(h\beta), \quad d_1^{-} = d_1 - D_1, \quad d_2^{-} = d_2 - D_2, \quad (3.12) \]
\[ R^{+}_{m-3}(h\beta) = R_{m-3}(h\beta) + Q_{m-3}(h\beta), \quad d_1^{+} = d_1 + D_1, \quad d_2^{+} = d_2 + D_2, \quad (3.13) \]
where \( R^{-}_{m-3}(h\beta) = \sum_{\alpha=0}^{m-3} r_\alpha \cdot (h\beta)^\alpha, \quad R^{+}_{m-3}(h\beta) = \sum_{\alpha=0}^{m-3} r_\alpha^* \cdot (h\beta)^\alpha. \)

Taking into account (3.6), (3.8) and (3.11) we get the following problem

**Problem 3** Find the solution of the equation
\[ D_m(h\beta) \ast u(h\beta) = 0, \quad h\beta \notin [0, 1] \quad (3.14) \]

having the form:
\[ u(h\beta) = \begin{cases} 
    d_1^{-} \sin(h\omega\beta) + d_2^{-} \cos(h\omega\beta) + R^{-}_{m-3}(h\beta), & \beta \leq 0, \\
    \varphi(h\beta), & 0 \leq \beta \leq N, \\
    d_1^{+} \sin(h\omega\beta) + d_2^{+} \cos(h\omega\beta) + R^{+}_{m-3}(h\beta), & \beta \geq N.
\end{cases} \quad (3.15) \]

Here \( R^{-}_{m-3}(h\beta) \) and \( R^{+}_{m-3}(h\beta) \) are unknown polynomials of degree \( m - 3 \) with respect to \( h\beta \).

If we find \( d_1^{-}, d_1^{+}, d_2^{-}, d_2^{+} \) and polynomials \( R^{-}_{m-3}(h\beta), R^{+}_{m-3}(h\beta) \) then from (3.12), (3.13) we have
\[ R_{m-3}(h\beta) = \frac{1}{2} (R^{+}_{m-3}(h\beta) + R^{-}_{m-3}(h\beta)), \quad d_k = \frac{1}{2} (d_k^{+} + d_k^{-}), \quad k = 1, 2, \]
\[ Q_{m-3}(h\beta) = \frac{1}{2} (R^{+}_{m-3}(h\beta) - R^{-}_{m-3}(h\beta)), \quad D_k = \frac{1}{2} (d_k^{+} - d_k^{-}), \quad k = 1, 2. \quad (3.16) \]

Unknowns \( d_1^{-}, d_1^{+}, d_2^{-}, d_2^{+} \) and polynomials \( R^{-}_{m-3}(h\beta), R^{+}_{m-3}(h\beta) \) can be found from equation (3.14), using the function \( D_m(h\beta) \) defined by (2.7). Then we obtain explicit form of the function \( u(h\beta) \) and from (3.7) we find the coefficients \( C_\beta \). Furthermore from (3.16) we get \( R_{m-3}(h\beta), d_1 \) and \( d_2 \).

Thus Problem 3 and respectively Problems 2 and 1 will be solved.

In the next section we apply this algorithm to compute the coefficients \( C_\beta, \beta = 0, 1, ..., N, d_1, d_2 \) and \( r_\alpha, \alpha = 0, 1, ..., m - 3 \) of the interpolation spline (1.4) for any \( m \geq 2 \) and \( N + 1 \geq m \).

4 Computation of coefficients of interpolation spline (1.4)

In this section, using the above algorithm, we obtain the explicit formulas for the coefficients of the interpolation spline (1.4) which, as we have proved in the previous section, is the solution of Problem 1.

It should be noted that the interpolation spline (1.4), the solution of Problem 1, is exact for any polynomials of degree \( m - 3 \) and for trigonometric functions \( \sin \omega \tau \) and \( \cos \omega \tau \).

In the sequel, we obtain the exact formulas for the coefficients of the interpolation spline (1.4). The result is the following.
Theorem 4.1 Coefficients of the interpolation spline (1.4), with equally spaced nodes in the space $K_2(P_1)$, have the following form

$$C_0 = p \left[ C\varphi(0) + \varphi(h) - d^-_1 \sin(h\omega) + d^+_2 \cos(h\omega) + \sum_{\alpha=0}^{m-3} r^-_\alpha \cdot (-h)^\alpha \right]$$

$$+ \sum_{k=1}^{m-1} \frac{A_k p}{\lambda_k} \left[ \sum_{\gamma=0}^{N} \lambda_k^\alpha \varphi(h\gamma) + M_k + \lambda_k^N N_k \right],$$

$$C_\beta = p \left[ \varphi(h\beta - h) + C\varphi(h\beta) + \varphi(h\beta + h) \right]$$

$$+ \sum_{k=1}^{m-1} \frac{A_k p}{\lambda_k} \left[ \sum_{\gamma=0}^{N} \lambda_k^{\beta-\gamma} \varphi(h\gamma) + \lambda_k^2 M_k + \lambda_k^N N_k \right],$$

$$\beta = 1, 2, \ldots, N - 1,$$

$$C_N = p \left[ C\varphi(1) + \varphi(1 - h) + d^-_1 \sin(\omega + h\omega) + d^+_2 \cos(\omega + h\omega) + \sum_{\alpha=0}^{m-3} r^-_\alpha \cdot (1 + h)^\alpha \right]$$

$$+ \sum_{k=1}^{m-1} \frac{A_k p}{\lambda_k} \left[ \sum_{\gamma=0}^{N} \lambda_k^{N-\gamma} \varphi(h\gamma) + \lambda_k^N M_k + N_k \right],$$

$$d_k = \frac{1}{2} \left( d^+_k + d^-_k \right), \quad k = 1, 2,$$

$$r_\alpha = \frac{1}{2} \left( r^+_\alpha + r^-_\alpha \right), \quad \alpha = 0, 1, \ldots, m - 3,$$

where

$$M_k = \frac{\lambda_k [d^-_1 \cos(h\omega) - \lambda_1] - d^-_1 \sin(h\omega)]}{\lambda_k^2 + 1 - 2\lambda_k \cos(h\omega)}$$

$$+ \sum_{\alpha=1}^{m-3} r^-_\alpha (-h)^\alpha \sum_{i=1}^{\alpha} \frac{\lambda_k^i \Delta^0 i^0}{(1 - \lambda_k)^{i+1} + r^-_\alpha \lambda_k^{i+1}} + r^-_\alpha \lambda_k, \quad (4.1)$$

$$N_k = \frac{\lambda_k [d^+_1 \cos(\omega + h\omega) - \lambda_k \cos\omega] + d^+_1 \left[ \sin(\omega + h\omega) - \lambda_k \sin\omega \right]}{\lambda_k^2 + 1 - 2\lambda_k \cos(h\omega)}$$

$$+ \sum_{\alpha=1}^{m-3} r^+_\alpha \left( \sum_{j=1}^{\alpha} \frac{\lambda_k^j \Delta^0 j^0}{(1 - \lambda_k)^{j+1} + r^+_\alpha \lambda_k^{j+1}} + r^+_\alpha \lambda_k \right), \quad (4.2)$$

and $p, C, A_k$ are defined by (2.8), (2.9), $\lambda_k$ are the roots of the polynomial (2.11), $|\lambda_k| < 1$, $\Delta^0 i^0 = \sum_{i=1}^{N} (-1)^{i-1} C_i^0$, and $d^-_k, d^+_k, k = 1, 2, r^-_\alpha, r^+_\alpha, \alpha = 0, 1, \ldots, m - 3$, are defined from the system (4.3), (4.4), (4.6), (4.7).

Proof. First we find the expressions for $d^-_2$ and $d^+_2$. When $\beta = 0$ and $\beta = N$ from (3.15) for $d^-_2$ and $d^+_2$ we get

$$d^-_2 = \varphi(0) - r^-_0,$$  \hspace{1cm} (4.3)

$$d^+_2 = \frac{\varphi(1)}{\cos\omega} - d^+_1 \tan\omega - \frac{1}{\cos\omega} \sum_{\alpha=0}^{m-3} r^+_\alpha.$$  \hspace{1cm} (4.4)
Now we have $2m - 2$ unknowns $d_1^-, d_1^+, r^a_-, r^a_+, \alpha = 0, 1, ..., m - 3$.

From equation (3.10), by choosing $\beta = -1, -2, ..., -(m - 1)$ and $\beta = N + 1, N + 2, ..., N + m - 1$, we are able to solve the previous system.

Taking into account (3.15), (4.3) and (4.4), from (3.14) we get the following system

$$
-d_1^d \left[ \sum_{\gamma=1}^{\infty} D_m(h\beta + h\gamma) \sin(h\omega\gamma) \right] + \sum_{\alpha=1}^{m-3} r^\alpha \left[ (h)^{\alpha} \sum_{\gamma=1}^{\infty} D_m(h\beta + h\gamma) \gamma^{\alpha} \right]
$$

$$
+ r_0^a \left[ \sum_{\gamma=1}^{\infty} D_m(h\beta + h\gamma)(1 - \cos(h\omega\gamma)) \right] + d_1^d \left[ \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \sin(h\omega\gamma) \right]
$$

$$
+ \sum_{\alpha=1}^{m-3} r^\alpha \left[ \sum_{j=1}^{\gamma=m} C_{\alpha j}^d \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \gamma^j + \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \frac{\cos\omega - \cos(\omega + h\omega\gamma)}{\cos\omega} \right]
$$

$$
+ r_0^a \left[ \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \frac{\cos\omega - \cos(\omega + h\omega\gamma)}{\cos\omega} \right] = - \sum_{\gamma=0}^{N} D_m(h\beta - h\gamma) \varphi(h\gamma) - \varphi(0) \left[ \sum_{\gamma=1}^{\infty} D_m(h\beta + h\gamma) \cos(h\omega\gamma) \right]
$$

$$
- \frac{\varphi(1)}{\cos\omega} \left[ \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \cos(\omega + h\omega\gamma) \right], \tag{4.5}
$$

where $\beta = -1, -2, ..., -(m - 1)$ and $\beta = N + 1, N + 2, ..., N + m - 1$.

Now we consider the cases $\beta = -1, -2, ..., -(m - 1)$. From (4.5) replacing $\beta$ by $-\beta$ and using (2.7) and (2.5), after some calculations for $\beta = 1, 2, ..., m - 1$, we get the following system of $m - 1$ linear equations

$$
d_1^d B_\beta^- + \sum_{\alpha=0}^{m-3} r^\alpha_+ B_\beta^\alpha + d_1^d B_\beta^+ = T_\beta, \quad \beta = 1, 2, ..., m - 1, \tag{4.6}
$$

where

$$
B_\beta^- = - \left[ \sum_{k=1}^{m} A_k \sum_{\gamma=1}^{\infty} \lambda_k^{\beta-\gamma} \sin(h\omega\gamma) + \sin(h\omega(\beta - 1)) + C \sin(h\omega\beta) + \sin(h\omega(\beta + 1)) \right],
$$

$$
B_\beta^\alpha = (h)^{\alpha} \left[ \sum_{k=1}^{m} A_k \sum_{\gamma=1}^{\infty} \lambda_k^{\beta-\gamma} \gamma^{\alpha} + (\beta - 1)^{\alpha} + C \beta^{\alpha} + (\beta + 1)^{\alpha} \right],
$$

$$
B_\beta^0 = \sum_{k=1}^{m} A_k \sum_{\gamma=1}^{\infty} \lambda_k^{\beta-\gamma}(1 - \cos(h\omega\gamma)) + (1 - \cos(h\omega(\beta - 1)))
$$

$$
+ C(1 - \cos(h\omega\beta)) + (1 - \cos(h\omega(\beta + 1))),
$$

$$
B_\beta^+ = \frac{1}{\cos\omega} \sum_{k=1}^{m} A_k \lambda_k^{N+\beta} \sin(h\omega). \lambda_k^{\beta} + 1 - 2\lambda_k \cos(h\omega),
$$
Further, in (4.5), we consider the cases $\beta = 1, 2, \ldots, m - 1$. From (4.5) replacing $\beta$ by $N + \beta$ and using (2.7) and (2.5), after some calculations for $\beta = 1, 2, \ldots, m - 1$ we get the following system of $m - 1$ linear equations

\[
d_t^+ A_{\beta}^{-} + \sum_{\alpha=0}^{m-3} r_{\alpha} A_{\alpha}^{-} + d_t^+ A_{\beta}^{+} + \sum_{\alpha=0}^{m-3} r_{\alpha} A_{\beta \alpha}^{+} = S_{\beta}, \quad \beta = 1, 2, \ldots, m - 1, \tag{4.7}
\]

where

\[
A_{\beta}^{-} = - \sum_{k=1}^{m-1} \frac{A_k \lambda_k^{N + \beta} \sin(h \omega)}{\lambda_k^2 + 1 - 2 \lambda_k \cos(h \omega)},
\]

\[
A_{\beta \alpha}^{-} = (-h)^{\alpha} \sum_{k=1}^{m-1} \frac{A_k \lambda_k^{N + \beta - 1} \lambda_k^2 \Delta t^{\alpha} \sin(h \omega)}{(1 - \lambda_k)^{\alpha + 1}},
\]

\[
A_{\beta \alpha}^{+} = \sum_{k=1}^{m-1} \frac{A_k \lambda_k^{N + \beta} (\lambda_k + 1)(\cos(h \omega) - 1)}{(\lambda_k - 1)(\lambda_k^2 + 1 - 2 \lambda_k \cos(h \omega))},
\]

\[
A_{\beta}^{+} = \frac{1}{\cos \omega} \left[ \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\beta - 1} \lambda_k^{\beta - \gamma} \sin(h \omega \gamma) + \sin(h \omega (\beta - 1)) + C \sin(h \omega \beta) + \sin(h \omega (\beta + 1)) \right],
\]

\[
A_{\beta \alpha}^{+} = \sum_{j=1}^{\alpha} C_{\alpha} h^j \left[ \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\beta - 1} \lambda_k^{\beta - \gamma} \gamma^j + (\beta - 1)^j + C \beta^j + (\beta + 1)^j \right]
\]

\[
+ \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\beta - 1} \lambda_k^{\beta - \gamma} + 2 + C \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\beta - 1} \lambda_k^{\beta - \gamma} \cos(h + \omega \gamma)
\]
+ \cos(\omega + h\omega(\beta - 1)) + C \cos(\omega + h\omega\beta) + \cos(\omega + h\omega(\beta + 1)) \right],
\]

\[
A_{\beta 0} = \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\infty} \lambda_k^{\beta - \gamma} + 2 + C - \frac{1}{\cos \omega} \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\infty} \lambda_k^{\beta - \gamma} \cos(\omega + h\omega\gamma) + \cos(\omega + h\omega(\beta - 1)) + C \cos(\omega + h\omega\beta) + \cos(\omega + h\omega(\beta + 1)) \right],
\]

\[
S_{\beta} = - \frac{\varphi(1)}{\cos \omega} \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=0}^{\infty} \lambda_k^{N + \beta - \gamma} \varphi(h\gamma) - \varphi(0) \sum_{k=1}^{m-1} \frac{A_k \lambda_k^{N + \beta} (\cos(h\omega) - \lambda_k)}{\lambda_k^2 + 1 - 2\lambda_k \cos(h\omega)}\right.
\]

\[\left. - \sum_{k=1}^{m-1} \frac{A_k}{\lambda_k} \sum_{\gamma=1}^{\infty} \lambda_k^{\beta - \gamma} \cos(\omega + h\omega\gamma) + \cos(\omega + h\omega(\beta - 1)) + C \cos(\omega + h\omega\beta) + \cos(\omega + h\omega(\beta + 1)) \right].
\]

Here \( \beta = 1, 2, \ldots, m - 1 \) and \( \alpha = 1, 2, \ldots, m - 3 \).

Thus for the unknowns \( d_1^-, d_1^+, r_\alpha^-, r_\alpha^+, \alpha = 0, 1, \ldots, m - 3 \) we have obtained system (4.6), (4.7) of \( 2m - 2 \) linear equations. Since our interpolation problem has a unique solution, the main matrix of this system is non singular. Unknowns \( d_1^- \), \( d_1^+, r_\alpha^- \), \( r_\alpha^+, \alpha = 0, 1, \ldots, m - 3 \) can be found from system (4.6), (4.7). Then taking into account (3.16), using (4.3) and (4.4) we have

\[
d_k = \frac{1}{2} \left( d_k^- + d_k^+ \right), \quad k = 1, 2,
\]

\[
r_\alpha = \frac{1}{2} \left( r_\alpha^- + r_\alpha^+ \right), \quad \alpha = 0, 1, \ldots, m - 3.
\]

Now we find the coefficients \( C_{\beta}, \beta = 0, 1, \ldots, N \).

From (3.6), taking into account (3.15), we deduce

\[
C_{\beta} = \sum_{\gamma=0}^{N} D_m(h\beta - h\gamma) \varphi(h\gamma)
\]

\[+ \sum_{\gamma=1}^{\infty} D_m(h\beta + h\gamma) \left[ d_1^- \sin(-h\omega\gamma) + d_2^- \cos(h\omega\gamma) + \sum_{\alpha=0}^{m-3} r_\alpha^- (-h\gamma)^\alpha \right]
\]

\[+ \sum_{\gamma=1}^{\infty} D_m(h(N + \gamma) - h\beta) \left[ d_1^+ \sin(\omega + h\omega\gamma) + d_2^+ \cos(\omega + h\omega\gamma) + \sum_{\alpha=0}^{m-3} r_\alpha^+ (1 + h\gamma)^\alpha \right],
\]

where \( \beta = 0, 1, \ldots, N \).

From here, using (2.7) and formula (2.5), taking into account (4.1) and (4.2), after some calculations we arrive at the expressions of the coefficients \( C_{\beta}, \beta = 0, 1, \ldots, N \) which are given in the assertion of the theorem.

Theorem 4.1 is proved. \( \square \)

Remark 4.1 From Theorem 4.1, when \( m = 2 \), we get Theorem 7 of [17] and Theorem 3.1 of [19], and when \( m = 2, \omega = 1 \) we get Theorem 3.1 of the work [18].
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