On the composite Bernstein type cubature formula ¹

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Abstract

Considering a given function $f \in C([0,1] \times [0,1])$, the bivariate interval $[0,1] \times [0,1]$ is divided in mn equally spaced bivariate subintervals $\left[\frac{k-1}{m},\frac{k}{m}\right] \times \left[\frac{j-1}{n},\frac{j}{n}\right], \ k=\overline{1,m}, \ j=\overline{1,n}.$ On each such type of subintervals the Bernstein bivariate approximation formula is applied and a corresponding Bernstein type cubature formula is obtained. Making the sum of mentioned cubature formulas, the composite Bernstein type cubature formula is obtained. The coefficients of above formula are determined and an upper-bound for its remainder term is given.

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1 Preliminaries

Let us to denote $\mathbb{N} = \{1, 2, ...\}$ and $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$. The Bernstein bivariate operator $B_{m,n}: C([0,1] \times [0,1]) \to C([0,1] \times [0,1])$ is defined for any $f \in C([0,1] \times [0,1])$, any $(x,y) \in [0,1] \times [0,1]$ and any $m,n \in \mathbb{N}$, by

(1)
$$(B_{m,n}f)(x,y) = \sum_{k=0}^{m} \sum_{j=0}^{n} p_{m,k}(x) p_{n,j}(y) f\left(\frac{k}{m}, \frac{j}{n}\right),$$

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where

(2)
$$p_{m,k}(x) = \binom{m}{k} x^k (1-x)^{m-k}$$

and

(3)
$$p_{n,j}(y) = \binom{n}{j} y^j (1-y)^{n-j}$$

are the fundamental Bernstein's polynomials. The polynomial (1) is called the Bernstein bivariate polynomial.

Let $f \in C([0,1] \times [0,1])$ be given. The following equality

(4)
$$f(x,y) = (B_{m,n}f)(x,y) + (R_{m,n}f)(x,y)$$

is known as the Bernstein bivariate approximation formula, where $R_{m,n}$ is the remainder operator associated to the Bernstein bivariate operator $B_{m,n}$, i.e. $R_{m,n}f$ is the remainder term of the bivariate approximation formula (4). Regarding the remainder term of (4), D. Bărbosu and O. T. Pop [7] established the following:

Theorem 1 For any $f \in C([0,1] \times [0,1])$ and any $(x,y) \in [0,1] \times [0,1]$, the remainder term of (4) can be expressed under the form

$$(R_{m,n}f)(x,y) = -\frac{x(1-x)}{m} \sum_{k=0}^{m-1} \sum_{j=0}^{n} p_{m-1,k}(x) p_{n,j}(y) \begin{bmatrix} x, \frac{k}{m}, \frac{k+1}{m} \\ \frac{j}{m} \end{bmatrix}; f$$

$$-\frac{y(1-y)}{n} \sum_{k=0}^{m} \sum_{j=0}^{n-1} p_{m,k}(x) p_{n-1,j}(y) \begin{bmatrix} \frac{k}{m} \\ y, \frac{j}{n}, \frac{j+1}{n} \end{bmatrix}; f$$

$$+\frac{xy(1-x)(1-y)}{mn} \sum_{k=0}^{m-1} \sum_{j=0}^{n-1} p_{m-1,k}(x) p_{n-1,j}(y) \begin{bmatrix} x, \frac{k}{m}, \frac{k+1}{m} \\ y, \frac{j}{k}, \frac{j+1}{n} \end{bmatrix}; f$$

In (5) the brackets denote the bivariate divided differences.

Theorem 2 ([7]) Let be $p, q \in \mathbb{N}_0$, $a \leq x_0 < x_1 < ... < x_p \leq b$, $c \leq y_0 < y_1 < ... < y_q \leq d$ and the function $f : [a, b] \times [c, d] \to \mathbb{R}$ be given. If $f \in C^{(p-1,q-1)}([a,b]\times[c,d])$ and there exists $\frac{\partial^{p+q}f}{\partial x^p\partial y^q}$ on $[a,b[\times]c,d[$ then, there exists $(\xi,\eta)\in]a,b[\times]c,d[$ such that

Theorem 3 ([7]) Let $f:[0,1]\times[0,1]\to\mathbb{R}$ be a function with the properties that $f\in C([0,1]\times[0,1])$, there exists $\frac{\partial^4 f}{\partial x^2\partial y^2}$ on $]0,1[\times]0,1[$ and $\frac{\partial^2 f}{\partial x^2},$ $\frac{\partial^2 f}{\partial y^2},$ $\frac{\partial^4 f}{\partial x^2\partial y^2}$ are bounded on $]0,1[\times]0,1[$. Then, the inequalities

(7)

$$|(R_{m,n}f)(x,y)| \le \frac{x(1-x)}{2m} M_1[f] + \frac{y(1-y)}{2n} M_2[f] + \frac{xy(1-x)(1-y)}{4mn} M_3[f]$$

$$\le \frac{1}{8m} M_1[f] + \frac{1}{8n} M_2[f] + \frac{1}{64mn} M_3[f]$$

hold, for any $(x,y) \in [0,1] \times [0,1]$ and any $m,n \in \mathbb{N}$, where

(8)
$$M_{1}[f] = \sup_{(x,y)\in]0,1[\times]0,1[} \left| \frac{\partial^{2} f}{\partial x^{2}}(x,y) \right|,$$

$$M_{2}[f] = \sup_{(x,y)\in]0,1[\times]0,1[} \left| \frac{\partial^{2} f}{\partial y^{2}}(x,y) \right|,$$

$$M_{3}[f] = \sup_{(x,y)\in]0,1[\times]0,1[} \left| \frac{\partial^{4} f}{\partial x^{2} \partial y^{2}}(x,y) \right|.$$

Integrating the Bernstein bivariate approximation formula (4) one arrives to the following Bernstein's cubature formula [6]:

(9)
$$\int_{0}^{1} \int_{0}^{1} f(x,y) dx dy = \sum_{i=0}^{m} \sum_{j=0}^{n} A_{i,j} f\left(\frac{i}{m}, \frac{j}{n}\right) + R_{m,n}[f],$$

where

(10)
$$A_{i,j} = \frac{1}{(m+1)(n+1)}, \quad i = \overline{0,m}, \quad j = \overline{0,n}$$

and

(11)
$$|R_{m,n}[f]| \le \frac{1}{12m} M_1[f] + \frac{1}{12n} M_2[f] + \frac{1}{144mn} M_3[f],$$

where $M_1[f]$, $M_2[f]$ and $M_3[f]$ were defined at (8).

The focus of the present paper is to construct the composite Bernstein type cubature formula. For this aim, the bivariate interval $[0,1] \times [0,1]$ will be divided in mn equally spaced bivariate subintervals $\left[\frac{k-1}{m},\frac{k}{m}\right] \times \left[\frac{j-1}{n},\frac{j}{n}\right]$, $k=\overline{1,m}$, $j=\overline{1,n}$. On each such type of subintervals $\left[\frac{k-1}{m},\frac{k}{m}\right] \times \left[\frac{j-1}{n},\frac{j}{n}\right]$, the Bernstein's cubature formula (9) will be applied. Next, adding the mentioned cubature formulas, the composite Bernstein cubature formula on $[0,1] \times [0,1]$ will be obtained.

2 Main results

We start by the simple results contained in the following two lemmas.

Lemma 1 Suppose that $a, b, c, d \in \mathbb{R}$, a < b and c < d, $f \in C([a, b] \times [c, d])$. Then, the bivariate Bernstein polynomial associated to the function f is defined by

$$(12) (B_{m,n}f)(x,y) = \frac{1}{(b-a)^m (d-c)^n} \sum_{k=0}^m \sum_{j=0}^n {m \choose k} {n \choose j} (x-a)^k (b-x)^{m-k} \cdot (y-c)^j (d-y)^{n-j} f\left(a+k\frac{b-a}{m}, c+j\frac{d-c}{n}\right).$$

Proof. The parametric extensions [5] of the Bernstein's univariate operator [8] are defined by

$$(13) (B_m^x f)(x,y) = \frac{1}{(b-a)^m (d-c)^n} \sum_{k=0}^m \sum_{j=0}^n {m \choose k} {n \choose j} (x-a)^k (b-x)^{m-k} \cdot (y-c)^j (d-y)^{n-j} f\left(a+k\frac{b-a}{m},y\right),$$

respectively

$$(14) \quad (B_n^y f)(x,y) = \frac{1}{(b-a)^m (d-c)^n} \sum_{k=0}^m \sum_{j=0}^n \binom{m}{k} \binom{n}{j} (x-a)^k (b-x)^{m-k} \cdot (y-c)^j (d-y)^{n-j} f\left(x, c+j\frac{d-c}{n}\right).$$

Their tensorial product [9] is the bivariate Bernstein operator (12).

Lemma 2 Suppose that $a, b, c, d \in \mathbb{R}$, a < b, c < d and let $f : [a, b] \times [c, d] \to \mathbb{R}$ be a function with the properties that $f \in C^{2,2}([a, b] \times [c, d])$, there exists $\frac{\partial^4 f}{\partial x^2 \partial y^2}$ on $[a, b[\times]c, d[$ and $\frac{\partial^2 f}{\partial x^2}$, $\frac{\partial^2 f}{\partial y^2}$, $\frac{\partial^4 f}{\partial x^2 \partial y^2}$ are bounded on $[a, b[\times]c, d[$. Then, the remainder term of the Bernstein bivariate approximation formula on $[a, b] \times [c, d]$ verifies the following inequality

$$(15) |(R_{m,n}f)(x,y)| \le \frac{(x-a)(b-x)}{2m(b-a)^2} M_1'[f] + \frac{(y-c)(d-y)}{2n(d-c)^2} M_2'[f] + \frac{(x-a)(b-x)(y-c)(d-y)}{4mn(b-a)^2(d-c)^2} M_3'[f],$$

for any $(x,y) \in]a,b[\times]c,d[$ and any $m,n \in \mathbb{N}$, where

(16)
$$M'_{1}[f] = \sup_{(x,y)\in]a,b[\times]c,d[} \left| \frac{\partial^{2} f}{\partial x^{2}}(x,y) \right|,$$

$$M'_{2}[f] = \sup_{(x,y)\in]a,b[\times]c,d[} \left| \frac{\partial^{2} f}{\partial y^{2}}(x,y) \right|,$$

$$M'_{3}[f] = \sup_{(x,y)\in[a,b[\times]c,d[} \left| \frac{\partial^{4} f}{\partial x^{2} \partial y^{2}}(x,y) \right|.$$

Proof. One applies (7) and the method of parametric extensions [9].

In what follows, let us to consider the bivariate interval $[0,1] \times [0,1]$ divided in the mn equally spaced bivariate subintervals $\left[\frac{k-1}{m},\frac{k}{m}\right] \times \left[\frac{j-1}{n},\frac{j}{n}\right], k=\overline{1,m},$ $j=\overline{1,n}$. In each interval $\left[\frac{k-1}{m},\frac{k}{m}\right] \times \left[\frac{j-1}{n},\frac{j}{n}\right]$ one considers the distinct knots $x_h = \frac{kp-p+h}{mp}, \ h=\overline{0,p},$ respectively $y_l = \frac{jq-q+l}{nq}, \ l=\overline{0,q}.$ Applying Lemma 1 yields the following Bernstein type bivariate polynomial

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$$(B_{p,k,q,j}f)(x,y) = m^p n^q \sum_{h=0}^p \sum_{l=0}^q \binom{p}{h} \binom{q}{l} \left(x - \frac{k-1}{m}\right)^h \left(\frac{k}{m} - x\right)^{p-h} \cdot \left(y - \frac{j-1}{n}\right)^l \left(\frac{j}{n} - y\right)^{q-l} f\left(\frac{kp - p + h}{mp}, \frac{jq - q + l}{nq}\right).$$

The following Bernstein type bivariate approximation formula

(18)
$$f(x,y) = (B_{p,k,q,j}f)(x,y) + (R_{p,k,q,j}f)(x,y)$$

holds, on any interval $\left[\frac{k-1}{m}, \frac{k}{m}\right] \times \left[\frac{j-1}{n}, \frac{j}{n}\right], k = \overline{1, m}, j = \overline{1, n}$. For any $f \in C^{2,2}([0,1] \times [0,1])$ the following upper-bound estimation for the bivariate remainder term

$$|(R_{p,k,q,j}f)(x,y)| \le \frac{m\left(x - \frac{k-1}{m}\right)\left(\frac{k}{m} - x\right)}{2}M_1''[f] + \frac{n\left(y - \frac{j-1}{n}\right)\left(\frac{j}{n} - y\right)}{2}M_2''[f] + \frac{mn\left(x - \frac{k-1}{m}\right)\left(\frac{k}{m} - x\right)\left(y - \frac{j-1}{n}\right)\left(\frac{j}{n} - y\right)}{4}M_3''[f]$$

holds, where

(20)
$$M_{1}''[f] = \sup_{(x,y)\in \left]\frac{k-1}{m}, \frac{k}{m}\left[\times\right]\frac{j-1}{n}, \frac{j}{n}\left[\left|\frac{\partial^{2} f}{\partial x^{2}}(x,y)\right|,\right] \\ M_{2}''[f] = \sup_{(x,y)\in \left]\frac{k-1}{m}, \frac{k}{m}\left[\times\right]\frac{j-1}{n}, \frac{j}{n}\left[\left|\frac{\partial^{2} f}{\partial y^{2}}(x,y)\right|,\right] \\ M_{3}''[f] = \sup_{(x,y)\in \left]\frac{k-1}{m}, \frac{k}{m}\left[\times\right]\frac{j-1}{n}, \frac{j}{n}\left[\left|\frac{\partial^{4} f}{\partial x^{2}\partial y^{2}}(x,y)\right|.\right]$$

Theorem 4 If $f \in C([0,1] \times [0,1])$, the coefficients of the Bernstein type cubature formula

$$\int_{\frac{k-1}{m}}^{\frac{k}{m}} \int_{\frac{j-1}{n}}^{\frac{j}{n}} f(x,y) dx dy = \sum_{h=0}^{p} \sum_{l=0}^{q} A_{h,k,l,j} f\left(\frac{kp-p+h}{mp}, \frac{jq-q+l}{nq}\right) + R_{k,j}[f]$$

can be expressed under the form

(22)
$$A_{h,k,l,j} = \frac{1}{mn(p+1)(q+1)}, \quad h = \overline{0,p}, \quad l = \overline{0,q}.$$

Proof. Integrating (18) on $\left[\frac{k-1}{m}, \frac{k}{m}\right] \times \left[\frac{j-1}{n}, \frac{j}{n}\right]$, $k = \overline{1, m}$, $j = \overline{1, n}$ and taking (17) into account, yields

$$A_{h,k,l,j} = m^p n^q \binom{p}{h} \binom{q}{l} \int_{\frac{k-1}{m}}^{\frac{k}{m}} \int_{\frac{j-1}{n}}^{\frac{j}{n}} \left(x - \frac{k-1}{m}\right)^h \left(\frac{k}{m} - x\right)^{p-h}$$

$$\cdot \left(y - \frac{j-1}{n}\right)^l \left(\frac{j}{n} - y\right)^{q-l} dx dy$$

$$= m^p n^q \binom{p}{h} \binom{q}{l} \int_{\frac{k-1}{m}}^{\frac{k}{m}} \left(x - \frac{k-1}{m}\right)^h \left(\frac{k}{m} - x\right)^{p-h} dx$$

$$\cdot \int_{\frac{j-1}{n}}^{\frac{j}{n}} \left(y - \frac{j-1}{n}\right)^l \left(\frac{j}{n} - y\right)^{q-l} dy$$

$$= m^{p} n^{q} \binom{p}{h} \binom{q}{l} \int_{0}^{1} \frac{1}{m^{p+1}} t^{h} (1-t)^{p-h} dt \int_{0}^{1} \frac{1}{n^{q+1}} u^{l} (1-u)^{q-l} du$$

$$= \frac{1}{mn} \binom{p}{h} \binom{q}{l} \int_{0}^{1} t^{h} (1-t)^{p-h} dt \int_{0}^{1} u^{l} (1-u)^{q-l} du.$$

The integral $\int_{0}^{1} x^{i}(1-x)^{n-i}dx$ is the Euler function of first kind B(i+1, n-i+1). Taking the well known properties of Euler function of first kind into account, it follows that

$$A_{h,k,l,j} = \frac{1}{mn} \binom{p}{h} \binom{q}{l} B(h+1, p-h+1) B(l+1, q-l+1)$$

$$= \frac{1}{mn} \frac{p!}{h!(p-h)!} \frac{h!(p-h)!}{(p+1)!} \frac{q!}{l!(q-l)!} \frac{l!(q-l)!}{(q+1)!}$$

$$= \frac{1}{mn(p+1)(q+1)}.$$

Theorem 5 Let $f \in C^{2,2}([0,1] \times [0,1])$ be given so that there exists $\frac{\partial^2 f}{\partial x^2 \partial y^2}$ on $]0,1[\times]0,1[$ and $\frac{\partial^2 f}{\partial x^2}$, $\frac{\partial^2 f}{\partial y^2}$, $\frac{\partial^4 f}{\partial x^2 \partial y^2}$ are bounded on $]0,1[\times]0,1[$. Then the following upper-bound estimation for the bivariate remainder term of the Bernstein type cubature formula (21) is

(23)
$$|R_{k,j}[f]| \le \frac{M_1''[f]}{12m^2n} + \frac{M_2''[f]}{12mn^2} + \frac{M_3''[f]}{144m^2n^2},$$

where $M_1''[f]$, $M_2''[f]$, $M_3''[f]$ are given at (20).

Proof. The inequality (23) follows by integrating the Bernstein type bivariate approximation formula (18) and taking the inequality (19) into account.

Theorem 6 For any $f \in C^{2,2}([0,1] \times [0,1])$, the following composite Bernstein type cubature formula

$$\int_{0}^{1} \int_{0}^{1} f(x,y) dx dy = \frac{1}{mn(p+1)(q+1)} \sum_{k=1}^{m} \sum_{j=1}^{n} \sum_{h=0}^{p} \sum_{l=0}^{q} f\left(\frac{kp-p+h}{mp}, \frac{jq-q+l}{nq}\right) + R_{m,n}[f].$$

holds, where $|R_{m,n}[f]|$ were defined at (11).

Proof. Adding the relation (21) for any $k = \overline{1, m}$, $j = \overline{1, n}$, we get the following composite Bernstein type cubature formula (24).

Remark 1 It is easily to see that we get the same result for the bivariate remainder term of the composite Bernstein type cubature formula, as the result obtained by D. Bărbosu and O. T. Pop in [6].

Corollary 1 The following equality

(25)
$$\lim_{m,n\to\infty} \frac{1}{mn(p+1)(q+1)} \sum_{k=1}^{m} \sum_{j=1}^{n} \sum_{h=0}^{p} \sum_{l=0}^{q} f\left(\frac{kp-p+h}{mp}, \frac{jq-q+l}{nq}\right)$$
$$= \int_{0}^{1} \int_{0}^{1} f(x,y) dx dy$$

holds.

Proof. Yields immediately from Theorem 6, because $\lim_{m,n\to\infty} |R_{m,n}[f]| = 0$.

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