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Constructive Approximation by (V,f)-Reproducing Kernels

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Abstract. In this paper we propose a constructive method to build reproducing kernels. We define the notion of (V, f)-reproducing kernel, and prove that every reproducing kernel is a (V, f)-reproducing kernel. We study the minimal approximation by these (V, f)-reproducing kernels for different choices of V and f. Examples to which our results apply include curve and surface fitting.

§1. (V,f)-Reproducing Kernels

For any set (respectively locally compact set) Ω , we denote by \mathbb{R}^{Ω} (respectively $\mathcal{C}^{m}(\Omega)$) the space of real-valued functions (respectively *m*-times continuously differentiable functions) defined on Ω equipped with the topology of pointwise convergence (respectively uniform convergence on the compact subsets of Ω). Let us recall some definitions.

Definition 1.1. A real-valued function H defined on $\Omega \times \Omega$ is a reproducing kernel on $\Omega \times \Omega$ if

- 1) H is symmetric: H(t,s) = H(s,t) for all $t, s \in \Omega$,
- 2) *H* is of positive type:

$$\sum_{k,l=1}^{k,l=N} \lambda_k \lambda_l H(t_k, t_l) \ge 0,$$

for any finite point set $\{t_k\}_{k=1}^N$ of Ω and real numbers $\{\lambda_k\}_{k=1}^N$.

Definition 1.2. A vector subspace \mathcal{H} of \mathbb{R}^{Ω} is said to be a hilbertian subspace of \mathbb{R}^{Ω} (respectively $\mathcal{C}^{m}(\Omega)$) if

- 1) \mathcal{H} is a Hilbert space,
- 2) The natural injection from \mathcal{H} into \mathbb{R}^{Ω} (respectively $\mathcal{C}^{m}(\Omega)$) is continuous.

We review some important results on reproducing kernels which are studied in [4].

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Theorem 1.1.

 A Hilbert space H (respectively a real-valued function H defined on Ω×Ω) is a hilbertian subspace of ℝ^Ω (respectively a reproducing kernel on Ω×Ω) if and only if there exists one and only one reproducing kernel H on Ω×Ω (respectively hilbertian subspace H of ℝ^Ω) such that

$$u(t) = \langle u \mid H(\cdot, t) \rangle_{\mathcal{H}}, \qquad \forall t \in \Omega, \quad \forall u \in \mathcal{H}.$$

 \mathcal{H} is called the hilbertian subspace associated with H.

- 2) For any hilbertian basis $(f_i)_{i \in I}$ of \mathcal{H} : $H(t,s) = \sum_{i \in I} f_i(t) f_i(s)$.
- If H is separately m-times continuously differentiable, then H is a hilbertian subspace of C^m(Ω).
- 4) The vector space $\mathcal{H}_0 = \operatorname{span}\{(H(\cdot, t))_{t \in \Omega}\}$ is dense in \mathcal{H} .

Let $(V, \langle \cdot | \cdot \rangle_V)$ be a Hilbert space, Ω be a set and f be a function from Ω into V.

Definition 1.3. For all $f : \Omega \longrightarrow V$, we define a (V, f)-reproducing kernel H_f by

$$H_f(t,s) = \langle f(t) \mid f(s) \rangle_V, \qquad \forall (t,s) \in \Omega \times \Omega.$$
(1.1)

We have the following result:

Theorem 1.2. H_f defined by (1.1) is a reproducing kernel on $\Omega \times \Omega$ and its associated hilbertian subspace \mathcal{H}_f of \mathbb{R}^{Ω} is

$$\mathcal{H}_f = \Big\{ w \in \mathbb{R}^{\Omega} \mid \exists u \in V : w(t) = \langle u \mid f(t) \rangle_V, \ \forall t \in \Omega \Big\}.$$

Proof: One can easily verify that H_f is a reproducing kernel.

Let $\tilde{H}_f: V \longrightarrow \mathbb{R}^{\Omega}$ be defined by $(\tilde{H}_f u)(t) = \langle u \mid f(t) \rangle_V$. The mapping \tilde{H}_f is linear, and the inequality

$$|(\tilde{H_f}u)(t)| \le |u|_V |f(t)|_V = |u|_V H_f(t,t)^{\frac{1}{2}},$$

for all $t \in \Omega$ and for all $u \in V$ implies that it is continuous. Let \mathcal{M} be the closure in V of the vector space $\operatorname{span}\{(f(t))_{t\in\Omega}\}$, and $P_{\mathcal{M}}$ the orthogonal projector on \mathcal{M} . We define on $\mathcal{H}_f = \tilde{H}_f(V)$ the bilinear form

$$\langle \tilde{H}_f u \mid \tilde{H}_f v \rangle_{\mathcal{H}_f} = \langle P_{\mathcal{M}} u \mid P_{\mathcal{M}} v \rangle_V.$$

It is easy to see that this form is a scalar product on \mathcal{H}_f . Then the linear mapping $\tilde{H}_f : \mathcal{M} \longrightarrow \mathcal{H}_f$ is an isometry, and consequently $(\mathcal{H}_f, \langle \cdot | \cdot \rangle_{\mathcal{H}_f})$ is a Hilbert space. For all $t \in \Omega$, the function

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$$H_f(t,\cdot): s \in \Omega \longrightarrow H_f(t,s) = \langle f(t) \mid f(s) \rangle_V,$$

is an element of \mathcal{H}_f , and satisfies the reproducing formula

$$(\tilde{H}_f u)(t) = \langle \tilde{H}_f u \mid H_f(t, \cdot) \rangle_{\mathcal{H}_f}, \qquad \forall u \in V.$$

Consequently (see Theorem 1.1), \mathcal{H}_f is a hilbertian subspace of \mathbb{R}^{Ω} and admits H_f as reproducing kernel. \Box

Theorem 1.3. Let ω be a set and c a mapping from ω to Ω . Then

$$(Hc)_f(y,z) = H_f(c(y),c(z)) = \langle f(c(y)) \mid f(c(z)) \rangle_V$$

is a reproducing kernel on $\omega \times \omega$.

Proof: For all $y \in \omega$, f(c(y)) is in V. The function $(Hc)_f$ is symmetric and is of positive type:

$$\sum_{k,l=1}^{k,l=N} \lambda_k \lambda_l(Hc)_f(y_k, y_l) = \langle \sum_{k=1}^{k=N} \lambda_k f(c(y_k)) \mid \sum_{k=1}^{k=N} \lambda_k f(c(y_k)) \rangle_V \ge 0. \square$$

Example 1.1. Let $V = L^2(a, b)$, Ω a subset of \mathbb{R} and $f(t)(x) = \exp(cxt)$ where c is a real constant. Then

$$H_f(t,s) = egin{cases} (\exp(cb(t+s)) - \exp(ca(t+s)))/(c(t+s)), & ext{if } (t+s)
eq 0, \ b-a, & ext{otherwise.} \end{cases}$$

Example 1.2. Let $V = L^2(\mathbb{R}^+)$, and suppose Ω is a subset of \mathbb{R}^n . For all functions $c: \Omega \longrightarrow (0, +\infty)$, we have

(i) If $f(t)(x) = \frac{2}{\pi^{\frac{1}{4}}} \exp^{-c(t)|x|^2}$, then $H_f(t,s) = \frac{1}{\sqrt{c(t) + c(s)}}$.

(ii) If $f(t)(x) = \exp^{-c(t)x}$, then $H_f(t,s) = \frac{1}{c(t) + c(s)}$, and in particular if

 $c(t) = \frac{P(t)}{Q(t)}$ (with P(t) and Q(t) polynomials), we obtain the rational reproducing kernel

$$H_f(t,s) = \frac{Q(t)Q(s)}{P(t)Q(s) + P(s)Q(t)}$$

$\S2.$ (V,f)-Reproducing Kernels of Convolution Type

We consider the case where

1) $V = L^2(\mathbb{R}^n)$ and $\Omega = \mathbb{R}^n$.

2) f(t)(x) = f(t - x), with f in the familar Sobolev space $H^m(\mathbb{R}^n)$. Then $H_f(t,s) = \int_{\mathbb{R}^n} f(t - x)f(s - x)dx$. **Theorem 2.1.** We have the following properties:

1) $H_f(t,s) = h_f(t-s)$ with $h_f(\xi) = (f * \check{f})(\xi) = \mathcal{F}(|\mathcal{F}f|^2)(\xi)$, where $\check{f}(x) = f(-x)$ and $\mathcal{F}f$ is the Fourier transform of f.

2)
$$h_f \in \mathcal{C}_0^m(\mathbb{R}^n) = \left\{ u \in \mathcal{C}^m(\mathbb{R}^n) \mid \lim_{|t| \to \infty} (D^{\alpha}u)(t) = 0, \quad 0 \le |\alpha| \le m \right\}$$

3) The associated hilbertian subspace of H_f is

$$\mathcal{H}_f = f * L^2(\mathbb{R}^n) \quad \hookrightarrow \mathcal{C}^m_0(\mathbb{R}^n) \ (continuous \ embedding).$$

4) In particular, if $|\mathcal{F}f| > 0$, then

$$\mathcal{H}_f = \Big\{ w \in \mathcal{S}' \mid \mathcal{F}w \in L^1_{loc}(\mathbb{R}^n), \quad \frac{\mathcal{F}w}{\mathcal{F}f} \in L^2(\mathbb{R}^n) \Big\},$$

equipped with the scalar product

$$\langle w_1 \mid w_2 \rangle_{\mathcal{H}_f} = \int_{\mathbf{R}^n} \frac{\mathcal{F}w_1(\xi) \overline{\mathcal{F}w_2(\xi)}}{|\mathcal{F}f(\xi)|^2} d\xi.$$

5) If f is radial, then h_f is radial: $H_f(t,s) = h_f(|t-s|)$.

6) For all distinct points $\{t_k\}_{k=1}^N$ in \mathbb{R}^n , the matrix $H_N = (H_f(t_k, t_l))_{1 \le k, l \le N}$ is invertible (strictly positive definite).

Proof:

1) We have

$$H_f(t,s)=(2\pi)^{-rac{n}{2}}\int_{\mathbf{R}^n}e^{-i\langle t-s|\xi
angle}\mid \mathcal{F}f(\xi)
angle^2d\xi=\mathcal{F}(\mid\mathcal{F}f\mid^2)(t-s).$$

2) $f \in H^m(\mathbb{R}^n) \Rightarrow D^{\alpha}h_f = (D^{\alpha}f) * \check{f} \in \mathcal{C}^0_0(\mathbb{R}^n) \text{ for } 0 \leq |\alpha| \leq m, \text{ (see [2])}.$

- 3) is a consequence of Theorem 1.2 and the property given in 1).
- 4) Since $\mathcal{H}_f \hookrightarrow \mathcal{C}_0^m(\mathbb{R}^n) \hookrightarrow \mathcal{S}'$, we have the equivalences:

$$\{ w \in \mathcal{H}_f \} \Leftrightarrow \{ \exists u \in L^2(\mathbb{R}^n) : \mathcal{F}w = \mathcal{F}u\mathcal{F}f \} \\ \Leftrightarrow \{ \mathcal{F}w \in L^1_{loc}(\mathbb{R}^n), \ \frac{\mathcal{F}w}{\mathcal{F}f} \in L^2(\mathbb{R}^n) \}$$

From Theorem 1.2, we have

$$w(t) = \langle u \mid f(t-\cdot) \rangle_{L^2(\mathbf{R}^n)} = \langle P_{\mathcal{M}}u \mid f(t-\cdot) \rangle_{L^2(\mathbf{R}^n)} = (P_{\mathcal{M}}u * f)(t).$$

Then $\mathcal{F}w = \mathcal{F}P_{\mathcal{M}} u\mathcal{F}f$, and

$$\langle w_1 \mid w_2 \rangle_{\mathcal{H}_f} = \int_{\mathbf{R}^n} P_{\mathcal{M}} u_1(x) P_{\mathcal{M}} u_2(x) dx = \int_{\mathbf{R}^n} \mathcal{F} P_{\mathcal{M}} u_1(\xi) \overline{\mathcal{F} P_{\mathcal{M}} u_2(\xi)} d\xi = \int_{\mathbf{R}^n} \frac{\mathcal{F} w_1(\xi) \overline{\mathcal{F} w_2(\xi)}}{|\mathcal{F} f(\xi)|^2} d\xi.$$

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5) For any orthogonal matrix A,

$$h_f(At) = \int_{\mathbf{R}^n} f(x)f(At - x)dx = \int_{\mathbf{R}^n} f(Ax)f(A(t - x))dx$$
$$= \int_{\mathbf{R}^n} f(x)f(t - x)dx = h_f(t),$$

since f(Ax) = f(x) and |detA| = 1.

6) We suppose that $f \neq 0$ in $L^2(\mathbb{R}^n)$. Since the matrix

 $H_{N} = \left(\int_{\mathbb{R}^{n}} f(t_{k} - x)f(t_{l} - x)dx\right)_{\substack{1 \leq k, l \leq N \\ n \neq k = 1}} \text{ is a Gram matrix, it is invertible}$ if and only if the system $\{f(t_{k} - \cdot)\}_{k=1}^{N}$ is lineary independent in $L^{2}(\mathbb{R}^{n})$. If $\sum_{k=1}^{k=N} c_{k}f(t_{k} - x) = 0 \text{ in } L^{2}(\mathbb{R}^{n}), \text{ for } c_{k} \in \mathbb{R}, 1 \leq k \leq N, \text{ then by the Fourier}$ k=N

transform we get $\left(\sum_{k=1}^{k=N} c_k e^{-i\langle t_k | \xi \rangle}\right) \mathcal{F}f(\xi) = 0$ in $L^2(\mathbb{R}^n)$.

The Lebesgue measure of the set $\mathcal{N} = \{\xi \in \mathbb{R}^n \mid \sum_{k=1}^{k=N} c_k e^{-i\langle t_k | \xi \rangle} = 0\}$ is equal to zero. Then $\mathcal{F}f$ vanishes outside \mathcal{N} , i.e. $\mathcal{F}f \equiv 0$ in $L^2(\mathbb{R}^n)$ and by the inverse Fourier transform, $f \equiv 0$ in $L^2(\mathbb{R}^n)$, which complete the proof. \Box

Example 2.1. Let $u(x) = (1 - |x|)_+$ and $\mathcal{F}u = v$. We have $v(x) = \frac{\sin^2(\frac{x}{2})}{x^2}$. (i) Taking $f = \mathcal{F}(|u|^{\frac{1}{2}}), H_f(t,s) = (1 - |t-s|)_+$.

(ii) Taking $f = \mathcal{F}(|v|^{\frac{1}{2}}), H_f(t,s) = \frac{sin^2(\frac{t-s}{2})}{(t-s)^2}.$

Example 2.2. (Bessel reproducing kernels) For $n \in \mathbb{N}$, $\alpha \in \mathbb{R}$ and $\alpha > n$; consider $G_{\alpha} \in L^{2}(\mathbb{R}^{n})$ defined by $\mathcal{F}(G_{\alpha})(x) = (1 + |x|^{2})^{-\frac{\alpha}{2}}$.

(i) Taking $f = \mathcal{F}(|G_{\alpha}|^{\frac{1}{2}}), H_f(t,s) = (1+|t-s|^2)^{-\frac{\alpha}{2}}.$

(ii) Taking $f = \mathcal{F}(|\mathcal{F}G_{n+1}|^{\frac{1}{2}}), H_f(t,s) = \frac{\pi^{\frac{1-n}{2}}}{2^n\Gamma(\frac{n+1}{2})}\exp(-|t-s|)$ and $\mathcal{H}_f = H^{\frac{n+1}{2}}(\mathbb{R}^n)$ (Sobolev space).

Example 2.3. (ν -B-spline reproducing kernels) Let

- 1) $Y_l(x) = \frac{1}{l!} x_+^l$.
- 2) $\nu \in \mathcal{E}'$ (distributions with compact support) such that $\nu(p) = 0$, for all polynomial p in $\mathcal{P}_l(\mathbb{R})$.

3)
$$f = \nu * Y_l$$
.

For such functions f, we give the following theorem without proof.

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Theorem 2.2. We have:

- 1) $f \in L^2(\mathbb{R})$.
- 2) For all u in $V^{l+1}(\mathbb{R}) = \{v \in L^2_{loc}(\mathbb{R}) | v^{(l+1)} \in L^2(\mathbb{R})\}$ (Beppo-Levi space) we have $\int_{\mathbb{R}} u^{(l+1)}(x) f(t-x) dx = (\nu * u)(t).$
- 3) $H_f(t,s) = (-1)^l (\check{\nu} * \nu * Y_{2l+1})(t-s)$ and $\mathcal{H}_f = \nu * V^{l+1}(\mathbb{R}).$

In the particular case of divided differences, ν is defined as the *m*th-iterated convolution $\nu = \frac{(\delta_a - \delta_b)}{(b-a)}^{*m}$, and $\check{\nu} = \frac{(\delta_{-a} - \delta_{-b})}{(b-a)}^{*m}$.

§3. Data Fitting by (V,f)-Reproducing Kernels

Let $\{t_k\}_{k=1}^N$ a set of distinct points in Ω , and define a linear operator A_N from \mathcal{H}_f into \mathbb{R}^N by $A_N(u) = (u(t_k))_{1 \le k \le N}$.

Definition 3.1. For all $z_N \in \mathbb{R}^N$ and $\epsilon \in [0, 1)$ we define a spline to be any solution of the following minimal approximation problem:

$$(P_{\epsilon}(z_N)): \quad \inf_{u\in \mathcal{C}_{\epsilon}} \left((1-\epsilon)\langle u \mid u \rangle_{\mathcal{H}_f} + \epsilon \|A_N u - z_N\|_{\mathbf{R}^N}^2\right),$$

where

$$C_{\epsilon} = \begin{cases} A_N^{-1}\{z_N\}, & \text{if } \epsilon = 0 \text{ (Interpolation),} \\ \mathcal{H}_f, & \text{if } \epsilon \in]0,1[\text{ (Smoothing).} \end{cases}$$

The following theorem gives the spline in the case $\epsilon \neq 0$.

Theorem 3.1. For all $(\epsilon, z_N) \in]0, 1[\times \mathbb{R}^N$, the problem $P_{\epsilon}(z_N)$ (Smoothing) admits a unique solution

$$\sigma^{\epsilon}(t) = \sum_{k=1}^{k=N} \lambda_k^{\epsilon} H_f(t, t_k),$$

where the coefficients ${}^{t}\Lambda^{\epsilon} = (\lambda_{1}^{\epsilon}, \dots, \lambda_{N}^{\epsilon}) \in \mathbb{R}^{N}$ are the solution of the system

$$(H_N+rac{\epsilon}{1-\epsilon}I_N)\Lambda_N^\epsilon=z_N,$$

with $H_N = (H_f(t_k, t_l))_{1 \le k, l \le N}$ and I_N is the identity matrix.

Proof: 1) From the continuous embedding: $\mathcal{H}_f \hookrightarrow \mathbb{R}^{\Omega}$ (see Theorem 1.2), we deduce that A_N is continuous. 2) $A_N(\mathcal{H}_f)$ is closed as a vector subspace of \mathbb{R}^N . Then from the general spline theory (see [1,3]) we get the theorem. \Box

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Theorem 3.2. The following two properties are equivalent: 1) For all $z_N \in \mathbb{R}^N$, the problem $P_0(z_N)$ admits a unique solution. 2) The system $\{f(t_k)\}_{k=1}^N$ is linearly independent in V.

Proof: For all $z_N \in \mathbb{R}^N$, the problem $P_0(z_N)$ admits a unique solution if and only if the matrix $H_N = (H_f(t_k, t_l))_{1 \le k, l \le N}$ is invertible (see [1,3]). Since the matrix $H_N = (\langle f(t_k) | f(t_l) \rangle_V)_{1 \le k, l \le N}$ is a Gram matrix, it is invertible if and only if the system $\{f(t_k)\}_{k=1}^N$ is lineary independent in V. \Box

Furthermore, for the particular case $V = L^2(\mathbb{R}^n)$ and $f \in H^m(\mathbb{R}^n)$, Theorem 3.2 and the property (6) of Theorem 2.1 imply the following theorem. **Theorem 3.3.** For all $f \in H^m(\mathbb{R}^n)$ and $z_N \in \mathbb{R}^N$, the problem $P_0(z_N)$ (Interpolation) admits a unique solution

$$\sigma^0(t) = \sum_{k=1}^{k=N} \lambda_k^0 H_f(t, t_k),$$

where the coefficients ${}^{t}\Lambda^{0} = (\lambda_{1}^{0}, \dots, \lambda_{N}^{0}) \in \mathbb{R}^{N}$ are the solution of the system $H_{N}\Lambda_{N}^{0} = z_{N},$

with $H_N = (H_f(t_k, t_l))_{1 \le k, l \le N}$ and I_N is the identity matrix.

§4. Data Fitting Preserving Polynomials

Let $\mathcal{P}_d(\mathbb{R}^n)$ the vector space of polynomials of degree at most d. We suppose: (H1) For all $p \in \mathcal{P}_d(\mathbb{R}^n)$ the subset $\{t_k\}_{k=1}^N$ of \mathbb{R}^n is such that

$$\{p(t_k) = 0, \quad 1 \le k \le N\} \iff p \equiv 0.$$

(H2) $\mathcal{H}_f \cap \mathcal{P}_d(\mathbb{R}^n) = \{0\}.$

We remark that in the case $V = L^2(\mathbb{R}^n)$ and $f \in H^m(\mathbb{R}^n)$, the hypothesis (H2) is satisfied because $\mathcal{H}_f \subset \mathcal{C}_0^m(\mathbb{R}^n)$ (see Theorem 2.1(2)), and

$$\mathcal{C}_0^m(\mathbb{R}^n) \cap \mathcal{P}_d(\mathbb{R}^n) = \{0\}.$$

Let \mathcal{H}_{f}^{d} be the Hilbert direct sum: $\mathcal{H}_{f}^{d} = \mathcal{H}_{f} \oplus \mathcal{P}_{d}(\mathbb{R}^{n})$. We denote by Π_{f} the orthogonal projector from \mathcal{H}_{f}^{d} onto \mathcal{H}_{f} , and we define on \mathcal{H}_{f}^{d} the linear mapping $A_{N}(u) = (u(t_{k}))_{1 \leq k \leq N} \in \mathbb{R}^{N}$. For all $(\epsilon, z_{N}) \in [0, 1] \times \mathbb{R}^{N}$, we consider the following minimal approximation problem in \mathcal{H}_{f}^{d} :

$$\left(P_{\epsilon}(z_N)\right): \quad \inf_{u\in\mathcal{C}_{\epsilon}}\left((1-\epsilon)\langle \Pi_f(u)\mid \Pi_f(u)\rangle_{\mathcal{H}_f}+\epsilon\|A_Nu-z_N\|_{\mathbf{R}^N}^2\right),$$

where

$$C_{\epsilon} = \begin{cases} A_N^{-1}\{z_N\}, & \text{if } \epsilon = 0 \text{ (Interpolation)}, \\ \mathcal{H}_f^d, & \text{if } \epsilon \in]0,1[\text{ (Smoothing)}, \\ \mathcal{P}_d(\mathbb{R}^n), & \text{if } \epsilon = 1 \text{ (Least squares)}. \end{cases}$$

The hypothesis (H1) implies that the problem $P_1(z_N)$ admits a unique solution. In the case $\epsilon \in [0, 1]$ (Smoothing) we have the following theorem:

Theorem 4.1. For all $(\epsilon, z_N) \in]0, 1[\times \mathbb{R}^N$, the problem $P_{\epsilon}(z_N)$ admits a unique solution σ^{ϵ} . In the case $\epsilon \in]0, 1[$, the solution σ^{ϵ} is given by

$$\sigma^{\epsilon}(t) = \sum_{k=1}^{k=N} \lambda_k^{\epsilon} H_f(t, t_k) + \sum_{i=1}^{i=n_d} b_i^{\epsilon} p_i(t),$$

where the coefficients ${}^{t}\Lambda^{\epsilon} = (\lambda_{1}^{\epsilon}, \dots, \lambda_{N}^{\epsilon}) \in \mathbb{R}^{N}$ and ${}^{t}B^{\epsilon} = (b_{1}^{\epsilon}, \dots, b_{n_{d}}^{\epsilon}) \in \mathbb{R}^{n_{d}}$ are the solution of the system

$$\begin{pmatrix} H_N + \frac{\epsilon - 1}{\epsilon} I_N & E \\ {}^tE & 0 \end{pmatrix} \begin{pmatrix} \Lambda^{\epsilon} \\ B^{\epsilon} \end{pmatrix} = \begin{pmatrix} z_N \\ 0 \end{pmatrix},$$

with

1) $H_N = (H_f(t_k, t_l))_{1 \le k, l \le N}$ and I_N is the identity matrix,

2)
$$E = (E_{k,i})_{1 \le i \le n_d}^{1 \le k \le N}$$
 with $E_{k,i} = p_i(t_k)$ and $(p_i)_{1 \le i \le n_d}$ is a basis of $\mathcal{P}_d(\mathbb{R}^n)$.

In particular, if there exists $p \in \mathcal{P}_d(\mathbb{R}^n)$ such that $\{p(t_k) = z_{N,k}, 1 \leq k \leq N\}$, then $\sigma^{\epsilon} = p$ (preserving polynomials property).

Proof: Theorem 4.1 is a consequence of general spline theory (see [1,3]):

- 1) A_N is continuous since \mathcal{H}_f^d is a hilbertian subspace of \mathbb{R}^{Ω} .
- 2) Π_f is continuous and $\Pi_f(\mathcal{H}_f^d) = \mathcal{H}_f$ is closed since Π_f is an orthogonal projector.
- 3) ker $A_N \cap \ker \Pi_f = \{0\}$: derives from the hypothesis (H1) and the fact that ker $\Pi_f = \mathcal{P}_d(\mathbb{R}^n)$.
- 4) ker A_N + ker Π_f is closed since ker Π_f is a finite dimensional vector space.

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