# A BERNSTEIN-SCHOENBERG TYPE OPERATOR: SHAPE PRESERVING AND LIMITING BEHAVIOUR 

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#### Abstract

Using a new $B$-spline basis due to Dahmen, Micchelli and Seidel, we construct a univariate spline approximation operator of Bernstein-Schoenberg type. We show that it shares all the shape preserving properties of the usual Bernstein-Schoenberg operator and we derive a Voronovskaya type asymptotic error estimate.


1. Introduction. In [10] Schoenberg introduced a spline approximation operator which generalised the Bernstein polynomial and which we shall refer to as the BernsteinSchoenberg operator. Like the Bernstein polynomial, this operator is 'variation diminishing' and therefore has certain 'shape preserving' properties, (see also [4]). The asymptotic error estimate for Bernstein polynomials due to Voronovskaya, (see [6]), has also been extended to the Bernstein-Schoenberg operator by Lee and the authors [3], extending work of Marsden and Riemenschneider, ([7], [8], [9]).

In extending the Bernstein-Schoenberg operator to higher dimensions, using simplex splines, Goodman and Lee [2] also generalised the univariate operator. More recently a different construction has been proposed [1] for spaces spanned by simplex splines which seems more natural and also leads to an approximation operator of Bernstein-Schoenberg type. In this paper, we study the univariate case of this operator, which also generalises Bernstein polynomials but is distinct from the Bernstein-Schoenberg operator. After defining this operator in this section, we shall show in Section 2 that it is variation diminishing and shares all the shape preserving properties of the Bernstein-Schoenberg operator, while in Section 3 we derive an asymptotic estimate of Voronovskaya type.

We first specialise to one dimension some of the definitions and results in [1]. Let $T_{0}=\left\{t_{0}^{0}, \ldots, t_{n}^{0}\right\}$ and $T_{1}=\left\{t_{0}^{1}, \ldots, t_{n}^{1}\right\}$ be sequences of numbers which we shall call clouds of knots. We assume $T_{0}<T_{1}$, i.e., $t_{i}^{0}<t_{j}^{1}$ for all $i, j=0, \ldots, n$. We then define polynomials $P_{i}^{k}$ of degree $k, k=0, \ldots, n, i=0, \ldots, k$, recursively as follows:

$$
\begin{gather*}
P_{0}^{0}(x)=1 \quad \text { and for } k=1, \ldots, n, i=0, \ldots, k, \\
P_{i}^{k}(x)=\frac{\left(x-t_{k-i}^{0}\right)}{\left(t_{i-1}^{1}-t_{k-i}^{0}\right)} P_{i-1}^{k-1}(x)+\frac{\left(t_{i}^{1}-x\right)}{\left(t_{i}^{1}-t_{k-1-i}^{0}\right)} P_{i}^{k-1}(x), \tag{1.1}
\end{gather*}
$$

where $P_{-1}^{k-1}$ and $P_{k}^{k-1}$ are taken to be zero.
We can extend this recurrence relation to the polar forms $p_{i}^{k}$ of $P_{i}^{k}$ as follows:

$$
\begin{equation*}
p_{0}^{0}=1 \tag{1.2}
\end{equation*}
$$

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and for $k=1, \ldots, n, i=0, \ldots, k$,

$$
\begin{equation*}
p_{i}^{k}\left(x_{1}, \ldots, x_{k}\right)=\frac{\left(x_{k}-t_{k-i}^{0}\right)}{\left(t_{i-1}^{!}-t_{k-i}^{0}\right)} p_{i-1}^{k-1}\left(x_{1}, \ldots, x_{k-1}\right)+\frac{\left(t_{i}^{1}-x_{k}\right)}{\left(t_{i}^{1}-t_{k-1-i}^{0}\right)} p_{i}^{k-1}\left(x_{1}, \ldots, x_{k-1}\right) \tag{1.3}
\end{equation*}
$$

The polynomials $P_{i}^{k}, i=0, \ldots, k$ are linearly independent. Given any polynomial $P$ of degree $k \geq 1$ with polar form $p$, then

$$
\begin{equation*}
P=\sum_{i=0}^{k} a_{i} P_{i}^{k} \tag{1.4}
\end{equation*}
$$

where

$$
\begin{equation*}
a_{i}=p\left(t_{0}^{0}, \ldots, t_{k-1-i}^{0}, t_{0}^{1}, \ldots, t_{i-1}^{1}\right) \tag{1.5}
\end{equation*}
$$

For any $i$, the $B$-spline $B_{i}^{k}$ with knots $t_{0}^{0}, \ldots, t_{k-i}^{0}, t_{0}^{1}, \ldots, t_{i}^{1}$ can be so normalised that it coincides with $P_{i}^{k}$ on $\left[\max T_{0}, \min T_{1}\right]$. We call $B_{i}^{k}, i=0, \ldots, k$, the $B$-splines of degree $k$ corresponding to the clouds $T_{0}$ and $T_{1}$.

Now take a sequence of clouds $T_{i}=\left\{t_{0}^{i}, \ldots, t_{n}^{i}\right\}, i=0, \ldots, m$, with $T_{i-1}<T_{i}$, $i=1, \ldots, m$, and $t_{0}^{0}=\cdots=t_{n}^{0}=a, t_{0}^{m}=\cdots=t_{n}^{m}=b$. For $i=1, \ldots, m$ we denote by $B_{i, j}^{k}, j=0, \ldots, n$, the $B$-splines of degree $k$ corresponding to the clouds $T_{i-1}$ and $T_{i}$. Thus $B_{i, j}^{k}$ has knots at $t_{0}^{i-1}, \ldots, t_{k-j}^{i-1}, t_{0}^{i}, \ldots, t_{j}^{i}$. The $B$-splines $B_{i, j}^{k}, j=0, \ldots, k$, are linearly independent on $\left(\max T_{i-1}, \min T_{i}\right)$, whereas $B_{\ell, j}^{k}$ vanishes on this interval for $j=0, \ldots, k$ and $\ell \neq i$. Thus the $B$-splines $B_{i, j}^{k}, i=1, \ldots, m, j=0, \ldots, k$ are linearly independent and so form a basis for the space of splines of degree $k$ with knots at $t_{j}^{j}, i=0, \ldots, m$, $j=0, \ldots, k$. (When we refer to the space of splines with given knots, we always mean those splines which vanish outside the convex hull of the set of knots.)

Now take any polynomial $P$ of degree $k \geq 1$ with polar form $p$. Writing

$$
\begin{equation*}
a_{i, j}:=p\left(t_{0}^{i-1}, \ldots, t_{k-1-j}^{i-1}, t_{0}^{i}, \ldots, t_{j-1}^{i}\right) \tag{1.6}
\end{equation*}
$$

consider the function

$$
s:=\sum_{i=1}^{m} \sum_{j=0}^{k} a_{i, j} B_{i, j}^{k} .
$$

Then $s$ is a spline function with knots $\left\{t_{j}^{i}: i=0, \ldots, m, j=0, \ldots, k\right\}$ which coincides with $P$ on the intervals $\left[\max T_{i-1}, \min T_{i}\right], i=1, \ldots, m$. Now $P=\sum_{i=1}^{m} \sum_{j=0}^{k} b_{i, j} B_{i, j}^{k}$ for some coefficients $b_{i, j}$. For each $i, 1 \leq i \leq m$, the $B$-splines $B_{i, j}^{k}$ are linearly independent on $\left(\max T_{i-1}, \min T_{i}\right)$ and so $b_{i, j}=a_{i j}, j=0, \ldots, k$. Thus we have

$$
\begin{equation*}
P(x)=\sum_{i=1}^{m} \sum_{j=0}^{k} a_{i, j} B_{i, j}^{k}(x), \quad a \leq x \leq b . \tag{1.7}
\end{equation*}
$$

In particular (1.6) and (1.7) give, for $k=n$,

$$
\begin{gather*}
1=\sum_{i=1}^{m} \sum_{j=0}^{n} B_{i, j}^{n}(x), \quad a \leq x \leq b  \tag{1.8}\\
x=\sum_{i=1}^{m} \sum_{j=0}^{n} \xi_{i, j} B_{i, j}^{n}(x), \quad a \leq x \leq b, \tag{1.9}
\end{gather*}
$$

where

$$
\begin{equation*}
\xi_{i, j}:=\frac{1}{n}\left(t_{0}^{i-1}+\cdots+t_{n-1-j}^{i-1}+t_{0}^{i}+\cdots+t_{j-1}^{i}\right) \tag{1.10}
\end{equation*}
$$

We now define an operator $S$ by

$$
\begin{equation*}
S f(x):=\sum_{i=1}^{m} \sum_{j=0}^{n} f\left(\xi_{i, j}\right) B_{i, j}^{n}(x), \quad a \leq x \leq b \tag{1.11}
\end{equation*}
$$

for any function $f$ on $[a, b]$.
By (1.8) and (1.9) we have $S f=f$ for all linear functions $f$. Clearly $S$ is a positive operator, i.e., $f \geq 0 \Longrightarrow S f \geq 0$. Since $\xi_{1,0}=a, \xi_{m, n}=b, B_{i, j}^{n}(a)=0$ except for $i=j=0$ and $B_{i, j}^{n}(b)=0$ except for $i=m, j=n$, we have

$$
\begin{equation*}
S f(a)=f(a), \quad S f(b)=f(b) \tag{1.12}
\end{equation*}
$$

The operator $S$ is similar to the Bernstein-Schoenberg operator but distinct from it, coinciding only in the very special case $t_{0}^{i}=\cdots=t_{n}^{i}$ for $i=1, \ldots, m-1$, when $S$ reduces to disjoint Bernstein operators.

## 2. Shape properties of $S$.

Theorem 1. Iff is convex on $[a, b]$, then $S f \geq f$.
Proof. Take $a \leq x \leq b$. By (1.9)

$$
f(x)=f\left(\sum_{i=1}^{m} \sum_{j=0}^{n} B_{i, j}^{n}(x) \xi_{i, j}\right) \leq \sum_{i=1}^{m} \sum_{j=0}^{n} B_{i, j}^{n}(x) f\left(\xi_{i, j}\right),
$$

using the convexity of $f,(1.8)$ and the fact that $B_{i j}^{n}(x) \geq 0, i=1, \ldots, m, j=0, \ldots, n$. It follows from (1.11) that $f(x) \leq \operatorname{Sf}(x)$.

We now consider what happens when we insert an extra cloud of knots. Let $T_{i}=$ $\left\{t_{0}^{i}, \ldots, t_{n}^{i}\right\}, i=0,1$, be clouds of knots and $B_{j}^{k}, j=0, \ldots, k$, the corresponding $B$-splines of degree $k, k=0, \ldots, n$. We insert a new cloud $T=\left\{t_{0}, \ldots, t_{n}\right\}$ with $T_{0}<T<T_{1}$. For $k=0, \ldots, n$, let $B_{0, j}^{k}, j=0, \ldots, k$, be the $B$-splines of degree $k$ corresponding to $T_{0}$ and $T$, and $B_{1, j}^{k}, j=0, \ldots, k$, the $B$-splines corresponding to $T$ and $T_{1}$.

Lemma 1. For $i=0, \ldots, n$,

$$
\begin{equation*}
B_{i}^{n}=\sum_{j=0}^{n} \alpha_{i, j} B_{0, j}^{n}+\sum_{j=0}^{n} \beta_{i, j} B_{1, j}^{n}, \tag{2.1}
\end{equation*}
$$

where $\alpha_{i, j} \geq 0, \beta_{i, j} \geq 0, i, j=0, \ldots, n$, and

$$
\begin{equation*}
\sum_{i=0}^{n} \alpha_{i, j}=\sum_{i=0}^{n} \beta_{i, j}=1, \quad j=0, \ldots, n \tag{2.2}
\end{equation*}
$$

Proof. We have seen that the $B$-splines $B_{i, j}^{n}, i=0,1, j=0, \ldots, n$, form a basis for all splines of degree $n$ with knots in $T_{0}, T$ and $T_{1}$. Thus (2.1) holds for some unique $\alpha_{i, j}$, $\beta_{i, j}, i, j=0, \ldots, n$.

For $i=0, \ldots, n$, we denote by $P_{i}^{n}$, as before, the polynomial which coincides with $B_{i}^{n}$ on $\left[\max T_{0}, \min T_{1}\right]$. The polar form $p_{i}^{n}$ of $P_{i}^{n}$ satisfies the recurrence relation (1.2), (1.3). Now by (1.4), (1.5) and (2.1) we see that for $i, j=0, \ldots, n$,

$$
\begin{align*}
& \alpha_{i, j}=p_{i}^{n}\left(t_{0}^{0}, \ldots, t_{n-j-1}^{0}, t_{0}, \ldots, t_{j-1}\right)  \tag{2.3}\\
& \beta_{i, j}=p_{i}^{n}\left(t_{0}, \ldots, t_{n-j-1}, t_{0}^{1}, \ldots, t_{j-1}^{1}\right) \tag{2.4}
\end{align*}
$$

We shall prove by induction on $k$ that for $k=0, \ldots, n$,

$$
\begin{equation*}
p_{i}^{k}\left(t_{0}^{0}, \ldots, t_{k-j-1}^{0}, t_{0}, \ldots, t_{j-1}\right) \geq 0, \quad i, j=0, \ldots, k \tag{2.5}
\end{equation*}
$$

If $k=0$, this follows trivially from (1.2). Assume that it is true for $k-1$. By (1.3) we have for $i=0, \ldots, k, j=1, \ldots, k$,

$$
\begin{aligned}
p_{i}^{k}\left(t_{0}^{0}, \ldots, t_{k-j+1}^{0}, t_{0}, \ldots, t_{j-1}\right)= & \frac{\left(t_{j-1}-t_{k-i}^{0}\right)}{\left(t_{i-1}^{1}-t_{k-i}^{0}\right)} p_{i-1}^{k-1}\left(t_{0}^{0}, \ldots, t_{k-j-1}^{0}, t_{0}, \ldots, t_{j-2}\right) \\
& \quad+\frac{\left(t_{i}^{1}-t_{j-1}\right)}{\left(t_{i}^{1}-t_{k-1-i}^{0}\right)} p_{i}^{k-1}\left(t_{0}^{0}, \ldots, t_{k-j-1}^{0}, t_{0}, \ldots, t_{j-2}\right)
\end{aligned}
$$

Since $T_{0}<t_{j-1}<T_{1}$ for $j=1, \ldots, k$, the induction hypothesis (2.5) for $i=0, \ldots, k$, $j=1, \ldots, k$ is verified. Now from (1.4) and (1.5) for $P=P_{i}^{k}$ we see that

$$
p_{i}^{k}\left(t_{0}^{0}, \ldots, t_{k-1}^{0}\right)=\delta_{i, 0}
$$

and so (2.5) also holds for $j=0, i=0, \ldots, k$.
Thus we have established (2.5) for $k=0, \ldots, n$. Putting $k=n$ and recalling (2.3) shows that $\alpha_{i, j} \geq 0$ for $i, j=0, \ldots, n$. Similarly we can show that $\beta_{i, j} \geq 0$ for $i, j=$ $0, \ldots, n$.

Finally we note from (1.8) and (2.1) that on $\left[\max T_{0}, \min T_{1}\right]$

$$
1=\sum_{i=0}^{n} B_{i}^{n}=\sum_{j=0}^{n} B_{0, j}^{n} \sum_{i=0}^{n} \alpha_{i, j}+\sum_{j=0}^{n} B_{1, j}^{n} \sum_{i=0}^{n} \beta_{i, j} .
$$

But on $\left[\max T_{0}, \min T\right], \sum_{i=0}^{n} B_{0, j}^{n}=1$ and $B_{1, j}^{n}=0, j=0, \ldots, n$. Thus $\sum_{i=0}^{n} \alpha_{i, j}=1$. Similarly $\sum_{i=0}^{n} \beta_{i, j}=1$.

We return now to the sequence of clouds $T_{i}=\left\{t_{0}^{i}, \ldots, t_{n}^{i}\right\}, i=0, \ldots, m$, and the operator $S$ defined by (1.11). For some $r, 1 \leq r \leq m$, we shall insert a new cloud $T=\left\{t_{0}, \ldots, t_{n}\right\}$ with $T_{r-1}<T<T_{r}$. This gives a new sequence of clouds

$$
\tilde{T}_{i}= \begin{cases}T_{i}, & 0 \leq i \leq r-1 \\ T, & i=r, \\ T_{i-1}, & r+1 \leq i \leq m+1\end{cases}
$$

We shall denote by $\tilde{S}$ the operator corresponding to $S$ in (1.11) for the sequence $\tilde{T}_{0}, \ldots, \tilde{T}_{m+1}$.

Theorem 2. Iff is convex on $[a, b]$, then $\tilde{S} f \leq S f$.
Proof. For $i=1, \ldots, m+1$, let $\tilde{B}_{i, j}^{n}, j=0, \ldots, n$, be the $B$-splines corresponding to $\tilde{T}_{i-1}$ and $\tilde{T}_{i}$. Then by Lemma 1,

$$
B_{r, j}^{n}=\sum_{k=0}^{n} \alpha_{j, k} \tilde{B}_{r, k}^{n}+\sum_{k=0}^{n} \beta_{j, k} \tilde{B}_{r+1, k}^{n}, \quad j=0, \ldots, n,
$$

where $\alpha_{j, k} \geq 0, \beta_{j, k} \geq 0, j, k=0, \ldots, n$, and $\sum_{j=0}^{n} \alpha_{j, k}=\sum_{j=0}^{n} \beta_{j, k}=1$. So for any function $g$ on $[a, b]$ we have

$$
\sum_{j=0}^{n} g\left(\xi_{r, j}\right) B_{r, j}^{n}=\sum_{k=0}^{n} \tilde{B}_{r, k}^{n} \sum_{j=0}^{n} \alpha_{j, k} g\left(\xi_{r, j}\right)+\sum_{k=0}^{n} \tilde{B}_{r+1, k}^{n} \sum_{j=0}^{n} \beta_{j, k} g\left(\xi_{r, j}\right),
$$

and so

$$
\begin{equation*}
S g=\sum_{\substack{i=1 \\ i \neq r}}^{m} \sum_{j=0}^{n} g\left(\xi_{i, j}\right) B_{i, j}^{n}+\sum_{j=0}^{n} \tilde{B}_{r, j}^{n} \sum_{k=0}^{n} \alpha_{k, j} g\left(\xi_{r, k}\right)+\sum_{j=0}^{n} \tilde{B}_{r+1, j}^{n} \sum_{k=0}^{n} \beta_{k, j} g\left(\xi_{r, k}\right) . \tag{2.6}
\end{equation*}
$$

Putting $g(x)=x$ and recalling that in this case $S g=g$, we have
(2.7) $x=\sum_{\substack{i=1 \\ i \neq r}}^{m} \sum_{j=0}^{n} \xi_{i, j} B_{i, j}^{n}(x)+\sum_{j=0}^{n} \tilde{B}_{r, j}^{n}(x) \sum_{k=0}^{n} \alpha_{k, j} \xi_{r, k}+\sum_{j=0}^{n} \tilde{B}_{r+1, j}(x) \sum_{k=0}^{n} \beta_{k, j} \xi_{r, k}, \quad a \leq x \leq b$.

Now the definition of $\tilde{S} g$ is of the form

$$
\begin{equation*}
\tilde{S} g=\sum_{\substack{i=1 \\ i \neq r}}^{m} \sum_{j=0}^{n} g\left(\xi_{i, j}\right) B_{i, j}^{n}+\sum_{j=0}^{n} g\left(\tilde{\xi}_{r, j}\right) \tilde{B}_{r, j}^{n}+\sum_{j=0}^{n} g\left(\tilde{\xi}_{r+1, j}\right) \tilde{B}_{r+1, j}^{n} . \tag{2.8}
\end{equation*}
$$

Putting $g(x)=x$ gives

$$
\begin{equation*}
x=\sum_{\substack{i=1 \\ i \neq r}}^{m} \sum_{j=0}^{n} \xi_{i, j} B_{i, j}^{n}(x)+\sum_{j=0}^{n} \tilde{\xi}_{r, j} \tilde{B}_{r, j}^{n}(x)+\sum_{j=0}^{n} \tilde{\xi}_{r+1, j} \tilde{B}_{r+1, j}^{n}(x), \quad a \leq x \leq b . \tag{2.9}
\end{equation*}
$$

Comparing (2.7) and (2.9) and recalling the linear independence of the $B$-splines gives

$$
\tilde{\xi}_{r, j}=\sum_{k=0}^{n} \alpha_{k, j} \xi_{r, k}, \quad \tilde{\xi}_{r+1, j}=\sum_{k=0}^{n} \beta_{k, j} \xi_{r, k} .
$$

Thus if $f$ is a convex function,

$$
\begin{gathered}
f\left(\tilde{\xi}_{r, j}\right) \leq \sum_{k=0}^{n} \alpha_{k, j} f\left(\xi_{r, k}\right), \\
f\left(\tilde{\xi}_{r+1, j}\right) \leq \sum_{k=0}^{n} \beta_{k, j} f\left(\xi_{r, k}\right) .
\end{gathered}
$$

By (2.6) and (2.8) with $g=f$ we then have $\tilde{S} f \leq S f$.

We now return to the situation of Lemma 1 in which we insert a new cloud $T=$ $\left\{t_{0}, \ldots, t_{n}\right\}$ between $T_{0}$ and $T_{1}$. From (2.1) we see that for constants $a_{0}, \ldots, a_{n}$,

$$
\begin{aligned}
\sum_{i=0}^{n} a_{i} B_{i}^{n} & =\sum_{i=0}^{n} a_{i} \sum_{j=0}^{n}\left\{\alpha_{i, j} B_{0, j}^{n}+\beta_{i, j} B_{1, j}^{n}\right\} \\
& =\sum_{j=0}^{n} B_{0, j}^{n} \sum_{i=0}^{n} \alpha_{i, j} a_{i}+\sum_{j=0}^{n} B_{1, j}^{n} \sum_{i=0}^{n} \beta_{i, j} a_{i}
\end{aligned}
$$

Thus

$$
\sum_{i=0}^{n} a_{i} B_{i}^{n}=\sum_{i=0}^{n} a_{0, i} B_{0, i}^{n}+\sum_{i=0}^{n} a_{1, i} B_{1, i}^{n},
$$

where

$$
\left[a_{0,0}, \ldots, a_{0, n}, a_{1,0}, \ldots, a_{1, n}\right]^{T}=A\left[a_{0}, \ldots, a_{n}\right]^{T}
$$

where the matrix $A=\left(A_{i j}\right)_{i=0}^{2 n+1}{ }_{j=0}^{n}$ is defined by

$$
A_{i, j}= \begin{cases}\alpha_{j, i}, & i=0, \ldots, n  \tag{2.10}\\ \beta_{j, i-n-1}, & i=n+1, \ldots, 2 n+1\end{cases}
$$

Lemma 2. If $t_{0}=\cdots=t_{n}$, then the matrix $A$ defined by (2.10) is totally positive.
Proof. Suppose that $t_{0}=\cdots=t_{n}=t$. As in the proof of Lemma 1 we recall that the polar forms $p_{i}^{n}, i=0, \ldots, n$, are given by the recurrence relation (1.2), (1.3). Extending (2.3) and (2.4) we define for $k=0, \ldots, n, i, j=0, \ldots, k$,

$$
\begin{align*}
\alpha_{i, j}^{k} & =p_{i}^{k}\left(t_{0}^{0}, \ldots, t_{k-j-1}^{0}, t_{0}, \ldots, t_{j-1}\right)  \tag{2.11}\\
\beta_{i, j}^{k} & =p_{i}^{k}\left(t_{0}, \ldots, t_{k-j-1}, t_{0}^{1}, \ldots, t_{j-1}^{l}\right) \tag{2.12}
\end{align*}
$$

From (1.3), (2.11) and (2.12) we see that for $k=1, \ldots, n, i=0, \ldots, k$,

$$
\begin{gather*}
\alpha_{i, j}^{k}=\gamma_{i}^{k} \alpha_{i-1, j-1}^{k-1}+\delta_{i}^{k} \alpha_{i, j-1}^{k-1}, \quad j=1, \ldots, k  \tag{2.13}\\
\beta_{i, j}^{k}=\gamma_{i}^{k} \beta_{i-1, j}^{k-1}+\delta_{i}^{k} \beta_{i, j}^{k-1}, \quad j=0, \ldots, k-1 \tag{2.14}
\end{gather*}
$$

where

$$
\begin{gathered}
\gamma_{i}^{k}=\frac{t-t_{k-i}^{0}}{t_{i-1}^{1}-t_{k-i}^{0}}, \quad i=1, \ldots, k \\
\delta_{i}^{k}=\frac{t_{i}^{1}-t}{t_{i}^{1}-t_{k-1-i}^{0}}, \quad i=0, \ldots, k-1
\end{gathered}
$$

Now for $k=0, \ldots, n$, we define a matrix $A^{k}=\left(A_{i, j}^{k}\right)_{i=0}^{2 k+1} \underset{j=0}{k}$ by

$$
A_{i, j}^{k}= \begin{cases}\alpha_{j, i}^{k}, & i=0, \ldots, k \\ \beta_{j, i-k-1}^{k}, & i=k+1, \ldots, 2 k+1\end{cases}
$$

We shall prove by induction on $k$ that $A^{k}$ is totally positive. For $k=0$, the $2 \times 1$ matrix $A^{0}$ has entries equal to 1 and so $A^{0}$ is totally positive. Take $k \geq 1$ and assume that $A^{k-1}$ is totally positive. From (2.13) and (2.14) we deduce that

$$
\begin{equation*}
A_{i, j}^{k}=A_{i-1, j-1}^{k-1} \gamma_{j}^{k}+A_{i-1, j}^{k-1} \delta_{j}^{k}, \quad i=1, \ldots, 2 k, j=0, \ldots, k \tag{2.15}
\end{equation*}
$$

while from (1.4) and (1.5) we deduce that

$$
\begin{gather*}
A_{0, j}^{k}=p_{j}^{k}\left(t_{0}^{0}, \ldots, t_{k-1}^{0}\right)=\delta_{j, 0}  \tag{2.16}\\
A_{2 k+1, j}^{k}=p_{j}^{k}\left(t_{0}^{1}, \ldots, t_{k-1}^{1}\right)=\delta_{j, k+1} . \tag{2.17}
\end{gather*}
$$

Let $B=\left(b_{i, j}\right)_{i=0}^{k-1} k=0$ be defined by

$$
b_{i, j}= \begin{cases}\delta_{j}^{k}, & j=i, \\ \gamma_{j}^{k}, & j=i+1 \\ 0, & \text { otherwise }\end{cases}
$$

Since $\gamma_{j}^{k} \geq 0, \delta_{j}^{k} \geq 0, B$ is totally positive. Now from (2.15), the matrix $\left(A_{i+1, j}^{k}\right)_{i=0}^{2 k-1}{ }_{j=0}^{k}$ is equal to $A^{k-1} B$ and, since $A^{k-1}$ is totally positive, $A^{k-1} B$ is totally positive. From (2.16) and (2.17) it follows that $A^{k}$ is totally positive, which completes the proof by induction.

From (2.3), (2.4), (2.11), (2.12), we see that $A^{n}=A$ and thus $A$ is totally positive.
Lemma 3. Let $T_{i}=\left\{t_{0}^{i}, \ldots, t_{n}^{i}\right\}, i=0,1$, be clouds with $T_{0}<T_{1}$ and let $B_{i}^{n}$, $i=0, \ldots, n$, be the corresponding $B$-splines. For points $\tau_{1}, \ldots, \tau_{r}$ with $\max T_{0}<\tau_{1}<$ $\cdots<\tau_{r}<\min T_{1}$, the matrix $\left(B_{j}^{n}\left(\tau_{i}\right)\right)_{i=1}^{r}{ }_{j=0}^{n}$ is totally positive.

Proof. For $i=1, \ldots, r$, define a cloud $U_{i}=\left\{u_{0}^{i}, \ldots, u_{n}^{i}\right\}$ by $u_{j}^{i}=\tau_{i}, j=0, \ldots, n$. Writing $U_{0}=T_{0}, U_{r+1}=T_{1}$, we let $B_{i, j}^{n}, j=0, \ldots, n$ be the $B$-splines associated with $U_{i-1}$ and $U_{i}$, for $i=1, \ldots, r+1$. For any constants $a_{0}, \ldots, a_{n}$ we can write

$$
\sum_{j=0}^{n} a_{j} B_{j}^{n}=\sum_{i=1}^{r+1} \sum_{j=0}^{n} a_{i, j} B_{i, j}^{n},
$$

where by repeated application of Lemma 2,

$$
\begin{equation*}
\left[a_{1,0, \ldots}, a_{1, n}, a_{2,0}, \ldots, a_{2, n}, \ldots, a_{r+1,0}, \ldots, a_{r+1, n}\right]^{T}=C\left[a_{0}, \ldots, a_{n}\right]^{T} \tag{2.18}
\end{equation*}
$$

where the matrix $C=\left(C_{i, j}\right)_{i=1}^{(r+1)(n+1)}{\underset{j=0}{n}}_{j=1}$ istally positive. Now for $i=1, \ldots, r, B_{i, n}^{n}$ has a knot of multiplicity $n+1$ at $\tau_{i}$ and thus

$$
a_{i, n}=\sum_{j=0}^{n} a_{j} B_{j}^{n}\left(\tau_{i}\right)
$$

Comparing with (2.18) shows that

$$
B_{j}^{n}\left(\tau_{i}\right)=C_{i(n+1), j}, \quad i=1, \ldots, r, j=0, \ldots, n
$$

so the matrix $\left(B_{j}^{n}\left(\tau_{i}\right)\right)_{i=1}^{r}{ }_{j=0}^{n}$ is a sub-matrix of $C$ and so is totally positive.
THEOREM 3. Take a sequence of clouds $T_{i}=\left\{t_{0}^{i}, \ldots, t_{n}^{i}\right\}, i=0, \ldots, m$, with $T_{i}<T_{j}$ for $0 \leq i<j \leq m$. For $i=1, \ldots, m, j=0, \ldots, n$, let $B_{i, j}^{n}$ be the corresponding $B$-splines
 matrix $\left(B_{i}^{n}\left(\tau_{j}\right)\right)_{i=0}^{m(n+1)-1} \begin{gathered}p-1 \\ j=0 \\ i\end{gathered}$ is totally positive.

Proof. It is sufficient to prove that for $0 \leq r<r+p-1 \leq m(n+1)-1$ and $\tau_{0}<\cdots<\tau_{p-1}$,

$$
\begin{equation*}
\operatorname{det}\left(B_{r+i}^{n}\left(\tau_{j}\right)\right)_{i=0}^{p-1} \underset{j=0}{p-1} \geq 0 \tag{2.19}
\end{equation*}
$$

Suppose that $r=\left(i_{1}-1\right)(n+1)+j_{1}$ and $r+p-1=\left(i_{2}-1\right)(n+1)+j_{2}$. Thus $B_{r}^{n}=B_{i_{1}, j_{1}}^{n}$ and $B_{r+p-1}^{n}=B_{i_{2} j_{2}}^{n}$. Then $\left\{B_{r+i}^{n}: i=0, \ldots, p-1\right\}$ span the space of splines with knots at $t_{0}^{i_{1}-1}, \ldots, t_{n-j_{1}}^{i_{1}-1}, t_{0}^{i_{2}}, \ldots, t_{j_{2}}^{i_{2}}$ and $t_{j}^{i}$ for $i_{1} \leq i<i_{2}$ and $j=0, \ldots, n$. Suppose that this set of knots is $\left\{s_{0}, \ldots, s_{p+n}\right\}$, where $s_{0} \leq s_{1} \leq \cdots \leq s_{p+n}$. By the Schoenberg-Whitney theorem we know that the determinant in (2.19) is non-zero if and only if

$$
\begin{equation*}
s_{i}<\tau_{i}<s_{i+n+1}, \quad i=0, \ldots, p-1 . \tag{2.20}
\end{equation*}
$$

Thus it is sufficient to prove (2.19) under the assumption (2.20). Now we can vary the numbers $\tau_{0}, \ldots, \tau_{p-1}$ continuously so that (2.20) always holds until we have $T_{j}<\tau_{i}<$ $T_{j+1}$ whenever $B_{r+i}^{n}$ has knots from $T_{j}$ and $T_{j+1}$. Since the determinant in (2.19) varies continuously and is never zero, it is sufficient to show that (2.19) holds for this new choice of $\tau_{0}, \ldots, \tau_{p-1}$. But in this case the matrix in (2.19) comprises diagonal blocks:

$$
\begin{gathered}
\left(B_{i_{1}, j_{1}+i}^{n}\left(\tau_{j}\right)\right)_{i, j=0}^{n-j_{1}}, \\
\left(B_{i_{1}+\ell, i}^{n}\left(\tau_{(n+1) \ell-j_{1}+j}\right)\right)_{i, j=0}^{n}, \quad \ell=1, \ldots, i_{2}-i_{1}-1, \\
\left(B_{i_{2}, i}^{n}\left(\tau_{p-1-j_{2}+j}\right)\right)_{i, j=0}^{j_{2}} .
\end{gathered}
$$

By Lemma 3, each of these blocks has positive determinants and so (2.19) holds.
In the standard manner we can deduce from Theorem 3 variation diminishing properties of the operator $S$. Given a sequence $a_{0}, \ldots, a_{r}$ of real numbers, we denote by $S^{-}\left(a_{0}, \ldots, a_{r}\right)$ the number of strict sign changes in the sequence. For a function $f$ on an interval $[a, b]$ we write $V(f)=\sup S^{-}\left(f\left(x_{0}\right), \ldots, f\left(x_{r}\right)\right)$, where the supremum is taken over all $a \leq x_{0}<\cdots<x_{r} \leq b$, for all $r \geq 1$.

Theorem 4. $\quad V(S f) \leq V(f)$.
Proof. It is well-known that for any totally positive matrix $A$, we have $S^{-}(A a) \leq$ $S^{-}(a)$ for any vector $a$. It follows from (1.11) and Theorem 3 that whenever $a \leq x_{0}<$ $\cdots<x_{r} \leq b$,

$$
\begin{align*}
& S\left(S f\left(x_{0}\right), \ldots, S f\left(x_{r}\right)\right)  \tag{2.21}\\
& \quad \leq S\left(f\left(\xi_{1,0}\right), \ldots, f\left(\xi_{1, n}\right), f\left(\xi_{2,0}\right), \ldots, f\left(\xi_{2, n}\right), \ldots, f\left(\xi_{m, 0}\right), \ldots, f\left(\xi_{m, n}\right)\right)
\end{align*}
$$

Since $T_{0}<T_{1}<\cdots<T_{m}$, we have $\xi_{1,0}<\cdots<\xi_{1, n}<\xi_{2,0}<\cdots<\xi_{2, n}<\cdots<$ $\xi_{m, 0}<\cdots<\xi_{m, n}$, and so

$$
\begin{equation*}
S\left(f\left(\xi_{1,0}\right), \ldots, f\left(\xi_{1, n}\right), \ldots, f\left(\xi_{m, 0}\right), \ldots, f\left(\xi_{m, n}\right)\right) \leq V(f) \tag{2.22}
\end{equation*}
$$

Applying (2.21) and (2.22) and taking the supremum over all ( $x_{0}, \ldots, x_{r}$ ) with $a \leq$ $x_{0}<\cdots<x_{r} \leq b$ gives the result.

Corollary 1. For any linear function $\ell, V(S f-\ell) \leq V(f-\ell)$.
Proof. This follows on applying Theorem 4 to the function $f-\ell$ and recalling that $S \ell=\ell$.

COROLLARY 2. Iff is an increasing (or decreasing) function, then so is $S f$.
Proof. If $f$ is increasing, then for any constant function $c$, Corollary 1 gives $V(S f-c) \leq V(f-c) \leq 1$. So $S f$ is monotonic. Also by (1.12), $S f(a)=f(a) \leq f(b)=$ $S f(b)$ and so $S f$ is increasing. The result follows similarly if $f$ is decreasing.

Corollary 3. Iff is convex, then so is $S f$.
Proof. Suppose that $f$ is convex. By Corollary $1, V(S f-\ell) \leq V(f-\ell) \leq 2$ for linear function $\ell$. So $S f$ is convex or concave. Choosing $\ell$ with $\ell(a)=f(a), \ell(b)=f(b)$, we have $f-\ell \leq 0$ on $[a, b]$. Thus $S f(a)=f(a)=\ell(a), S f(b)=f(b)=\ell(b)$, and $S f-\ell=S(f-\ell) \leq 0$. So $S f$ is convex.
3. Convergence properties of $S$. For $n=1,2, \ldots$, we take clouds $T_{0}^{n}<\cdots<T_{m}^{n}$, where $T_{i}^{n}=\left\{t_{0, n}^{i}, \ldots, t_{n, n}^{i}\right\}, i=0, \ldots, m$ and $t_{0, n}^{0}=\cdots=t_{n, n}^{0}=a, t_{0, n}^{m}=\cdots=t_{n, n}^{m}=b$. For $i=1, \ldots, m, B_{i, j}^{n}, j=0, \ldots, n$, denote the $B$-splines of degree $n$ corresponding to the clouds $T_{i-1}^{n}$ and $T_{i}^{n}$. As in (1.11) we define the operator $S_{n}$ by

$$
\begin{equation*}
S_{n} f(x):=\sum_{i=1}^{m} \sum_{j=0}^{n} f\left(\xi_{i, j}^{n}\right) B_{i, j}^{n}(x), \quad a \leq x \leq b \tag{3.1}
\end{equation*}
$$

for any function $f$ on $[a, b]$, where

$$
\begin{equation*}
\xi_{i, j}^{n}:=\frac{1}{n} \sum\left\{t: t \in T_{i, j}^{n}\right\}, \tag{3.2}
\end{equation*}
$$

where

$$
\begin{equation*}
T_{i, j}^{n}:=\left\{t_{0, n}^{i-1}, \ldots, t_{n-1-j, n}^{i-1}, t_{0, n}^{i}, \ldots, t_{j-1, n}^{i}\right\} . \tag{3.3}
\end{equation*}
$$

We are interested in the convergence properties of $S_{n}$ as $n \rightarrow \infty$.
Now (1.6) and (1.7) give

$$
\begin{equation*}
x^{2}=\sum_{i=1}^{m} \sum_{j=0}^{n} \tau_{i j}^{n} B_{i, j}^{n}(x), \quad a \leq x \leq b \tag{3.4}
\end{equation*}
$$

where

$$
\begin{equation*}
\tau_{i, j}^{n}:=\frac{2}{n(n-1)} \sum\left\{t t^{\prime}: t, t^{\prime} \in T_{i, j}^{n}, t \neq t^{\prime}\right\} \tag{3.5}
\end{equation*}
$$

So from (3.1) we have

$$
\begin{equation*}
S_{n}\left(t^{2}\right)(x)-x^{2}=\sum_{i=1}^{m} \sum_{j=0}^{n} a_{i, j}^{n} B_{i, j}^{n}(x), \quad a \leq x \leq b, \tag{3.6}
\end{equation*}
$$

where

$$
a_{i, j}^{n}=\left(\xi_{i, j}^{n}\right)^{2}-\tau_{i, j}^{n},
$$

which after some simplification gives

$$
\begin{equation*}
a_{i, j}^{n}=\frac{1}{n(n-1)} \sum\left\{t^{2}: t \in T_{i, j}^{n}\right\}-\frac{1}{n-1}\left(\xi_{i, j}^{n}\right)^{2} . \tag{3.7}
\end{equation*}
$$

THEOREM 5. Iff is continuous on $[a, b]$, then $S_{n} f$ converges uniformly tof on $[a, b]$ as $n \rightarrow \infty$.

Proof. By the Bohman-Korovkin theorem (see [5]), it is sufficient to verify the result for the functions $f(x)=1, f(x)=x$ and $f(x)=x^{2}$. Since $S_{n} f=f$ for all linear functions $f$, it is sufficient to consider $f(x)=x^{2}$. All sets $T_{i, j}^{n}$ have entries lying in $[a, b]$ and so, by (3.7) there is a constant $C$, independent of $i, j$ and $n$ with $\left|a_{i, j}^{n}\right| \leq C / n$. Thus by (3.6), for $x \in[a, b]$,

$$
\left|S_{n} f(x)-f(x)\right| \leq \frac{C}{n} \sum_{i=1}^{m} \sum_{j=0}^{n} B_{i, j}^{n}(x)=\frac{C}{n},
$$

by (1.8), which completes the proof.
Lemma 4. There is a constant $C$ such that for any $n>4$, and $x \in[a, b]$, for the function $f_{x}(t)=(t-x)^{4}$, we have

$$
S_{n} f_{x}(x) \leq \frac{C}{n^{2}}
$$

Proof. Let $B_{n}$ denote the Bernstein operator of degree $n$ on $[a, b]$, i.e., $B_{n}=S_{n}$, for $m=1$. Since $f_{x}$ is convex, repeated application of Theorem 2 gives $S_{n} f_{x} \leq B_{n} f_{x}$. But direct calculation shows that $B_{n} f_{x}(x)=O\left(\frac{1}{n^{2}}\right)$, which gives the result.

Now for $x$ in $[a, b]$, write

$$
\begin{equation*}
E_{n}(x):=S_{n}\left(t^{2}\right)(x)-x^{2} . \tag{3.8}
\end{equation*}
$$

Theorem 6. Suppose that $f$ is a bounded, measurable function on $[a, b]$ and has a second derivative at $x$ in $[a, b]$. If $\lim _{n \rightarrow \infty} n E_{n}(x)=: e(x)$, then

$$
\lim _{n \rightarrow \infty} n\left(S_{n} f(x)-f(x)\right)=\frac{1}{2} f^{\prime \prime}(x) e(x)
$$

Proof. This follows by expanding $f$ by Taylor's formula about $x$ and applying Lemma 4, exactly as in the proof of Theorem 1 of [3].

We would expect the limit $\lim _{n \rightarrow \infty} n E_{n}(x)$ to exist only if the clouds $T_{i}^{n}, i=0, \ldots, m$, have some form of limiting distribution as $n \rightarrow \infty$. For $i=0, \ldots, m$, we describe the distribution of $T_{i}^{n}$ by the function $g_{i, n}$ on $[0,1)$ defined by

$$
\begin{equation*}
g_{i, n}(x)=t_{j, n}^{i}, \quad \frac{j}{n+1} \leq x<\frac{j+1}{n+1} . \tag{3.9}
\end{equation*}
$$

We shall assume that as $n \rightarrow \infty, g_{i, n}$ converges almost everywhere on $[0,1]$ to a function $g_{i}$. Clearly $g_{0}=a, g_{m}=b$ and for $i=1, \ldots, m$ ess sup $g_{i-1} \leq \operatorname{ess} \inf g_{i}$. We shall need the additional assumption that

$$
\begin{equation*}
g_{i}(x)>g_{i-1}(1-x) \quad \text { a.e. in }[0,1], i=1, \ldots, m . \tag{3.10}
\end{equation*}
$$

Theorem 7. Suppose that $f$ is a bounded, measurable function on $[a, b]$ and has a second derivative at $x$ in $(a, b)$. Let $a(x)$ in $[0,1)$ and $i(x) \in\{1, \ldots, m\}$ be the unique values satisfying

$$
\begin{equation*}
\int_{0}^{1-a(x)} g_{i(x)-1}(t) d t+\int_{0}^{a(x)} g_{i(x)}(t) d t=x . \tag{3.11}
\end{equation*}
$$

Then

$$
\begin{equation*}
\lim _{n \rightarrow \infty} n\left(S_{n} f(x)-f(x)\right)=\frac{1}{2} f^{\prime \prime}(x) e(x) \tag{3.12}
\end{equation*}
$$

where

$$
\begin{equation*}
e(x)=\int_{0}^{1-a(x)} g_{i(x)-1}^{2}(t) d t+\int_{0}^{a(x)} g_{i(x)}^{2}(t) d t-x^{2} . \tag{3.13}
\end{equation*}
$$

Proof. By Theorem 6, it is sufficient to prove that

$$
\lim _{n \rightarrow \infty} n E_{n}(x)=e(x),
$$

where $e(x)$ is given by (3.13). Now by (3.8) and (3.6),

$$
E_{n}(x)=\sum_{i=1}^{m} \sum_{j=0}^{n} a_{i, j}^{n} B_{i, j}^{n}(x),
$$

where the coefficients $a_{i, j}^{n}$ are given by (3.7). So by (3.7),

$$
n E_{n}(x)=\sum_{i=1}^{m} \sum_{j=0}^{n} b_{i, j}^{n} B_{i, j}^{n}(x)-\frac{n}{n-1} S_{n}\left(t^{2}\right)(x),
$$

where

$$
\begin{align*}
b_{i, j}^{n} & =\frac{1}{n-1} \sum\left\{t^{2}: t \in T_{i, j}^{n}\right\} \\
& =\frac{1}{n-1}\left\{\sum_{\nu=0}^{n-1-j}\left(t_{\nu, n}^{i-1}\right)^{2}+\sum_{\nu=0}^{j-1}\left(t_{\nu, n}^{i}\right)^{2}\right\}  \tag{3.14}\\
& =\frac{n+1}{n-1}\left\{\int_{0}^{\frac{n-j}{n+1}} g_{i-1, n}^{2}(t) d t+\int_{0}^{\frac{j}{n+1}} g_{i, n}^{2}(t) d t\right\},
\end{align*}
$$

by (3.9). Since, by Theorem $5, \lim _{n \rightarrow \infty} \frac{n}{n-1} S_{n}\left(t^{2}\right)(x)=x^{2}$, it is sufficient to show that

$$
\begin{equation*}
\lim _{n \rightarrow \infty} \sum_{i=1}^{m} \sum_{j=0}^{n} b_{i,}^{n} B_{i, j}^{n}(x)=\int_{0}^{1-a(x)} g_{i(x)-1}^{2}(t) d t+\int_{0}^{a(x)} g_{i(x)}^{2}(t) d t . \tag{3.15}
\end{equation*}
$$

We denote the right hand side of (3.15) by $F(x)$ and consider

$$
\begin{equation*}
\sum_{i=1}^{m} \sum_{j=0}^{n} b_{i, j}^{n} B_{i, j}^{n}(x)-S_{n} F(x)=\sum_{i=1}^{m} \sum_{j=0}^{n}\left(b_{i, j}^{n}-F\left(\xi_{i, j}^{n}\right)\right) B_{i, j}^{n}(x) . \tag{3.16}
\end{equation*}
$$

First note that the functions $g_{i, n}$ are uniformly bounded, since $\left|g_{i, n}\right| \leq K:=$ $\max \{|a|,|b|\}, i=1, \ldots, m, n=1,2, \ldots$. By the bounded convergence theorem,

$$
\begin{equation*}
\lim _{n \rightarrow \infty} \int_{0}^{1}\left|g_{i, n}-g_{i}\right|=0, \quad i=1, \ldots, m \tag{3.17}
\end{equation*}
$$

and for $i=1, \ldots, m$,

$$
\int_{0}^{1}\left|g_{i, n}^{2}-g_{i}^{2}\right| \leq 2 K \int_{0}^{1}\left|g_{i, n}-g_{i}\right| \rightarrow 0 \quad \text { as } n \rightarrow \infty .
$$

Take any $\varepsilon, 0<\varepsilon<1$. Then for all large enough $n$, (3.14) gives

$$
\left|b_{i, j}^{n}-\int_{0}^{\frac{n-j}{n}} g_{i-1}^{2}(t) d t-\int_{0}^{\frac{j}{n}} g_{i}^{2}(t) d t\right|<\varepsilon
$$

and so, by definition of $F$,

$$
\begin{equation*}
\mid b_{i, j}^{n}-F\left(\xi_{i, j}^{n} \mid<\varepsilon+H,\right. \tag{3.18}
\end{equation*}
$$

where

$$
H:=\left|\int_{0}^{1-\frac{j}{n}} g_{i-1}^{2}(t) d t+\int_{0}^{\frac{1}{n}} g_{i}^{2}(t) d t-\int_{0}^{1-a\left(\xi_{i, j}^{n}\right)} g_{i\left(\xi_{i, j}^{n}\right)-1}^{2}(t) d t-\int_{0}^{a\left(\xi_{i, j}^{n}\right)} g_{i\left(\xi_{i, j}^{2}\right)}^{2}(t) d t\right|
$$

We shall show that

$$
\begin{equation*}
\left|i\left(\xi_{i, j}^{n}\right)+a\left(\xi_{i, j}^{n}\right)-i-\frac{j}{n}\right|<\varepsilon \tag{3.19}
\end{equation*}
$$

implies

$$
\begin{equation*}
\left|b_{i, j}^{n}-F\left(\xi_{i, j}^{n}\right)\right|<\varepsilon\left(1+4 K^{2}\right) . \tag{3.20}
\end{equation*}
$$

Suppose that (3.19) holds. Since $\varepsilon<1$ and $\left|a\left(\xi_{i, j}^{n}\right)-\frac{j}{n}\right|<1$, we have $\left|i\left(\xi_{i, j}^{n}\right)-i\right| \leq 1$. If $i\left(\xi_{i, j}^{n}\right)=i$, then

$$
\begin{aligned}
H & \leq\left|\int_{1-a\left(\xi_{i j}^{n}\right)}^{1-\frac{j}{n}} g_{i-1}^{2}(t) d t\right|+\left|\int_{a\left(\xi_{i, j}^{n}\right)}^{\frac{j}{n}} g_{i}^{2}(t) d t\right| \\
& \leq 2 K^{2}\left|\frac{j}{n}-a\left(\xi_{i, j}^{n}\right)\right| \\
& <2 K^{2} \varepsilon,
\end{aligned}
$$

and (3.20) follows from (3.18). Next suppose that $i\left(\xi_{i, j}^{n}\right)=i+1$. Then $a\left(\xi_{i, j}^{n}\right)<\varepsilon$ and $1-\frac{j}{n}<\varepsilon$ and so

$$
\begin{aligned}
H & \leq\left|\int_{0}^{1-\frac{j}{n}} g_{i-1}^{2}(t) d t\right|+\left|\int_{1-a\left(\xi_{i, j}^{n}\right)}^{\frac{j}{n}} g_{i}^{2}(t) d t\right|+\left|\int_{0}^{a\left(\xi_{i, j}^{n}\right)} g_{i\left(\xi_{i, j}^{n}\right)}^{2}(t) d t\right| \\
& <K^{2}\left(1-\frac{j}{n}\right)+K^{2}\left|\frac{j}{n}-1+a\left(\xi_{i, j}^{n}\right)\right|+K^{2}\left|a\left(\xi_{i, j}^{n}\right)\right| \\
& <4 K^{2} \varepsilon,
\end{aligned}
$$

and again (3.20) follows. We can similarly deduce (3.20) when $i\left(\xi_{i, j}\right)=i-1$.
Now define $G:[0, m] \rightarrow[a, b]$ by $G(m)=b$ and

$$
G(x)=\int_{0}^{1-x+\nu} g_{\nu}(t) d t+\int_{0}^{x-\nu} g_{\nu+1}(t) d t, \quad \nu \leq x<\nu+1, \nu=0, \ldots, m-1
$$

Then $G$ is continuous and since

$$
G(x)=\int_{0}^{1} g_{\nu}(t) d t+\int_{0}^{x-\nu}\left(g_{\nu+1}(t)-g_{\nu}(1-t)\right) d t, \quad \nu \leq x<\nu+1, \nu=0, \ldots, m-1
$$

we see from (3.10) that $G$ is strictly increasing. Now for $x$ in $[a, b)$,

$$
G(i(x)-1-a(x))=\int_{0}^{1-a(x)} g_{i(x)-1}(t) d t+\int_{0}^{a(x)} g_{i(x)}(t) d t=x
$$

by (3.11). Thus

$$
\begin{equation*}
G^{-1}(x)=i(x)-1+a(x), \quad a \leq x<b \tag{3.21}
\end{equation*}
$$

Since $G^{-1}$ is continuous on $[a, b]$ we can choose $\delta$ so that $\left|G^{-1}(x)-G^{-1}(y)\right|<\varepsilon$ whenever $x, y$ in $[a, b]$ satisfy $|x-y|<\delta$. Now by (3.2) and (3.9),

$$
\begin{aligned}
& \xi_{i, j}^{n}-G\left(i-1+\frac{j}{n}\right)= \frac{n+1}{n}\left\{\int_{0}^{\frac{n-j}{n+1}} g_{i-1, n}(t) d t+\int_{0}^{\frac{j}{n+1}} g_{i, n}(t) d t\right\} \\
&-\int_{0}^{1-\frac{i}{n}} g_{i-1}(t) d t-\int_{0}^{\frac{i}{n}} g_{i}(t) d t
\end{aligned}
$$

and so for all large enough $n$, (3.17) gives

$$
\left|\xi_{i, j}^{n}-G\left(i-1+\frac{j}{n}\right)\right|<\delta .
$$

Thus for $a \leq x<b$, (3.21) gives

$$
\left|i\left(\xi_{i, j}^{n}\right)+a\left(\xi_{i, j}^{n}\right)-i-\frac{j}{n}\right|=\left|G^{-1}\left(\xi_{i, j}^{n}\right)-\left(i-1+\frac{j}{n}\right)\right|<\varepsilon .
$$

Recalling (1.8), we see from (3.20) and (3.16) that

$$
\begin{equation*}
\left|\sum_{i=1}^{m} \sum_{j=0}^{n} b_{i, j}^{n} B_{i, j}^{n}(x)-S_{n} F(x)\right|<\varepsilon\left(1+4 K^{2}\right) . \tag{3.22}
\end{equation*}
$$

But $F$ is continuous and so by Theorem $5, \lim _{n \rightarrow \infty} S_{n} F(x)=F(x)$. Since $\varepsilon$ can be arbitrarily small, (3.22) implies (3.15) and the proof is complete.

Example. As an example we take $m \geq 2$ and suppose that in the limit the elements of the clouds are in increasing order and uniformly distributed, i.e., we may take for $0 \leq x<1$,

$$
g_{0}(x)=0, g_{i}(x)=i-1+x, \quad i=1, \ldots, m-1, g_{m}(x)=m-1
$$

We first calculate from (3.11) the functions $i(x)$ and $a(x)$. If $i(x)=1$, then

$$
x=\int_{0}^{a(x)} g_{1}(t) d t=\int_{0}^{a(x)} t d t=\frac{1}{2}(a(x))^{2}
$$

and so $a(x)=\sqrt{2 x}, 0 \leq x<\frac{1}{2}$.
Now suppose that $2 \leq i(x) \leq m-1$. Then

$$
x=\int_{0}^{1-a(x)}(i(x)-2+t) d t+\int_{0}^{a(x)}(i(x)-1+t) d t
$$

and a straightforward calculation gives $x+\frac{3}{2}=i(x)+(a(x))^{2}$, i.e., $i(x)=\left[x+\frac{3}{2}\right]$, $a(x)^{2}=\left\{x+\frac{3}{2}\right\}, \frac{1}{2} \leq x<m-\frac{3}{2}$.

If $i(x)=m$, then

$$
x=\int_{0}^{1-a(x)}(m-2+t) d t+\int_{0}^{a(x)}(m-1) d t
$$

which gives

$$
a(x)=\sqrt{2 x-2 m+3}, \quad m-\frac{3}{2} \leq x<m-1 .
$$

We now apply (3.13) to find $e(x)$. For $0 \leq x<\frac{1}{2}$,

$$
\begin{aligned}
e(x) & =\int_{0}^{a(x)} t^{2} d t-x^{2}=\frac{1}{3}(a(x))^{3}-x^{2} \\
& =\frac{1}{3}(2 x)^{3 / 2}-x^{2} .
\end{aligned}
$$

Next suppose $\frac{1}{2} \leq x<m-\frac{3}{2}$. Then

$$
e(x)=\int_{0}^{1-a(x)}(i(x)-2+t)^{2} d t+\int_{0}^{a(x)}(i(x)-1+t)^{2} d t-x^{2}
$$

which after some calculation gives

$$
e(x)=i(x)^{2}-3 i(x)+\frac{7}{3}+2(a(x))^{2}(i(x)-1)-x^{2}
$$

If we suppose that $j-\frac{1}{2} \leq x<j+\frac{1}{2}$ for an integer $j$ with $1 \leq j \leq m-2$, then $i(x)=j+1, a(x)^{2}=x+\frac{1}{2}-j$ and we get

$$
e(x)=\frac{1}{3}-(x-j)^{2} .
$$

Finally we suppose that $m-\frac{3}{2} \leq x<m-1$. Then

$$
e(x)=\int_{0}^{1-a(x)}(m-2+t)^{2} d t+\int_{0}^{a(x)}(m-1)^{2} d t-x^{2}
$$

which becomes, on recalling $a(x)=\sqrt{2 x-2 m+3}$,

$$
e(x)=\frac{1}{3}\left(1-(2 x-2 m+3)^{3 / 2}\right)-(m-1-x)^{2}
$$

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