

# A family of Non-Oscillatory, 6 points, Interpolatory subdivision scheme

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## 1 Interpolatory subdivision from Interpolatory techniques

## 2 Nonlinear averages and Non-oscillatory schemes

- A different perspective

## 3 6-Point Nonlinear, Non-Oscillatory, schemes

- Polynomial reproduction. Difference schemes
- Convergence. Smoothness of limit functions
- Order of accuracy
- Stability

## 4 Conclusion

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- $\chi^j \subset \chi^{j+1}$  nested grids.  $f^j$  is known data  $\approx \chi^j$ .
- $\mathcal{I}[x, \cdot]$  is a piecewise polynomial interpolatory technique:

Generation of new data associated to  $\chi^{j+1}$ ,

$$f_i^{j+1} = \mathcal{I}[x_i^{j+1}, f^j], \quad \text{for } x_i^{j+1} \in \chi^{j+1}.$$

- From these reconstruction techniques, local rules derived.

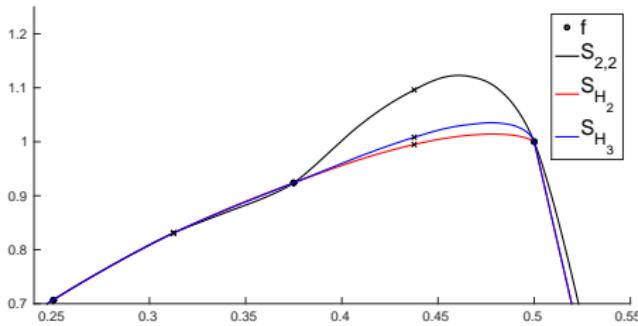
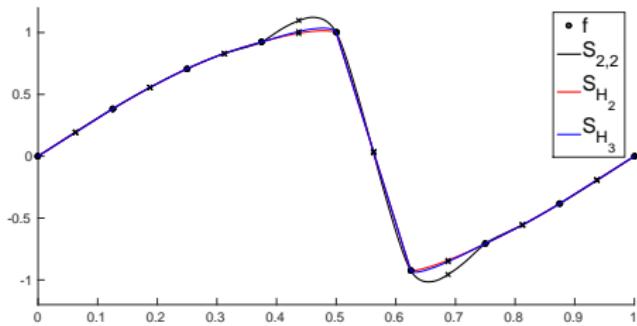
- In general, the use of piecewise polynomial Lagrange interpolation based on  $l$  left points and  $r$  right points in a dyadic refinement framework leads to

Binary schemes:

$$\begin{cases} (S_{l,r}f)_{2i} &= f_i, \\ (S_{l,r}f)_{2i+1} &= \psi(f_{i-l}, \dots, f_{i+r-1}) = \sum_{k=-l}^{r-1} a_k^{l,r} f_{i+k}. \end{cases}$$

- Deslauries-Dubuc subdivision schemes: Interpolatory subdivision schemes related to piecewise polynomial interpolation based on a **centered stencil**,  $l = r$ .

- Lagrange Interpolation techniques do not preserve the shape properties of the original data to be refined, when the degree of the polynomial pieces is larger than 1.
- ENO-WENO, PPH subdivision. Nonlinear piecewise polynomial interpolatory techniques are used for avoid Gibbs-like behavior.  
[F. Ar ndiga. R.D. ... 1995-2000+], [A.Cohen, N.Dyn, B. Matei 2003], [S. Amat, R.D., J. Liandrat, J. Trillo 2006]
- Power<sub>p</sub> schemes, Shape-preserving schemes: Nonlinear averages versus linear averages.  
[S. Amat, K. Dadourian, J. Liandrat 2011], [ F. Kuijt, R. Van Damme 1999 ]

Nonoscillatory behavior of Power<sub>P</sub> subdivision

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$$\text{4-point DD} \quad (S_{2,2}f)_{2n+1} = \frac{1}{2}(f_n + f_{n+1}) - \frac{1}{8}\left(\frac{1}{2}\nabla^2 f_{n-1} + \frac{1}{2}\nabla^2 f_n\right)$$

$$\text{Power}_p \quad (S_{H_p}f)_{2n+1} = \frac{1}{2}(f_n + f_{n+1}) - \frac{1}{8}H_p(\nabla^2 f_{n-1}, \nabla^2 f_n)$$

$$H_p(x, y) = \frac{\operatorname{sgn}(x) + \operatorname{sgn}(y)}{2} \frac{x+y}{2} \left(1 - \left|\frac{x-y}{x+y}\right|^p\right)$$

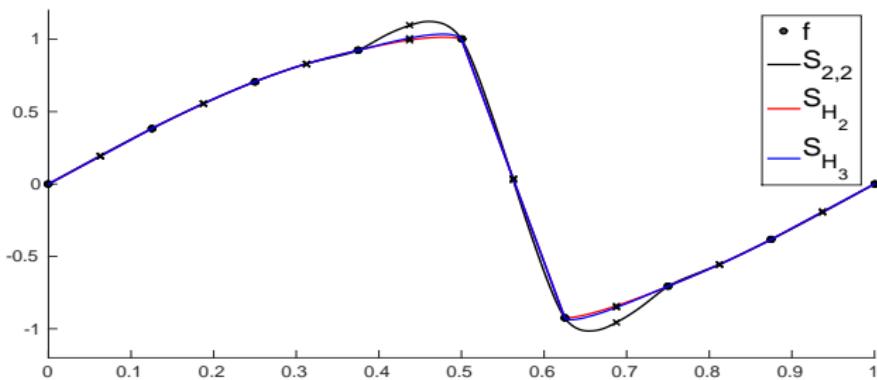
$$\operatorname{ave}_{\frac{1}{2}, \frac{1}{2}}(x, y) = \frac{1}{2}x + \frac{1}{2}y$$

$$m \leq |\operatorname{ave}_{\frac{1}{2}, \frac{1}{2}}(x, y)| \leq M, \quad \begin{cases} m &= \min\{|x|, |y|\}, \\ M &= \max(|x|, |y|) \end{cases}$$

$$m \leq |H_p(x, y)| \leq \min\{M, pm\}$$

$$\operatorname{ave}_{\frac{1}{2}, \frac{1}{2}}(\mathcal{O}(h^r), \mathcal{O}(h^s)) = \mathcal{O}(h^{\min(r, s)}),$$

$$H_p(\mathcal{O}(h^r), \mathcal{O}(h^s)) = \mathcal{O}(h^{\max(r, s)}), \quad r > 0, s > 0,$$



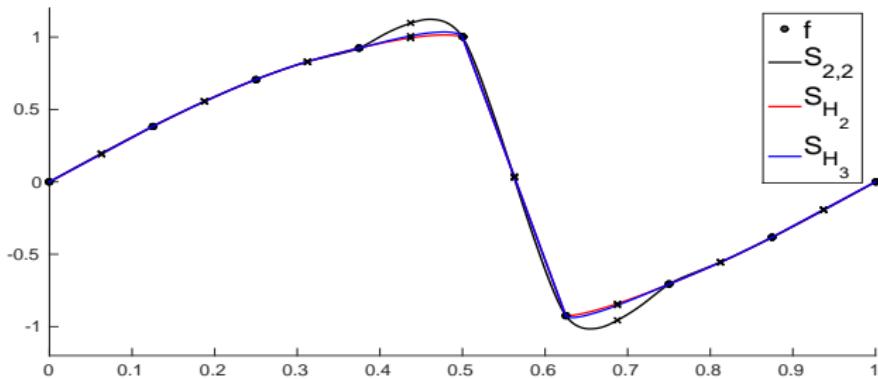
$$f_i = F(x_i), \quad (x_{j+1} - x_j = h, \forall j)$$

$F(x)$  piecewise-smooth,  $\theta \in (x_m, x_{m+1})$  isolated discontinuity.

$$\nabla^2 f_j = \mathcal{O}(h^2), \quad j \neq m-1, m, \quad \nabla^2 f_{m-1} = \mathcal{O}(1) = \nabla^2 f_m.$$

$$(S_{2,2}f)_{2j+1} = (S_{1,1}f)_{2j+1} + \mathcal{O}(h^2) \quad j \neq m-1, \dots, m+1$$

$$(S_{2,2}f)_{2j+1} = (S_{1,1}f)_{2j+1} + \mathcal{O}(1) \quad j = m-1, m, m+1.$$



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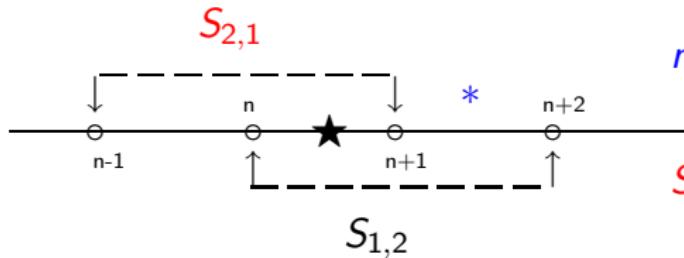
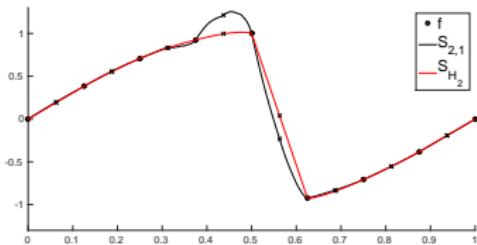
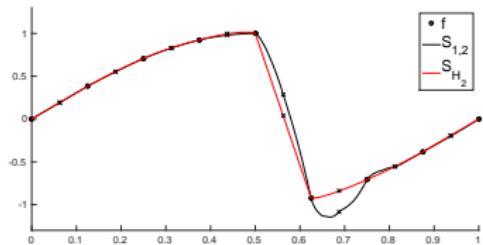
$$\nabla^2 f_j = \mathcal{O}(h^2), \quad j \neq m-1, m, \quad \nabla^2 f_{m-1} = \mathcal{O}(1) = \nabla^2 f_m.$$

$$(S_{H_p} f)_{2j+1} = (S_{1,1} f)_{2j+1} + \mathcal{O}(h^2) \quad j \neq m.$$

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Neville's algorithm for Lagrange interpolation:

$$S_{2,2} = \frac{1}{2} S_{2,1} + \frac{1}{2} S_{1,2} \quad \left\{ \begin{array}{l} (S_{2,1} f)_{2n+1} = (S_{1,1} f)_{2n+1} - \frac{1}{8} \nabla^2 f_{n-1}, \\ (S_{1,2} f)_{2n+1} = (S_{1,1} f)_{2n+1} - \frac{1}{8} \nabla^2 f_n, \end{array} \right.$$

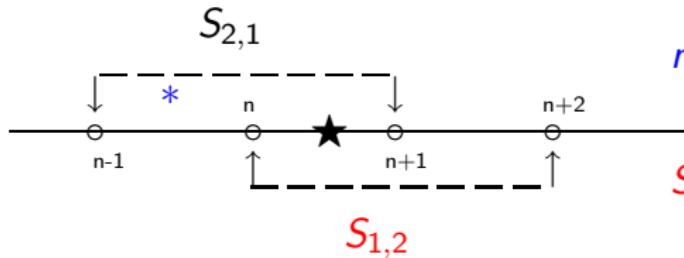
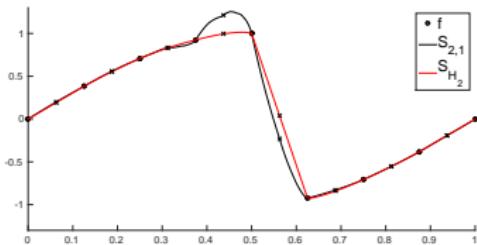
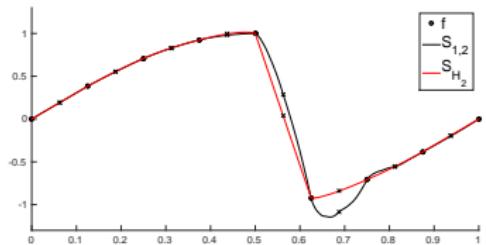


$$m \leq |\mathcal{H}_p(x, y)| \leq \min\{M, pm\}$$

$$S_{\mathcal{H}_p} \approx \begin{cases} S_{2,1} & \text{around } \theta \end{cases}$$

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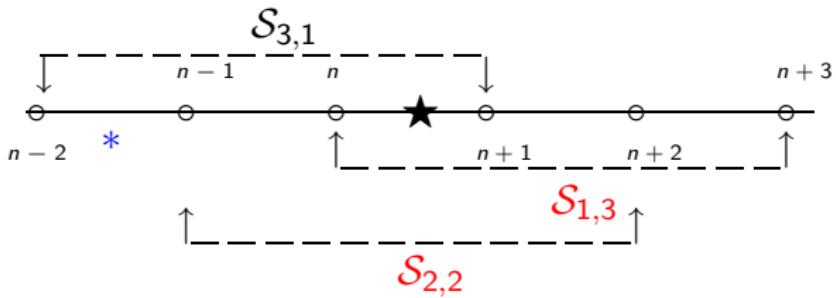
$$m \leq |\mathcal{H}_p(x, y)| \leq \min\{M, pm\}$$

$$S_{\mathcal{H}_p} \approx \begin{cases} S_{1,2} & \text{around } \theta \end{cases}$$

$$\text{General Neville: } S_{l,r} = \frac{r - 1/2}{l + r - 1} S_{l,r-1} + \frac{l - 1/2}{l + r - 1} S_{l-1,r}.$$

For the 6-point DD linear scheme:

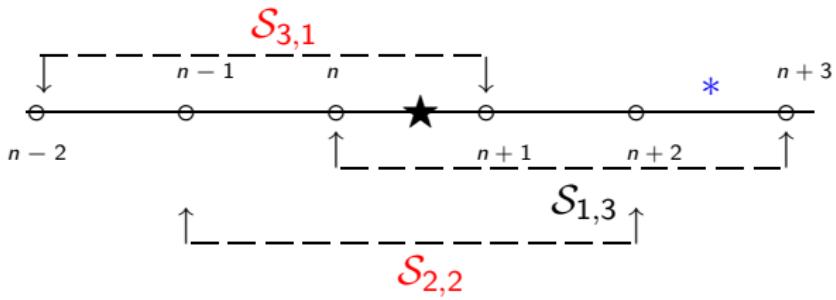
$$S_{3,3} = \frac{1}{2} S_{2,3} + \frac{1}{2} S_{3,2} = \frac{1}{2} \left( \frac{3}{8} S_{3,1} + \frac{5}{8} S_{2,2} \right) + \frac{1}{2} \left( \frac{3}{8} S_{1,3} + \frac{5}{8} S_{2,2} \right). \quad (1)$$



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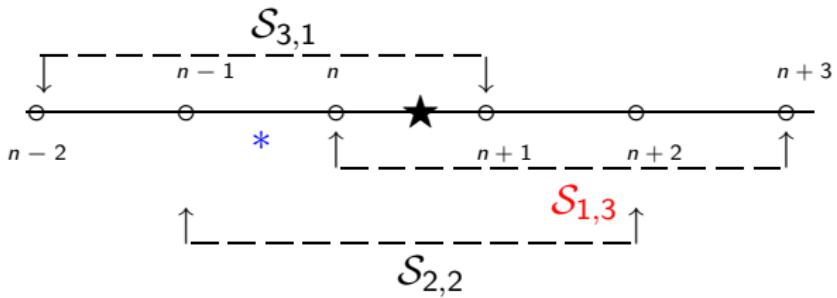
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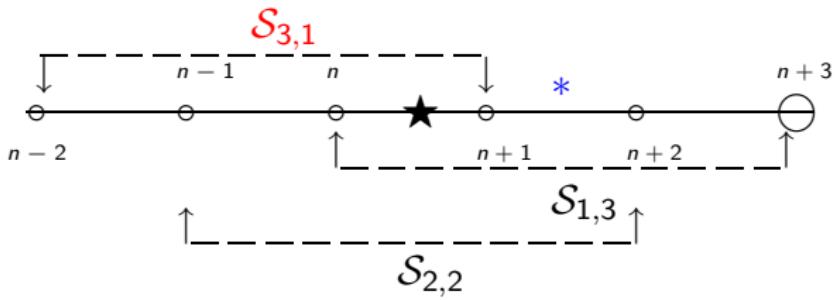
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$$S_{3,3} = \frac{1}{2} S_{2,3} + \frac{1}{2} S_{3,2} = \frac{1}{2} \left( \frac{3}{8} S_{3,1} + \frac{5}{8} S_{2,2} \right) + \frac{1}{2} \left( \frac{3}{8} S_{1,3} + \frac{5}{8} S_{2,2} \right). \quad (4)$$



**Required:** Nonlinear analogs of  $\text{ave}_{a,b}(x, y) = ax + by$

Weighted-Power  $p$  mean.  $a > 0, b > 0, a + b = 1, p \geq 1.$

$$W_{p,a,b}(x, y) := \frac{\text{sgn}(x) + \text{sgn}(y)}{2} |ax + by| \left( 1 - \frac{|x - y|^p}{(M + \frac{m}{\alpha})(M + \alpha m)^{p-1}} \right),$$

$$M = \max\{|x|, |y|\}, \quad m = \min\{|x|, |y|\}, \quad \alpha = \max\{a, b\} / \min\{a, b\}.$$

- Generalizes  $H_p(x, y)$ :  $W_{p, \frac{1}{2}, \frac{1}{2}}(x, y) = H_p(x, y),$
- Non-oscillatory:  $\frac{1}{\alpha}m \leq |W_{p,a,b}(x, y)| \leq p\alpha m$
- $\rightarrow W_{p,a,b}(\mathcal{O}(h^r), \mathcal{O}(h^s)) = \mathcal{O}(h^{\max(r,s)})$

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$$(S_{2,1}f)_{2n+1} = (S_{1,1}f)_{2n+1} - \frac{1}{8}\nabla^2 f_{n-1},$$

$$(S_{1,2}f)_{2n+1} = (S_{1,1}f)_{2n+1} - \frac{1}{8}\nabla^2 f_n,$$

$$S_{I,r} = S_{1,1} + \mathcal{L}_{I,r} \circ \nabla^2, \quad \mathcal{L}_{I,r} \text{ linear operator } (\mathcal{L}_{I,r}f)_{2n} = 0.$$

$$S_{3,3} = \frac{1}{2} \left( \frac{3}{8} S_{3,1} + \frac{5}{8} S_{2,2} \right) + \frac{1}{2} \left( \frac{3}{8} S_{1,3} + \frac{5}{8} S_{2,2} \right)$$

$$S_{3,3} = S_{1,1} + \text{ave}_{\frac{1}{2}, \frac{1}{2}} [\text{ave}_{\frac{3}{8}, \frac{5}{8}} (\mathcal{L}_{1,3}, \mathcal{L}_{2,2}), \text{ave}_{\frac{3}{8}, \frac{5}{8}} (\mathcal{L}_{3,1}, \mathcal{L}_{2,2})] \circ \nabla^2,$$

Non-linear non-oscillatory version:

$$\text{SHW}_{q,p} = S_{1,1} + \text{H}_q [\text{W}_{p, \frac{3}{8}, \frac{5}{8}} (\mathcal{L}_{1,3}, \mathcal{L}_{2,2}), \text{W}_{p, \frac{3}{8}, \frac{5}{8}} (\mathcal{L}_{3,1}, \mathcal{L}_{2,2})] \circ \nabla^2).$$

$$(S_{2,1}f)_{2n+1} = (S_{1,1}f)_{2n+1} - \frac{1}{8}\nabla^2 f_{n-1},$$

$$(S_{1,2}f)_{2n+1} = (S_{1,1}f)_{2n+1} - \frac{1}{8}\nabla^2 f_n,$$

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$$S_{3,3} = \frac{3}{8} \left( \frac{1}{2} S_{3,1} + \frac{1}{2} S_{1,3} \right) + \frac{5}{8} S_{2,2}$$

$$S_{3,3} = S_{1,1} + \text{ave}_{\frac{3}{8}, \frac{5}{8}} [\text{ave}_{\frac{1}{2}, \frac{1}{2}} (\mathcal{L}_{1,3}, \mathcal{L}_{3,1}), \mathcal{L}_{2,2}] \circ \nabla^2,$$

Non-linear non-oscillatory version:

$$\text{SWH}_{p,q} = S_{1,1} + \text{W}_{p, \frac{3}{8}, \frac{5}{8}} [\text{H}_q (\mathcal{L}_{1,3}, \mathcal{L}_{3,1}), \mathcal{L}_{2,2}] \circ \nabla^2,$$

Thus, we consider the following two families of nonlinear schemes,

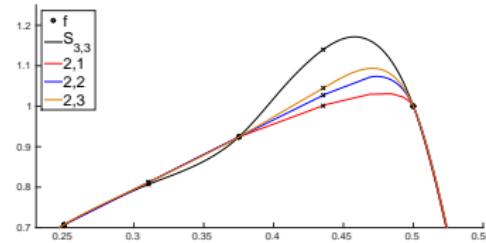
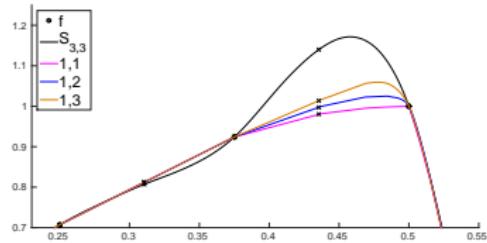
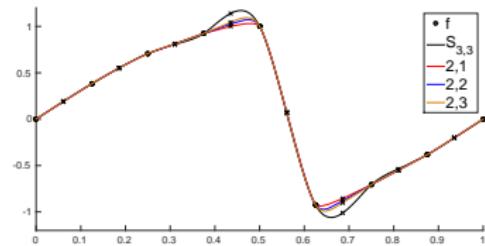
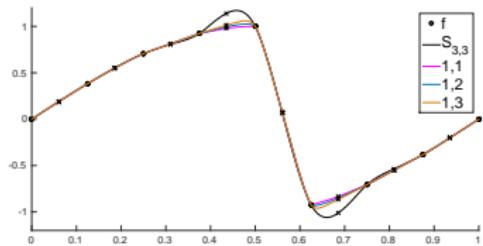
$$\text{SWH}_{p,q} = S_{1,1} + \textcolor{blue}{W}_{p,\frac{3}{8},\frac{5}{8}} [\textcolor{red}{H}_q(\mathcal{L}_{1,3}, \mathcal{L}_{3,1}), \mathcal{L}_{2,2}] \circ \nabla^2,$$

$$\text{SHW}_{q,p} = S_{1,1} + \textcolor{red}{H}_q[\textcolor{blue}{W}_{p,\frac{3}{8},\frac{5}{8}}(\mathcal{L}_{1,3}, \mathcal{L}_{2,2}), \textcolor{blue}{W}_{p,\frac{3}{8},\frac{5}{8}}(\mathcal{L}_{3,1}, \mathcal{L}_{2,2})] \circ \nabla^2).$$

Nonlinear schemes of the form:

$$\forall f \in l^\infty(\mathbb{Z}), \quad (S_N f)_n = (S_{1,1} f)_n + \mathcal{F}(\nabla^2 f)_n, \quad \forall n \in \mathbb{Z} \quad (5)$$

where  $\mathcal{F} : l^\infty(\mathbb{Z}) \rightarrow l^\infty(\mathbb{Z})$  is a nonlinear operator.



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## Proposition

*The schemes  $\text{SWH}_{p,q}$ ,  $\text{SHW}_{q,p}$  reproduce exactly  $\Pi_3$ .*

Linear subdivision schemes: exact polynomial reproduction guarantees existence of difference schemes.

$$S^{[l]} \circ \nabla^l = \nabla^l \circ S.$$

Nonlinear subdivision schemes: offset invariance guarantees existence of difference schemes.

## Definition (Oswald-Harizanov, 2010)

*A binary subdivision operator  $S$  is offset invariant (OSI) for  $\Pi_k$  if for each  $f \in l_\infty(\mathbb{Z})$  and any polynomial  $P(x) \in \Pi_m$ ,  $m \leq k$  there exists a polynomial,  $Q$ , of degree  $< m$  such that*

$$S(f + P|_{\mathbb{Z}}) = Sf + (P + Q)|_{2^{-1}\mathbb{Z}}$$

## Proposition

*The schemes  $\text{SWH}_{p,q}$ ,  $\text{SHW}_{q,p}$  are offset invariant for  $\Pi_1$ .*

There exist  $S^{[1]}$  and  $S^{[2]}$  for the new families of schemes.

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$$S_{\mathcal{N}} = S_{1,1} + \mathcal{F} \circ \nabla^2, \quad (6)$$

Theorem (**C1+ C2**  $\rightarrow$   $S_{\mathcal{N}}$  is uniformly convergent)

**C1.**  $\exists M > 0 : \|\mathcal{F}(f)\|_{\infty} \leq M\|f\|_{\infty},$

**C2.**  $\exists L > 0, 0 < T < 1 : \|\nabla^2 S_{\mathcal{N}}^L(f)\|_{\infty} \leq T\|\nabla^2 f\|_{\infty}.$

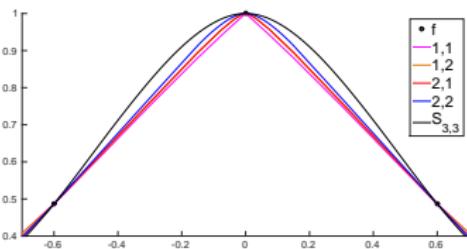
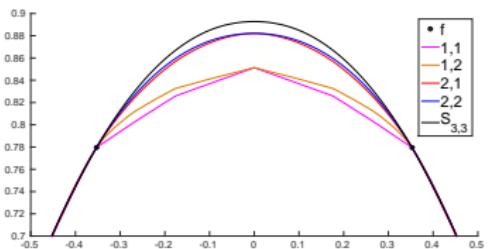
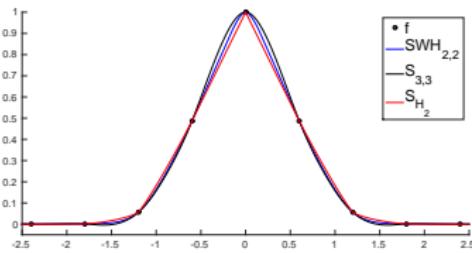
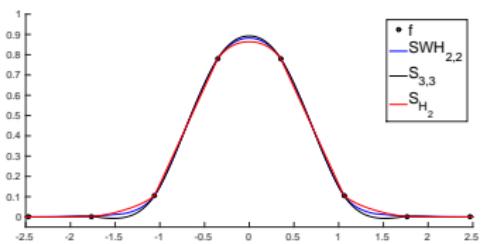
$$\nabla^2 S_{\mathcal{N}}^L = (S_{\mathcal{N}}^{[2]})^L \nabla^2$$

**C2  $\equiv$  C2':**  $\exists L > 0, 0 < T < 1 : \|(S_{\mathcal{N}}^{[2]})^L(f)\|_{\infty} \leq T\|f\|_{\infty}.$

Theorem

$\text{SWH}_{p,q}$  and  $\text{SHW}_{q,p}$  are uniformly convergent, for all  $p, q \geq 1$ .

$$\|\text{SWH}_{p,q}\|_{\infty}, \|\text{SHW}_{q,p}\|_{\infty} < 1$$



## Numerical study of smoothness:

Assume  $f(x) = S^\infty f^0 \in C^{r-}, l = [r], 0 \leq \beta = r - l < 1$

$$\frac{f^{(l)}(x_{i+1}^k) - f^{(l)}(x_i^k)}{f^{(l)}(x_{i+1}^{k+1}) - f^{(l)}(x_i^{k+1})} \approx \frac{Ch_k^\beta}{Ch_{k+1}^\beta} = 2^\beta.$$

$S$  interpolatory:  $f_i^k = f(x_i^k)$ ,  $f^{(l)}(x_i^k) \approx \nabla^l f_i^k / (h_k)^l = 2^{lk} \nabla^l f_i^k / h_0$ ,

$$\frac{\nabla^{l+1} f_i^k}{\nabla^{l+1} f_i^{k+1}} \approx 2^{l+\beta} \quad \rightarrow \quad l + \beta \approx \log_2 \left( \frac{\|\nabla^{l+1} f^k\|_\infty}{\|\nabla^{l+1} f^{k+1}\|_\infty} \right),$$

$$\mathcal{R}_S^l = \log_2 \left( \frac{\varrho_6^l}{\varrho_7^l} \right), \quad \varrho_k^l := \sup \{ |(\nabla^{l+1} f^k)_i| : x_i^k \in [a, b] \}.$$

Left columns  $[a, b] = [-0.1, 0.1]$ . Right columns  $[a, b] = [-3, 3]$ .

| $I$  | $\mathcal{R}_{S_{3,3}}^I$ |      | $\mathcal{R}_{\text{SWH}_{1,2}}^I$ |      | $\mathcal{R}_{\text{SWH}_{2,1}}^I$ |      | $\mathcal{R}_{\text{SWH}_{2,2}}^I$ |      | $\mathcal{R}_{S_{H_2}}^I$ |      |
|------|---------------------------|------|------------------------------------|------|------------------------------------|------|------------------------------------|------|---------------------------|------|
| 0.00 | 0.95                      | 1.00 | 1.00                               | 1.00 | 0.96                               | 1.00 | 0.95                               | 1.00 | 0.94                      | 1.00 |
| 1.00 | 1.99                      | 1.99 | 1.00                               | 1.00 | 1.75                               | 1.50 | 1.99                               | 1.48 | 1.90                      | 1.08 |
| 2.00 | 2.81                      | 2.84 | 1.00                               | 1.00 | 1.64                               | 1.01 | 2.84                               | 1.00 | 2.06                      | 1.08 |
| 3.00 | 2.82                      | 2.83 | 1.00                               | 1.00 | 1.64                               | 1.00 | 2.91                               | 1.00 | 2.04                      | 1.07 |
| 4.00 | 2.83                      | 2.83 | 1.00                               | 1.00 | 1.64                               | 1.00 | 2.85                               | 1.00 | 1.78                      | 1.07 |

Table: Coarse Gaussian data ( $x=0$  not in initial grid).

| $I$  | $\mathcal{R}_{S_{3,3}}^I$ |      | $\mathcal{R}_{\text{SWH}_{1,2}}^I$ |      | $\mathcal{R}_{\text{SWH}_{2,1}}^I$ |      | $\mathcal{R}_{\text{SWH}_{2,2}}^I$ |      | $\mathcal{R}_{S_{H_2}}^I$ |      |
|------|---------------------------|------|------------------------------------|------|------------------------------------|------|------------------------------------|------|---------------------------|------|
| 0.00 | 0.91                      | 1.00 | 1.00                               | 1.00 | 1.00                               | 1.00 | 0.95                               | 1.00 | 1.00                      | 1.00 |
| 1.00 | 1.99                      | 1.99 | 1.69                               | 1.69 | 1.44                               | 1.44 | 1.93                               | 1.93 | 1.00                      | 1.00 |
| 2.00 | 2.82                      | 2.82 | 1.63                               | 1.63 | 1.48                               | 1.48 | 2.47                               | 1.34 | 1.00                      | 1.00 |
| 3.00 | 2.83                      | 2.83 | 1.63                               | 1.63 | 1.48                               | 1.48 | 2.58                               | 1.27 | 1.00                      | 1.00 |
| 4.00 | 2.83                      | 2.83 | 1.38                               | 1.38 | 1.47                               | 1.47 | 2.64                               | 1.30 | 1.00                      | 1.00 |

Table: Coarse Gaussian data. ( $x=0$  in initial grid).

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$f_i = F(x_i)$ ,  $x_{i+1} - x_i = h$ ,  $\forall i$   $F$  smooth,

**Proposition ( $r = 2p + 2$ )**

If  $\nabla^2 f_n$  have the same sign for each  $n$  and  $|F''(x)| > \rho > 0$

$$\|S_{2,2}f - S_{H_p}f\|_\infty = \mathcal{O}(h^r)$$

**Proposition ( $r = \min\{2p + 2, 3q + 2\}$ )**

If, for each  $n$ ,  $(\mathcal{L}_{I,r}f)_n$  have the same sign, and  $|F''(x)| > \rho > 0$ , then

$$\|S_{3,3}f - \text{SWH}_{p,q}f\|_\infty = \mathcal{O}(h^r) = \|S_{3,3}f - \text{SHW}_{q,p}f\|_\infty$$

Definition (approximation order em after one iteration  $r$ )

$$\|Sf - F|_{2^{-1}h\mathbb{Z}}\|_\infty = O(h^r)$$

Corollary ( $r = \min\{4, 2p + 2\}$ )

If, for each  $n$ ,  $(\mathcal{L}_{l,r}f)_n$  have the same sign, and  $|F''(x)| > \rho > 0$ , then

$$\|S_{H_p}f - F|_{2^{-1}h\mathbb{Z}}\|_\infty = O(h^r)$$

Corollary ( $r = \min\{6, 2p + 2, 3q + 2\}$ )

If, for each  $n$ ,  $(\mathcal{L}_{l,r}f)_n$  have the same sign, and  $|F''(x)| > \rho > 0$ , then

$$\|\text{SWH}_{p,q}f - F|_{2^{-1}h\mathbb{Z}}\|_\infty = O(h^r) = \|\text{SHW}_{q,p}f - F|_{2^{-1}h\mathbb{Z}}\|_\infty.$$

$S$  a convergent subdivision scheme,  $f_i = F(ih), i \in \mathbb{Z}$ ,  $F(x)$  smooth

Definition (approximation order  $r$ )

$$\|S^\infty f - F\|_\infty = \mathcal{O}(h^r)$$

Proposition

$S$  convergent subdivision scheme s.t.

$$\|Sf - F|_{2^{-1}h\mathbb{Z}}\|_\infty = \mathcal{O}(h^r)$$

then, if  $S$  stable

$$\|S^\infty f - F\|_\infty = \mathcal{O}(h^r)$$

$\|S^\infty f^0 - F\|_{L^\infty([a,b])} = \mathcal{O}(h^r)$ : **Numerical study of  $r$**

$$E_S(h) := \max\{|(S^L f^0)_n - F(n2^{-L}h)|, n2^{-L}h \in [a, b]\} \approx \|S^\infty f^0 - F\|_{L^\infty([a,b])}$$

**Gaussian data:**  $F(x) = e^{-2x^2}$ ,  $h_0 = 0.1$   $L = 7$

Left column :  $[a, b] = [-0.4, 0.4]$  ( $|F''(x)| > \rho > 0$ )

Right column:  $[a, b] = [-1, -0.3]$ , ( $F''(0.5) = 0$ ).

| n     | $E_{S_{3,3}}$ |         |
|-------|---------------|---------|
| 0     | 3.4e-6        | 2.6e-6  |
| 1     | 5.7e-8        | 4.0e-8  |
| 2     | 9.0e-10       | 6.4e-10 |
| 3     | 1.4e-11       | 1.3e-11 |
| $r_n$ | 5.95          | 5.86    |

$r_n$ , the numerical order of accuracy= slope of the line obtained by linear regression of the data  $(\log_2(h_n), \log_2(E_S(h_n)))$ ,  $h_n = h_0/2^n$ ,

Numerical Evidence: The order of approximation of the new schemes coincides with the order of approximation after one iteration.

| $n$   | $E_{W(2,1)}$ |         | $E_{W(2,2)}$ |         | $E_{W(2,3)}$ |         |
|-------|--------------|---------|--------------|---------|--------------|---------|
| 0     | 1.7e-5       | 1.5e-5  | 6.3e-6       | 8.9e-6  | 6.3e-6       | 8.7e-6  |
| 1     | 5.4e-7       | 5.3e-7  | 1.0e-7       | 2.1e-7  | 1.0e-7       | 2.1e-7  |
| 2     | 1.7e-8       | 1.7e-8  | 1.7e-9       | 5.7e-9  | 1.7e-9       | 5.6e-9  |
| 3     | 5.3e-10      | 5.3e-10 | 2.7e-11      | 1.5e-10 | 2.7e-11      | 1.5e-10 |
| $r_n$ | 4.99         | 4.95    | 5.94         | 5.26    | 5.94         | 5.24    |
| $r_t$ | 5            | 5       | 6            | 5       | 6            | 5       |

$r_n$  = Numerical order of approximation ( $S^\infty \approx S^7$ )

$r_t$  = Theoretical order of approximation after one iteration.

red  $r_t$ : from Corollary (only  $|F''| > \rho > 0$ ).

blue  $r_t$  from direct Taylor expansions (if  $(\mathcal{L}_{I,r} \nabla^2 f)_i$  do not change sign).

Similar conclusions for other data coming from smooth functions

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## Definition (Lipschitz Stability)

$$\|S^j f - S^j g\|_\infty \leq C \|f - g\|_\infty \quad \forall f, g \in I_\infty(\mathbb{Z}) \quad \forall j \geq 0$$

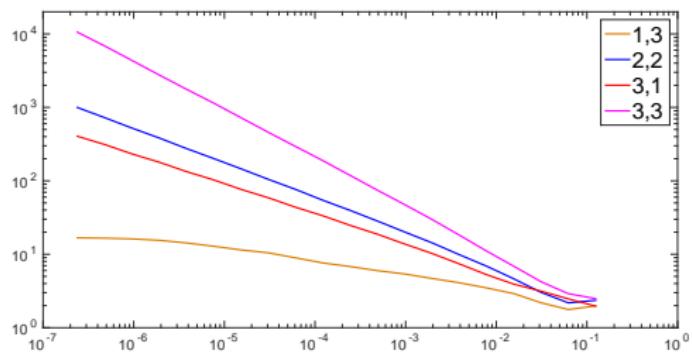
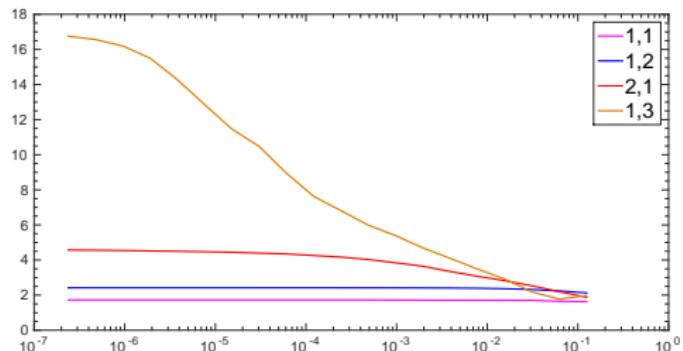
## Numerical study of stability

$$C_S^j(h) = \sup_{\|\theta\|_\infty=1} \frac{1}{h} \|S^j(f^0 + h\theta) - S^j(f^0)\|, \quad h > 0, \quad (7)$$

(sup is taken over a large number of perturbations  $\theta$ ,  $\|\theta\|_\infty = 1$ . )

If  $S$  is stable,  $C_S^j \leq C$ ,  $\forall j$ : any deviation with respect to this behavior is a sign of the instability of the scheme.

**Numerical tests:**  $f^0 = (-1, 0, 1, 1, -1, -1, -1, 1, 1)$ , values of  $\theta$  randomly chosen from the set  $\{-1, 0, 1\}$ .



Non-stable for  $p + q > 3$ !

| $q \setminus p$ | 1 | 2 | 3 |
|-----------------|---|---|---|
| 1               | ✓ | ✓ | ✗ |
| 2               | ✓ | ✗ | ✗ |
| 3               | ✗ | ✗ | ✗ |

| $q \setminus p$ | 1 | 2 | 3 |
|-----------------|---|---|---|
| 1               | 4 | 4 | 6 |
| 2               | 5 | 6 | 6 |
| 3               | 6 | 6 | 6 |

Table: Stability/accuracy perspective on  $\text{SWH}_{p,q}$  and  $\text{SHW}_{q,p}$ .

$$S_{\mathcal{N}} = S_{1,1} + \mathcal{F} \circ \nabla^2$$

Stability follows from the contractivity of some power of the second difference scheme.

Theoretical stability proofs in

- S. Harizanov, P. Oswald *Stability of nonlinear subdivision and multiscale transforms* Constr. Approx. 2010.
- F. Arandiga, R.D., M. Santagueda *The PCHIP Subdivision scheme* JCAM, 2016

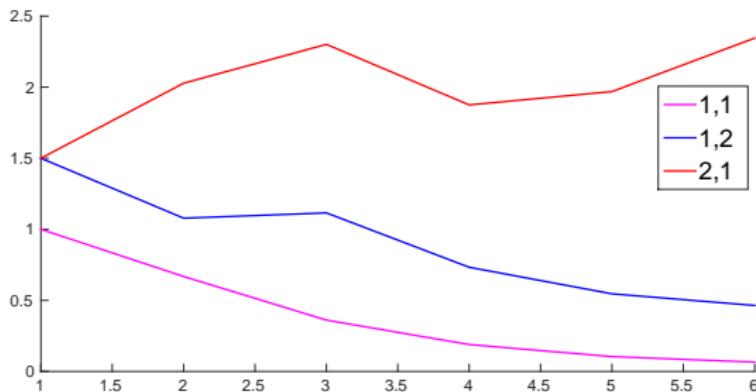
use the theory of **Generalized Gradients** of piecewise smooth Lipschitz functions/**Generalized Jacobians** of nonlinear subdivision schemes defined by such functions.

- $W_{p,a,b}(x,y)$  admits Generalized Gradients
- $\text{SWH}_{p,q}^{[2]}$  admits a Generalized Jacobian,

**but ....**

## Contractivity of $S^{[2]}$ : Numerical study

$$T_S^j(h) \approx \sup_{\|\theta\|_\infty=1} \frac{1}{h} \| (S^{[2]})^j(f^0 + h\theta) - (S^{[2]})^j(f^0) \|, \quad h > 0, \quad (8)$$



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- We have constructed two families of non-oscillatory subdivision schemes that can be considered nonlinear/non-oscillatory versions of the 6-point Deslauries-Dubuc interpolatory subdivision scheme.
- Convergence ✓ (via second-difference scheme). Numerical study of regularity of limit function.
- Approximation properties. Order of approximation 5 ( $p = 2, q = 1$ ). Order of approximation 6 for  $p \geq 2, q \geq 2$  (Numerically)
- Stability. Some negative results. Some possibly positive results hard to prove.

THANKS FOR YOUR ATTENTION!