

Approximation Order Provided by Refinable Function Vectors

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Abstract. In this paper, we consider L_p -approximation by integer translates of a finite set of functions ϕ_ν ($\nu = 0, \dots, r-1$) which are not necessarily compactly supported, but have a suitable decay rate. Assuming that the function vector $\phi = (\phi_\nu)_{\nu=0}^{r-1}$ is refinable, necessary and sufficient conditions for the refinement mask are derived. In particular, if algebraic polynomials can be exactly reproduced by integer translates of ϕ_ν , then a factorization of the refinement mask of ϕ can be given. This result is a natural generalization of the result for a single function ϕ , where the refinement mask of ϕ contains the factor $\left(\frac{1+e^{-iu}}{2}\right)^m$ if approximation order m is achieved.

1. Introduction

Recently, a lot of papers have studied the so-called multiresolution analysis of multiplicity r ($r \in \mathbb{N}$, $r \geq 1$), generated by dilates and translates of a finite set of functions ϕ_ν ($\nu = 0, \dots, r-1$), and the construction of corresponding “multiwavelets” (cf. e.g. Donovan, Geronimo, Hardin and Massopust [10]; Goodman, Lee and Tang [12, 13]; Hervé [16]; Plonka [21]).

In Alpert [1], multiwavelets are used for sparse representation of integral operators. Further applications for solving differential equations by finite element methods seem to be possible, since scaling functions and multiwavelets with very small support can be constructed (cf. e.g. Plonka [21]). For finite elements, short support is crucial. In order to obtain multiwavelets with vanishing moments, the problem remains, how to choose the scaling functions ϕ_ν , such that algebraic polynomials of degree $< m$ ($m \in \mathbb{N}$) can be exactly reproduced by a linear combination of integer translates of ϕ_ν ($\nu = 0, \dots, r-1$), or, such

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that $\phi := (\phi_\nu)_{\nu=0}^{r-1}$ provides controlled approximation order m . First ideas to solve this problem can be found in Donovan, Geronimo, Hardin and Massopust (DGHM) [10] and Strang and Strela [25, 26], where examples with two scaling functions ϕ_0, ϕ_1 with very small support are treated, such that the translates $\phi_0(\cdot - l), \phi_1(\cdot - l)$ ($l \in \mathbb{Z}$) are orthogonal and such that ϕ provides approximation order $m = 2$.

In this paper, we consider a refinable vector ϕ of r functions with suitable decay providing controlled approximation order m . We will study the consequences for the refinement mask of ϕ in some detail.

Let us introduce some notations. Consider the Hilbert space $L^2 = L^2(\mathbb{R})$ of all square integrable functions on \mathbb{R} . The Fourier transform of $f \in L^2(\mathbb{R})$ is defined by $\hat{f} := \int_{-\infty}^{\infty} f(x)e^{-ix} dx$. Let $BV(\mathbb{R})$ be the set of all functions which are of bounded variation over \mathbb{R} and normalized by

$$\lim_{|x| \rightarrow \infty} f(x) = 0,$$

$$f(x) = \frac{1}{2} \lim_{h \rightarrow 0} (f(x+h) + f(x-h)) \quad (-\infty < x < \infty).$$

If $f \in L^2(\mathbb{R}) \cap BV(\mathbb{R})$, then the Poisson summation formula

$$(1.1) \quad \sum_{l \in \mathbb{Z}} f(l) e^{-iul} = \sum_{j \in \mathbb{Z}} \hat{f}(u + 2\pi j)$$

is satisfied (cf. Butzer and Nessel [4]). By $C(\mathbb{R})$, we denote the set of continuous functions on \mathbb{R} . For a measurable function f on \mathbb{R} and $m \in \mathbb{N}$ let

$$\|f\|_p := \left(\int_{-\infty}^{\infty} |f(x)|^p dx \right)^{1/p},$$

$$|f|_{m,p} := \|D^m f\|_p, \quad \|f\|_{m,p} := \sum_{k=0}^m \|D^k f\|_p.$$

Here and in the following, D denotes the differential operator $D := d/d \cdot$. Let $W_p^m(\mathbb{R})$ be the usual Sobolev space with the norm $\|\cdot\|_{m,p}$. The l^p -norm of a sequence $\mathbf{c} := \{c_l\}_{l \in \mathbb{Z}}$ is defined by $\|\mathbf{c}\|_{l^p} := (\sum_{l \in \mathbb{Z}} |c_l|^p)^{1/p}$.

For $m \in \mathbb{N}$, let $E_m(\mathbb{R})$ be the space of all functions $f \in C(\mathbb{R})$ for which

$$\sup_{x \in \mathbb{R}} \{|f(x)| (1 + |x|)^{1+m+\epsilon}\} < \infty \quad (\epsilon > 0).$$

Let $l_{-m}^2 := \{\mathbf{c} := (c_k) : \sum_{k=-\infty}^{\infty} (1 + |k|^2)^{-m} |c_k|^2 < \infty\}$ be a weighted sequence with the corresponding norm

$$\|\mathbf{c}\|_{l_{-m}^2} := \left(\sum_{l=-\infty}^{\infty} (1 + |l|^2)^{-m} |c_l|^2 \right)^{1/2}.$$

Considering the functions $\phi_\nu \in E_m(\mathbb{R})$ ($\nu = 0, \dots, r-1$), we call the set $\mathcal{B}(\phi) := \{\phi_\nu(\cdot - l) : l \in \mathbb{Z}, \nu = 0, \dots, r-1\}$ L_{-m}^2 -stable if there exist constants $0 < A \leq B < \infty$ with

$$A \sum_{\nu=0}^{r-1} \|\mathbf{c}_\nu\|_{l_{-m}^2}^2 \leq \left\| \sum_{\nu=0}^{r-1} \sum_{l \in \mathbb{Z}} c_{\nu,l} \phi_\nu(\cdot - l) \right\|_{L_{-m}^2}^2 \leq B \sum_{\nu=0}^{r-1} \|\mathbf{c}_\nu\|_{l_{-m}^2}^2$$

for any sequences $\mathbf{c}_\nu = \{c_{\nu,l}\}_{l \in \mathbb{Z}} \in l_{-m}^2$ ($\nu = 0, \dots, r-1$). Here L_{-m}^2 denotes the weighted Hilbert space $L_{-m}^2 = \{f : \|f\|_{L_{-m}^2} := \|(1 + |\cdot|^2)^{-m/2} f\|_2 < \infty\}$. Note that, if the functions ϕ_ν are compactly supported, then the (algebraic) linear independence of the integer translates of ϕ_ν ($\nu = 0, \dots, r-1$) yields the L_{-m}^2 -stability of $\mathcal{B}(\phi)$. For $m = 0$, the L_{-m}^2 -stability coincides with the well-known Riesz basis property in $L^2(\mathbb{R})$. For $f \in E_m(\mathbb{R})$, the Fourier transform \hat{f} is contained in the Sobolev space $W_2^m(\mathbb{R})$.

We want to give an example for a function ϕ_0 with infinite support yielding an L_{-m}^2 -stable set $\mathcal{B}(\phi_0)$ for all $m \in \mathbb{N}$: Let M_m be the cardinal symmetric B-spline of order n defined by $M_1(x) := (\chi_{[-1/2, 1/2]} + \chi_{(-1/2, 1/2)})/2$ and for $n > 1$ by convolution $M_n(x) := M_{n-1}(x) \star M_1(x)$. Further, let

$$\Phi_n(u) := \sum_{l=-\infty}^{\infty} M_n(l) e^{iul}, \quad \frac{1}{\Phi_n(u)} = \sum_{l=-\infty}^{\infty} \omega_l^n e^{iul}.$$

Observe that $\Phi_n(u)$ is a positive, real cosine polynomial for all real u . Then, the spline function

$$L_n(x) := \sum_{l=-\infty}^{\infty} \omega_l^n M_n(x - l)$$

is the fundamental function of the cardinal spline interpolation satisfying $L_n(k) = \delta_{0,k}$ ($k \in \mathbb{Z}$). Observe that L_n has for $n > 2$ a noncompact support but exponential decay for $|x| \rightarrow \infty$. The translates $L_n(\cdot - l)$ ($l \in \mathbb{Z}$) form an L_{-m}^2 -stable set for $m \in \mathbb{N}_0$. This immediately follows from the results in Schoenberg [23], since the eigensplines s satisfying $s(k) = 0$ ($k \in \mathbb{Z}$) are not contained in L_{-m}^2 .

For $\phi_\nu \in E_m(\mathbb{R})$ ($\nu = 0, \dots, r-1$), we say that ϕ provides the (L_p) -approximation order m ($1 \leq p \leq \infty$), if for each $f \in W_2^m(\mathbb{R})$ there are sequences $\mathbf{c}_\nu^h = \{c_{\nu,l}^h\}_{l \in \mathbb{Z}}$ ($\nu = 0, \dots, r-1; h > 0$) such that for a constant c independent of h we have:

$$(1) \quad \|f - h^{-1/p} \sum_{\nu=0}^{r-1} \sum_{l \in \mathbb{Z}} c_{\nu,l}^h \phi_\nu(\cdot/h - l)\|_p \leq c h^m |f|_{m,p}.$$

Recently, closed shift-invariant subspaces of $L_2(\mathbb{R})$ providing a specified approximation order were characterized in de Boor, DeVore and Ron [2, 3]. In particular, in [2] it was shown that the approximation order of a finitely generated shift-invariant subspace $\mathcal{S}(\phi)$ of $L_2(\mathbb{R})$, generated by the integer translates of

ϕ_ν ($\nu = 0, \dots, r-1$), can already be realized by a specifiable principal subspace $\mathcal{S}(f) \subset \mathcal{S}(\phi)$, where f can be represented as a finite linear combination

$$f = \sum_{\nu=0}^{r-1} \sum_{l \in \mathbb{Z}} a_{\nu l} \phi_\nu(\cdot - l). \quad (a_{\nu l} \in \mathbb{R}).$$

As known, the approximation order provided by a single function ϕ can be described in terms of the Fourier transform of ϕ by the so-called Strang–Fix conditions (cf. de Boor, DeVore and Ron [2, 3]; Dyn, Jackson, Levin and Ron [11]; Halton and Light [14, 19]; Jia and Lei [17]; Schoenberg [22]; Strang and Fix [24]).

Following the notations in Jia and Lei [17], ϕ provides *controlled approximation order* m , if (1) holds, and furthermore the following inequalities are satisfied:

(2) We have

$$\|c_\nu^h\|_{l^p} \leq c \|f\|_p \quad (\nu = 0, \dots, r-1),$$

where c is independent of h .

(3) There is a constant δ independent of h such that for $l \in \mathbb{Z}$

$$\text{dist}(lh, \text{supp } f) > \delta \quad \Rightarrow \quad c_{\nu, l}^h = 0 \quad (\nu = 0, \dots, r-1).$$

In Jia and Lei [17], the strong connection of controlled approximation order provided by ϕ and the Strang–Fix conditions for ϕ was shown. Note that, instead of using the definition of Jia and Lei [17], we also can take the definition of local approximation order by Halton and Light [14]. For our considerations the equivalence to the Strang–Fix conditions is important.

A function $\phi \in L^2(\mathbb{R})$ is called *refinable* if ϕ satisfies a *refinement equation* of the form

$$\phi = \sum_{l \in \mathbb{Z}} p_l \phi(2 \cdot -l) \quad (p_l \in \mathbb{R}),$$

or equivalently, if ϕ satisfies the Fourier transformed refinement equation

$$\hat{\phi} = P_\phi(\cdot/2) \hat{\phi}(\cdot/2)$$

with the refinement mask

$$(1.2) \quad P = P_\phi := \frac{1}{2} \sum_{l \in \mathbb{Z}} p_l e^{-il}.$$

Note that P_ϕ is a 2π -periodic function. The following result holds for a single function ϕ :

Theorem 1.1. *Let $\phi \in E_m(\mathbb{R}) \cap BV(\mathbb{R})$ ($m \in \mathbb{N}$) be a refinable function and let $\mathcal{B}(\phi)$ be L^2_{-m} -stable. Then the ϕ provides controlled approximation order m if and only if the refinement mask P_ϕ satisfies the equalities*

$$(1.3) \quad D^\mu P_\phi(\pi) = 0 \quad (\mu = 0, \dots, m-1),$$

$$(1.4) \quad P_\phi(0) = 1.$$

The assertions (1.3), (1.4) are equivalent to the following condition: The refinement mask P_ϕ can be factorized in the form

$$(1.5) \quad P_\phi(u) = \left(\frac{1 + e^{-iu}}{2} \right)^m S(u)$$

with $S(0) = 1$, where S is a 2π -periodic m -times continuously differentiable function.

Note that, under the conditions of Theorem 1.1, controlled approximation order m is ensured if and only if algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ , i.e., if ϕ provides accuracy m . For corresponding results see also Cavaretta, Dahmen and Micchelli [5]. There is a close connection between accuracy and regularity of ϕ . For $|S(u)| \leq 1$, the condition (1.5) is equivalent to the assertion that $\phi \in C^{m-1}(\mathbb{R})$ (cf. Daubechies and Lagarias [7, 9]).

We want to generalize the result of Theorem 1.1 for a finite set of functions $\phi_\nu \in L_2(\mathbb{R})$ ($\nu = 0, \dots, r-1$). The function vector $\boldsymbol{\phi}$ with elements in $L^2(\mathbb{R})$ is *refinable*, if $\boldsymbol{\phi}$ satisfies a refinement equation of the form

$$(1.6) \quad \boldsymbol{\phi} = \sum_{l \in \mathbb{Z}} \mathbf{P}_l \boldsymbol{\phi}(2 \cdot -l) \quad (\mathbf{P}_l \in \mathbb{R}^{r \times r}).$$

By Fourier transform we obtain

$$(1.7) \quad \hat{\boldsymbol{\phi}} = \mathbf{P}_\phi(\cdot/2) \hat{\boldsymbol{\phi}}(\cdot/2)$$

with $\hat{\boldsymbol{\phi}} := (\hat{\phi}_\nu)_{\nu=0}^{r-1}$ and with the refinement mask

$$(1.8) \quad \mathbf{P} = \mathbf{P}_\phi := \frac{1}{2} \sum_{l \in \mathbb{Z}} \mathbf{P}_l e^{-il}.$$

Note that \mathbf{P} is now an $(r \times r)$ -matrix of 2π -periodic functions. The purpose of this paper is to find necessary and sufficient conditions for the refinement mask \mathbf{P} yielding approximation order m , analogously as for a single function in Theorem 1.1. In particular, we show that the approximation order m provided by $\boldsymbol{\phi}$ yields a certain factorization of the refinement mask \mathbf{P} of $\boldsymbol{\phi}$. This factorization can be considered as a natural generalization of the factorization (1.5) of the refinement mask of a single function. Hence, it can be conjectured, that the new factorization property of \mathbf{P} will play a similar role for further investigations and for new constructions of refinable function vectors and multiwavelets as (1.5) for the single scaling function.

The main result in this paper is the following

Theorem 1.2. *Let $\phi := (\phi_\nu)_{\nu=0}^{r-1}$ be a refinable vector of functions $\phi_\nu \in E_m(\mathbb{R}) \cap BV(\mathbb{R})$ ($m \in \mathbb{N}$). Further, let $\mathcal{B}(\phi)$ be L^2_{-m} -stable. Then the following assertions are equivalent:*

- (a) *The function vector ϕ provides controlled approximation order m .*
- (b) *Algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν .*
- (c) *The refinement mask \mathbf{P} of ϕ satisfies the following conditions:
The elements of \mathbf{P} are m -times continuously differentiable functions in $L^2_{2\pi}(\mathbb{R})$, and there are vectors $\mathbf{y}_0^k \in \mathbb{R}^r$; $\mathbf{y}_0^0 \neq \mathbf{0}$ ($k = 0, \dots, m-1$) such that for $n = 0, \dots, m-1$ we have*

$$\begin{aligned} \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^T (2i)^{k-n} (D^{n-k} \mathbf{P})(0) &= 2^{-n} (\mathbf{y}_0^n)^T, \\ \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^T (2i)^{k-n} (D^{n-k} \mathbf{P})(\pi) &= \mathbf{0}^T, \end{aligned}$$

where $\mathbf{0}$ denotes the zero vector.

Furthermore, if ϕ provides controlled approximation order m , then there are nonzero vectors $\mathbf{x}_0, \dots, \mathbf{x}_{m-1}$ such that \mathbf{P} factorizes

$$\mathbf{P}(u) = \frac{1}{2^m} \mathbf{C}_{m-1}(2u) \dots \mathbf{C}_0(2u) \mathbf{S}(u) \mathbf{C}_0(u)^{-1} \dots \mathbf{C}_{m-1}(u)^{-1},$$

where the $(r \times r)$ -matrices \mathbf{C}_k are defined by \mathbf{x}_k ($k = 0, \dots, m-1$) as in (4.1) – (4.2) and $\mathbf{S}(u)$ is an $(r \times r)$ -matrix with m -times continuously differentiable entries in $L^2_{2\pi}(\mathbb{R})$. In particular, for the determinant of \mathbf{P} it follows

$$\det \mathbf{P}(u) = \left(\frac{1 + e^{-iu}}{2^r} \right)^m \det \mathbf{S}(u).$$

Note that the assertions of Theorem 1.1 follow from Theorem 1.2 in the special case $r = 1$.

The paper is organized as follows.

In Section 2 we will show that, under mild conditions on the scaling functions ϕ_ν ($\nu = 0, \dots, r-1$), the function vector ϕ provides controlled approximation order m ($m \in \mathbb{N}$) if and only if algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν . In Section 3, we introduce the doubly infinite matrix \mathbf{L} containing the coefficient matrices \mathbf{P}_l which occur in the refinement mask (1.8). Assuming that algebraic polynomials of degree $< m$ can be reproduced, we derive some consequences for the eigenvalues and eigenvectors of \mathbf{L} . Similar results can also be found in Strang and Strela [25]. Further, we give necessary and sufficient conditions for the refinement mask \mathbf{P} of ϕ yielding controlled approximation order m (cf. Theorem 3.2). These conditions use values of the refinement mask and its derivatives at the points $u = 0$ and $u = \pi$, only. Finally, in Section 4, we show that, assuming controlled approximation order m ,

the refinement mask \mathbf{P} can be factorized. As already pointed out in Theorem 1.2, it follows that the determinant of $\mathbf{P}(u)$ contains the factor $(1 + e^{-iu})^m$. While working on this paper, the author has obtained a new preprint of Heil, Strang and Strela [15] which contains the result of Theorem 3.2, but with another proof.

2. Approximation order and accuracy

In this section, we shall investigate the connections between approximation order provided by ϕ and reproduction of algebraic polynomials by integer translates of ϕ_ν ($\nu = 0, \dots, r-1$). Let $r \in \mathbb{N}$ and $m \in \mathbb{N}$ be fixed. The following assumptions for the scaling functions ϕ_ν ($\nu = 0, \dots, r-1$) will often be needed in our further considerations:

- (i) $\phi_\nu \in E_m(\mathbb{R})$.
- (ii) $\phi_\nu \in BV(\mathbb{R})$.
- (iii) The set $\mathcal{B}(\phi)$ is L^2_{-m} -stable.

The assumption (i) ensures that the Fourier transforms $\hat{\phi}_\nu$ are m -times continuously differentiable. If the assumption (ii) is also satisfied, then the Poisson summation formula (1.1) holds for ϕ_ν . We observe the following

Lemma 2.1. *Let (i) and (iii) be satisfied for ϕ_ν ($\nu = 0, \dots, r-1$). Assume that algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν , i.e., there are vectors $\mathbf{y}_l^n \in \mathbb{R}^r$ ($l \in \mathbb{Z}$; $n = 0, \dots, m-1$) such that the series $\sum_{l \in \mathbb{Z}} (\mathbf{y}_l^n)^T \phi(\cdot - l)$ are absolutely and uniformly convergent on any compact interval of \mathbb{R} and*

$$(2.1) \quad \sum_{l \in \mathbb{Z}} (\mathbf{y}_l^n)^T \phi(x - l) = x^n \quad (x \in \mathbb{R}; n = 0, \dots, m-1).$$

Then the vectors \mathbf{y}_l^n can be written in the form

$$(2.2) \quad \mathbf{y}_l^n = \sum_{k=0}^n \binom{n}{k} l^{n-k} \mathbf{y}_0^k.$$

Proof. First, observe that the sequences $\{\mathbf{y}_{\nu,l}^n\}_{l \in \mathbb{Z}}$ forming the vectors $\mathbf{y}_l^n := (\mathbf{y}_{\nu,l}^n)_{\nu=0}^{r-1}$ are contained in l^2_{-m} . The assertion (2.2) will be proved by induction. For $n = 0$, there are vectors \mathbf{y}_l^0 ($l \in \mathbb{Z}$) with

$$\sum_{l \in \mathbb{Z}} (\mathbf{y}_l^0)^T \phi(x - l) = 1.$$

Replacing x by $x + 1$, we find

$$\sum_{l \in \mathbb{Z}} (\mathbf{y}_l^0)^T \phi(x + 1 - l) = \sum_{l \in \mathbb{Z}} (\mathbf{y}_{l+1}^0)^T \phi(x - l) = 1.$$

Thus, by (iii), $\mathbf{y}_l^0 = \mathbf{y}_{l+1}^0$ ($l \in \mathbb{Z}$), and the assertion follows. Let now

$$\sum_{l \in \mathbb{Z}} (\mathbf{y}_l^d)^\top \phi(x-l) = x^d$$

with \mathbf{y}_l^d of the form (2.2) be true for $d = 0, \dots, n < m-1$. We show that $\mathbf{y}_l^{n+1} \in \mathbb{R}^r$ ($l \in \mathbb{Z}$) satisfying

$$(2.3) \quad \sum_{l \in \mathbb{Z}} (\mathbf{y}_l^{n+1})^\top \phi(x-l) = x^{n+1} \quad (x \in \mathbb{R})$$

is of the form

$$\mathbf{y}_l^{n+1} = \sum_{k=0}^{n+1} \binom{n+1}{k} l^{n+1-k} \mathbf{y}_0^k.$$

Replacing x by $x+1$ in (2.3) we obtain

$$\begin{aligned} \sum_{l \in \mathbb{Z}} (\mathbf{y}_{l+1}^{n+1})^\top \phi(x-l) &= (x+1)^{n+1} = \sum_{s=0}^{n+1} \binom{n+1}{s} x^s \\ &= \sum_{s=0}^{n+1} \binom{n+1}{s} \sum_{l \in \mathbb{Z}} (\mathbf{y}_l^s)^\top \phi(x-l). \end{aligned}$$

Using the induction hypothesis and the L^2_{-m} -stability of the integer translates of ϕ_ν ($\nu = 0, \dots, r-1$), this yields

$$\begin{aligned} \mathbf{y}_{l+1}^{n+1} &= \sum_{s=0}^{n+1} \binom{n+1}{s} \mathbf{y}_l^s = \mathbf{y}_l^{n+1} + \sum_{s=0}^n \binom{n+1}{s} \sum_{k=0}^s \binom{s}{k} l^{s-k} \mathbf{y}_0^k \\ &= \mathbf{y}_0^{n+1} + \sum_{s=0}^n \binom{n+1}{s} \sum_{k=0}^s \binom{s}{k} \sum_{d=0}^l d^{s-k} \mathbf{y}_0^k \\ &= \mathbf{y}_0^{n+1} + \sum_{k=0}^n \binom{n+1}{k} \sum_{s=k}^n \binom{n-k+1}{s-k} \sum_{d=0}^l d^{s-k} \mathbf{y}_0^k \\ &= \mathbf{y}_0^{n+1} + \sum_{k=0}^n \binom{n+1}{k} \sum_{d=0}^l \left(\sum_{s=0}^{n-k} \binom{n-k+1}{s} d^s \right) \mathbf{y}_0^k \\ &= \mathbf{y}_0^{n+1} + \sum_{k=0}^n \binom{n+1}{k} \sum_{d=0}^l ((d+1)^{n+1-k} - d^{n+1-k}) \mathbf{y}_0^k \\ &= \mathbf{y}_0^{n+1} + \sum_{k=0}^n \binom{n+1}{k} (l+1)^{n+1-k} \mathbf{y}_0^k = \sum_{k=0}^{n+1} \binom{n+1}{k} (l+1)^{n+1-k} \mathbf{y}_0^k. \end{aligned}$$

Thus, the assertion follows. \square

Now we can show:

Theorem 2.2. Assume that the functions ϕ_ν ($\nu = 0, \dots, r-1$) satisfy the assumptions (i) – (iii). Then the following conditions are equivalent:

- (a) The function vector ϕ provides controlled approximation order m ($m \in \mathbb{N}$).
- (b) Algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν .
- (c) The function vector ϕ satisfies the Strang–Fix conditions of order m , i.e., there is a finitely supported sequence of vectors $\{\mathbf{a}_l\}_{l \in \mathbb{Z}}$, such that

$$f := \sum_{l \in \mathbb{Z}} \mathbf{a}_l^T \phi(\cdot - l)$$

satisfies

$$\hat{f}(0) \neq 0; \quad D^n \hat{f}(2\pi l) = 0 \quad (l \in \mathbb{Z} \setminus \{0\}; n = 0, \dots, m-1).$$

Proof. The equivalence of (a) and (c) is already shown in Jia and Lei [17], Theorem 1.1.

1. Let f be a finite linear combination of integer translates of ϕ_ν satisfying the Strang–Fix conditions of order m . Then by Corollary 2.3 in Jia and Lei [17], algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of f , i.e., (b) follows from (c).

2. By (i) and (ii), the Poisson summation formula can be applied to ϕ , and we have

$$\begin{aligned} \sum_{l \in \mathbb{Z}} \phi(x-l) e^{iul} &= \sum_{j \in \mathbb{Z}} [\phi(\cdot + x)]^\wedge(u + 2\pi j) \\ &= e^{iux} \sum_{j \in \mathbb{Z}} e^{2\pi i j x} \hat{\phi}(u + 2\pi j). \end{aligned}$$

Repeated differentiation of this equation by u yields for $\mu = 0, \dots, m-1$:

$$(2.4) \quad \sum_{l \in \mathbb{Z}} \phi(x-l) (il)^\mu e^{iul} = \sum_{k=0}^{\mu} \binom{\mu}{k} (ix)^k e^{iux} \sum_{j \in \mathbb{Z}} e^{2\pi i j x} (D^{\mu-k} \hat{\phi})(u + 2\pi j).$$

By (i), the series in (2.4) are absolutely and uniformly convergent for x on any compact interval of \mathbb{R} .

3. We show that (c) follows from (b): Assume that algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν , i.e., there are vectors \mathbf{y}_l^n ($\mathbf{y}_0^0 \neq \mathbf{0}$), such that (2.1) with (2.2) is satisfied. Here and in the following, $\mathbf{0}$ denotes the zero vector of length r . Let f be defined by

$$(2.5) \quad f := \sum_{k=0}^{m-1} \mathbf{a}_k^T \phi(\cdot + k),$$

where the coefficient vectors \mathbf{a}_k are determined by

$$(2.6) \quad (\mathbf{a}_0, \dots, \mathbf{a}_{m-1}) := (\mathbf{y}_0^0, \dots, \mathbf{y}_0^{m-1}) \mathbf{V}^{-1}$$

with the Vandermonde matrix $\mathbf{V} := (k^n)_{k,n=0}^{m-1}$. Hence we have

$$(2.7) \quad \mathbf{y}_0^n = \sum_{k=0}^{m-1} k^n \mathbf{a}_k \quad (n = 0, \dots, m-1).$$

By Fourier transform of (2.5) we obtain

$$\hat{f}(u) = \mathbf{A}(u)^\top \hat{\phi}(u)$$

with

$$\mathbf{A}(u) := \sum_{k=0}^{m-1} \mathbf{a}_k e^{iuk}.$$

Observe that by (2.7)

$$(2.8) \quad (\mathbf{D}^n \mathbf{A})(0) = \sum_{k=0}^{m-1} (ik)^n \mathbf{a}_k = i^n \mathbf{y}_0^n \quad (n = 0, \dots, m-1).$$

4. We show by induction, that f satisfies the Strang–Fix conditions of order m . For $n = 0$, we have by (2.1) and (2.2)

$$(\mathbf{y}_0^0)^\top \sum_{l \in \mathbb{Z}} \phi(x-l) = 1 \quad (x \in \mathbb{R}).$$

Using formula (2.4) for $\mu = 0$ and $u = 0$ this yields

$$(\mathbf{y}_0^0)^\top \sum_{j \in \mathbb{Z}} e^{2\pi i j x} \hat{\phi}(2\pi j) = 1 \quad (x \in \mathbb{R}),$$

and so, by continuity of $\hat{\phi}(u)$ and (2.8),

$$\begin{aligned} \hat{f}(0) &= \mathbf{A}(0)^\top \hat{\phi}(0) = (\mathbf{y}_0^0)^\top \hat{\phi}(0) = 1, \\ \hat{f}(2\pi l) &= \mathbf{A}(0)^\top \hat{\phi}(2\pi l) = (\mathbf{y}_0^0)^\top \hat{\phi}(2\pi l) = 0 \quad (l \in \mathbb{Z} \setminus \{0\}). \end{aligned}$$

Hence, f satisfies the Strang–Fix conditions of order 1.

5. To show the Strang–Fix conditions of order 2, observe that

$$\begin{aligned} \mathbf{D}\hat{f}(2\pi l) &= \mathbf{D}\mathbf{A}(0)^\top \hat{\phi}(2\pi l) + \mathbf{A}(0)^\top \mathbf{D}\hat{\phi}(2\pi l) \\ &= i(\mathbf{y}_0^1)^\top \hat{\phi}(2\pi l) + (\mathbf{y}_0^0)^\top \mathbf{D}\hat{\phi}(2\pi l). \end{aligned}$$

By (2.1) and (2.2),

$$\sum_{\nu=0}^1 \binom{1}{\nu} (\mathbf{y}_0^\nu)^\top \sum_{l \in \mathbb{Z}} l^{1-\nu} \phi(x-l) = x.$$

Inserting (2.4) with $u = 0$ and $\mu = 1 - \nu$, we obtain

$$\sum_{j \in \mathbb{Z}} e^{2\pi i j x} \left((\mathbf{y}_0^1)^\top \hat{\phi}(2\pi j) + (-i) (\mathbf{y}_0^0)^\top \mathbf{D}\hat{\phi}(2\pi j) \right) + x \sum_{j \in \mathbb{Z}} (\mathbf{y}_0^0)^\top \hat{\phi}(2\pi j) = x$$

and hence,

$$\sum_{j \in \mathbb{Z}} e^{2\pi i j x} D\hat{\phi}(2\pi j) = 0.$$

It follows that $D\hat{\phi}(2\pi l) = 0$ for $j \in \mathbb{Z}$.

6. Now, assume that f satisfies for $0 \leq \mu \leq n-1$ with $2 \leq n \leq m-1$ the conditions

$$\begin{aligned} (D^\mu \hat{f})(2\pi l) &= \sum_{\nu=0}^{\mu} \binom{\mu}{\nu} (D^\nu \mathbf{A})^T(0) (D^{\mu-\nu} \hat{\phi})(2\pi l) \\ (2.9) \quad &= \sum_{\nu=0}^{\mu} \binom{\mu}{\nu} i^\nu (\mathbf{y}_0^\nu)^T (D^{\mu-\nu} \hat{\phi})(2\pi l) = \delta_{0,l} \delta_{0,\mu}, \end{aligned}$$

where δ denotes the Kronecker symbol. These conditions are even a little bit stronger than the Strang–Fix conditions of order n , since we even have that $D^\mu \hat{f}(0) = 0$ for $1 \leq \mu \leq n-1$. But the conditions are justified by the observations in part 5 of the proof. We show that also $(D^n \hat{f})(2\pi l) = 0$ ($l \in \mathbb{Z}$), yielding the Strang–Fix conditions of order $n+1$.

By (2.1) and (2.2) we have

$$\sum_{\nu=0}^n \binom{n}{\nu} (\mathbf{y}_0^\nu)^T \sum_{l \in \mathbb{Z}} l^{n-\nu} \phi(x-l) = x^n \quad (0 \leq n \leq m-1).$$

Using (2.4) with $\mu = n-\nu$ and $u = 0$ we obtain

$$\sum_{\nu=0}^n (-i)^{n-\nu} \binom{n}{\nu} (\mathbf{y}_0^\nu)^T \sum_{k=0}^{n-\nu} \binom{n-\nu}{k} (ix)^k \sum_{j \in \mathbb{Z}} e^{2\pi i j x} (D^{n-\nu-k} \hat{\phi})(2\pi j) = x^n.$$

Hence,

$$\sum_{k=0}^n \binom{n}{k} x^k (-i)^{n-k} \sum_{j \in \mathbb{Z}} e^{2\pi i j x} \sum_{\nu=0}^{n-k} \binom{n-k}{\nu} (\mathbf{y}_0^\nu)^T i^\nu (D^{n-\nu-k} \hat{\phi})(2\pi j) = x^n.$$

By (2.9), the sum on the left-hand side is zero for $k = 1, \dots, n-1$. Thus, since f satisfies the Strang–Fix conditions of order 1,

$$(-i)^n \sum_{j \in \mathbb{Z}} e^{2\pi i j x} \left(\sum_{\nu=0}^n \binom{n}{\nu} (\mathbf{y}_0^\nu)^T i^\nu (D^{n-\nu} \hat{\phi})(2\pi j) \right) + x^n = x^n,$$

i.e., by (2.9),

$$\sum_{j \in \mathbb{Z}} e^{2\pi i j x} (D^n \hat{f})(2\pi j) = 0.$$

It follows that \hat{f} satisfies the Strang–Fix conditions of order $n+1$, so that the proof by induction is complete. \square

Remark. Observe that the equivalence of (a) and (b) can be shown without use of the L_{-m}^2 -stability of the integer translates of ϕ_ν ($\nu = 0, \dots, r-1$) (cf. Jia and Lei [17]).

3. Conditions for the refinement mask

In this section, we shall derive necessary and sufficient conditions for the refinement mask \mathbf{P} yielding a function vector ϕ which provides controlled approximation order m . Let now $\phi = (\phi_\nu)_{\nu=0}^{r-1}$ be refinable in the sense of (1.6). The decay property (i) implies that the elements of $\mathbf{P}(u)$ are m -times continuously differentiable functions in $L^2_{2\pi}(IR)$. Following the ideas in Strang and Strela [25], we introduce the doubly infinite matrix

$$\mathbf{L} := \begin{pmatrix} \dots & \dots \\ \dots & \mathbf{P}_0 & \mathbf{P}_1 & \mathbf{P}_2 & \mathbf{P}_3 & \mathbf{P}_4 & \mathbf{P}_5 & \dots \\ \dots & \mathbf{P}_{-2} & \mathbf{P}_{-1} & \mathbf{P}_0 & \mathbf{P}_1 & \mathbf{P}_2 & \mathbf{P}_3 & \dots \\ \dots & \mathbf{P}_{-4} & \mathbf{P}_{-3} & \mathbf{P}_{-2} & \mathbf{P}_{-1} & \mathbf{P}_0 & \mathbf{P}_1 & \dots \\ \dots & \dots \end{pmatrix}$$

containing the $(r \times r)$ -coefficient matrices \mathbf{P}_l occurring in the refinement equation (1.6). Now, with the infinite vector $\phi := (\dots, \phi(\cdot+1)^T, \phi^T, \phi(\cdot-1)^T, \dots)^T$ the refinement equation (1.6) can formally be written in vector form

$$(3.1) \quad \mathbf{L} \phi(2 \cdot) = \phi.$$

First we recall the following Lemma, which can also be found in Strang and Strela [25] for compactly supported functions.

Lemma 3.1. *Let the assumptions (i) and (iii) be satisfied for ϕ_ν ($\nu = 0, \dots, r-1$). Assume that algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν , i.e., there are vectors $\mathbf{y}_l^n \in IR^r$ ($l \in \mathbb{Z}; n = 0, \dots, m-1$) such that (2.1) is satisfied. Then the matrix \mathbf{L} has the eigenvalues $1, 1/2, \dots, (1/2)^{m-1}$ with corresponding left eigenvectors*

$$\mathbf{y}^n := (\dots, (\mathbf{y}_0^n)^T, (\mathbf{y}_1^n)^T, \dots)^T,$$

i.e.,

$$(\mathbf{y}^n)^T \mathbf{L} = 2^{-n} (\mathbf{y}^n)^T \quad (n = 0, \dots, m-1).$$

Proof. From (2.1) it follows by (3.1) for $n = 0, \dots, m-1$

$$\begin{aligned} x^n &= (\mathbf{y}^n)^T \phi(x) = (\mathbf{y}^n)^T \mathbf{L} \phi(2x) \\ &= 2^{-n} (2x)^n = 2^{-n} (\mathbf{y}^n)^T \phi(2x) \quad (x \in IR). \end{aligned}$$

The L^2_{m-} -stability of the translates $\phi_\nu(\cdot - l)$ ($l \in \mathbb{Z}; \nu = 0, \dots, r-1$) gives

$$(\mathbf{y}^n)^T \mathbf{L} = 2^{-n} (\mathbf{y}^n)^T \quad (n = 0, \dots, m-1).$$

□

Now we can prove:

Theorem 3.2. *Let $r \in \mathbb{N}$, and let ϕ_ν ($\nu = 0, \dots, r-1$) be functions satisfying the assumptions (i) – (iii). Further, let ϕ be refinable. Then the function vector ϕ provides controlled approximation order m if and only if the refinement mask \mathbf{P} of ϕ in (1.8) satisfies the following conditions:*

There are vectors $\mathbf{y}_0^k \in \mathbb{R}^r$; $\mathbf{y}_0^0 \neq \mathbf{0}$ ($k = 0, \dots, m-1$) such that for $n = 0, \dots, m-1$ we have

$$(3.2) \quad \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} (\mathbf{D}^{n-k} \mathbf{P})(0) = 2^{-n} (\mathbf{y}_0^n)^\top,$$

$$(3.3) \quad \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} (\mathbf{D}^{n-k} \mathbf{P})(\pi) = \mathbf{0}^\top,$$

where $\mathbf{0}$ denotes the zero vector.

Proof. 1. Assume that ϕ provides controlled approximation order m . Since all assumptions for Theorem 2.2 are satisfied, it follows that algebraic polynomials of degree $< m$ can be exactly reproduced by integer translates of ϕ_ν .

Thus, applying Lemmata 2.1 and 3.1, there are vectors $\mathbf{y}_l^n \in \mathbb{R}^r$ ($l \in \mathbb{Z}$; $n = 0, \dots, m-1$) such that we have with $\mathbf{y}^n = (\dots, (\mathbf{y}_0^n)^\top, (\mathbf{y}_1^n)^\top, \dots)^\top$

$$(3.4) \quad (\mathbf{y}^n)^\top \mathbf{L} = 2^{-n} (\mathbf{y}^n)^\top \quad (n = 0, \dots, m-1),$$

where the vectors \mathbf{y}_l^n are of the form (2.2). In particular, there is a vector $\mathbf{y}_0^0 \in \mathbb{R}^r$ ($\mathbf{y}_0^0 \neq \mathbf{0}$) such that by the Poisson summation formula it follows that

$$(\mathbf{y}_0^0)^\top \sum_{l \in \mathbb{Z}} \phi(x-l) = (\mathbf{y}_0^0)^\top \sum_{j \in \mathbb{Z}} \hat{\phi}(2\pi j) e^{2\pi i j x} = 1,$$

i.e., $(\mathbf{y}_0^0)^\top \hat{\phi}(0) = 1$.

Using the structure of the matrix \mathbf{L} , (3.4) is equivalent to the equations

$$(3.5) \quad \sum_{l \in \mathbb{Z}} (\mathbf{y}_{-l}^n)^\top \mathbf{P}_{2l} = 2^{-n} (\mathbf{y}_0^n)^\top \quad (n = 0, \dots, m-1),$$

$$(3.6) \quad \sum_{l \in \mathbb{Z}} (\mathbf{y}_{-l}^n)^\top \mathbf{P}_{2l+1} = 2^{-n} (\mathbf{y}_1^n)^\top \quad (n = 0, \dots, m-1).$$

Note that by (i), the series in (3.5) – (3.6) are well-defined. Putting (2.2) in (3.5), we find for $n = 0, \dots, m-1$,

$$(3.7) \quad \begin{aligned} 2^{-n} (\mathbf{y}_0^n)^\top &= \sum_{l \in \mathbb{Z}} \left(\sum_{k=0}^n \binom{n}{k} (-l)^{n-k} (\mathbf{y}_0^k)^\top \right) \mathbf{P}_{2l} \\ &= \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (-2)^{k-n} \sum_{l \in \mathbb{Z}} (2l)^{n-k} \mathbf{P}_{2l}. \end{aligned}$$

Analogously, from (3.6) it follows by (2.2) for $s = 0, \dots, m-1$,

$$(3.8) \quad 2^{-s} (\mathbf{y}_1^s)^\top = 2^{-s} \sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top = \sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top (-2)^{k-s} \sum_{l \in \mathbb{Z}} (2l)^{s-k} \mathbf{P}_{2l+1}.$$

Multiplying (3.8) with $2^{-n} \binom{n}{s} (-1)^{n-s} 2^s$, summation over $s = 0, \dots, n-1$ yields

$$(3.9) \quad 2^{-n} \sum_{s=0}^{n-1} \binom{n}{s} (-1)^{n-s} \sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top \\ = 2^{-n} \sum_{s=0}^{n-1} \binom{n}{s} 2^s (-1)^{n-s} \left(\sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top (-2)^{k-s} \sum_{l \in \mathbb{Z}} (2l)^{s-k} \mathbf{P}_{2l+1} \right).$$

Considering the left-hand side of equation (3.9), we find

$$\begin{aligned} & 2^{-n} \sum_{s=0}^{n-1} \binom{n}{s} (-1)^{n-s} \sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top \\ &= 2^{-n} \sum_{k=0}^{n-1} \binom{n}{k} \sum_{s=k}^{n-1} (-1)^{n-s} \binom{n-k}{s-k} (\mathbf{y}_0^k)^\top \\ &= 2^{-n} \sum_{k=0}^{n-1} \binom{n}{k} (-1)^{n-k} \sum_{s=0}^{n-1-k} (-1)^s \binom{n-k}{s} (\mathbf{y}_0^k)^\top = -2^{-n} \sum_{k=0}^{n-1} \binom{n}{k} (\mathbf{y}_0^k)^\top. \end{aligned}$$

The right-hand side of (3.9) yields

$$\begin{aligned} & \sum_{s=0}^{n-1} \binom{n}{s} (-2)^{s-n} \left(\sum_{k=0}^s \binom{s}{k} (\mathbf{y}_0^k)^\top (-2)^{k-s} \sum_{l \in \mathbb{Z}} (2l)^{s-k} \mathbf{P}_{2l+1} \right) \\ &= \sum_{k=0}^{n-1} \binom{n}{k} \sum_{s=k}^{n-1} (-2)^{k-n} \binom{n-k}{s-k} (\mathbf{y}_0^k)^\top \sum_{l \in \mathbb{Z}} (2l)^{s-k} \mathbf{P}_{2l+1} \\ &= \sum_{k=0}^{n-1} \binom{n}{k} (\mathbf{y}_0^k)^\top (-2)^{k-n} \sum_{l \in \mathbb{Z}} \mathbf{P}_{2l+1} \sum_{s=0}^{n-1-k} \binom{n-k}{s} (2l)^s \\ &= \sum_{k=0}^{n-1} \binom{n}{k} (\mathbf{y}_0^k)^\top (-2)^{k-n} \sum_{l \in \mathbb{Z}} \mathbf{P}_{2l+1} \left((2l+1)^{n-k} - (2l)^{n-k} \right). \end{aligned}$$

Hence, by addition of (3.8) with $s = n$ and (3.9) we obtain

$$(3.10) \quad \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (-2)^{k-n} \sum_{l \in \mathbb{Z}} (2l+1)^{n-k} \mathbf{P}_{2l+1} = 2^{-n} (\mathbf{y}_0^n)^\top.$$

Now, for the sum and the difference of the equations (3.7) and (3.10), respectively, it follows for $n = 0, \dots, m-1$:

$$(3.11) \quad \sum_{k=0}^n \binom{n}{k} (-2)^{k-n} (\mathbf{y}_0^k)^\top \left(\sum_{l \in \mathbb{Z}} l^{n-k} \mathbf{P}_l \right) = 2^{-n+1} (\mathbf{y}_0^n)^\top,$$

$$(3.12) \quad \sum_{k=0}^n \binom{n}{k} (-2)^{k-n} (\mathbf{y}_0^k)^\top \left(\sum_{l \in \mathbb{Z}} l^{n-k} (-1)^l \mathbf{P}_l \right) = \mathbf{0}^\top.$$

By (i), the series in (3.11) – (3.12) are absolutely convergent, and \mathbf{P} is m -times continuously differentiable. By

$$(\mathbf{D}^{n-k} \mathbf{P})(u) = \frac{(-i)^{n-k}}{2} \sum_{l \in \mathbb{Z}} \mathbf{P}_l l^{n-k} e^{-iul}$$

we have

$$\sum_{l \in \mathbb{Z}} l^{n-k} \mathbf{P}_l = 2 i^{n-k} (\mathbf{D}^{n-k} \mathbf{P})(0), \quad \sum_{l \in \mathbb{Z}} (-1)^l l^{n-k} \mathbf{P}_l = 2 i^{n-k} (\mathbf{D}^{n-k} \mathbf{P})(\pi).$$

Hence, (3.11) – (3.12) are equivalent to the conditions (3.2) – (3.3).

2. Assume that \mathbf{P} is m -times continuously differentiable with elements in $L^2_{2\pi}(\mathbb{R})$, and that there are vectors $\mathbf{y}_0^k \in \mathbb{R}^r$, $\mathbf{y}_0^0 \neq \mathbf{0}$ ($k = 0, \dots, m-1$), such that the conditions (3.2) and (3.3) are satisfied for $n = 0, \dots, m-1$. We show that ϕ provides controlled approximation order m .

Let the function f be defined as in (2.5) – (2.6) by

$$\hat{f}(u) := \mathbf{A}(u)^\top \hat{\phi}(u),$$

such that the vector of 2π -periodic functions $\mathbf{A}(u) := \sum_{k=0}^{m-1} \mathbf{a}_k e^{iuk} \in C^\infty(\mathbb{R}^r)$ satisfies the conditions

$$(3.13) \quad \mathbf{D}^n \mathbf{A}(0) = i^n \mathbf{y}_0^n \quad (n = 0, \dots, m-1).$$

We show that f satisfies the Strang–Fix conditions of order m :

For the μ -th derivative of \hat{f} we find

$$(D^\mu \hat{f})(2\pi l) = \sum_{s=0}^{\mu} \binom{\mu}{s} (D^{\mu-s} \mathbf{A})^\top(0) (D^s \hat{\phi})(2\pi l) \quad (l \in \mathbb{Z}; \mu = 0, \dots, m-1).$$

From (3.13) and the refinement equation (1.7), it follows for $l \in \mathbb{Z}$

$$\begin{aligned} (D^\mu \hat{f})(2\pi l) &= \sum_{s=0}^{\mu} \binom{\mu}{s} i^{\mu-s} (\mathbf{y}_0^{\mu-s})^\top 2^{-s} \sum_{d=0}^s \binom{s}{d} (D^{s-d} \mathbf{P})(\pi l) (D^d \hat{\phi})(\pi l) \\ &= \sum_{d=0}^{\mu} \binom{\mu}{d} \sum_{s=d}^{\mu} \binom{\mu-d}{s-d} i^{\mu-s} (\mathbf{y}_0^{\mu-s})^\top 2^{-s} (D^{s-d} \mathbf{P})(\pi l) (D^d \hat{\phi})(\pi l) \end{aligned}$$

$$\begin{aligned}
&= \sum_{d=0}^{\mu} \binom{\mu}{d} \sum_{s=0}^{\mu-d} \binom{\mu-d}{s} i^{\mu-s-d} (\mathbf{y}_0^{\mu-s-d})^T 2^{-s-d} (\mathbf{D}^s \mathbf{P})(\pi l) (\mathbf{D}^d \hat{\phi})(\pi l) \\
&= \sum_{d=0}^{\mu} \binom{\mu}{d} \left(\sum_{s=0}^{\mu-d} \binom{\mu-d}{s} i^s (\mathbf{y}_0^s)^T 2^{s-\mu} (\mathbf{D}^{\mu-d-s} \mathbf{P})(\pi l) \right) (\mathbf{D}^d \hat{\phi})(\pi l).
\end{aligned}$$

Using the relation (3.3) with $n = \mu - d$, we obtain for odd l

$$(\mathbf{D}^{\mu} \hat{f})(2\pi l) = 0 \quad (\mu = 0, \dots, m-1).$$

For even l , we find by (3.2) with $n = \mu - d$

$$\begin{aligned}
(\mathbf{D}^{\mu} \hat{f})(2\pi l) &= 2^{-\mu} \sum_{d=0}^{\mu} \binom{\mu}{d} i^{\mu-d} (\mathbf{y}_0^{\mu-d})^T (\mathbf{D}^d \hat{\phi})(l\pi) \\
&= 2^{-\mu} (\mathbf{D}^{\mu} \hat{f})(l\pi) \quad (\mu = 0, \dots, m-1).
\end{aligned}$$

Repeating the procedure, we obtain that

$$(\mathbf{D}^{\mu} \hat{f})(2l\pi) = 0 \quad (l \in \mathbb{Z} \setminus \{0\}; \mu = 0, \dots, m-1).$$

Finally, using the Poisson summation formula, we have

$$\hat{f}(0) = (\mathbf{y}_0^0)^T \hat{\phi}(0) = (\mathbf{y}_0^0)^T \sum_{l \in \mathbb{Z}} \phi(\cdot - l) \neq 0,$$

since $\mathcal{B}(\phi)$ is L^2_{-m} -stable. Thus, by Theorem 2.2, ϕ provides controlled approximation order m . \square

Remark. 1. In the case $r = 1$, the relations (3.2) and (3.3) can strongly be simplified, and we obtain Theorem 1.1.

Using the trigonometric polynomial vector $\mathbf{A}(u)$ defined in the proof of Theorem 2.2, the conditions (3.2) and (3.3) simply read

$$\begin{aligned}
\mathbf{D}^n [\mathbf{A}(2u)^T \mathbf{P}(u)]|_{u=0} &= \mathbf{D}^n \mathbf{A}(0)^T, \\
\mathbf{D}^n [\mathbf{A}(2u)^T \mathbf{P}(u)]|_{u=\pi} &= \mathbf{0}^T.
\end{aligned}$$

2. Let ϕ satisfy the assumptions of Theorem 3.2. In order to verify controlled approximation order $m = 1$, the following conditions must be true: There is a vector $\mathbf{y}_0^0 \in \mathbb{R}^r$ ($\mathbf{y}_0^0 \neq \mathbf{0}$) such that

$$(3.14) \quad (\mathbf{y}_0^0)^T \mathbf{P}(0) = (\mathbf{y}_0^0)^T; \quad (\mathbf{y}_0^0)^T \mathbf{P}(\pi) = \mathbf{0}^T.$$

That means, \mathbf{y}_0^0 is the left eigenvector of $\mathbf{P}(0)$ for the eigenvalue 1. At the same time \mathbf{y}_0^0 is the left eigenvector of $\mathbf{P}(\pi)$ for the eigenvalue 0.

3. In order to verify approximation order $m = 2$ we have to show:

- a) ϕ provides controlled approximation order 1, i.e., (3.14) is true for $\mathbf{y}_0^0 \neq \mathbf{0}$.
- b) There is a second vector $\mathbf{y}_0^1 \in \mathbb{R}^r$ such that

$$\begin{aligned}
(2i)^{-1} (\mathbf{y}_0^0)^T (\mathbf{D}\mathbf{P})(0) + (\mathbf{y}_0^1)^T \mathbf{P}(0) &= 2^{-1} (\mathbf{y}_0^1)^T, \\
(2i)^{-1} (\mathbf{y}_0^0)^T (\mathbf{D}\mathbf{P})(\pi) + (\mathbf{y}_0^1)^T \mathbf{P}(\pi) &= \mathbf{0}^T.
\end{aligned}$$

4. For proving the reverse direction in Theorem 3.2, i.e., that the relations (3.2) and (3.3) imply the controlled approximation order m , the L^2_{-m} -stability (iii) is not needed, if we assume that $(\mathbf{y}_0^0)^T \hat{\phi}(0) \neq 0$.

5. We observe that the conditions (3.2) and (3.3) use the values of the refinement mask and its derivatives at the points $u = 0$ and $u = \pi$, only.

Example 3.1. We want to consider the example of quadratic B-splines with double knots. Let N_0^2 and N_1^2 be the B-splines defined by the knots $0, 0, 1, 1$ and $0, 1, 1, 2$, respectively, i.e., we have

$$N_0^2(x) := \begin{cases} 2x(1-x) & x \in [0, 1], \\ 0 & \text{otherwise,} \end{cases} \quad N_1^2(x) := \begin{cases} x^2 & x \in [0, 1], \\ (2-x)^2 & x \in [1, 2], \\ 0 & \text{otherwise.} \end{cases}$$

Let $\mathbf{N} := (N_0^2, N_1^2)^T$. In Plonka [20], it was shown that the Fourier transformed vector

$$\hat{\mathbf{N}}(u) = \frac{2}{(iu)^3} \begin{pmatrix} iu - 2 + (2 + iu)e^{-iu} \\ 1 - 2iue^{-iu} - e^{-2iu} \end{pmatrix}$$

satisfies the Fourier transformed refinement equation

$$\hat{\mathbf{N}} = \mathbf{P}(\cdot/2) \hat{\mathbf{N}}(\cdot/2)$$

with the refinement mask

$$\mathbf{P}(u) := \frac{1}{8} \begin{pmatrix} 2 + 2e^{-iu} & 2 \\ 2e^{-iu} + 2e^{-2iu} & 1 + 4e^{-iu} + e^{-2iu} \end{pmatrix}.$$

It is well-known that \mathbf{N} provides the controlled approximation order $m = 3$. In fact, the conditions (3.2) and (3.3) are satisfied with $\mathbf{y}_0^0 := (1, 1)^T$, $\mathbf{y}_0^1 := (1/2, 1)^T$, $\mathbf{y}_0^2 := (0, 1)^T$. We find for $n = 0, 1, 2$

$$\begin{aligned} & \frac{1}{8} (1, 1) \begin{pmatrix} 4 & 2 \\ 4 & 6 \end{pmatrix} = (1, 1), \\ & \frac{1}{8} (1, 1) \begin{pmatrix} 0 & 2 \\ 0 & -2 \end{pmatrix} = (0, 0), \\ & -\frac{i}{16} (1, 1) \begin{pmatrix} -2i & 0 \\ -6i & -6i \end{pmatrix} + \frac{1}{8} (1/2, 1) \begin{pmatrix} 4 & 2 \\ 4 & 6 \end{pmatrix} = \frac{1}{2} (1/2, 1), \\ & -\frac{i}{16} (1, 1) \begin{pmatrix} 2i & 0 \\ -2i & 2i \end{pmatrix} + \frac{1}{8} (1/2, 1) \begin{pmatrix} 0 & 2 \\ 0 & -2 \end{pmatrix} = (0, 0), \\ & -\frac{1}{32} (1, 1) \begin{pmatrix} -2 & 0 \\ -10 & -8 \end{pmatrix} - \frac{i}{8} (1/2, 1) \begin{pmatrix} -2i & 0 \\ -6i & -6i \end{pmatrix} + \frac{1}{8} (0, 1) \begin{pmatrix} 4 & 2 \\ 4 & 6 \end{pmatrix} \\ & \qquad \qquad \qquad = \frac{1}{4} (0, 1), \\ & -\frac{1}{32} (1, 1) \begin{pmatrix} 2 & 0 \\ -6 & 0 \end{pmatrix} - \frac{i}{8} (1/2, 1) \begin{pmatrix} 2i & 0 \\ -2i & 2i \end{pmatrix} + \frac{1}{8} (0, 1) \begin{pmatrix} 0 & 2 \\ 0 & -2 \end{pmatrix} \\ & \qquad \qquad \qquad = (0, 0). \end{aligned}$$

4. Factorization of the refinement mask

As known, if a single refinable function ϕ provides controlled approximation order m , then the refinement mask of ϕ factorizes

$$P(u) = \left(\frac{1 + e^{-iu}}{2} \right)^m S(u)$$

(cf. Theorem 1.1). In this section, we shall find a matrix factorization of the refinement mask in the case of a finite set of refinable functions.

Let $r \in \mathbb{N}$ be fixed. First, let us define the $(r \times r)$ -matrix $\mathbf{C} := (C_{j,k})_{j,k=0}^{r-1}$ by the vector $\mathbf{y} = (y_0, \dots, y_{r-1})^T \in \mathbb{R}^r$, $\mathbf{y} \neq \mathbf{0}$. Let $j_0 := \min\{j; y_j \neq 0\}$ and $j_1 := \max\{j; y_j \neq 0\}$. Further, for all j with $y_j \neq 0$ let $d_j := \min\{k : k > j, y_j \neq 0\}$. For $j_0 < j_1$, the entries of \mathbf{C} are defined for $j, k = 0, \dots, r-1$ by

$$(4.1) \quad C_{j,k}(u) := \begin{cases} y_j^{-1} & y_j \neq 0 \text{ and } j = k, \\ 1 & y_j = 0 \text{ and } j = k, \\ -y_j^{-1} & y_j \neq 0 \text{ and } d_j = k, \\ -e^{-iu}/y_{j_1} & j = j_1 \text{ and } k = j_0, \\ 0 & \text{otherwise.} \end{cases}$$

For $j_0 = j_1$, \mathbf{C} is a diagonal matrix of the form

$$(4.2) \quad \mathbf{C}(u) := \text{diag}(\underbrace{1, \dots, 1}_{j_0}, (1 - e^{-iu})/y_{j_0}, \underbrace{1, \dots, 1}_{r-1-j_0}).$$

In particular, for $r = 1$ we have $\mathbf{C}(u) := (1 - e^{-iu})/y_0$. Note that \mathbf{C} is chosen such that

$$(4.3) \quad \mathbf{y}^T \mathbf{C}(0) = \mathbf{0}^T.$$

We obtain:

Theorem 4.1. *Let ϕ_ν ($\nu = 0, \dots, r-1$) be functions satisfying the assumptions (i) – (iii). Further, let ϕ be refinable. Then the following conditions are equivalent:*

(a) ϕ provides controlled approximation order 1, i.e., there is a vector $\mathbf{y} = (y_0, \dots, y_{r-1})^T \in \mathbb{R}^r$ ($\mathbf{y} \neq \mathbf{0}$) with

$$\mathbf{y}^T \sum_{l \in \mathbb{Z}} \phi(\cdot - l) = 1.$$

(b) The refinement mask \mathbf{P} of ϕ satisfies

$$(4.4) \quad \mathbf{y}^T \mathbf{P}(0) = \mathbf{y}^T, \quad \mathbf{y}^T \mathbf{P}(\pi) = \mathbf{0}^T$$

with \mathbf{y} as in (a).

(c) The refinement mask \mathbf{P} of ϕ is of the form

$$\mathbf{P}(u) = \frac{1}{2} \mathbf{C}(2u) \tilde{\mathbf{P}}(u) \mathbf{C}(u)^{-1},$$

where $\mathbf{C}(u)$ is defined by (4.1) – (4.2) with \mathbf{y} as in (a), and where $\tilde{\mathbf{P}}(u)$ is an $(r \times r)$ -matrix satisfying $\tilde{\mathbf{P}}(0)\mathbf{e} = \mathbf{e}$ with $\mathbf{e} := (\text{sign}(|y_0|), \dots, \text{sign}(|y_{r-1}|))^T$.

Proof. 1. Without loss of generality we suppose that $\mathbf{y} \neq \mathbf{0}$ is of the form

$$\mathbf{y} = (y_0, \dots, y_{l-1}, 0, \dots, 0)^T$$

with $1 \leq l \leq r$ and $y_\nu \neq 0$ for $\nu = 0, \dots, l-1$. Introducing the direct sum of quadratic matrices $\mathbf{A} \oplus \mathbf{B} := \text{diag}(\mathbf{A}, \mathbf{B})$, the matrix $\mathbf{C}(u)$ reads $\mathbf{C}(u) = \mathbf{C}_l(u) \oplus \mathbf{I}_{r-l}$, where \mathbf{I}_{r-l} is the $(r-l) \times (r-l)$ -unit matrix and

$$\mathbf{C}_l(u) := \begin{pmatrix} y_0^{-1} & -y_0^{-1} & 0 & \dots & 0 \\ 0 & y_1^{-1} & -y_1^{-1} & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & \ddots & y_{l-2}^{-1} & -y_{l-2}^{-1} \\ -e^{-iu}/y_{l-1} & 0 & \dots & 0 & y_{l-1}^{-1} \end{pmatrix} \quad (l > 1),$$

$$\mathbf{C}_1(u) := \frac{1 - e^{-iu}}{y_0}.$$

It can be easily observed that $\mathbf{C}(u)$ is invertible for $u \neq 0$, and we have $\mathbf{C}(u)^{-1} = \mathbf{C}_l(u)^{-1} \oplus \mathbf{I}_{r-l}$ with

$$\mathbf{C}_l(u)^{-1} = \frac{1}{1-z} \mathbf{E}_l(u) := \frac{1}{1-z} \begin{pmatrix} y_0 & y_1 & y_2 & \dots & y_{l-1} \\ y_0 z & y_1 & y_2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & y_{l-1} \\ y_0 z & y_1 z & \ddots & y_{l-2} & y_{l-1} \\ y_0 z & y_1 z & \dots & y_{l-2} z & y_{l-1} \end{pmatrix} \quad (z := e^{-iu}).$$

We introduce $\mathbf{E}(u) := (1 - e^{-iu}) \mathbf{C}(u)^{-1} = \mathbf{E}_l(u) \oplus (1 - e^{-iu}) \mathbf{I}_{r-l}$.

2. The equivalence of (a) and (b) was already shown in Theorem 3.2. Assume that (4.4) holds. We show that $\tilde{\mathbf{P}}(u) := 2 \mathbf{C}(2u)^{-1} \mathbf{P}(u) \mathbf{C}(u)$ satisfies the assertion $\tilde{\mathbf{P}}(0)\mathbf{e} = \mathbf{e}$ with $\mathbf{e} = (\underbrace{1, \dots, 1}_l, \underbrace{0, \dots, 0}_{r-l})^T$. Using the rule of L'Hospital, we obtain

$$\begin{aligned} \tilde{\mathbf{P}}(0) &= \lim_{u \rightarrow 0} \frac{2}{(1 - e^{-2iu})} \mathbf{E}(2u) \mathbf{P}(u) \mathbf{C}(u) \\ &= \frac{1}{i} (2(\mathbf{D}\mathbf{E})(0) \mathbf{P}(0) \mathbf{C}(0) + \mathbf{E}(0) (\mathbf{D}\mathbf{P})(0) \mathbf{C}(0) + \mathbf{E}(0) \mathbf{P}(0) (\mathbf{D}\mathbf{C})(0)). \end{aligned}$$

Observe that $\mathbf{C}(0)\mathbf{e} = \mathbf{0}$ and $(\mathbf{D}\mathbf{C})(0)\mathbf{e} = (i/y_{l-1}) \mathbf{e}_l$ with the l -th unit vector $\mathbf{e}_l := (\underbrace{0, \dots, 0}_{l-1}, 1, 0, \dots, 0)^T$. Hence,

$$\tilde{\mathbf{P}}(0) \mathbf{e} = \frac{1}{y_{l-1}} \mathbf{E}(0) \mathbf{P}(0) \mathbf{e}_l.$$

By the assumption (4.4), we have $\mathbf{E}(0) \mathbf{P}(0) = \mathbf{E}(0)$. Thus,

$$\tilde{\mathbf{P}}(0) \mathbf{e} = \frac{1}{y_{l-1}} \mathbf{E}(0) \mathbf{e}_l = \mathbf{e}.$$

3. Let the refinement mask $\mathbf{P}(u)$ be of the form

$$\mathbf{P}(u) = \frac{1}{2} \mathbf{C}(2u) \tilde{\mathbf{P}}(u) \mathbf{C}(u)^{-1} = \frac{1}{2(1 - e^{-iu})} \mathbf{C}(2u) \tilde{\mathbf{P}}(u) \mathbf{E}(u)$$

with $\mathbf{C}(u)$ and $\mathbf{E}(u)$ defined by $\mathbf{y} \neq \mathbf{0}$ as in part 1 of the proof, and with $\tilde{\mathbf{P}}(0) \mathbf{e} = \mathbf{e}$. We show that (4.4) is satisfied for $\mathbf{P}(u)$.

Since $\mathbf{C}(\pi)$ is regular, the second assertion in (4.4) immediately follows from (4.3). Again, using the rule of L'Hospital, we find

$$\mathbf{P}(0) = \frac{1}{2i} \left(2(\mathbf{DC})(0) \tilde{\mathbf{P}}(0) \mathbf{E}(0) + \mathbf{C}(0) (\mathbf{D}\tilde{\mathbf{P}})(0) \mathbf{E}(0) + \mathbf{C}(0) \tilde{\mathbf{P}}(0) (\mathbf{DE})(0) \right).$$

By (4.3), $\mathbf{y}^T \mathbf{P}(0)$ simplifies to

$$\mathbf{y}^T \mathbf{P}(0) = \frac{1}{i} \mathbf{y}^T (\mathbf{DC})(0) \tilde{\mathbf{P}}(0) \mathbf{E}(0).$$

Observing that $\mathbf{y}^T (\mathbf{DC})(0) = i \mathbf{e}_1^T$ with $\mathbf{e}_1 := (1, 0, \dots, 0)^T$, and $\tilde{\mathbf{P}}(0) \mathbf{E}(0) = \mathbf{E}(0)$, we have

$$\mathbf{y}^T \mathbf{P}(0) = \mathbf{e}_1^T \mathbf{E}(0) = \mathbf{y}^T. \quad \square$$

Moreover, we obtain the following

Theorem 4.2. *Let $m \geq 1$ be fixed. Let \mathbf{P} be an $(r \times r)$ -matrix with m -times continuously differentiable entries in $L^2_{2\pi}(\mathbb{R})$, and assume that \mathbf{P} satisfies (3.2) and (3.3) for $n = 0, \dots, m-1$ with vectors $\mathbf{y}_0^0, \dots, \mathbf{y}_0^{m-1}$ ($\mathbf{y}_0^0 \neq \mathbf{0}$). Then the matrix $\tilde{\mathbf{P}}$,*

$$(4.5) \quad \tilde{\mathbf{P}}(u) := 2 \mathbf{C}(2u)^{-1} \mathbf{P}(u) \mathbf{C}(u)$$

with $\mathbf{C}(u)$ defined as in (4.1) – (4.2) by \mathbf{y}_0^0 , satisfies the conditions (3.2) and (3.3) for $n = 0, \dots, m-2$ with vectors $\tilde{\mathbf{y}}_0^0, \dots, \tilde{\mathbf{y}}_0^{m-2}$ given by

$$(4.6) \quad (\tilde{\mathbf{y}}_0^k)^T := \frac{1}{k+1} \sum_{\nu=0}^{k+1} \binom{k+1}{\nu} i^{\nu-k-1} (\mathbf{y}_0^\nu)^T (\mathbf{D}^{k+1-\nu} \mathbf{C})(0)$$

($k = 0, \dots, m-2$). In particular, we have $\tilde{\mathbf{y}}_0^0 \neq \mathbf{0}$.

Proof. 1. From $2 \mathbf{P}(u) \mathbf{C}(u) = \mathbf{C}(2u) \tilde{\mathbf{P}}(u)$ it follows by $(n-k)$ -fold differentiation for $0 \leq n-k \leq m-1$

$$\begin{aligned} & 2 \sum_{l=0}^{n-k} \binom{n-k}{l} (\mathbf{D}^{n-k-l} \mathbf{P})(u) (\mathbf{D}^l \mathbf{C})(u) \\ &= \sum_{l=0}^{n-k} \binom{n-k}{l} 2^{n-k-l} (\mathbf{D}^{n-k-l} \mathbf{C})(2u) (\mathbf{D}^l \tilde{\mathbf{P}})(u), \end{aligned}$$

i.e.,

$$(4.7) \quad (\mathbf{D}^{n-k} \mathbf{P})(u) \mathbf{C}(u) = \mathbf{S}_1^{n-k}(u) - \mathbf{S}_2^{n-k}(u)$$

with

$$\begin{aligned}\mathbf{S}_1^{n-k}(u) &:= \frac{1}{2} \sum_{l=0}^{n-k} \binom{n-k}{l} 2^{n-k-l} (\mathbf{D}^{n-k-l} \mathbf{C})(2u) (\mathbf{D}^l \tilde{\mathbf{P}})(u), \\ \mathbf{S}_2^{n-k}(u) &:= \sum_{l=1}^{n-k} \binom{n-k}{l} (\mathbf{D}^{n-k-l} \mathbf{P})(u) (\mathbf{D}^l \mathbf{C})(u).\end{aligned}$$

2. First, we observe that by (3.3) for $u = \pi$ and $1 \leq n \leq m-1$

$$\begin{aligned}(4.8) &= \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \mathbf{S}_2^{n-k}(\pi) \\ &= \sum_{l=1}^n \binom{n}{l} \left(\sum_{k=0}^{n-l} \binom{n-l}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n+l} (\mathbf{D}^{n-l-k} \mathbf{P})(\pi) \right) (2i)^{-l} (\mathbf{D}^l \mathbf{C})(\pi) \\ &= \sum_{l=1}^n \binom{n}{l} \mathbf{0}^\top (2i)^{-l} (\mathbf{D}^l \mathbf{C})(\pi) = \mathbf{0}^\top.\end{aligned}$$

Analogously, for $u = 0$, from (3.2) it follows for $1 \leq n \leq m-1$ by the definition (4.6) of $\tilde{\mathbf{y}}_0^{n-1}$

$$\begin{aligned}(4.9) &= \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \mathbf{S}_2^{n-k}(0) \\ &= \sum_{l=1}^n \binom{n}{l} \left(\sum_{k=0}^{n-l} \binom{n-l}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n+l} (\mathbf{D}^{n-l-k} \mathbf{P})(0) \right) (2i)^{-l} (\mathbf{D}^l \mathbf{C})(0) \\ &= \sum_{l=1}^n \binom{n}{l} 2^{-n+l} (\mathbf{y}_0^{n-l})^\top (2i)^{-l} (\mathbf{D}^l \mathbf{C})(0) \\ &= 2^{-n} \sum_{l=0}^{n-1} \binom{n}{l} i^{-n+l} (\mathbf{y}_0^l)^\top (\mathbf{D}^{n-l} \mathbf{C})(0) = 2^{-n} n (\tilde{\mathbf{y}}_0^{n-1})^\top - 2^{-n} (\mathbf{y}_0^n)^\top \mathbf{C}(0).\end{aligned}$$

3. We will show the following. If \mathbf{P} satisfies (3.2) – (3.3) for a certain n ($1 \leq n \leq m-1$) with \mathbf{y}_0^k ($k = 0, \dots, n$) then $\tilde{\mathbf{P}}$ satisfies (3.2) – (3.3) for $n-1$ with $\tilde{\mathbf{y}}_0^k$ ($k = 0, \dots, n-1$).

We multiply (3.3) with $\mathbf{C}(\pi)$ and replace $(\mathbf{D}^{n-k} \mathbf{P})(\pi) \mathbf{C}(\pi)$ ($k = 0, \dots, n$) by the right-hand side of (4.7) for $u = \pi$. Then, by (4.8), we have for $1 \leq n \leq m-1$

$$\begin{aligned}& \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} (\mathbf{S}_1^{n-k}(\pi) - \mathbf{S}_2^{n-k}(\pi)) \\ &= \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \frac{1}{2} \sum_{l=0}^{n-k} \binom{n-k}{l} 2^{n-k-l} (\mathbf{D}^{n-k-l} \mathbf{C})(0) (\mathbf{D}^l \tilde{\mathbf{P}})(\pi) = 0.\end{aligned}$$

Hence, by the definition of $\tilde{\mathbf{y}}_0^{n-l-1}$

$$\begin{aligned} & \frac{1}{2} \sum_{l=0}^n \binom{n}{l} \left(\sum_{k=0}^{n-l} \binom{n-l}{k} (\mathbf{y}_0^k)^\top i^{k-n+l} (\mathbf{D}^{n-k-l} \mathbf{C})(0) \right) (2i)^{-l} (\mathbf{D}^l \tilde{\mathbf{P}})(\pi) \\ &= \frac{n}{2} \sum_{l=0}^{n-1} \binom{n-1}{l} (2i)^{-l} \tilde{\mathbf{y}}_0^{n-l-1} (\mathbf{D}^l \tilde{\mathbf{P}})(\pi) = 0. \end{aligned}$$

The substitution $l' = n - 1 - l$ yields

$$\sum_{l'=0}^{n-1} \binom{n-1}{l'} (2i)^{-n+l'+1} (\tilde{\mathbf{y}}_0^{l'})^\top (\mathbf{D}^{n-l'-1} \tilde{\mathbf{P}})(\pi) = 0,$$

that is, $\tilde{\mathbf{P}}$ satisfies (3.3) for $0 \leq n \leq m-2$ with the vectors $\tilde{\mathbf{y}}_0^k$ ($k = 0, \dots, m-2$).
4. We multiply (3.2) with $\mathbf{C}(0)$ and replace $(\mathbf{D}^{n-k} \mathbf{P})(0) \mathbf{C}(0)$ ($k = 0, \dots, n$) by the right-hand side of (4.7) for $u = 0$. Then, by (4.9), we obtain for $1 \leq n \leq m-1$

$$\begin{aligned} & \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \mathbf{S}_1^{n-k}(0) \\ &= 2^{-n} (\mathbf{y}_0^n)^\top \mathbf{C}(0) + \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \mathbf{S}_2^{n-k}(0) \\ &= 2^{-n} (\mathbf{y}_0^n)^\top \mathbf{C}(0) + 2^{-n} n (\tilde{\mathbf{y}}_0^{n-1})^\top - 2^{-n} (\mathbf{y}_0^n)^\top \mathbf{C}(0) = n 2^{-n} (\tilde{\mathbf{y}}_0^{n-1})^\top. \end{aligned}$$

Hence, by the definitions of $\mathbf{S}_1^{n-k}(0)$ and $\tilde{\mathbf{y}}_0^{n-l-1}$ it follows that

$$\begin{aligned} & 2 \sum_{k=0}^n \binom{n}{k} (\mathbf{y}_0^k)^\top (2i)^{k-n} \mathbf{S}_1^{n-k}(0) \\ &= \sum_{l=0}^n \binom{n}{l} \left(\sum_{k=0}^{n-l} \binom{n-l}{k} (\mathbf{y}_0^k)^\top i^{k-n+l} (\mathbf{D}^{n-k-l} \mathbf{C})(0) \right) (2i)^{-l} (\mathbf{D}^l \tilde{\mathbf{P}})(0) \\ &= n \sum_{l=0}^{n-1} \binom{n-1}{l} (2i)^{-l} (\tilde{\mathbf{y}}_0^{n-l-1})^\top (\mathbf{D}^l \tilde{\mathbf{P}})(0) \\ &= n \sum_{l=0}^{n-1} \binom{n-1}{l} (2i)^{-n+1+l} (\tilde{\mathbf{y}}_0^l)^\top (\mathbf{D}^{n-1-l} \tilde{\mathbf{P}})(0) = n 2^{-n+1} (\tilde{\mathbf{y}}_0^{n-1})^\top, \end{aligned}$$

that is, $\tilde{\mathbf{P}}$ satisfies (3.2) for $0 \leq n \leq m-2$ with the vectors $\tilde{\mathbf{y}}_0^k$ ($k = 0, \dots, m-2$).

5. Finally, we consider

$$(\tilde{\mathbf{y}}_0^0)^\top := (-i)(\mathbf{y}_0^0)^\top (\mathbf{D}\mathbf{C})(0) + \mathbf{y}_0^1{}^\top \mathbf{C}(0).$$

Computing this vector, we easily observe that the sum of the components of $\tilde{\mathbf{y}}_0^0$ equals 1. Consequently, $\tilde{\mathbf{y}}_0^0 \neq \mathbf{0}$. \square

With the help of Theorem 4.2 we find the following factorization of refinement matrices:

Corollary 4.3. *Let $m \in \mathbb{N}$ be fixed. Let \mathbf{P} be an $(r \times r)$ -matrix with m -times continuously differentiable entries in $L^2_{2\pi}(\mathbb{R})$, and assume that \mathbf{P} satisfies (3.2) – (3.3) for $n = 0, \dots, m-1$ with vectors $\mathbf{y}_0^0, \dots, \mathbf{y}_0^{m-1}$ ($\mathbf{y}_0^0 \neq \mathbf{0}$). Then there are nonzero vectors $\mathbf{x}_0, \dots, \mathbf{x}_{m-1}$, such that \mathbf{P} factorizes*

$$\mathbf{P}(u) = \frac{1}{2^m} \mathbf{C}_{m-1}(2u) \dots \mathbf{C}_0(2u) \mathbf{S}(u) \mathbf{C}_0(u)^{-1} \dots \mathbf{C}_{m-1}(u)^{-1},$$

where the matrices \mathbf{C}_k are defined by \mathbf{x}_k ($k = 0, \dots, m-1$) as in (4.1) – (4.2) and $\mathbf{S}(u)$ is an $(r \times r)$ -matrix with m -times continuously differentiable entries in $L^2_{2\pi}(\mathbb{R})$. In particular, for the determinant of \mathbf{P} it follows

$$(4.10) \quad \det \mathbf{P}(u) = \left(\frac{1 + e^{-iu}}{2^r} \right)^m \det \mathbf{S}(u).$$

Proof. The first assertion can easily be observed by repeated application of Theorem 4.2. The formula (4.10) follows from

$$\det (\mathbf{C}_k(2u) \mathbf{C}_k(u)^{-1}) = \frac{1 - e^{-2iu}}{1 - e^{-iu}} = 1 + e^{-iu} \quad (k = 0, \dots, m-1).$$

□

Remark. The vectors \mathbf{x}_n ($n = 0, \dots, m-1$) in Corollary 4.3 can be computed by repeated application of (4.6). In particular, we obtain $\mathbf{x}_0^T := (\mathbf{y}_0^0)^T$, $\mathbf{x}_1^T := (\tilde{\mathbf{y}}_0^0)^T = (-i)(\mathbf{y}_0^0)^T(\mathbf{D}\mathbf{C})(0) + (\mathbf{y}_0^1)^T \mathbf{C}(0)$, where \mathbf{C} is defined by $\mathbf{x}_0 = \mathbf{y}_0^0$.

Example 4.1. 1. Let us again consider the refinement mask of the vector of quadratic B-splines with double knots

$$\mathbf{P}(u) = \frac{1}{8} \begin{pmatrix} 2 + 2e^{-iu} & 2 \\ 2e^{-iu} + 2e^{-2iu} & 1 + 4e^{-iu} + e^{-2iu} \end{pmatrix}$$

(cf. Example 3.1). By Theorem 4.2, we obtain $\tilde{\mathbf{P}}$ by (4.5) with $\mathbf{C}(u)$ defined by $\mathbf{y}_0^0 = (1, 1)^T$:

$$\begin{aligned} \tilde{\mathbf{P}}(u) &= \frac{1}{4} \begin{pmatrix} 1 & -1 \\ -z^2 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 2 + 2z & 2 \\ 2z + 2z^2 & 1 + 4z + z^2 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -z & 1 \end{pmatrix} \\ &= \frac{1}{4} \begin{pmatrix} 2 + z & 1 \\ z & 1 + 2z \end{pmatrix} \quad (z := e^{-iu}). \end{aligned}$$

In particular, we have $\tilde{\mathbf{P}}(0) \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$. For $\tilde{\mathbf{y}}_0^0$ we obtain with $\mathbf{y}_0^1 = (1/2, 1)^T$ (cf. Example 3.4),

$$(\tilde{\mathbf{y}}_0^0)^T = (1, 1) \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} + (1/2, 1) \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} = (1/2, 1/2).$$

Repeating this procedure, we finally obtain with $z := e^{-iu}$ the factorization

$$\begin{aligned} \mathbf{P}(u) &= \frac{1}{8} \begin{pmatrix} 1 & -1 \\ -z^2 & 1 \end{pmatrix} \begin{pmatrix} 1/2 & -1/2 \\ -z^2/2 & 1/2 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 - z^2 \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \\ &\quad \times \begin{pmatrix} 1 & 0 \\ 0 & 1 - z \end{pmatrix}^{-1} \begin{pmatrix} 1/2 & -1/2 \\ -z/2 & 1/2 \end{pmatrix}^{-1} \begin{pmatrix} 1 & -1 \\ -z & 1 \end{pmatrix}^{-1}. \end{aligned}$$

For the determinant of $\mathbf{P}(u)$ we have

$$\det \mathbf{P}(u) = \frac{1}{32} (1 + e^{-iu})^3.$$

2. Now we consider the example of two scaling functions ϕ_0 and ϕ_1 treated in Donovan, Geronimo, Hardin, Massopust [10] and Strang and Strela [25]. The refinement mask of $\boldsymbol{\phi} := (\phi_0, \phi_1)^T$ is given by

$$\mathbf{P}(u) := \frac{1}{20} \begin{pmatrix} 6 + 6z & 8\sqrt{2} \\ (-1 + 9z + 9z^2 - z^3)/\sqrt{2} & -3 + 10z - 3z^2 \end{pmatrix} \quad (z = e^{-iu}).$$

The translates $\phi_0(\cdot - l)$ and $\phi_1(\cdot - l)$ ($l \in \mathbb{Z}$) are orthogonal. We observe that $\text{supp } \phi_0 = [0, 1]$ and $\text{supp } \phi_1 = [0, 2]$. Further, the symmetry relations $\phi_0 = \phi_0(1 - \cdot)$ and $\phi_1 = \phi_1(2 - \cdot)$ are satisfied. The refinement mask \mathbf{P} satisfies the conditions (3.2) - (3.3) with $\mathbf{y}_0^0 := (\sqrt{2}, 1)^T$ and $\mathbf{y}_0^1 := (\sqrt{2}/2, 1)^T$. With $\mathbf{x}_0 := (\sqrt{2}, 1)^T$ and $\mathbf{x}_1 := (1/2, 1/2)^T$ we find the factorization

$$\begin{aligned} \mathbf{P}(u) &= \frac{1}{40} \begin{pmatrix} \sqrt{2}/2 & -\sqrt{2}/2 \\ -z^2 & 1 \end{pmatrix} \begin{pmatrix} 1/2 & -1/2 \\ -z^2/2 & 1/2 \end{pmatrix} \begin{pmatrix} 10 & 0 \\ -1 + 20z - z^2 & -4 - 4z \end{pmatrix} \\ &\quad \times \begin{pmatrix} 1/2 & -1/2 \\ -z/2 & 1/2 \end{pmatrix}^{-1} \begin{pmatrix} \sqrt{2}/2 & -\sqrt{2}/2 \\ -z & 1 \end{pmatrix}^{-1}. \end{aligned}$$

A further factorization is not possible, since there is no vector $\mathbf{x}_2 \in \mathbb{R}^2$, which is a right eigenvector of $\mathbf{S}(0)$ for the eigenvalue 1 and a right eigenvector of $\mathbf{S}(\pi)$ for the eigenvalue 0, at the same time. For the determinant of \mathbf{P} it follows

$$\det \mathbf{P}(u) = -\frac{1}{40} (1 + e^{-iu})^3.$$

In fact, it was shown in [10, 25] that $\boldsymbol{\phi}$ provides controlled approximation order $m = 2$. This example shows, that the factorization of the determinant given in (4.10) provides only a necessary, not a sufficient condition for controlled approximation order.

Remark. 1. In the following, let $m \in \mathbb{N}_0$ and $1 \leq r \leq m$ be given integers. We consider equidistant knots of multiplicity r

$$x_l = x_l^r := \lfloor l/r \rfloor \quad (l \in \mathbb{Z}),$$

where $\lfloor x \rfloor$ means the integer part of $x \in \mathbb{R}$. Let $N_k^{m,r} \in C^{m-r-1}(\mathbb{R})$ ($1 \leq r \leq m$; $k \in \mathbb{Z}$) denote the normalized B-splines of order m and defect r with the

knots x_k, \dots, x_{k+m} . We introduce the spline vector $\mathbf{N}_m^r := (N_\nu^{m,r})_{\nu=0}^{r-1}$. In Plonka [20], it was shown that the refinement mask $\mathbf{P}_m^r(u)$ of \mathbf{N}_m^r can be factorized in the form

$$\mathbf{P}_m^r(u) = \frac{1}{2^m} \mathbf{A}_{m-1}(z^2) \dots \mathbf{A}_0(z^2) \mathbf{P}_{-1}^r \mathbf{A}_0(z)^{-1} \dots \mathbf{A}_{m-1}(z)^{-1}$$

with $\mathbf{P}_{-1}^r := \text{diag}(2^{r-1}, \dots, 2^0)$ and matrices \mathbf{A}_ν ($\nu = 0, \dots, m-1$) defined by the vector of knots $\mathbf{x}_\nu := (x_\nu, \dots, x_{\nu+r-1})^T$ in a similar manner as \mathbf{C} in (4.1) – (4.2). In particular, we have

$$\det \mathbf{P}_m^r(u) = 2^{-r(m-1)+r(r-3)/2} (1 + e^{-iu})^m$$

(cf. [20]). Since the approximation order of the spline space generated by \mathbf{N}_m^r is m , it can be conjectured that the B-splines with multiple knots are optimal in the sense that for a fixed small support $[0, \lfloor (m-1)/r \rfloor + 1]$ of ϕ the best possible approximation order m is achieved.

2. For the construction of scaling functions providing a given approximation order, also a reversion of Corollary 4.3 would be useful. This problem will be dealt with in a forthcoming paper.

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