

Proof_of_Lemma

Based on Bernstein coefficient range enclosure proof as given by [3], we present here proof of our Lemmas.

Lemma 0.0.1 [1, 2] *Let p be a polynomial of degree N and let $\bar{p}(\mathbf{x})$ denotes the range of p on the given domain \mathbf{x} . Then the following property holds for a patch $D(\mathbf{x})$ of B-spline coefficients:*

$$\bar{p}(\mathbf{x}) \subseteq [\min D(\mathbf{x}), \max D(\mathbf{x})]$$

Proof :

Let

$$p(x) = \sum_{j=1}^{m+k} d_j N_j(x)$$

be the B-Spline representation for function p and let \bar{p} be its range,

$$\bar{p}([a, b]) \subseteq \left[\min_{1 \leq j \leq m+k} d_j, \max_{1 \leq j \leq m+k} d_j \right]$$

that is

$$\min_{1 \leq j \leq m+k} d_j \leq \sum_j d_j N_j(x) \leq \max_{1 \leq j \leq m+k} d_j$$

which means

$$\min_{1 \leq j \leq m+k} d_j \leq \min p_{val} \leq \max p_{val} \leq \max_{1 \leq j \leq m+k} d_j$$

The next Lemma concerned namely when the estimate provided by the B-Spline form is the range.

Lemma 0.0.2 [3] *Let p be a polynomial of degree N and let $\bar{p}(\mathbf{x}) = [a, b]$. Then*

$$a = \min_{0 \leq I \leq N} d_I(\mathbf{x}) \quad \text{iff} \quad \min_{0 \leq I \leq N} d_I(\mathbf{x}) = \min_{I \in S_0} d_I(\mathbf{x})$$

and

$$b = \max_{0 \leq I \leq N} d_I(\mathbf{x}) \quad \text{iff} \quad \max_{0 \leq I \leq N} d_I(\mathbf{x}) = \max_{I \in S_0} d_I(\mathbf{x})$$

Proof :

Let

$$p(x) = \sum_{j=1}^{m+k} d_j N_j(x)$$

be the B-Spline representation for function p and let \bar{p} be its range,

$$\bar{p}([0, 1]) = [a, b]$$

We first note that

$$p(0) = d_1$$

and

$$p(1) = d_{m+k}$$

Suppose now that

$$a = \min_{1 \leq j \leq m+k} d_j$$

and that $x \in [0, 1]$, then if $d_1 = d_2 = \dots = d_{m+k}$. We have that $P(0) = d_1 = a = d_{m+k} = P(1)$ and the property is valid. If $d_1 = d_2 = \dots = d_{m+k}$ is not satisfied then

$$\sum_{j=1}^{m+k} d_j N_j(x) > \min_{1 \leq j \leq m+k} d_j$$

which means minimum cannot occur at an interior point of $[0, 1]$, because

$$a = \min_{1 \leq j \leq m+k} d_j$$

and

$$P(0) = a$$

hence it must occur at an end point of the interval. Conversely, suppose that

$$\min_{1 \leq j \leq m+k} d_j = \min(d_1, d_{m+k})$$

and assume that

$$\min_{1 \leq j \leq m+k} d_j = d_1$$

for simplicity. Then the bound is sharp, i.e.

$$a = P(0) = d_1 = \min_{1 \leq j \leq m+k} d_j$$

the same argument is valid if

$$\min_{1 \leq j \leq m+k} d_j = d_{m+k}$$

the second part regarding the sharpness of the upper bound is proven in the same manner.

Bibliography

- [1] T. Lyche and K. Morken. Spline Methods Draft. *Department of Informatics, Centre of Mathematics for Applications, University of Oslo*, 2008.
- [2] S. Park. Approximate branch-and-bound global optimization using B-spline hypervolumes. *Advances in Engineering Software*, 45(1):11–20, 2012.
- [3] H. Ratschek and J. Rokne. *Computer Methods for the Range of Functions*. Ellis Horwood Limited Publishers,, Chichester, England, 1984.