Convergence of corner cutting algorithms refining points and nets of functions

Lucia Romani

University of Milano-Bicocca, Italy

Joint work with: Costanza Conti (University of Firenze, Italy) Nira Dyn (Tel-Aviv University, Israel)

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Related literature:

- In de Boor, C.: Cutting corners always works, CAGD (1987)
- 🖙 Gregory, J.A., Qu, R.: Nonuniform corner cutting, CAGD (1996)

Goals of our work:

- Give a *very simple proof* of the fact that a corner cutting algorithm for points always converges if the corner cutting weights satisfy the conditions assumed by Gregory and Qu.
- Extend this result to the bivariate setting to show convergence of bivariate corner cutting algorithms refining nets of functions.

Preliminary definitions

Definition (Corner cutting weights)

$$\mathcal{W} = \left\{ (oldsymbol{lpha},oldsymbol{eta}) \in \ell(\mathbb{Z}) imes \ell(\mathbb{Z}) : \inf_{i \in \mathbb{Z}} \left\{ lpha_i, \, 1 - eta_i, \, eta_i - lpha_i
ight\} > \mathsf{0}
ight\}$$



Examples: Chaikin weights de Rham weights $(\alpha_i, \beta_i) = \left(\frac{1}{4}, \frac{3}{4}\right)$ $(\alpha_i, \beta_i) = \left(\frac{1}{3}, \frac{2}{3}\right)$

Definition $(CC_{(\alpha,\beta)}$ -operator)

Let $(\alpha, \beta) \in \mathcal{W}$ and $\mathbf{P} = (P_i)_{i \in \mathbb{Z}}$, $P_i \in \mathbb{R}^n$.

The *corner cutting* operator acting on $\mathbf{P} \in \ell^n(\mathbb{Z})$ is defined as

$$CC_{(\alpha,\beta)} : \ell^{n}(\mathbb{Z}) \longrightarrow \ell^{n}(\mathbb{Z}),$$

$$Q_{2i} := (CC_{(\alpha,\beta)}(\mathbf{P}))_{2i} = (1 - \alpha_{i})P_{i} + \alpha_{i}P_{i+1},$$

$$Q_{2i+1} := (CC_{(\alpha,\beta)}(\mathbf{P}))_{2i+1} = (1 - \beta_{i})P_{i} + \beta_{i}P_{i+1}.$$



The corner cutting algorithm

The CC-algorithm

Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$

For k = 0, 1, ...,

Input: $(oldsymbol{lpha}^{[k]},oldsymbol{eta}^{[k]})\in \mathcal{W}$

Compute $\mathbf{P}^{[k+1]} = CC_{(\boldsymbol{\alpha}^{[k]}, \boldsymbol{\beta}^{[k]})}(\mathbf{P}^{[k]})$

The corner cutting algorithm

The CC-algorithm

Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$

For $k = 0, 1, \dots,$ Input: $(\boldsymbol{\alpha}^{[k]}, \boldsymbol{\beta}^{[k]}) \in \mathcal{W}$ Compute $\mathbf{P}^{[k+1]} = CC_{(\boldsymbol{\alpha}^{[k]}, \boldsymbol{\beta}^{[k]})}(\mathbf{P}^{[k]})$

The CC-algorithm is applied to the n scalar sequences obtained from the components of P^[0].

The corner cutting algorithm

The CC-algorithm Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$ For k = 0, 1, ...,Input: $(\alpha^{[k]}, \beta^{[k]}) \in \mathcal{W}$ Compute $\mathbf{P}^{[k+1]} = CC_{(\alpha^{[k]}, \beta^{[k]})}(\mathbf{P}^{[k]})$

Example
$$(n = 2)$$
:

$$\alpha_{i}^{[k]} = \begin{cases} \frac{1}{2(1+\cos(2^{-(k+2)\pi}))}, & \text{if } i \text{ even} \\ \frac{1}{2(1+\cosh(2^{-(k+1)}))}, & \text{if } i \text{ odd} \end{cases}$$

$$\beta_{i}^{[k]} = \begin{cases} 1 - \frac{1}{2(1+\cos(2^{-(k+2)\pi}))}, & \text{if } i \text{ even} \\ 1 - \frac{1}{2(1+\cosh(2^{-(k+1)}))}, & \text{if } i \text{ odd} \end{cases}$$

$$\mathbf{P}^{[0]}$$

The corner cutting algorithm

The CC-algorithm $\underbrace{Input: \mathbf{P}^{[0]} \in \ell^{n}(\mathbb{Z})}$ For $k = 0, 1, \dots,$ Input: $(\alpha^{[k]}, \beta^{[k]}) \in \mathcal{W}$ Compute $\mathbf{P}^{[k+1]} = CC_{(\alpha^{[k]}, \beta^{[k]})}(\mathbf{P}^{[k]})$

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 $\mathbf{P}^{[1]}$

The corner cutting algorithm

The CC-algorithm Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$ For k = 0, 1, ...,Input: $(\alpha^{[k]}, \beta^{[k]}) \in \mathcal{W}$ Compute $\mathbf{P}^{[k+1]} = CC_{(\alpha^{[k]}, \beta^{[k]})}(\mathbf{P}^{[k]})$

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 $\mathbf{p}^{[2]}$

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 $\mathbf{P}^{[3]}$

The corner cutting algorithm

The CC-algorithm Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$ For k = 0, 1, ...,Input: $(\boldsymbol{\alpha}^{[k]}, \boldsymbol{\beta}^{[k]}) \in \mathcal{W}$ Compute $\mathbf{P}^{[k+1]} = CC_{(\boldsymbol{\alpha}^{[k]}, \boldsymbol{\beta}^{[k]})}(\mathbf{P}^{[k]})$

The *CC*-algorithm is applied to the n scalar sequences obtained from the components of $\mathbf{P}^{[0]}$.

Example
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 $\lim_{k \to \infty} \mathbf{P}^{[k]}$

 $k \rightarrow \infty$

Theorem I (Analysis of convergence)

For
$$\{(oldsymbollpha^{[k]},oldsymboleta^{[k]})\in\mathcal{W},\ k\geq 0\}$$
 such that

$$\left| \mu = \sup_{k \ge 0} \mu^{[k]} < 1 \qquad \text{with} \qquad \mu^{[k]} = \sup_{i \in \mathbb{Z}} \left\{ \beta_i^{[k]} - \alpha_i^{[k]}, \ 1 - \beta_{i-1}^{[k]} + \alpha_i^{[k]} \right\}$$

the *CC*-algorithm converges for all $\mathbf{P}^{[0]} = \{P_i^{[0]} \in \mathbb{R}^n, i \in \mathbb{Z}\} \in \ell^n(\mathbb{Z})$ satisfying for a certain L > 0

$$\|P_{i+1}^{[0]} - P_i^{[0]}\|_{\infty} < L, \quad \forall i \in \mathbb{Z}.$$

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$$\|P_{i+1}^{[0]} - P_i^{[0]}\|_{\infty} < L, \quad \forall i \in \mathbb{Z}.$$
 (*)

The assumption (*) is equivalent to requiring that the piecewise linear interpolant to the data $(i, P_i^{[0]})$, $i \in \mathbb{Z}$ is Lipschitz continuous (LipC) in \mathbb{R} with Lipschitz constant L.

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•
$$p_i^{[k]} \in \mathbb{R}$$
 one component of $P_i^{[k]} \in \mathbb{R}^n$

• $\mathcal{L}_k(\mathbf{p}^{[k]}): \mathbb{R} \to \mathbb{R}$ piecewise linear interpolant to $(u_i^{[k]}, p_i^{[k]}), i \in \mathbb{Z}$

• $\mathbf{u}^{[k]}$: scalar sequence obtained from $\mathbf{u}^{[0]} = \mathbb{Z}$ after k steps of CC-algorithm.







The proof consists in showing that $\{\mathcal{L}_k(\mathbf{p}^{[k]})\}_{k\geq 0}$ is a Cauchy sequence. Key steps of the proof:

1. By assumption, $\mathcal{L}_0(\mathbf{p}^{[0]})$ is LipC in \mathbb{R} with Lipschitz constant L.

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- 1. By assumption, $\mathcal{L}_0(\mathbf{p}^{[0]})$ is LipC in \mathbb{R} with Lipschitz constant L.
- 2. $\forall k \geq 0$ all points of $\mathbf{p}^{[k+1]}$ lie on $\mathcal{L}_k(\mathbf{p}^{[k]})$ thus, by the choice of $\mathbf{u}^{[k+1]}$, $|p_{i+1}^{[k+1]} - p_i^{[k]}| \leq L |u_{i+1}^{[k+1]} - u_i^{[k]}| \ \forall i \ \Rightarrow \ \mathcal{L}_k(\mathbf{p}^{[k]}) \ \text{LipC in } \mathbb{R} \ \text{with constant } L.$

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Proposition (A)

If f is LipC on [a, b] with Lipschitz constant L, then $p_1(x) := \frac{x-a}{b-a}f(b) + \frac{b-x}{b-a}f(a)$ satisfies $|p_1(x) - f(x)| \le \frac{1}{2}(b-a)L, \quad \forall x \in [a,b].$

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Since L_{k+1}(p^[k+1]) can be regarded as an approximation of the LipC function L_k(p^[k]), in view of Prop.(A)

$$|\mathcal{L}_{k+1}(\mathbf{p}^{[k+1]})(u) - \mathcal{L}_{k}(\mathbf{p}^{[k]})(u)| \leq rac{1}{2} L d^{[k+1]} < rac{1}{2} L d^{[0]} \mu^{k+1}$$

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- 1. By assumption, $\mathcal{L}_0(\mathbf{p}^{[0]})$ is LipC in \mathbb{R} with Lipschitz constant L.
- 2. $\forall k \geq 0$ all points of $\mathbf{p}^{[k+1]}$ lie on $\mathcal{L}_k(\mathbf{p}^{[k]})$ thus, by the choice of $\mathbf{u}^{[k+1]}$, $|p_{i+1}^{[k+1]} - p_i^{[k]}| \leq L |u_{i+1}^{[k+1]} - u_i^{[k]}| \ \forall i \ \Rightarrow \ \mathcal{L}_k(\mathbf{p}^{[k]}) \ \text{LipC in } \mathbb{R} \ \text{with constant } L.$

Proposition (A)

If f is LipC on [a, b] with Lipschitz constant L, then $p_1(x) := \frac{x-a}{b-a}f(b) + \frac{b-x}{b-a}f(a)$ satisfies $|p_1(x) - f(x)| \le \frac{1}{2}(b-a)L, \quad \forall x \in [a,b].$

3. Since $\mathcal{L}_{k+1}(\mathbf{p}^{[k+1]})$ can be regarded as an approximation of the LipC function $\mathcal{L}_k(\mathbf{p}^{[k]})$, in view of Prop.(A)

$$\begin{aligned} |\mathcal{L}_{k+1}(\mathbf{p}^{[k+1]})(u) - \mathcal{L}_{k}(\mathbf{p}^{[k]})(u)| &\leq \frac{1}{2} L d^{[k+1]} < \frac{1}{2} L d^{[0]} \mu^{k+1} \\ & \downarrow \\ |\mathcal{L}_{k+r}(\mathbf{p}^{[k+r]})(u) - \mathcal{L}_{k}(\mathbf{p}^{[k]})(u)| \stackrel{\forall}{\leq} \frac{1}{2} L d^{[0]} \mu^{k+1} \Big(\sum_{\ell=0}^{r-1} \mu^{\ell}\Big). \end{aligned}$$

The Generalized Lane-Riesenfeld algorithm

The Generalized Lane-Riesenfeld algorithm



The Generalized Lane-Riesenfeld algorithm



The Generalized Lane-Riesenfeld algorithm



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The Generalized Lane-Riesenfeld algorithm



Corner cutting algorithms for nets of functions ${\tt 00000000000}$

The Generalized Lane-Riesenfeld algorithm

The GLR-algorithm

Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$ For k = 0, 1, ... $\mathbf{P}^{[k+1,0]} = \frac{CC_{(\alpha^{[k]},\beta^{[k]})}(\mathbf{P}^{[k]})}{(\mathbf{P}^{[k]})}$ with $(\alpha^{[k]},\beta^{[k]}) \in \mathcal{W}$ Input: $\mathbf{w}^{[k]} \in \ell(\mathbb{Z})$ with $0 < w_i^{[k]} < 1 \quad \forall i \in \mathbb{Z}, \ k > 0$ For $j = 0, ..., m_k - 1$ $(m_k \in \mathbb{N}_0 \text{ s.t. } m_k < M \quad \forall k \ge 0)$ $\mathbf{P}^{[k+1,j+1]} = \mathbf{A}^{[k]} \mathbf{P}^{[k+1,j]}$ with $(\mathbf{A}^{[k]} \mathbf{P})_i = (1 - w_i^{[k]}) P_i + w_i^{[k]} P_{i+1}$ $P[k+1] = P[k+1,m_k]$

The Generalized Lane-Riesenfeld algorithm

The GLR-algorithm

Input: $\mathbf{P}^{[0]} \in \ell^n(\mathbb{Z})$

For k = 0, 1, ... $\mathbf{P}^{[k+1,0]} = CC_{(\alpha^{[k]}, \beta^{[k]})}(\mathbf{P}^{[k]})$ with $(\alpha^{[k]}, \beta^{[k]}) \in W$ Input: $\mathbf{w}^{[k]} \in \ell(\mathbb{Z})$ with $0 < w_i^{[k]} < 1 \quad \forall i \in \mathbb{Z}, \ k \ge 0$ For $j = 0, ..., m_k - 1$ $(m_k \in \mathbb{N}_0 \text{ s.t. } m_k < M \quad \forall k \ge 0)$ $\mathbf{P}^{[k+1,j+1]} = \mathbf{A}^{[k]}\mathbf{P}^{[k+1,j]}$ with $(\mathbf{A}^{[k]}\mathbf{P})_i = (1 - w_i^{[k]})P_i + w_i^{[k]}P_{i+1}$ $\mathbf{P}^{[k+1]} = \mathbf{P}^{[k+1,m_k]}$

^{INST} Convergence is still guaranteed by the fact that $|\mathcal{L}_{k+1}(\mathbf{p}^{[k+1]})(u) - \mathcal{L}_k(\mathbf{p}^{[k]})(u)| < \frac{1}{2} ML d^{[k+1]}.$

Generalization to nets of functions

From point corner cutting to net corner cutting

Point corner cutting (2D case):

For a given $\mathbf{P}^{[k]} \in \ell^n(\mathbb{Z}^2)$, we define $\mathbf{P}^{[k+1]}$ by sampling the *piecewise* bilinear interpolant to $\mathbf{P}^{[k]}$ at the values of s and t specified by $(\alpha^{[s],[k]}, \beta^{[s],[k]})$ and $(\alpha^{[t],[k]}, \beta^{[t],[k]})$.



From point corner cutting to net corner cutting

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Net corner cutting (rough idea):

For a given $N^{[k]}$, we define $N^{[k+1]}$ by sampling the *piecewise Coons interpolant* to $N^{[k]}$ at the values of s and t specified by $(\alpha^{[s],[k]}, \beta^{[s],[k]})$ and $(\alpha^{[t],[k]}, \beta^{[t],[k]})$.

Grid of lines and net of functions

We consider a net of functions N(T) defined on a grid of lines

$$T \equiv T\left((\underbrace{\mathbf{h}^{[s]}}_{h_{\ell}^{[s]}:=\mathbf{s}_{\ell+1}-\mathbf{s}_{\ell}, \ \ell \in \mathbb{Z}}, \mathbf{h}^{[t]}), \underbrace{\mathcal{O}}_{(x_0, y_0)}\right) := \{\mathbb{R} \times t_i, \ i \in \mathbb{Z}\} \cup \{\mathbf{s}_j \times \mathbb{R}, \ j \in \mathbb{Z}\}$$

N := N(T) is a continuous bivariate function defined on the grid of lines T, which consists of the following continuous univariate functions:



Definition (Compatible net of functions)

Let $\phi_i(s) := \{N(s, t_i)\}_{i \in \mathbb{Z}}$ and $\psi_j(t) := \{N(s_j, t)\}_{j \in \mathbb{Z}}$. A net of functions N is said to be *compatible* if $\phi_i(s_j) = \psi_j(t_i) \ \forall i, j \in \mathbb{Z}$.



Compatible net

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Definition (Piecewise Coons patch)

We denote by C(N) the *piecewise Coons patch* interpolating a compatible net N.



Definition (The operator $BC_{(\alpha,\beta)}(\mathcal{C}(N))$)

We denote by $BC_{(\alpha,\beta)}(\mathcal{C}(N))$ the net of u-functions obtained by sampling the piecewise Coons patch $\mathcal{C}(N)$ at the values of s and t specified by $(\alpha^{[s]}, \beta^{[s]}) \in \mathcal{W}$ and $(\alpha^{[t]}, \beta^{[t]}) \in \mathcal{W}$, i.e.,

$$\begin{array}{rcl} BC_{(\alpha,\,\beta)}(\mathcal{C}(N)) & := \{\mathcal{C}(N)(s,t_j+\alpha_j^{[t]}h_j^{[t]}), & \mathcal{C}(N)(s,t_j+\beta_j^{[t]}h_j^{[t]}), & j\in\mathbb{Z}\}\\ & \cup \ \{\mathcal{C}(N)(s_i+\alpha_i^{[s]}h_i^{[s]},t), & \mathcal{C}(N)(s_i+\beta_i^{[s]}h_i^{[s]},t), & i\in\mathbb{Z}\} \end{array}$$

where

$$(s,t) \in [s_i,s_{i+1}] imes [t_j,t_{j+1}] ext{ and } h_i^{[s]} = s_{i+1} - s_i, \ h_j^{[t]} = t_{j+1} - t_j, \ i,j \in \mathbb{Z}.$$



The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Input: a compatible net <i>N</i> ^[0]
For $k = 0, 1,$
Input: $(oldsymbollpha^{[s],[k]},oldsymboleta^{[s],[k]})\in\mathcal{W}$ and $(oldsymbollpha^{[t],[k]},oldsymboleta^{[t],[k]})\in\mathcal{W}$
Compute $N^{[k+1]} := BC_{(lpha^{[k]}, eta^{[k]})}(\mathcal{C}(N^{[k]}))$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

$$\mathsf{N}^{[k+1]} := \mathsf{BC}_{(\alpha^{[k]}, \beta^{[k]})}(\mathcal{C}(\mathsf{N}^{[k]}))$$

Example:



 $N^{[0]}$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Example:



 $N^{[1]}$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Example:



 $N^{[2]}$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Example:



 $N^{[3]}$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Example:



 $N^{[4]}$

The corner cutting algorithm for nets of functions

The CC-algorithm for nets

Example:



 $\lim_{k\to\infty} N^{[k]}$

Theorem II (Analysis of convergence)

Let $N^{[0]}$ be a net of C^0 compatible u-functions that are LipC on grid intervals with a bound $\frac{L}{10}$ on the Lipschitz constants. The corner cutting algorithm is convergent for all $(\alpha^{[s],[k]},\beta^{[s],[k]})$, $(\alpha^{[t],[k]},\beta^{[t],[k]}) \in \mathcal{W}$ such that

$$\mu = \sup_{k \ge 0} \mu^{[k]} < 1$$

with

$$u^{[k]} = \sup_{i \in \mathbb{Z}} \left\{ \begin{array}{l} \beta_i^{[t],[k]} - \alpha_i^{[t],[k]}, \ 1 - \beta_{i-1}^{[t],[k]} + \alpha_i^{[t],[k]}, \\ \beta_i^{[s],[k]} - \alpha_i^{[s],[k]}, \ 1 - \beta_{i-1}^{[s],[k]} + \alpha_i^{[s],[k]} \end{array} \right\}$$

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$$\mu = \sup_{k \ge 0} \mu^{[k]} < 1$$

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$$\mu^{[k]} = \sup_{i \in \mathbb{Z}} \left\{ \begin{array}{l} \beta_i^{[t],[k]} - \alpha_i^{[t],[k]}, \ 1 - \beta_{i-1}^{[t],[k]} + \alpha_i^{[t],[k]}, \\ \beta_i^{[s],[k]} - \alpha_i^{[s],[k]}, \ 1 - \beta_{i-1}^{[s],[k]} + \alpha_i^{[s],[k]} \end{array} \right\}$$

The proof consists in showing that $\{\mathcal{C}(N^{[k]})\}_{k\geq 0}$ is a Cauchy sequence.

1. For all $k \ge 0$, $N^{[k+1]} := BC_{(\alpha^{[k]}, \beta^{[k]})}(\mathcal{C}(N^{[k]}))$ and $\mathcal{C}(N^{[k+1]})$ are both LipC in \mathbb{R}^2 with Lipschitz constant L.

- 1. For all $k \ge 0$, $N^{[k+1]} := BC_{(\alpha^{[k]}, \beta^{[k]})}(\mathcal{C}(N^{[k]}))$ and $\mathcal{C}(N^{[k+1]})$ are both LipC in \mathbb{R}^2 with Lipschitz constant L.
- 2. Attaching the u-functions of $N^{[0]}$ to the gridlines of

 $T := T((\mathbf{h}^{[s],[0]}, \mathbf{h}^{[t],[0]}), O) \quad \text{with} \quad h_i^{[s],[0]} = h_i^{[t],[0]} = 1,$ the u-functions of $N^{[k]}$ are attached to the gridlines of $T^{[k]}$ obtained from Tby k steps of $CC_{(\alpha,\beta)}$. Therefore:

$$d^{[k+1]} \leq \mu^{[k]} d^{[k]}$$
 with $d^{[k]} := \sup_{i \in \mathbb{Z}} \{h_i^{[s],[k]}, h_i^{[t],[k]}\}.$

- 1. For all $k \ge 0$, $N^{[k+1]} := BC_{(\alpha^{[k]}, \beta^{[k]})}(\mathcal{C}(N^{[k]}))$ and $\mathcal{C}(N^{[k+1]})$ are both LipC in \mathbb{R}^2 with Lipschitz constant L.
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 $T := T((\mathbf{h}^{[s],[0]}, \mathbf{h}^{[t],[0]}), O) \quad \text{with} \quad h_i^{[s],[0]} = h_i^{[t],[0]} = 1,$ the u-functions of $N^{[k]}$ are attached to the gridlines of $T^{[k]}$ obtained from Tby k steps of $CC_{(\alpha,\beta)}$. Therefore:

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Proposition (B)

Let F be a continuous function defined on $R = [a, b] \times [c, d]$ and let $C(F_{|\partial R})$ be the Coons patch interpolating the u-functions F(s, c), F(s, d), F(a, t), F(b, t). If F is LipC with Lipschitz constant L, then $\|C(F_{|\partial R}) - F\| \le 2L \min\{d - c, b - a\}$.

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Convergence of corner cutting algorithms

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Example: $m_k = 1 \quad \forall k \ge 0$





 $\lim_{k\to\infty} N^{[k]}$



SMART 2017

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