

The B-spline Gramian

Since

$$\Delta(t_0, \dots, t_k)f = \int M(\cdot|t_0, \dots, t_k)D^k f/k!,$$

with M the B-spline normalized to have integral 1, some integrals of the form

$$\int M(\cdot|t_0, \dots, t_k)g$$

can (and certainly have been) computed from knowledge of divided differences, as long as it is easy to obtain $D^{-k}g$ and compute its divided difference. See pages004 B-splinej/Aj for moments or the Fourier transform of a B-spline.

In particular, with

$$N(y|t_j, \dots, t_{j+h}) = (t_{j+h} - t_j)\Delta(t_j, \dots, t_{j+h})(\cdot - y)^{h-1}$$

the B-splines (of order h) normalized to sum to 1, we compute

$$\begin{aligned} & \int M(\cdot|t_i, \dots, t_{i+k})N(\cdot|t_j, \dots, t_{j+h}) \\ &= (-1)^k \binom{k+h-1}{k} (t_{j+h} - t_j)\Delta(t_i, \dots, t_{i+k})_x \Delta(t_j, \dots, t_{j+h})_y (x - y)_+^{k+h-1}. \end{aligned}$$

The special case $h = k$ appears already, in slightly different normalization, on p. 662 in

Jerome, J., Schumaker, L. L.; A note on obtaining natural spline functions by the abstract approach of Atteia and Laurent; SIAM J. Numer. Anal.; 5; 1968; 657–663;

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