

For an even grid function, $f_m = f_{-m}$, formulae (3.51)–(3.54) transform into:

$$\begin{aligned}\tilde{a}_0 &= \frac{1}{N}(f_0 + f_n) + \frac{2}{N} \sum_{m=1}^{n-1} f_m, \\ \tilde{a}_k &= \frac{2}{N}(f_0 + (-1)^k f_n) + \frac{4}{N} \sum_{m=1}^{n-1} f_m \cos \frac{2\pi km}{N}, \quad k = 1, 2, \dots, n-1, \\ \tilde{a}_n &= \frac{1}{N}(f_0 + (-1)^n f_n) + \frac{2}{N} \sum_{m=1}^{n-1} f_m (-1)^m \\ \tilde{b}_k &= 0, \quad k = 1, 2, \dots, n-1,\end{aligned}$$

and the polynomial (3.50) reduces to:

$$\tilde{Q}_n \left(\cos \frac{2\pi}{L} x, \sin \frac{2\pi}{L} x, f \right) = \sum_{k=0}^n \tilde{a}_k \cos \frac{2\pi k}{L} x.$$

Note that the arguments which are very similar to those used when proving the key properties of the trigonometric interpolating polynomial $Q_n(\cos \frac{2\pi}{L} x, \sin \frac{2\pi}{L} x, f)$ in Theorems 3.4 and 3.5, also apply to the polynomial $\tilde{Q}_n(\cos \frac{2\pi}{L} x, \sin \frac{2\pi}{L} x, f)$ defined by formulae (3.50)–(3.54). Namely, this polynomial has slowly growing Lebesgue constants and as such, is basically stable with respect to the perturbations of the grid function f_m . Moreover, it converges to the interpolated function $f(x)$ as $n \rightarrow \infty$ with the rate determined by the smoothness of $f(x)$, i.e., there is no saturation.

REMARK 3.1 If the interpolated function $f(x)$ has derivatives of all orders, then the rate of convergence of the trigonometric interpolating polynomials to $f(x)$ will be faster than any inverse power of n . In the literature, this type of convergence is often referred to as *spectral*. \square

3.2 Interpolation of Functions on an Interval. Relation between Algebraic and Trigonometric Interpolation

Let $f = f(x)$ be defined on the interval $-1 \leq x \leq 1$, and let it have there a bounded derivative of order $r + 1$. We have chosen this specific interval $-1 \leq x \leq 1$ as the domain of $f(x)$, rather than an arbitrary interval $a \leq x \leq b$, for the only reason of simplicity and convenience. Indeed, the transformation $x = \frac{a+b}{2} + t \frac{b-a}{2}$ renders a transition from the function $f(x)$ defined on an arbitrary interval $a \leq x \leq b$ to the function $F(t) \equiv f\left(\frac{a+b}{2} + t \frac{b-a}{2}\right)$ defined on the interval $-1 \leq t \leq 1$.

3.2.1 Periodization

According to Theorem 3.5 of Section 3.1, trigonometric interpolation is only suitable for the reconstruction of smooth periodic functions from their tables of values.