

Approximation of continuous real valued functions

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ABSTRACT

The aim of the article is to trace with some details the history of approximation of functions in $C[a,b]$ beginning with Weierstrass and the constructive theory initiated by Bernstein.

Key words: Supremum norm, metric space, Banach space, sequence of polynomials, normed linear space.

Introduction:

Weierstrass in 1885 showed that a continuous real function defined on a compact interval can be approximated uniformly to any desired extent by a polynomial. Bernstein later showed that knowing the desired nearness of the polynomial to a function one could construct it. If $[a,b]$ is the compact interval and $C[a,b]$ is the space of all continuous functions on $[a,b]$ and P the space of all polynomials with real coefficients, then P is a dense linear subspace of the Banach space $C[a,b]$ with the norm

$$\|f\| = \sup_{a \leq x \leq b} |f(x)|, f \in C[a,b]$$

In other words, given an $f \in C[a,b]$, there exists for every $\epsilon > 0$, a $p \in P$ which is near to f by less than ϵ .

Weierstrass theorem:

Let f be in $C[a,b]$. Then given $\epsilon > 0$, there exist a polynomial P such that

$$|f(x) - p(x)| < \epsilon, (a \leq x \leq b) \text{ ----- } > (1)$$

Remark:

$C[a,b]$ is a complete metric space with metric ρ defined by

$$\rho(f, g) = \|f-g\| \quad (f, g \in C[a, b]) \text{ -----} > (2)$$

Where $\|f\|$ is called the supremum norm of f defined by

$$\|f\| = \max_{a \leq x \leq b} |f(x)| \text{ ----- } > (3)$$

(1) Is equivalent to the statement

There exists a sequence $\{p_n\} \in P$ such that p_n converges to f uniformly on $[a,b]$.

(i.e) If p_n is chosen such that

$$|f(x) - p_n(x)| < \frac{1}{n}, a \leq x \leq b, \text{ then } p_n \rightarrow f \text{ uniformly on } [a,b]$$

Conversely if $\epsilon > 0$ is given, we need to choose n with $\frac{1}{n} < \epsilon$, a P_{n_0} with

$$|f(x) - P_{n_0}(x)| < \frac{1}{n}$$

Thus the theorem can be restated depending on the context.

Bernstein Proof of the theorem:

Take $a=0, b=1$

Let $[a,b]$ be any closed bounded interval.

Let $f \in C[a, b]$

Let $g(x) = f[a + (b-a)x], 0 \leq x \leq 1$

Now $g(0) = f(a), f(1) = f(b)$.

Clearly $g \in C[0,1]$

Hence there exists a polynomial Q such that $|g(y) - Q(y)| < \epsilon, 0 \leq y \leq 1$

If $y = \frac{x-a}{b-a}$, then

$$g(y) = g\left(\frac{x-a}{b-a}\right) = f\left(a + (b-a)\left(\frac{x-a}{b-a}\right)\right) = f(x)$$

Thus $\left|f(x) - Q\left(\frac{x-a}{b-a}\right)\right| < \epsilon, a \leq x \leq b \rightarrow (4)$

If $p(x) = Q\left(\frac{x-a}{b-a}\right)$, then p is a polynomial as Q is a polynomial consider $C[0,1]$.

For any $f \in C[0,1]$ we define a sequence of polynomials $B_n, n=1,2,\dots$ as follows .

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} f\left(\frac{k}{n}\right), 0 \leq x \leq 1 \rightarrow (5)$$

Where $\binom{n}{k}$ represents the number of k combinations out of n .

B_n is called the n^{th} Bernstein polynomial for f .

Given $\epsilon > 0$, we show that there exists $n \in \mathbb{N}$ such that

$$\|f - B_n\| < \epsilon \quad (n \leq N)$$

For any $p, q \in \mathbb{R}$, by Binomial theorem

$$\sum_{k=0}^n \binom{n}{k} p^k q^{n-k} = (p+q)^n, n \in N \text{ -----} \rightarrow (6)$$

Differentiate with respect to p we get

$$\sum_{k=0}^n \binom{n}{k} k p^k q^{n-k} = n(p+q)^{n-1},$$

$$\sum_{k=0}^n \binom{n}{k} \frac{k}{n} p^{k-1} q^{n-k} = p(p+q)^{n-1}, \text{ -----} \rightarrow (7)$$

Differentiate again with respect to p,

$$\sum_{k=0}^n \frac{k^2}{n} \binom{n}{k} p^{k-1} q^{n-k} = p(n-1)(p+q)^{n-2} + (p+q)^{n-1}$$

$$(i.e) \sum_{k=0}^n \frac{k^2}{n^2} \binom{n}{k} p^k q^{n-k} = p^2 \left(1 - \frac{1}{n}\right) (p+q)^{n-2} + \frac{p}{n} (p+q)^{n-1} \text{ -----} \rightarrow (8)$$

Sub p=x, q=1-x, 0<x<1

Then (6), (7)& (8) becomes

$$\sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} = 1$$

$$\sum_{k=0}^n \binom{k}{n} \binom{n}{k} x^k (1-x)^{n-k} = x$$

$$\sum_{k=0}^n \binom{k^2}{n^2} \binom{n}{k} x^k (1-x)^{n-k} = x^2 \left(1 - \frac{1}{n}\right) + \frac{x}{n} \text{ -----} \rightarrow (9)$$

From (9) we have

$$\begin{aligned} \sum_{k=0}^n \left(\frac{k}{n} - x\right)^2 \binom{n}{k} x^k (1-x)^{n-k} &= \sum_{k=0}^n \binom{k^2}{n^2} \binom{n}{k} x^k (1-x)^{n-k} - 2x \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} + x^2 \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} \\ &= x^2 - \frac{x^2}{n} + \frac{x}{n} - 2x(x) + x^2 \\ &= \frac{x(1-x)}{n} \end{aligned}$$

$$\sum_{k=0}^n \left(\frac{k}{n} - x\right)^2 \binom{n}{k} x^k (1-x)^{n-k} = \left(\frac{x(1-x)}{n}\right) \text{ -----} \rightarrow (10)$$

Now f ∈ C[0,1] is uniformly continuous on the compact interval [0,1].

Hence given ε>0, there exists a δ>0

Such that |f(x)-f(y)|< ε/2, Whenever

|x-y|< δ, x, y ∈ [0,1]

Assuming $\|f\| \neq 0$, we have N such that $\frac{1}{\sqrt[4]{N}} < \delta \rightarrow (11)$

$$\frac{1}{\sqrt{N}} < \frac{\epsilon}{4\|f\|} \rightarrow (12)$$

For fixed $x \in [0,1]$ we have

$$\begin{aligned} f(x) - B_n(x) &= \sum_{k=0}^n |f(x) - f\left(\frac{k}{n}\right)| \binom{n}{k} x^k (1-x)^{n-k} \\ &= \sum' + \sum'' \rightarrow (13) \end{aligned}$$

Where \sum' is the sum over those values of k such that

$$\left| \frac{k}{n} - x \right| < \frac{1}{\sqrt[4]{n}} \rightarrow (14)$$

And \sum'' is the sum over the other values of k for which

$$\left| \frac{k}{n} - x \right| \geq \frac{1}{\sqrt[4]{n}}$$

$$(k - nx)^2 = n^2 \left| \frac{k}{n} - x \right|^2 \geq \sqrt{n^3}$$

$$\begin{aligned} \text{Hence } |\sum''| &= \sum'' \left| \left[f(x) - f\left(\frac{k}{n}\right) \right] \binom{n}{k} x^k (1-x)^{n-k} \right| \\ &\leq \sum'' \left[|f(x)| + \left| f\left(\frac{k}{n}\right) \right| \right] \binom{n}{k} x^k (1-x)^{n-k} \\ &\leq 2\|f\| \sum'' \binom{n}{k} x^k (1-x)^{n-k} \end{aligned}$$

$$\leq 2 \frac{\|f\|}{\sqrt{n^3}} \sum'' (k - nx)^2 \binom{n}{k} x^k (1-x)^{n-k}$$

$$\leq 2 \frac{\|f\|}{\sqrt{n^3}} \sum_{k=0}^n (k - nx)^2 \binom{n}{k} x^k (1-x)^{n-k}$$

$$\therefore |\sum''| \leq 2 \frac{\|f\|}{\sqrt{n^3}} nx(1-x) \leq \frac{2\|f\|}{\sqrt{n}}$$

If $n \geq N$ it follows from (12) that

$$\frac{1}{\sqrt{n}} < \frac{\epsilon}{4\|f\|} \text{ and so}$$

$$|\sum''| < \frac{\epsilon}{2}$$

Moreover if $n \geq N$ and if k refer(14) then by (11), $|\frac{k}{n} - x| < \frac{1}{\sqrt[4]{N}}$ and so

$$|f(x) - f(\frac{k}{n})| < \frac{\epsilon}{2}$$

$$|\sum'| = |\sum' [f(x) - f(\frac{k}{n})] \binom{n}{k} x^k (1-x)^{n-k}|$$

$$< \frac{\epsilon}{2} \sum' \binom{n}{k} x^k (1-x)^{n-k}$$

$$< \frac{\epsilon}{2} \text{ by (9)}$$

$$\text{Hence } |f(x) - B_n(x)| \leq |\sum'| + |\sum''|$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Conclusion:

The aim of the article is to express how a classical notation has given rise to rich abstractions.

References:

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