ON A CONVERGENT PROCESS OF BERNSTEIN

DOI: 10.2298/PIM1410233S

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ABSTRACT. Bernstein in 1930 defined a convergent interpolation process based on the roots of the Chebyshev polynomials. We prove a similar statement for certain Jacobi roots.

1. Introduction. Preliminary results

1.1. In 1930, Bernstein [1] (cf. [2], too) defined the following convergent interpolatory process on the roots of

$$T_n(x)=\cos(n\arccos x)=\cos n\vartheta,\quad -1\leqslant x\leqslant 1,\ \ 0\leqslant \vartheta\leqslant \pi,\ \ n=1,2,\dots$$
 (Chebyshev polynomials); the roots are

(1.1)
$$x_{kn} = \cos \theta_{kn} = \cos \frac{2k-1}{2n} \pi, \quad k = 1, 2, \dots, n; \quad n = 1, 2, \dots$$

Let l, q be natural numbers; for simplicity we suppose that n = 2lq. We divide the nodes into q rows as follows.

If $f \in C$ (the set of continuous functions on [-1,1]) and

$$\ell_{kn}(T,x) = \frac{T_n(x)}{T'_n(x_{kn})(x-x_{kn})}, \qquad k = 1, 2, \dots, n; \quad n = 1, 2, \dots$$

are the Lagrange fundamental polynomials based on (1.1) we define the following interpolatory polynomials Q_{nl} if l=1,2 and 3.

(1.2)
$$Q_{n1}(f,x) \equiv Q_{n1}(f) = \{f_1(\ell_1 + \ell_2)\} + \{f_3(\ell_3 + \ell_4)\} + \{f_5(\ell_5 + \ell_6)\} + \dots + \{f_{n-1}(\ell_{n-1} + \ell_n)\},$$

²⁰¹⁰ Mathematics Subject Classification: 41A05.

Key words and phrases: interpolation, Bernstein process, Jacobi roots.

Dedicated to Professor Giuseppe Mastroianni on the occasion of his retirement.

$$(1.3) Q_{n2}(f,x) \equiv Q_{n2}(f)$$

$$= \left\{ f_1(\ell_1 + \ell_4) + f_2(\ell_2 - \ell_4) + f_3(\ell_3 + \ell_4) \right\}$$

$$+ \left\{ f_5(\ell_5 + \ell_8) + f_6(\ell_6 - \ell_8) + f_7(\ell_7 + \ell_8) \right\}$$

$$+ \left\{ f_9(\ell_9 + \ell_{12}) + f_{10}(\ell_{10} - \ell_{12}) + f_{11}(\ell_{11} + \ell_{12}) \right\} + \dots$$

$$+ \left\{ f_{n-3}(\ell_{n-3} + \ell_n) + f_{n-2}(\ell_{n-2} - \ell_n) + f_{n-1}(\ell_{n-1} + \ell_n) \right\},$$

$$(1.4) Q_{n3}(f,x) \equiv Q_{n3}(f)$$

$$= \left\{ f_1(\ell_1 + \ell_6) + f_2(\ell_2 - \ell_6) + f_3(\ell_3 + \ell_6) + f_4(\ell_4 - \ell_6) + f_5(\ell_5 + \ell_6) \right\}$$

$$+ \left\{ f_7(\ell_7 + \ell_{12}) + f_8(\ell_8 - \ell_{12}) + f_9(\ell_9 + \ell_{12}) + f_{10}(\ell_{10} - \ell_{12}) + f_{11}(\ell_{11} + \ell_{12}) \right\} + \cdots$$

$$+ \left\{ f_{n-5}(\ell_{n-5} + \ell_n) + f_{n-4}(\ell_{n-4} - \ell_n) + f_{n-3}(\ell_{n-3} + \ell_n) + f_{n-2}(\ell_{n-2} - \ell_n) + f_{n-1}(\ell_{n-1} + \ell_n) \right\}.$$

The definitions for $l \ge 4$ are analogous:

$$(1.5) \quad Q_{nl}(f,x) \equiv Q_{nl}(f)$$

$$= \left\{ f_1(\ell_1 + \ell_{2l}) + f_2(\ell_2 - \ell_{2l}) + \dots + f_{2l-1}(\ell_{2l-1} + \ell_{2l}) \right\} +$$

$$+ \left\{ f_{2l+1}(\ell_{2l+1} + \ell_{4l}) + f_{2l+2}(\ell_{2l+2} - \ell_{4l}) + \dots + f_{4l-1}(\ell_{4l-1} + \ell_{4l}) \right\} + \dots$$

$$+ \left\{ f_{n-(2l-1)}(\ell_{n-(2l-1)} + \ell_n) + \dots + f_{n-1}(\ell_{n-1} + \ell_n) \right\}.$$

You may consult with [1] or [2] (above $f_k = f(x_{kn})$ and $\ell_k \equiv \ell_{kn}(T, x)$; moreover q is large enough).

If N = n + r, n = 2lq, 0 < r < 2l, the definition of Q_{Nl} is as follows (cf. [1] or [2])

$$Q_{Nl}(f) := Q_{nl}(f) + \sum_{k=n+1}^{N} f_k \ell_k.$$

1.2. By the above definitions we have with $e_0(x) \equiv 1$

(1.6)
$$Q_{nl}(e_0, x) \equiv \sum_{k=1}^{n} \ell_{kn}(T, x) \equiv 1,$$

(1.7)
$$Q_{nl}(f, x_{kn}) = f(x_{kn}) \quad \text{if} \quad k \neq 2l, 4l, \dots, 2lq,$$

i.e. Q_{nl} interpolates at n-q=2lq-q nodes. This number is "very close" to n if the (fixed) l is large enough while q (and n, too) tends to infinity, i.e., for large l our Q_{nl} is "very close" to the Lagrange interpolation L_n . However, Q_{nl} converges for every $f \in C$, when $n \to \infty$ (cf. Proposition 1.1 and Theorem 2.1), which generally does not hold for L_n .

Later we use that (1.6) and (1.7) hold true for arbitrary point system.

1.3. In [1] Bernstein proved

Proposition 1.1. Let l be a fixed positive integer and $f \in C$. Then

$$\lim_{n \to \infty} ||f(x) - Q_{nl}(f, x)|| = 0.$$

Above, $||g(x)|| = \max_{|x| \le 1} |g(x)|$, $g \in C$. Actually, he proved for N = n + r, too; the case when N = n + r demands only small technical changes in the proof.

1.4. The Bernstein process and its generalizations were exhaustively investigated by Kis (sometimes with coauthors). For more details we suggest the papers [6, 7, 8] and references therein.

2. The Bernstein process for Jacobi abscissas

2.1. The aim of this note is to prove a statement similar to Proposition 1.1 for Jacobi roots. Let the Jacobi polynomials $P_n^{(\alpha,\beta)}(x)$ be defined by

$$(1-x)^{\alpha}(1+x)^{\beta}P_n^{(\alpha,\beta)}(x) = \frac{(-1)^n}{2^n n!} \frac{d^n}{dx^n} \left\{ (1-x)^{\alpha+n} (1+x)^{\beta+n} \right\} \qquad (\alpha,\beta > -1).$$

For the roots $x_{kn}^{(\alpha,\beta)}=\cos\vartheta_{kn}^{(\alpha,\beta)},\,0<\vartheta_{kn}^{(\alpha,\beta)}<\pi,\,$ of $P_n^{(\alpha,\beta)}(x)$ we have

$$-1 < x_{nn}^{(\alpha,\beta)} < x_{n-1,n}^{(\alpha,\beta)} < \dots < x_{1n}^{(\alpha,\beta)} < 1.$$

Let

$$\ell_{kn}^{(\alpha,\beta)}(x) = \frac{P_n^{(\alpha,\beta)}(x)}{P_n^{(\alpha,\beta)}(x_{kn})(x-x_{kn})}.$$

For a fixed positive integer l, we define $Q_{nl}^{(\alpha,\beta)}(f,x)$ according to (1.2)–(1.5); now ℓ_k and f_k stand for $\ell_{kn}^{(\alpha,\beta)}(x)$ and $f(x_{kn}^{(\alpha,\beta)})$, respectively. As we noticed we have the properties analogous to (1.6) and (1.7) for $Q_{nl}^{(\alpha,\beta)}(f,x)$, too.

2.2. We prove (compare with Vértesi [3] dealing with Lagrange interpolation)

Theorem 2.1. Let l be a fixed positive integer, $n=2lq\ (q=1,2,\dots)$ and $f\in C.$ Then

(2.1)
$$\lim_{n \to \infty} \|f(x) - Q_{nl}^{(\alpha,\beta)}(f,x)\| = 0$$

for any processes $Q_{nl}^{(\alpha,\beta)}$ supposing $-1 < \alpha, \beta < 0.5$.

Our statement follows from the next more informative pointwise estimations (compare with the result in Vértesi [4] on Lagrange interpolation).

THEOREM 2.2. Let l be fixed natural number. Then for arbitrary fixed $\alpha, \beta > -1$ and $f \in C$

(2.2)
$$|Q_{nl}^{(\alpha,\beta)}(f,x) - f(x)| = O(1) \sum_{i=1}^{n} \omega \left(f; \frac{\sqrt{1-x^2}}{n} i + \frac{i^2}{n^2} \right) \frac{1}{i^{\gamma}}$$

uniformly in n and $x \in [-1,1]$, where $\gamma = \min(2; 1.5 - \alpha; 1.5 - \beta)$. ($\omega(f;t)$ is the modulus of continuity of f(x).)

2.3. It is easy to get (2.1) using Theorem 2.2. Indeed, let

$$\varepsilon_n = \begin{cases} \frac{1}{n} \log n & \text{if } -1 < \alpha, \beta \leqslant -0.5\\ n^{\delta - 0.5} & \text{if } \max(\alpha, \beta) =: \delta > -0.5. \end{cases}$$

We have by (2.2)

$$||Q_{nl}^{(\alpha,\beta)}(f,x) - f(x)|| = O(1)\omega(f;\varepsilon_n)$$

if $f \in C$, whence we obtain (2.1).

2.4. Another consequence of Theorem 2.2 is the following

Corollary 2.1. If $-1 < \alpha, \beta \leqslant -0.5$ and $\omega(f;t) \sim t^{\varrho}$ $(0 < \varrho < 0.5)$ then for $f \in C$

$$|Q_{nl}^{(\alpha,\beta)}(f,x) - f(x)| = O(1) \left[\left(\frac{1}{n} \sqrt{1-x^2} \right)^{\varrho} + \frac{1}{n^{2\varrho}} \right]$$

uniformly for n and $|x| \leq 1$.

This formula of Timan type can be obtained by simple calculation.

Other estimations showing the connections between the parameters $\gamma \in (0,2]$ and $\varrho \in (0,1]$ are as follows

$$\begin{split} \left| Q_{nl}^{(\alpha,\beta)}(f,x) - f(x) \right| & \qquad + \begin{cases} n^{-2\varrho} & \text{if } 0 < \varrho < \frac{1}{2}(\gamma - 1), \\ n^{-2\varrho} \log n & \text{if } \varrho = \frac{1}{2}(\gamma - 1), \\ n^{-\gamma + 1} & \text{if } \frac{1}{2}(\gamma - 1) < \varrho < \gamma - 1; \end{cases} \\ & = O(1) \begin{cases} \left(\frac{1}{n} \sqrt{1 - x^2} \right)^{\varrho} \log n & + \frac{1}{n^{\gamma - 1}} & \text{if } \varrho = \gamma - 1, \\ \left(\frac{\sqrt{1 - x^2}}{n^{\gamma - 1}} \right)^{\varrho} & + \frac{1}{n^{\gamma - 1}} & \text{if } \gamma - 1 < \varrho \leqslant 1 \end{cases} \end{split}$$

uniformly for n and $|x| \leq 1$. These formulae can be obtained by simple calculation.

2.5. It is interesting to compare (2.2) to

$$\left| H_n^{(\alpha,\beta)}(f;x) - f(x) \right| = O(1) \sum_{i=1}^n \omega \left(f; \frac{1}{n} \sqrt{1 - x^2} \, i + \frac{i^2}{n^2} \right) i^{2\eta - 1} \qquad (x \in [-1,1])$$

where $H_n^{(\alpha,\beta)}(f;x)$ is the Hermite–Fejér interpolatory polynomial of degree $\leq 2n-1$ defined by $H_n^{(\alpha,\beta)}\left(f;x_{kn}^{(\alpha,\beta)}\right)=f\left(x_{kn}^{(\alpha,\beta)}\right),\ H_n^{(\alpha,\beta)}\left(f;x_{kn}^{(\alpha,\beta)}\right)=0\ (k=1,2,\ldots,n),$ $f\in C$ and $\eta=\max(-0.5,\alpha,\beta)$ (see [5, 2.1]).

3. Proof of Theorem 2.2

We apply the main idea from [4]. Let $x=\cos\vartheta,\ x\in[-1,1],\ \vartheta\in[0,\pi]$ and define the index j=j(n) by $\min_{1\leqslant k\leqslant n} \left|x-x_{kn}^{(\alpha,\beta)}\right|=\left|x-x_{jn}^{(\alpha,\beta)}\right|.$

3.1. First let l = 1. By (1.5) and (1.6) we can write

$$(3.1) Q_{nl}^{(\alpha,\beta)}(f,x) - f(x) = \sum_{k=1}^{q} \left\{ \left(f(x_{2k-1}^{(\alpha,\beta)}) - f(x) \right) \left(\ell_{2k-1}^{(\alpha,\beta)}(x) + \ell_{2k}^{(\alpha,\beta)}(x) \right) \right\}$$

$$= \sum_{k=1}^{cq} \dots + \sum_{k>cq} \dots = \sum_{I} + \sum_{II}.$$

Now we use Lemma 4.1 of [3], which says the following: Let $-1 < \alpha, \beta$ and $\varepsilon, \eta > 0$ be fixed. If $k \ge M$, $\vartheta_{kn}^{(\alpha,\beta)} \le \pi - \varepsilon$, then for any $x \in [-1 + \eta, 1]$ we have

(3.2)
$$|\ell_{kn}^{(\alpha,\beta)}(x) + \ell_{k+1,n}^{(\alpha,\beta)}(x)| = O(1) |\ell_{kn}^{(\alpha,\beta)}(x)| \left[\frac{1}{k} + \frac{k}{(k+j)(|k-j|+1)} \right]$$

uniformly in x and k.

We note that instead of $\tilde{\ell}_{kn}^{(\alpha,\beta)}(x)$ of [3] one can write $\ell_{kn}^{(\alpha,\beta)}(x)$. Moreover (3.2) obviously holds true if $1 \leq k \leq M$ (maybe with another O(1)).

From (3.1) with obvious short notations we have

(3.3)
$$\sum_{I} = O(1) \sum_{k=1}^{cq} |f(x_{2k-1}) - f(x)| \times \left(|\ell_{2k-1}(x)| \left[\frac{1}{2k-1} + \frac{2k-1}{(2k-1+i)(|2k-1-i|+1)} \right] \right)$$

if $\alpha, \beta > -1$ and $\varepsilon, \eta > 0$ are fixed.

By (3.3) we get as in [3]: If $\gamma = \min(2; 1.5 - \alpha; 1.5 - \beta)$, then

$$(3.4) \quad \sum_{k=1}^{n-1} |f(x_{2k-1}) - f(x)| \, |\ell_{2k-1}(x) + \ell_{2k}(x)| = O(1) \sum_{i=1}^{n} \omega \left(f; \frac{\sin \vartheta}{n} i + \frac{i^2}{n^2} \right) \frac{1}{i^{\gamma}}$$

uniformly in $x \in [-1, 1]$; see [3, 4.10], where $\sum |f - f_k| |\ell_k k^{-1}|$ (which by (3.2), is analogous to $\sum |f - f_k| |\ell_k + \ell_{k+1}|$) is estimated.

Let us remark that getting (3.4) we have to define $J = [\vartheta_{j-1,n}^{(\alpha,\beta)}, \vartheta_{j+1,n}^{(\alpha,\beta)})$ and for $r = 1, 2, \ldots$

$$I_r = \left[\vartheta_{j-2^r,n}^{(\alpha,\beta)}, \, \vartheta_{j-2^{r-1},n}^{(\alpha,\beta)} \right), \quad K_r = \left[\vartheta_{j+2^{r-1},n}^{(\alpha,\beta)}, \, \vartheta_{j+2^r,n}^{(\alpha,\beta)} \right]$$

instead of the definition (4.2) of [4].

From the above formulas we obtain our theorem for l = 1.

3.2. Now let l = 2. By (1.3) and (1.6) we get

(3.5)
$$Q_{n2}(f) - f = \left\{ (f_1 - f)(\ell_1 + \ell_4) + (f_2 - f)(\ell_2 - \ell_4) + (f_3 - f)(\ell_3 + \ell_4) \right\}_1 + \left\{ (f_5 - f)(\ell_5 + \ell_8) + (f_6 - f)(\ell_6 - \ell_8) + (f_7 - f)(\ell_7 + \ell_8) \right\}_2 + \cdots$$

In
$$\{\cdots\}_1$$
,

$$\begin{aligned} |\ell_1 + \ell_4| &= |(\ell_1 + \ell_2) - (\ell_2 + \ell_3) + (\ell_3 + \ell_4)| \leqslant |\ell_1 + \ell_2| + |\ell_2 + \ell_3| + |\ell_3 + \ell_4| \\ &\leqslant c \sum_{k=1}^3 |\ell_k(x)| \left[\frac{1}{k} + \frac{k}{|k+j| (|k-j|+1)} \right] \\ &\leqslant c \left\{ |\ell_s(x)| \left[\frac{1}{s} + \frac{s}{|s+j| (|s-j|+1)} \right] \right\}_{s=k=1}. \end{aligned}$$

Here we used (3.2) and that $|\ell_k(x) \cdot \ell_{k\pm m}^{-1}| \sim 1$ for any k whenever $0 \leq m \leq C$. Similar considerations are valid for the second term in $\{\cdots\}_1$ by $\ell_2 - \ell_4 = 1$

Similar considerations are valid for the second term in $\{\cdots\}_1$ by $\ell_2 - \ell_4 = (\ell_2 + \ell_3) - (\ell_3 + \ell_4)$.

Taking into account that $|f_k - f| \le c\omega(\frac{\sin\vartheta}{n}i + \frac{i^2}{n^2})$ whenever i = |k - j| + m (see [4, (4.4)]; $0 \le m \le C$), we get that

$$\left|\left\{\cdots\right\}_{1}\right| \leqslant c\omega \left(\frac{\sin\vartheta}{n}i + \frac{i^{2}}{n^{2}}\right) \left(\left|\ell_{s}(x)\right|\left[\frac{1}{s} + \frac{s}{\left|s + j\right|\left(\left|s - j\right| + 1\right)}\right]\right)_{s=1}.$$

Using this last estimation and similar ones for $\{\cdots\}_2, \{\cdots\}_3, \ldots$, we can get (3.4). If l > 2, the argument is similar. We may omit the further details.

Acknowledgement. The authors thank the referee for the careful work. Some of the referee's advices are in the paper.

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