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APPROXIMATION OF A CLASS OF BOUNDED CONVEX FUNCTIONS BY BERNSTEIN POLYNOMIALS IN L_1

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In the paper an estimate is obtained for the approximation of a class of bounded convex functions by Bernstein polynomials in L_1 . It is proved that the estimate is exact with respect to the order.

We shall use the following notations:

$L[a, b]$ — the set of all bounded and measurable functions on $[a, b]$;

$$\|f(x) - g(x)\|_{L_1} = \int_a^b |f(x) - g(x)| dx$$

— the distance between $f, g \in L[a, b]$; $K_{[a, b]}^M = \{f(x); f \in L[a, b], f(ax_1 - (1-a)x_2) \leq \alpha f(x_1) + (1-\alpha)f(x_2), x_1, x_2 \in [a, b], 0 \leq \alpha \leq 1, \max[|f(x)|, a \leq x \leq b] \leq M < \infty\}$ is the set of the bounded and convex functions in $L[a, b]$;

$$B_n(f; x) = \sum_{v=0}^n f\left(\frac{v}{n}\right) P_{nv}(x), \text{ where } P_{nv}(x) = \binom{n}{v} x^v (1-x)^{n-v},$$

is the Bernstein polynomial for $f \in K_{[a, b]}^M$.

In [1; 3] is proved

Theorem 1. *Let f be a function of bounded variation on $[0, 1]$. Then $\|B_n(f; x) - f(x)\|_{L_1} \leq CV_0^1 f n^{-1/2}$.*

We prove

Theorem 2. *Let $f \in K_{[0, 1]}^M$. Then $\|B_n(f; x) - f(x)\|_{L_1} = O(n^{-1})$, where $O(1)$ depends only on M .*

For the proof of Theorem 2 we need two lemmas.

Lemma 1. *Let $g(\lambda)$ be the convex increasing function*

$$g(\lambda; x) = \max\{0, M(x-\lambda)/(1-\lambda)\}, \quad \lambda \in (0, 1), \quad M > 0.$$

Then for $n \geq 4$, $\|B_n(g(\lambda); x) - g(\lambda; x)\|_{L_1} \leq 3/2 Mn^{-1}$ holds.

Proof. We integrate the Bernstein polynomial (see [1]) and obtain

$$\begin{aligned} (1) \quad \int_0^1 B_n(g(\lambda); x) dx &= \int_0^1 \sum_{v=0}^n \frac{M}{1-\lambda} \left(\frac{v}{n} - \lambda\right)_+ p_{nv}(x) dx \\ &= \frac{M}{1-\lambda} \sum_{v=0}^n \left(\frac{v}{n} - \lambda\right)_+ \int_0^1 p_{nv}(x) dx = \frac{M}{(1-\lambda)(n+1)} \sum_{v=0}^n \left(\frac{v}{n} - \lambda\right)_+ \end{aligned}$$

$$= \frac{M}{(1-\lambda)(n+1)} \sum_{v=[n\lambda]+1}^n \left(\frac{v}{n} - \lambda \right) = \frac{M}{1-\lambda} \left\{ \frac{1}{2}(1-\lambda)^2 + \left[\lambda - \frac{\lambda^2}{2} - \frac{[n\lambda]([n\lambda]+1)}{2n(n+1)} - \frac{\lambda(n-[n\lambda])}{n+1} \right] \right\} = M(1-\lambda)^{-1} [1/2(1-\lambda)^2 + D_1],$$

where $D_1 = \lambda - \frac{\lambda^2}{2} - \frac{[n\lambda]([n\lambda]+1)}{2n(n+1)} - \frac{\lambda(n-[n\lambda])}{n+1}$. After some calculations we get

$$(2) \quad D_1 = \lambda(1-\lambda)(n+1)^{-1} + D_2,$$

where $D_2 = \frac{\lambda^2}{2} - \frac{[n\lambda]([n\lambda]+1)}{2n(n+1)}$. Now we shall prove that for

$$(3) \quad \lambda \in [3/2n^{-1}, 1 - 3/2n^{-1}], \quad n \geq 4,$$

we have

$$(4) \quad D_2 \leq 1/2\lambda(1-\lambda)(n+1)^{-1}.$$

Indeed under the restriction (3) it is true that $2 \leq 2\lambda(1-\lambda)n$. Applying elementary transformations we obtain a sequence of equivalent inequalities:

$$\begin{aligned} 1 + 2n\lambda^2 &\leq 2n\lambda - 1 \leq n\lambda + [n\lambda]; \\ (n\lambda)^2 - [n\lambda]^2 + 2n\lambda^2 &\leq n\lambda + [n\lambda]; \\ (n\lambda)^2 + n\lambda^2 - [n\lambda]^2 - [n\lambda] &\leq n\lambda - n\lambda^2; \\ n(n+1)\lambda^2 - [n\lambda]([n\lambda]+1) &\leq n\lambda(1-\lambda); \\ \frac{\lambda^2}{2} - \frac{[n\lambda]([n\lambda]+1)}{2n(n+1)} &\leq \frac{\lambda(1-\lambda)}{2(n+1)}, \end{aligned}$$

which prove (4).

Further we conclude from (2) and (4) that

$$(5) \quad D_1 \leq 3/2\lambda(1-\lambda)n^{-1}.$$

Due to (1) and (5) we obtain

$$(6) \quad \int_0^1 B_n(g(\lambda); x) dx = \frac{M(1-\lambda)}{2} + \frac{3M\lambda}{2n}.$$

But in view of the definition of $g(\lambda)$ we have

$$(7) \quad \int_0^1 g(\lambda; x) dx = \frac{M(1-\lambda)}{2}$$

and

$$(8) \quad \|B_n(g(\lambda); x) - g(\lambda; x)\|_{L_1} = \int_0^1 [B_n(g(\lambda); x) - g(\lambda; x)] dx.$$

Then (6), (7) and (8) yield

$$(9) \quad \|B_n(g(\lambda); x) - g(\lambda; x)\|_{L_1} \leq 3/2 Mn^{-1}.$$

Lemma 1 is proved.

Lemma 2. Let $f \in K_{[0,1]}^M$ be a monotone increasing function for $x \in [0, 1]$ and $f(x) = 0$ for $x = 0$, $f(x) = M$ for $x = 1$. Then $\|B_n(f; x) - f(x)\|_{L_1} \leq 9/2Mn^{-1}$ holds.

Proof. Without restriction of the generality we can consider f to be continuous on $[0, 1]$. Then for every $\varepsilon > 0$ there exists a linear combination of the functions $g(x) = \sum_{i=1}^m \mu_i g(\lambda_i; x)$ with the property

$$(10) \quad \max \{ |f(x) - g(x)|, \quad x \in [0, 1] \} < \varepsilon,$$

$$\text{where } \mu_i \geq 0, \quad i = 1, 2, \dots, m, \quad \sum_{i=1}^m \mu_i = 1; \quad g(\lambda_i), \quad i = 1, 2, \dots, m$$

are the convex functions from Lemma 1.

According to Lemma 1 for every function $g(\lambda_i), i = 1, 2, \dots, m$, (9) holds. Then for the polynomial $B_n(g; x) = \sum_{i=1}^m \mu_i B_n(g(\lambda_i); x)$ from (9) follows

$$(11) \quad \|B_n(g; x) - g(x)\|_{L_1} = \left\| \sum_{i=1}^m \mu_i [B_n(g(\lambda_i); x) - g(\lambda_i; x)] \right\|_{L_1} \\ \leq \sum_{i=1}^m \mu_i \|B_n(g(\lambda_i); x) - g(\lambda_i; x)\|_{L_1} \leq 3/2Mn^{-1}.$$

Due to (10) we have

$$(12) \quad \|B_n(g; x) - B_n(f; x)\|_{L_1} \leq \int_0^1 \sum_{v=0}^n |g(\frac{v}{n}) - f(\frac{v}{n})| p_{n,v}(x) dx < \varepsilon.$$

Using (10), (11) and (12) we obtain

$$\|B_n(f; x) - f(x)\|_{L_1} \leq \|B_n(g; x) - g(x)\|_{L_1} + \|B_n(g; x) - B_n(f; x)\|_{L_1} \\ + \|g(x) - f(x)\|_{L_1} \leq 9/2Mn^{-1}.$$

Lemma 2 is proved. Now we shall prove Theorem 2.

Let $f \in K_{[0,1]}^M$. Without restriction of the generality we can consider f to be continuous. We denote $a = f(a) = \min \{ f(x); x \in [0, 1] \}$, $a \in [0, 1]$, and define the non-negative function $\tilde{f}(x) = f(x) - a$ for $x \in [0, 1]$. Further we express the function \tilde{f} as follows: $\tilde{f}(x) = p(x) + h(x)$ for $x \in [0, 1]$, where

$$p(x) = \begin{cases} 0, & x \in [0, a]; \\ \tilde{f}(x), & x \in (a, 1]; \end{cases} \\ h(x) = \begin{cases} \tilde{f}(x), & x \in [0, a]; \\ 0, & x \in (a, 1]. \end{cases}$$

The functions p and $q(x) = h(1-x), x \in [0, 1]$, satisfy the conditions of Lemma 2. Hence it holds: $\|B_n(p; x) - p(x)\|_{L_1} \leq 9/2Mn^{-1}$; $\|B_n(q; x) - q(x)\|_{L_1} \leq 9/2Mn^{-1}$. Then for the Bernstein polynomial $B_n(\tilde{f}; x) = B_n(p; x) + B_n(h; x) = B_n(p; x) + B_n(q; x)$ one has

$$(13) \quad \|B_n(\tilde{f}; x) - \tilde{f}(x)\|_{L_1} \leq \|B_n(p; x) - p(x)\|_{L_1} + \|B_n(q; x) - q(x)\|_{L_1} \leq 9Mn^{-1}.$$

The obtained estimate holds for the function $\tilde{f}(x) = f(x) - a$, $x \in [0, 1]$. This is not a restriction of the generality since by definition

$$\|B_n(\tilde{f}; x) - \tilde{f}(x)\|_{L_1} = \|B_n(f; x) - a - f(x) + a\|_{L_1} = \|B_n(f; x) - f(x)\|_{L_1}.$$

Now we shall prove that the order of approximation $O(n^{-1})$ of the functions $f \in K_{[0,1]}^M$ by Bernstein polynomials can not be improved in L_1 .

Let us consider the function $g(\frac{1}{2}; x) = \max\{0, 2M(x - \frac{1}{2})\}$, $x \in [0, 1]$. For the order of approximation of the function $g(1/2)$ by Bernstein polynomials we obtain:

a) Let $n = 2k$, $k = 1, 2, \dots$, $\lambda = 1/2$. From (1) follows

$$\int_0^1 B_{2k}(g(\frac{1}{2}); x) dx = M[1 - 0,5(3k+1)(2k+1)^{-1}] = 0,25M[1 + (2k+1)^{-1}].$$

Then from (8) we get

$$(14) \quad \|B_{2k}(g(1/2); x) - g(1/2; x)\|_{L_1} = 0,25M(2k+1)^{-1} \geq 0,125Mn^{-1}.$$

b) Let $n = 2k+1$, $k = 0, 1, 2, \dots$. In this case we have

$$\|B_{2k+1}(g(1/2); x) - g(1/2; x)\|_{L_1} \geq \|B_{2k+2}(g(1/2); x) - g(1/2; x)\|_{L_1} \geq 0,125Mn^{-1}.$$

Therefore for every n it holds

$$(15) \quad \|B_n(g(1/2); x) - g(1/2; x)\|_{L_1} \geq 0,125Mn^{-1}.$$

Due to (13) and (15) we obtain for $f \in K_{[0,1]}^M$

$$\|B_n(f; x) - f(x)\|_{L_1} = O(n^{-1}).$$

Theorem 2 is proved.

Corollary. Let $f \in K_{[0,1]}^M$, $f(x) \geq 0$ for $x \in [0, 1]$. Then $\inf\{\|P_n^*(x) - f(x)\|_{L_1}, P_n^* \in H_n^*\} \leq 6Mn^{-1}$, where $H_n^* = \{P_n^*; P_n^*(x) = \sum_{i+j \leq n} a_{ij}x^i(1-x)^j, a_{ij} \geq 0\}$, is the set of polynomials with positive coefficients of degree $\leq n$.

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