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INSERTION OF $E_p(\lambda)$ TO L_∞ FOR THE BEST APPROXIMATION IN HAAR'S SYSTEM OF FUNCTIONS IF $0 < p < 1$

JANOS TOTH, LASLO ZSILINSKY

Introduction. Let $\{X_n(t)\}_{n=1}^\infty$ be a Haar's orthonormal system of functions defined in $[0, 1]$ as follows:

$$X_i(t) = 1, \text{ if } t \in [0, 1] \text{ and for } n = 2^m + k,$$

where $k = 1, 2, \dots, 2^m$ and $m = 0, 1, \dots$

$$X_n(t) = \begin{cases} \sqrt{2^m}, & \text{for } t \in \left(\frac{2k-2}{2^{m+1}}, \frac{2k-1}{2^{m+1}}\right), \\ -\sqrt{2^m}, & \text{for } t \in \left(\frac{2k-1}{2^{m+1}}, \frac{2k}{2^{m+1}}\right), \\ 0, & \text{for } t \notin \left[\frac{k-1}{2^m}, \frac{k}{2^m}\right]. \end{cases}$$

At the points of discontinuity the Haar's functions are equal to the arithmetic mean of left- and right-hand limits, and furthermore $X_n(0) = \lim_{t \rightarrow 0+} X_n(t)$, $X_n(1) = \lim_{t \rightarrow 1-} X_n(t)$ ([2]).

For $0 < p < \infty$ we shall denote by $L_p[0, 1]$ the space of all measurable functions f defined in $[0, 1]$, such that

$$\|f\|_p = \left\{ \int_0^1 |f(x)|^p dx \right\}^{\frac{1}{p}} < \infty.$$

It is known that L_p is a Banach space with the norm $\|f\|_p$ if $1 \leq p \leq \infty$, and for $0 < p < 1$, L_p is a Fréchet space with the metric

$$d_p(f, g) = \|f - g\|_p^p.$$

For $f \in L_p$, ($0 < p \leq \infty$) we shall denote by

$$E_n^{(p)}(f) = \inf_{\{a_k\}} \left\| f - \sum_{k=1}^n a_k \cdot X_k \right\|_p, \quad (n = 1, 2, \dots),$$

where $\|f\|_\infty = \operatorname{ess\,sup}_{0 \leq x \leq 1} |f(x)|$.

It is obvious that $E_n^{(p)}(f)$ expresses the best approximation of the function $f \in L_p$ by Haar's polynomials of not more than n -th degree.

Let $0 < p < \infty$ and $\lambda = \{\lambda_n\}_{n=1}^\infty$ be the sequence of real positive numbers such that $\lambda_n \searrow 0$. The symbol $E_p(\lambda)$ will stand for the class of all functions $f \in L_p$ with the property $E_n^{(p)}(f) = O(\lambda_n)$.

The following theorem is valid (see [2]):

Theorem A. *If $1 \leq p < \infty$ and $\{\lambda_n\}_{n=1}^\infty$ is a sequence of positive real numbers, such that $\lambda_n \searrow 0$, then*

$$E_p(\lambda) \subset L_\infty \text{ iff } \sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n < \infty \text{ holds.}$$

The goal of this paper is to prove the same theorem also for the case $0 < p < 1$.

Lemma 1. *Suppose that $0 < p < 1, q \geq 1$ and $\{\nu_k\}_{k=1}^\infty$ is an increasing sequence of integers. Then*

$$\sum_{i=\nu_k}^{\nu_{k+1}-1} i^{\frac{q}{p}-1} < \int_{\nu_k}^{\nu_{k+1}} x^{\frac{q}{p}-1} dx \text{ holds for } k = 1, 2, \dots$$

Proof. From the conditions of Lemma 1 it follows that $\frac{q}{p} - 1 > 0$, so the function $f(x) = x^{\frac{q}{p}-1}$ is increasing in the interval $[\nu_k, \nu_{k+1}]$. With the help of Lagrange's meanvalue theorem we can easily verify that

$$i^{\frac{q}{p}-1} < \int_i^{i+1} x^{\frac{q}{p}-1} dx \quad (i = \nu_k, \nu_k + 1, \dots, \nu_{k+1} - 1).$$

After the addition of these inequalities we obtain

$$\sum_{i=\nu_k}^{\nu_{k+1}-1} i^{\frac{q}{p}-1} < \sum_{i=\nu_k}^{\nu_{k+1}-1} \int_i^{i+1} x^{\frac{q}{p}-1} dx = \int_{\nu_k}^{\nu_{k+1}} x^{\frac{q}{p}-1} dx. \quad \square$$

The definition of Haar's functions implies the lemma:

Lemma 2. *Let $0 < p < \infty$ and $2^m < n < 2^{m+1}$. Then*

$$\|X_n\|_p = 2^{m(\frac{1}{2}-\frac{1}{p})} \text{ holds.}$$

Lemma 3. Suppose that $0 < p < 1$ and $\{a_i\}_{i=1}^{\infty}$ is a sequence of real numbers.

Then

$$\left| \sum_{i=1}^{\infty} a_i \right|^p \leq \sum_{i=1}^{\infty} |a_i|^p \quad \text{holds.}$$

Proof. It is enough to show that $(|a_1| + |a_2|)^p \leq |a_1|^p + |a_2|^p$. We can propose that $a_2 \neq 0$ and $|a_1| \geq |a_2|$.

Since $0 < p < 1$ then the function $f(x) = x^{p-1}$ is decreasing in $[1, \infty]$, so from the meanvalue theorem for a suitable $c \in (x, x+1)$ we obtain

$$(1-x)^p - x^p = pc^{p-1} \leq x^{p-1} \leq 1, \quad \text{that is}$$

$$(1-x)^p - x^p \leq 1, \quad \text{for all } x \in [1, \infty).$$

The substitution $x = \frac{|a_1|}{|a_2|} \geq 1$ implies the desired inequality. \square

Lemma 4. Let $0 < p < q < \infty$ and $\{\lambda_n\}_{n=1}^{\infty}$, respectively $\{\mu_n\}_{n=1}^{\infty}$ be sequences of real positive terms such that $\lambda_n \downarrow 0$ and $\mu_n \downarrow 0$. The sufficient condition for the insertion $E_p(\lambda) \subset E_q(\mu)$ is

$$n^{\frac{1}{p}-\frac{1}{q}} \lambda_n + \left[\sum_{k=n+1}^{\infty} k^{\frac{q}{p}-2} \lambda_k^q \right]^{\frac{1}{q}} = O(\mu_n).$$

Proof. It follows from [1] (see Theorem 2.4). \square

Main Result.

Theorem. Let $0 < p < 1$ and $\{\lambda_n\}_{n=1}^{\infty}$, be a sequence of positive real numbers such that $\lambda_n \downarrow 0$ and $\lambda_n n^{\frac{1}{p}-2} \downarrow 0$. Then $E_p(\lambda) \subset L_{\infty}$ iff

$$(1) \quad \sum_{n=1}^{\infty} n^{\frac{1}{p}-1} \lambda_n < \infty.$$

Proof. Suppose that $0 < p < 1$ and (1) is valid. Then all the more

$$(2) \quad \sum_{n=1}^{\infty} n^{\frac{1}{p}-2} \lambda_n < \infty.$$

holds.

Let us define a sequence $\{\mu_n\}_{n=1}^{\infty}$ as follows:

$$\mu_n = n^{\frac{1}{p}-1} \lambda_n + \sum_{k=n+1}^{\infty} k^{\frac{1}{p}-2} \lambda_k, \quad (n = 1, 2, \dots).$$

Connections (1) and (2) imply that $\mu_n \downarrow 0$, so from Lemma 4 for the sequence $\{\mu_n\}_{n=1}^\infty$ and $q = 1$ we obtain $E_p(\lambda) \subset E_1(\mu)$. The question is whether $\sum_{n=1}^\infty \mu_n < \infty$ holds because afterwards from Theorem A we shall obtain $E_1(\mu) \subset L_\infty$, thus $E_p(\lambda) \subset L_\infty$. However from (1) we can derive

$$\begin{aligned} \sum_{n=1}^\infty \mu_n &= \sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n + \sum_{n=1}^\infty \sum_{k=n+1}^\infty k^{\frac{1}{p}-2} \lambda_k < \\ &\sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n + \sum_{n=1}^\infty \sum_{k=n}^\infty k^{\frac{1}{p}-2} \lambda_k = 2 \sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n < \infty. \end{aligned}$$

Conversely. Let $\sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n = \infty$ and $0 < p < 1$. We shall define a sequence $\{\nu_j\}_{j=1}^\infty$ as follows:

$$\nu_1 = 1 \text{ and } \nu_{j+1} = \min\{n : \lambda_n \leq \frac{1}{2} \lambda_{\nu_j}\}, \quad (j = 1, 2, \dots).$$

Then obviously

$$(3) \quad \lambda_{\nu_{j+1}} \leq \frac{1}{2} \lambda_{\nu_j} \text{ and } \lambda_{\nu_{j+1}-1} \geq \frac{1}{2} \lambda_{\nu_j}.$$

Furthermore Lemma 1 and the fact that $\{\lambda_n\}_{n=1}^\infty$ is a non-decreasing sequence imply

$$\sum_{n=1}^\infty n^{\frac{1}{p}-1} \lambda_n = \sum_{k=1}^\infty \sum_{i=\nu_k}^{\nu_{k+1}-1} i^{\frac{1}{p}-1} \lambda_i < \sum_{k=1}^\infty \lambda_{\nu_k} \int_{\nu_k}^{\nu_{k+1}} x^{\frac{1}{p}-1} dx < \sum_{k=1}^\infty p \lambda_{\nu_k} \nu_{k+1}^{\frac{1}{p}}.$$

Thus

$$(4) \quad \sum_{k=1}^\infty p \lambda_{\nu_k} \nu_{k+1}^{\frac{1}{p}} = \infty.$$

Let us denote by

$$(5) \quad m_k = \max\{n : 2^n < \nu_{k+1}\}, \quad (k = 1, 2, \dots).$$

One can easily realize that the proof will be fulfilled if there exists a function $f \in E_p(\lambda)$ such that $f \notin L_\infty$. Let us show that the function to be found can be defined by

$$f(x) = \sum_{k=1}^\infty 2^{m_k(\frac{1}{p}-\frac{1}{2})} \lambda_{\nu_k} X_{2^{m_k+1}}(x).$$

Taking into account Lemma 3, Lemma 2 and (3) we have

$$\begin{aligned} \|f(x)\|_p^p &= \int_0^1 \sum_{k=1}^{\infty} 2^{m_k(\frac{1}{p}-\frac{1}{2})} \lambda_{\nu_k} X_{2^{m_k+1}}(x)^p dx \leq \\ &\sum_{k=1}^{\infty} 2^{m_k(1-\frac{p}{2})} \lambda_{\nu_k}^p \|X_{2^{m_k+1}}(x)\|_p^p = \\ &\sum_{k=1}^{\infty} \lambda_{\nu_k}^p \leq \sum_{k=0}^{\infty} \lambda_{\nu_1}^p (2^{-p})^k < \infty, \text{ i.e. } f \in L_p. \end{aligned}$$

Moreover it is necessary to prove that $E_p(\lambda) = O(\lambda_n)$.

Let n be a constant integer and

$$2^{m_{k-1}} + 1 \leq n < 2^{m_k} \quad (m_k \text{ is defined in (5)}).$$

Choose constants a_i ($i = 1, 2, \dots, n$) as follows:

$$a_j = \begin{cases} 2^{m_j(\frac{1}{p}-\frac{1}{2})} \lambda_{\nu_j}, & \text{for } i = 2^{m_j} + 1 \quad (j = 1, 2, \dots, k-1) \\ 0 & \text{for other } i. \end{cases}$$

Then from Lemma 3, Lemma 2 and (3) we obtain

$$\begin{aligned} (E_n^{(p)}(f))^p &\leq \left\| \sum_{j=1}^{\infty} 2^{m_j(\frac{1}{p}-\frac{1}{2})} \lambda_{\nu_j} X_{2^{m_j+1}} - \sum_{i=1}^{\infty} a_i X_i \right\|_p^p = \\ &\left\| \sum_{j=k}^{\infty} 2^{m_j(\frac{1}{p}-\frac{1}{2})} \lambda_{\nu_j} X_{2^{m_j+1}} \right\|_p^p \leq \sum_{j=k}^{\infty} 2^{m_j(1-\frac{p}{2})} \lambda_{\nu_j}^p \|X_{2^{m_j+1}}\|_p^p = \\ &\sum_{j=k}^{\infty} \lambda_{\nu_j}^p \leq \lambda_{\nu_k}^p + \sum_{j=0}^{\infty} \lambda_{\nu_{k+1}}^p (2^{-p})^j = \lambda_{\nu_k}^p + \lambda_{\nu_{k+1}}^p \frac{1}{1-2^{-p}} \end{aligned}$$

There $2^{m_{k-1}} + 1 < n < 2^{m_k} < \nu_{k+1}$ holds as we can see from (5) and since the sequence $\{\lambda_n\}_{n=1}^{\infty}$ is non-decreasing, $\lambda_{\nu_{k+1}} \leq \lambda_n$ holds as well. The second part of (3) and the inequality $\nu_{k+1} - 1 \geq n$ imply that $\lambda_{\nu_k} < 2\lambda_n$.

Thus $(E_n^{(p)}(f))^p \leq \lambda_n^p (2^p + \frac{1}{1-2^{-p}})$, what is equivalent to the equality $E_n^{(p)}(f) = O(\lambda_n)$.

We shall prove that $f \notin L_{\infty}$. Assume that $f \in L_{\infty}$ and let us define functions $H_n(x) = \sum_{k=1}^n 2^{\frac{k}{2}} X_{2^{k+1}}(x)$ for $n = 1, 2, \dots$

Evidently we have:

$$(6) \quad H_n(x) = \begin{cases} 2^{n+1} - 2, & \text{for } x \in (0, \frac{1}{2^{n+1}}), \\ -2, & \text{for } x \in (\frac{1}{2^{k+1}}, \frac{1}{2^k}), \text{ for every } k = 1, 2, \dots, n, \\ 0 & \text{for } x \in (\frac{1}{2}, 1) \end{cases}$$

For every integer n there exists an integer $i(n)$ such that $m_{i(n)} \leq n < m_{i(n)+1}$, i.e. by the orthonormality of Haar's system we have

$$(7) \quad \int_0^1 f(x)H_n(x)dx = \sum_{k=1}^{i(n)} 2^{m_k \frac{1}{p}} \lambda_{\nu_k}.$$

Furthermore by Hölder's inequality

$$(8) \quad \int_0^1 f(x)H_n(x)dx \leq \|f\|_{\infty} \|H_n\|_1$$

holds.

From (6) it is evident that

$$(9) \quad \|H_n\|_1 = \int_0^1 |H_n(x)|dx < 2,$$

so $\|H_n\|_1$ is bounded for $n = 1, 2, \dots$

The connection (8) with (7) and (9) implies that

$$\sum_{k=1}^{i(n)} 2^{m_k \frac{1}{p}} \lambda_{\nu_k} \leq 2\|f\|_{\infty} \text{ holds for arbitrary } n.$$

Since $i(n) \rightarrow \infty$ as $n \rightarrow \infty$ and $2^{m_k} < \nu_{k+1} < 2^{m_k+1}$, therefore

$$\|f\|_{\infty} \geq \frac{1}{2} \sum_{k=1}^{\infty} 2^{m_k \frac{1}{p}} \lambda_{\nu_k} \geq \frac{1}{2} \sum_{k=1}^{\infty} 2^{-p} \nu_{k+1}^{\frac{1}{p}} \lambda_{\nu_k}.$$

From (4) we can easily realize that $\|f\|_{\infty} = \infty$ what is a contradiction with the assumption $f \in L_{\infty}$. \square

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College of Education
Department of Mathematics
Farská 19
949 74 Nitra, Czechoslovakia

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