

THE LIMIT OF BIASED VARISOLVENT CHEBYSHEV APPROXIMATION

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ABSTRACT. Best biased and one-sided Chebyshev approximation with respect to a varisolvent approximating function on an interval are considered. The uniform limit of best biased approximations is the (unique) best one-sided approximation if the best one-sided approximation is of maximum degree. Examples are given where the best one-sided approximation is not of maximum degree and failure of uniform convergence and of existence occurs.

Let $[\alpha, \beta]$ be a closed interval and let $C[\alpha, \beta]$ be the space of continuous functions on $[\alpha, \beta]$. For given r in $[0, \infty]$ define

$$\begin{aligned}d_r(y) &= y & y \leq 0 \\ &= ry & y > 0\end{aligned}$$

and for $g \in C[\alpha, \beta]$ define the r -biased Chebyshev norm to be

$$\|g\|_r = \sup\{|d_r(g(x))| : \alpha \leq x \leq \beta\}.$$

The $\|\cdot\|_\infty$ norm is also called the one-sided (from above) norm. Let F be an approximating function unisolvent of variable degree on $[\alpha, \beta]$ with parameter space P and bounded degree. The r -biased Chebyshev problem is given $f \in C[\alpha, \beta]$ to find $A^* \in P$ for which $e_r(A) = \|f - F(A, \cdot)\|_r$ attains its infimum $\rho_r(f)$ over $A \in P$. Such a parameter A^* is called best with respect to the r -biased norm and $F(A^*, \cdot)$ is called a best approximation with respect to the r -biased Chebyshev norm.

Varisolvent approximating functions (approximating functions unisolvent of variable degree) are studied in [9, Chapter 7] with respect to ordinary Chebyshev approximation. We will assume that the difficulty pointed out in [1; 3] does not occur: we assume

HYPOTHESIS A. For given $A \in P$ and $\varepsilon > 0$ there exists $B, C \in P$ such that

$$F(A, \cdot) - \varepsilon < F(B, \cdot) < F(A, \cdot) < F(C, \cdot) < F(A, \cdot) + \varepsilon.$$

This is a necessary condition for an alternating theory [9, 21].

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r -biased Chebyshev approximation, $0 < r < \infty$, is introduced in [5, 224] under different notation and a general characterization of best approximations is given.

THEOREM. *Let F be of degree n at A . $F(A, \cdot)$ is a best r -biased approximation to f if and only if $d_r(F - F(A, \cdot))$ alternates n times on $[\alpha, \beta]$. A best r -biased approximation is unique.*

If there exists no $F(A, \cdot) \geq f$, the one-sided problem is vacuous. We henceforth assume existence of such an $F(A, \cdot)$.

THEOREM. *Let F be of degree n at A . $F(A, \cdot) \geq f$ is a best one-sided approximation to f if and only if there is a set x_0, \dots, x_n , $\alpha \leq x_0 < \dots < x_n \leq \beta$ such that $f - F(A, \cdot)$ takes alternately the value $-e_\infty(A)$ and 0 on the set. Best one-sided approximations are unique.*

LEMMA 1. *Let $F(A, \cdot)$ be the best one-sided approximation to f on $[\alpha, \beta]$ and F be of degree n at A . Let $\{x_0, \dots, x_n\}$ be an ordered set of points such that $f - F(A, \cdot)$ is alternately $-e_\infty(A)$ and 0. Let $\delta > 1/r$ and $\|f - F(B, \cdot)\|_r \leq e_\infty(A)$. Then*

$$(1) \quad \begin{aligned} F(B, x_i) - F(A, x_i) &\geq -\delta \|f - F(A, \cdot)\|_\infty \text{ if } f(x_i) - F(A, x_i) = 0 \\ &\leq \delta \|f - F(A, \cdot)\|_\infty \text{ if } f(x_i) - F(A, x_i) = -e_\infty(A) \end{aligned}$$

Proof. Suppose $F(B, x_i) - F(A, x_i) < -\delta \|f - F(A, \cdot)\|_\infty$ and $f(x_i) - F(A, x_i) = 0$. Then $|f(x_i) - F(B, x_i)| \geq r \delta \|f - F(A, \cdot)\|_\infty > \|f - F(A, \cdot)\|_\infty$. Suppose $F(B, x_i) - F(A, x_i) > 0$ and $f(x_i) - F(A, x_i) = -e_\infty(A)$, then $f(x_i) - F(B, x_i) < -e_\infty(A)$, hence $\|f - F(B, \cdot)\|_r > e_\infty(A)$.

Let $\|\cdot\|$ denote the ordinary Chebyshev norm on $[\alpha, \beta]$, which is equal to $\|\cdot\|_1$.

LEMMA 2. *Let F be of degree n (maximal) at A then for given $\delta > 0$ there exists $\eta(\delta) > 0$ such that $\|F(A, \cdot) - F(B, \cdot)\| < \eta(\delta)$ if (1) holds and $\eta(\delta) \rightarrow 0$ as $\delta \rightarrow 0$.*

This lemma was first stated in [4] and proven in [7].

LEMMA 3. *Let F be unisolvent of degree m at A_k , $k = 0, 1, \dots$ and let $\{F(A_k, \cdot)\}$ converge pointwise to $F(A_0, \cdot)$ on m distinct points then $\{F(A_k, \cdot)\}$ converges uniformly to $F(A_0, \cdot)$.*

This lemma is a generalization of a result of Tornheim. It was first stated in [4] and proven in [7].

LEMMA 4. *Let $F(A, \cdot)$ be the one-sided best approximation to f and $f \neq F(A, \cdot)$, then for $r < \infty$, $\rho_r(f) < e_\infty(A)$.*

Proof. Since $\|g\|_r \leq \|g\|_\infty$ for $g \in C[\alpha, \beta]$, we have $\rho_r(f) \leq e_\infty(A)$. If $\rho_r(f) = e_\infty(A)$ then $F(A, \cdot)$ is a best r -biased approximation to f . But $f - F(A, \cdot) \leq 0$ and so A cannot be best by the alternating characterization of [5].

THEOREM. *Let F be unisolvent of variable degree. Let f have a best one-sided approximation $F(A, \cdot)$ and F be of degree n (maximal) at A . There exists M such that $r > M$ implies that there is a best approximation to f with respect to $\|\cdot\|_r$. Let $r(k)$ be an increasing sequence with limit ∞ and $F(A_k, \cdot)$ be best with respect to $\|\cdot\|_{r(k)}$ then $\{F(A_k, \cdot)\}$ converges uniformly to $F(A, \cdot)$.*

Proof. The theorem is obvious if $f \equiv F(A, \cdot)$, so we assume that f is not an approximant.

Let x_0, \dots, x_n be as in Lemma 1. By definition of solvency of degree n at A there exists $\gamma > 0$ such that if $|y_k - F(A, x_k)| < \gamma$, $k = 1, \dots, n$, then there exists a parameter B satisfying

$$(2) \quad F(B, x_k) = y_k \quad k = 1, \dots, n.$$

Using property Z and maximality of n , it is easily seen that F is unisolvent of degree n at such B , and hence B is completely determined by (2). Choose δ such that $\eta(\delta) < \gamma/2$ then by Lemmas 1 and 2, if $r > 1/\delta$ and $\|f - F(B, \cdot)\|_r \leq e_\infty(A)$, we have $\|F(A, \cdot) - F(B, \cdot)\| < \gamma/2$. Now let $\|f - F(B_k, \cdot)\|_r$ be a decreasing sequence with limit $\rho_r(f)$, which is less than $e_\infty(A)$ by Lemma 4, then for all k sufficiently large $\|F(A, \cdot) - F(B_k, \cdot)\| < \gamma/2$. Then n -tuples of values at the points x_1, \dots, x_n of the approximants $F(B_k, \cdot)$ form, therefore, a bounded sequence with subsequence converging to an accumulation point (y_1, \dots, y_n) which determines a parameter B at which F is unisolvent of degree n . By Lemma 3, $\{F(B_k, \cdot)\}$ converges uniformly on $[\alpha, \beta]$ to $F(B, \cdot)$, hence for all $x \in [\alpha, \beta]$, $|f(x) - F(B, x)| \leq \rho_r(f)$ and so $F(B, \cdot)$ is a best approximation to f with respect to $\|\cdot\|_r$. The first part of the theorem is shown. Now let $\{r(k)\} \rightarrow \infty$, then for all k sufficiently large a best approximation $F(A_k, \cdot)$ with respect to the $r(k)$ norm exists. From Lemmas 1 and 2 it follows that $\{F(A_k, \cdot)\}$ converges uniformly to $F(A, \cdot)$.

If (F, P) is unisolvent, all approximations are of maximum degree and we always have uniform convergence of biased approximations to the one-sided approximation.

We now give an example where F is unisolvent of less than maximum degree at the best one-sided approximation and uniform convergence does not occur. Consider the case when $F(A, x) = a_1 \exp(a_2 x)$. It follows from results of Barrar and Loeb [2, 594] and of Meinardus and Schwedt [8, 312–313] that F is unisolvent of degree 1 at parameters corresponding to the zero function and degree 2 at parameters corresponding to nonzero functions.

EXAMPLE 1. Let $[\alpha, \beta] = [0, 1]$ and $f(x) = x - 1$. As $f(1) = 0$, $f \leq 0$, and 0 is of degree 1, 0 is the best one-sided approximation to f . As $f \leq 0$, 0 is not a best approximation with respect to the $\| \cdot \|_r$ norm, $0 < r < \infty$. Let $F(A_k, \cdot)$ be best to f with respect to $\| \cdot \|_k$, then $f - F(A_k, \cdot)$ oscillates twice [5, 227], hence $F(A_k, \cdot)$ is non-constant. Now

$$\frac{d^2}{dx^2}(f(x) - F(A_k, x)) = -F''(A_k, x) = -a_1 a_2^2 \exp(a_2 x).$$

As $F(A_k, \cdot) < 0$, $a_1 < 0$, hence

$$\frac{d^2}{dx^2}(f(x) - F(A_k, x)) > 0, \quad 0 \leq x \leq 1,$$

and $F(A_k, 0) < f(0) = -1$. Hence $F(A_k, \cdot) \not\rightarrow 0$ and convergence does not occur.

Best biased approximations need not exist if the best one-sided approximation is not of maximum degree.

THEOREM. Given varisolvent (F, P) and u continuous on $[\alpha, \beta]$, define $P_u = \{A : F(A, \cdot) > u\}$. (F, P_u) is a varisolvent family with the same degrees.

This follows directly from the definition of varisolvence.

EXAMPLE 2. Take the same problem as in the previous example except we let $u = -1$ and approximate by (F, P_u) . Suppose $F(A_k, \cdot)$ is best to f with respect to $\| \cdot \|_k$, then by arguments of the preceding example $F(A_k, 0) < -1$, which is a contradiction.

There appears to be no simple treatment of the behaviour of $\rho_r(f)$ as a function of r . The possible non-existence of best approximations complicates analyses greatly. The following example shows that we can have discontinuities even with fixed degree.

EXAMPLE 3. Let $F(a, \cdot) = a$ and $P = \{a : a \notin [0, 1]\}$. We have $\rho_r(0) = 0$ for $r < \infty$ but $\rho_\infty(0) = 1$.

The major theorem of this paper ensures that $\rho_r(f) \rightarrow \rho_\infty(f)$ if the best one-sided approximation is of maximum degree.

The case where F is merely an alternating approximating function, as considered in [7; 9, section 7-7], is also of interest. The uniform convergence part of the theorem applies by Lemma 1 and 2, but no existence result holds.

As best biased approximations can be computed by the Remez algorithm for approximation with respect to a generalized weight function [5, 228] the theorem suggests use of a large bias to get an approximation close to a best one-sided approximation from above.

Let us also consider what happens when the bias factor r tends to zero. Positive deviations are weighted by r and negative deviations weighted by 1.

This is equivalent to weighting positive deviations by 1 and negative deviations by $1/r$, which increases both deviations by a factor of $1/r$. We get by similar arguments

THEOREM. *Let F be unisolvent of variable degree. Let f have a best one-sided approximation from below $F(A, \cdot)$ and F be of degree n (maximal) at A . There exists f such that $r < \varepsilon$ implies that there is a best approximation to f with respect to $\|\cdot\|_r$. Let $r(k)$ be a decreasing sequence with limit 0 and $F(A_k, \cdot)$ be best with respect to $\|\cdot\|_{r(k)}$ then $\{F(A_k, \cdot)\}$ converges uniformly to $F(A, \cdot)$.*

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