

## On approximation by arbitrary systems in $L^2$ -spaces

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*Dedicated to Professor László Leindler on his 50th birthday*

**1. Introduction.** Let  $-\infty < a < b < \infty$ ,  $p = b - a$ . Let  $L^2 = L^2[p]$  be the space of all square integrable functions defined on  $(-\infty, \infty)$  which are  $p$ -periodic. The norm in  $L^2[p]$  is defined by

$$\|f\|_2 = \left\{ \int_a^b |f(x)|^2 dx \right\}^{1/2}, \quad f \in L^2[p].$$

Let  $\Phi = \{\varphi_k\}_{k=0}^\infty$  be a complete orthonormal system in  $L^2[p]$ . For  $f_1, f_2, \dots, f_n \in L^2[p]$  let us denote by  $[f_1, f_2, \dots, f_n]$  the linear span of  $f_1, f_2, \dots, f_n$ . For any  $f \in L^2[p]$  let

$$(1) \quad E_n = E_n^\Phi(f) = \inf_{q \in [f_0, f_1, \dots, f_n]} \|f - q\|_2, \quad n = 0, 1, 2, \dots$$

be the  $n$ -th best approximation of  $f$  with respect to the system  $\Phi$ . We know that  $E_n^\Phi(f)$  can be given by the generalized Fourier coefficients of  $f$  with respect to the system  $\Phi$ , more precisely,

$$E_n^\Phi(f) = \left[ \sum_{k=n+1}^\infty c_k^2(f) \right]^{1/2}, \quad n = 0, 1, 2, \dots$$

where

$$c_k(f) = \int_a^b f(x) \varphi_k(x) dx, \quad k = 0, 1, 2, \dots$$

In this paper we give an answer to the following question due to Prof. L. Leindler: Characterize those orthonormal systems  $\Phi$  for which

$$E_n^\Phi(f) \leq c\omega(f, 1/n), \quad \forall f \in L^2[p], \quad n = 1, 2, \dots$$

where  $\omega(f, \delta)$  denotes the  $L^2$ -modulus of continuity of  $f$ , i.e.

$$\omega(f, \delta) = \sup_{|h| \leq \delta} \|f(x+h) - f(x)\|_2.$$

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2. Lemmas. We need the following lemmas.

Lemma 1. Let  $\varrho_n > 0$  ( $n=1, 2, \dots$ ). Suppose that the system  $\Phi = \{\varphi_k\}_{k=0}^\infty$  contains a constant function, say:  $\varphi_0 \equiv C$ . The following statements are equivalent:

a) There exists an absolute constant  $C_1$  such that

$$(3) \quad E_n^\Phi(f) \leq C_1 \omega(f, \varrho_n), \quad \forall f \in L^2[\rho].$$

b) There exists an absolute constant  $C_2$  such that

$$(4) \quad E_n^\Phi(F) \leq C_2 \varrho_n \|f\|_2, \quad \forall f \in L^2[\rho]$$

where  $F(x) = \int_a^x f(t) dt$ .

Proof. 1. a)  $\rightarrow$  b): Let  $h > 0$ . By the formula

$$F(x+h) - F(x) = \int_0^h f(x+t) dt$$

we have

$$\|F(x+h) - F(x)\|_2 = \left\| \int_0^h f(x+t) dt \right\|_2 \leq \int_0^h \|f(\cdot + t)\|_2 dt = \int_0^h \|f\|_2 dt = h \|f\|_2$$

hence  $\omega(F, \delta) \leq \delta \|f\|_2$ . So, from a) we obtain

$$E_n(F) \leq C_1 \omega(F, \varrho_n) \leq C_1 \varrho_n \|f\|_2.$$

This proves (4).

2. b)  $\rightarrow$  a): We apply the transform of Steklov: Let

$$f_n(x) = \varrho_n^{-1} \int_0^{\varrho_n} f(x+t) dt, \quad x \in [a, b].$$

Then  $f_n(x)$  is absolute continuous, therefore  $f_n(x)$  is an integral function of  $f'_n$ :

$$f_n(x) = \int_a^x f'_n(t) dt + f_n(a) = \tilde{f}_n(x) + f_n(a).$$

Since the system  $\Phi$  contains the constant function we have  $E_n(f_n) = E_n(\tilde{f}_n)$ . On the other hand, we have

$$\|f - \tilde{f}_n\|_2 = \left\| \varrho_n^{-1} \int_0^{\varrho_n} [f(x+t) - f(x)] dt \right\|_2 \leq \omega(f, \varrho_n),$$

$$\|\tilde{f}'_n\|_2 = \varrho_n^{-1} \|f(x + \varrho_n) - f(x)\|_2 \leq \varrho_n^{-1} \omega(f, \varrho_n).$$

Hence we obtain by (4):

$$E_n(f) = E_n(\tilde{f}_n) + \|f - \tilde{f}_n\|_2 \leq C_2 \varrho_n \|\tilde{f}'_n\|_2 + \omega(f, \varrho_n) \leq (1 + C_2) \omega(f, \varrho_n).$$

This proves (3).

Now, we introduce the following class of functions:

$$L_n = [\varphi_0, \varphi_1, \dots, \varphi_n], \quad L_n^\perp = \{g \in L^2[p] : (g, q) = 0, \quad \forall q \in L_n\}, \quad n = 0, 1, 2, \dots$$

where  $(g, q) = \int_a^b g(x)q(x) dx$ . If the system  $\Phi$  is complete, then this definition is equivalent to the following:

$$(5) \quad L_n^\perp = \left\{ g = \sum_{k=n+1}^{\infty} c_k \varphi_k : \sum_{k=n+1}^{\infty} c_k^2 < \infty \right\}, \quad n = 0, 1, 2, \dots$$

We notice that  $L_n$  and  $L_n^\perp$  are (linear and closed) subspaces of  $L^2[p]$ .

Lemma 2. (4) is equivalent to the following:

$$(6) \quad \|G\|_2 \leq C_2 \varrho_n \|g\|_2, \quad \forall g \in L_n^\perp, \quad n = 0, 1, 2, \dots$$

where  $G(x) = \int_a^x g(t) dt$ .

Proof. Let  $f \in L^2[p]$  and let  $S(f)$  be the generalized Fourier series of  $f$  with respect to the system  $\Phi$ , that is

$$S(f) = \sum_{k=0}^{\infty} c_k(f) \varphi_k$$

where

$$c_k(f) = \int_a^b f(x) \varphi_k(x) dx, \quad k = 0, 1, 2, \dots$$

We have by the minimum property of an orthonormal system:

$$E_n^\Phi(f) = \left\| \sum_{k=n+1}^{\infty} C_k(f) \varphi_k \right\|_2,$$

or, equivalently,

$$(7) \quad E_n(f) = \sup_{\substack{g \in L_n^\perp \\ \|g\|_2 \leq 1}} \int_a^b f(x)g(x) dx, \quad n = 0, 1, \dots$$

Now, we apply this formula for the proof of Lemma 2.

a) (6)  $\rightarrow$  (4): Let  $f \in L_n$ ,  $g \in L_n^\perp$ ,  $\|g\|_2 \leq 1$ , and let

$$G(x) = \int_a^x g(t) dt, \quad F(x) = \int_a^x f(t) dt.$$

We have by integration by parts and (6):

$$\begin{aligned} \int_a^b F(x)g(x)dx &= FG|_a^b - \int_a^b f(x)G(x)dx = \\ &= \int_a^b f(x)G(x)dx \leq \|f\|_2 \|G\|_2 \leq C_2 \varrho_n \|f\|_2 \end{aligned}$$

(we notice that since  $g \in L_n^\perp$  and  $\varphi_0 \in C$ , we have  $G(a)=G(b)=0$ ). From the last inequality we obtain (4) by an application of (7).

b) (4)  $\rightarrow$  (6): Let  $f \in L^2$ ,  $g \in L_n^\perp$ ,  $\|g\|_2 \leq 1$ . Since

$$\int_a^b F(x)g(x)dx = \int_a^b G(x)f(x)dx,$$

from (4) and (7) we have

$$(8) \quad \int_a^b f(x)G(x)dx \leq C_2 \varrho_n \|f\|_2.$$

Now, let  $0 \neq g \in L_n^\perp$  be fixed. Let  $g^* = g/\|g\|_2$ ; then  $g^* \in L_n^\perp$  and  $\|g^*\|_2 = 1$ . Let

$$G^*(x) = \int_a^x g^*(t)dt.$$

From (8) we obtain:

$$\int_a^b f(x)G^*(x)dx \leq C_2 \varrho_n \|f\|_2, \quad \forall f \in L^2[p].$$

Hence,  $\|G^*\|_2 \leq C_2 \varrho_n$  from which it follows that  $\|G\|_2 \leq C_2 \varrho_n \|g\|_2$ . This proves (6).

Now let us denote by  $I$  the integral operator, that is,

$$If(x) = \int_a^x f(t)dt, \quad f \in L^2[p], \quad x \in [a, b],$$

and let  $If(x)$  be a  $p$ -periodic function. We know that the operator  $I$  is a bounded linear operator of the space  $L^2$  to  $L^2$ . Let  $I_n: L_n^\perp \rightarrow L^2[p]$  be the restriction of  $I$  to the space  $L_n^\perp$ , and let  $\|I_n\|$  denote the norm of  $I_n$ , that is,

$$(9) \quad \|I_n\| = \sup_{\substack{g \in L_n^\perp \\ \|g\|_2 = 1}} \|I_n g\|_2 = \sup_{\substack{g \in L_n^\perp \\ \|g\|_2 = 1}} \|I g\|_2.$$

Then we have

$$(10) \quad \|I g\|_2 \leq \|I_n\| \|g\|_2, \quad g \in L_n^\perp,$$

so that (6) is always true for  $C_2 \varrho_n = \|I_n\|$ .

Therefore we have:

Lemma 3. Let  $\lambda_n = |||I_n|||$  ( $n=0, 1, 2, \dots$ ).

a) We have

$$(11) \quad E_n(F) \cong \lambda_n \|f\|_2, \quad \forall f \in L^2[p],$$

where  $F(x) = If(x)$ .

b) The order  $\lambda_n$  is best possible, this means that if for  $\lambda'_n > 0$ :

$$E_n(F) \cong \lambda_n \|f\|_2, \quad \forall f \in L^2[p],$$

then  $\lambda'_n \cong \lambda_n$  ( $n=0, 1, 2, \dots$ ).

Proof. a) is proved above. Claim b) follows from the fact that if  $E_n(F) \cong \lambda'_n \|f\|_2, \forall f \in L^2[p]$ , then by Lemma 2 we have  $\|G\|_2 \cong \lambda'_n \|g\|_2, \forall g \in L_n^\perp$ , hence we obtain by the definition of the norm  $|||I_n|||$  that  $\lambda'_n \cong |||I_n||| = \lambda_n$ .

In the following we consider only a complete orthonormal system  $\Phi = \{\varphi_0, \varphi_1, \dots\}$  which satisfies the following conditions:

$$(12) \quad \varphi_0(t) \cong C \text{ (constant),}$$

$$(13) \quad \text{for } n = 0, 1, 2, \dots, I\varphi_{n+1} \in L_n^\perp.$$

We remark that the condition (13) is equivalent to the following: for  $n=0, 1, 2, \dots$ , if  $g \in L_n^\perp$  then  $Ig \in L_n^\perp$ .

Lemma 4. Let  $\Phi = \{\varphi_0, \varphi_1, \dots\}$  be the complete orthonormal system satisfying (12) and (13). Let  $\psi_k = I\varphi_k, k=0, 1, 2, \dots$ , where  $I$  denotes the integral operator. Then for  $n=0, 1, 2, \dots$  the system  $\{\psi_k\}_{k=n+1}^\infty$  is complete, linearly independent in the subspace  $L_n^\perp$ .

Proof. a)  $\{\psi_k\}_{k=n+1}^\infty$  is linearly independent. Suppose that  $\alpha_k$  ( $k = n+1, n+2, \dots, n+m$ ) are real numbers satisfying

$$\sum_{k=n+1}^{n+m} \alpha_k \psi_k = 0.$$

Then by differentiation we have

$$\sum_{k=n+1}^{n+m} \alpha_k \varphi_k = 0$$

hence  $\alpha_k = 0$  ( $k=n+1, \dots, n+m$ ), since  $\{\varphi_k\}_{k=0}^\infty$  is independent.

b)  $\{\psi_k\}_{k=n+1}^\infty$  is complete in  $L_n^\perp$ . Suppose that  $g \in L_n^\perp$  satisfies

$$\int_a^a g(x)\psi_k(x) dx = 0 \quad (k \cong n+1).$$



From the the matrix  $B_m(\Phi_n)$  ( $m=1, 2, \dots$ ) we define the infinite matrix:

$$(19) \quad B(\Phi_n) = (\beta_{lk}^{(n)})_{l,k=1}^{\infty}.$$

The process of Gram—Schmidt gives the following formula:

$$(20) \quad \Phi_n A(\Phi_n) = H, \quad HB(\Phi_n) = \Phi_n$$

where  $\Phi_n A(\Phi_n)$  and  $HB(\Phi_n)$  denote the usual products of matrices (infinite matrices).

Now we return to the determination of the exact value of  $|||I_n|||$ . Let  $g \in L_n^{\perp}$ . Then we have

$$g = \sum_{k=n+1}^{\infty} C_k \varphi_k, \quad \|g\|_2 = \left( \sum_{k=n+1}^{\infty} C_k^2 \right)^{1/2}.$$

Since the operator  $I$  is linear and continuous (in the metric of  $L^2$ ), we have

$$I g = \sum_{k=n+1}^{\infty} C_k I \varphi_k = \sum_{k=n+1}^{\infty} C_k \psi_k = \sum_{l=1}^{\infty} d_l h_l$$

where

$$(21) \quad d = CB(\Phi_n)$$

with  $C=(C_{n+1}, C_{n+2}, \dots)$ ,  $d=(d_1, d_2, \dots)$ . By Parseval's formula we have

$$(22) \quad \|I g\|_2 = \left( \sum_{l=1}^{\infty} d_l^2 \right)^{1/2}.$$

Let  $l^2$  denote the Hilbert space of all sequences  $c=(c_1, c_2, \dots)$  for which  $\|c\|_{l^2} = \left( \sum_{k=1}^{\infty} c_k^2 \right)^{1/2} < \infty$ . Now, from (21), (22) we obtain

$$(23) \quad |||I_n||| = \sup_{\substack{g \in L_n^{\perp} \\ \|g\|_2 \cong 1}} \|I g\|_2 = \sup_{\substack{c \in l^2 \\ \|c\|_{l^2} \cong 1}} \|CB(\Phi_n)\|_{l^2}.$$

Finally, from (23), by a known theorem of functional analysis (see e.g. Л. В. Канторович—Г. П. Акилов [1], p. 193) we have

$$(24) \quad |||I_n||| = \sup_{m \cong 1} \max_{1 \cong j \cong m} \sqrt{\lambda_j[B_m^*(\Phi_n)B_m(\Phi_n)]}$$

where  $B_m^*(\Phi_n)$  denotes the adjoint matrix of  $B_m(\Phi_n)$  and  $\lambda_j[B_m^*(\Phi_n)B_m(\Phi_n)]$  denotes an eigenvalue of the matrix  $B_m^*(\Phi_n)B_m(\Phi_n)$ .

3. So, the formula (24), and Lemmas 1, 3 prove the following theorem.

**Theorem.** Let  $\Phi = \{\varphi_k\}_{k=0}^{\infty}$  be a complete orthonormal system in  $L^2[p]$ , which satisfies the conditions (12) and (13). Let  $B_m(\Phi_n)$  be the matrix defined by (15), (16), (17), (18), and let  $\lambda_j^{(n,m)}$  be the eigenvalues of the self-adjoint matrix  $B_m^*(\Phi_n)B_m(\Phi_n)$ . Let

$$(25) \quad \varrho_n = \varrho_n(\Phi) = \sup_{m \cong 1} \max_{1 \cong j \cong m} \sqrt{\lambda_j^{(n,m)}}, \quad n = 0, 1, 2, \dots$$

Then we have

$$a) \quad E_n^\Phi(f) \leq C_3 \omega(f, \varrho_n), \quad \forall f \in L^2[p], \quad n = 1, 2, \dots$$

where  $C_3$  is an absolute constant (we can select  $C_3=2$ ; see the proof of Lemma 2);

b)  $\varrho_n$  is best possible, that is if  $E_n(f) \leq C_4 \omega(f, \varrho'_n), \forall f \in L^2, n=1, 2, \dots$ , then  $\varrho_n = O(\varrho'_n)$ .

Remark 1. Let  $\Omega(p)$  be the set of all functions  $f$ , which are absolute continuous in  $[a, b]$  and for which  $f' \in L^2[p], \|f'\|_2 \leq 1$ . Let

$$E_n^\Phi(\Omega) = \sup_{f \in \Omega} E_n^\Phi(f) \quad \text{and} \quad d_n(\Omega) = \inf_{\Phi \in \mathcal{S}} E_n^\Phi(\Omega), \quad n = 0, 1, 2, \dots,$$

where  $\mathcal{S}$  denotes the class of orthonormal systems in  $L^2[p]$ ;  $d_n(\Omega)$  is called the  $n$ -th width of the set  $\Omega$ . If for some  $\Phi^* \in \mathcal{S}$  we have  $d_n(\Omega) = E_n^{\Phi^*}(\Omega), n=0, 1, 2, \dots$ , then we say that  $\Phi^*$  is an extremal system for the set  $\Omega$ .

Let now  $T$  be the trigonometric system

$$T = \left\{ \frac{1}{\sqrt{2\pi}}, \frac{\cos x}{\sqrt{\pi}}, \frac{\sin x}{\sqrt{\pi}}, \dots, \frac{\cos nx}{\sqrt{\pi}}, \frac{\sin nx}{\sqrt{\pi}}, \dots \right\}.$$

We know that for a set  $\Omega = \Omega(2\pi) \subset L^2[2\pi]$ , the system  $T$  is an extremal system in  $L^2[2\pi]$ , and

$$d_n[\Omega(2\pi)] = E_n^T[\Omega(2\pi)] = 1/(n+1), \quad n = 0, 1, 2, \dots$$

(See e.g. G. G. LORENTZ [2] p. 140.) So the system

$$T_p = \left\{ \frac{1}{\sqrt{2p}}, \frac{2\sqrt{\pi}}{p} \sin\left(\frac{p}{2\pi}t+a\right), \frac{2\sqrt{\pi}}{p} \cos\left(\frac{p}{2\pi}t+a\right), \dots \right\}$$

is orthonormal in  $L^2[p]$ ; it is an extremal system for the set  $\Omega = \Omega(p) \subset L^2[p]$  and

$$(26) \quad d_n[\Omega(p)] = E_n^{T_p}[\Omega(p)] = (1/(n+1))(2\pi/p), \quad n = 0, 1, 2, \dots$$

We return to the definition of  $\varrho_n(\Phi)$ . We have

$$(27) \quad \varrho_n(\Phi) = \|I_n\| = \sup_{\substack{g \in L_n^\perp \\ \|g\|_2=1}} \|Ig\|_2 \cong \sup_{If \in \Omega} E_n^\Phi(If) = E_n^\Phi(\Omega), \quad n = 0, 1, 2, \dots$$

From (26) and (27) we obtain that

$$(28) \quad \varrho_n(\Phi) \cong (2\pi/p)(1/(n+1)), \quad n = 0, 1, 2, \dots$$

Remark 2. From the above theorem and (28) it follows that for some orthonormal system  $\Phi$  satisfying (12) and (13), the following statements are equivalent:

$$a) \quad E_n^\Phi(f) \leq C_5 \omega(f, 1/n), \quad f \in L^2[p], \quad n = 1, 2, \dots,$$

$$b) \quad (2\pi/p)(1/(n+1)) \leq \varrho_n(\Phi) \leq C_6(1/n), \quad n = 1, 2, \dots,$$

where  $\varrho_n(\Phi)$  is defined by (25);  $C_5$  and  $C_6$  denote absolute constants.



Remark 3. For the trigonometric system  $T$ , the following inequalities are valid (for  $\varrho_n(T) = 1/(n+1)$ ):

$$(29) \quad \begin{aligned} E_n^T(f) &\leq C_7 \varrho_n(T) \|f'\|, \quad \forall f \in L^2[2\pi], f' \in L^2[2\pi], \\ \|t'_n\| &\leq C_8 \varrho_n^{-1}(T) \|t_n\|, \quad \forall t_n \in T_n \end{aligned}$$

where  $T_n$  denotes the set of all trigonometric polynomials of order at most  $n$ , and  $C_7 = C_8 = 1$ . The two inequalities in (29) play an important role in the proofs of the direct and converse approximation theorems.

We can ask: is (29) true for an arbitrary system? The answer is that in general (29) is not true. Indeed, let us consider the following system. Let  $n_0 \geq 1$  be a fixed integer. Let

$$T = \left\{ \frac{1}{\sqrt{2\pi}}, \frac{\cos kx}{\sqrt{\pi}}, \frac{\sin kx}{\sqrt{\pi}} \right\}_{k=1}^{\infty} = \left\{ \frac{1}{\sqrt{2\pi}}, C_k(x), S_k(x) \right\}_{k=1}^{\infty}.$$

We consider the following system:

$$\begin{aligned} T^* = &\{1/\sqrt{2\pi}, C_1, S_1, C_2, S_2, \dots, C_{n_0-1}, S_{n_0-1}, C_{n_0+1}, S_{n_0+1}, \\ &C_{n_0+2}, S_{n_0+2}, \dots, C_{n_0^2-1}, S_{n_0^2-1}, C_{n_0}, S_{n_0}, C_{n_0^2+1}, S_{n_0^2+1}, \\ &C_{n_0^2+2}, S_{n_0^2+2}, \dots, C_{n_0^4-1}, S_{n_0^4-1}, C_{n_0^2}, S_{n_0^2}, C_{n_0^4+1}, S_{n_0^4+1}, \dots\}. \end{aligned}$$

We have  $\varrho_n(T^*) \sim 1/\sqrt{n}$ . So the second inequality in (29) is not true for  $\varrho_n^{-1}(T^*) \sim \sqrt{n}$ .

### References

- [1] Л. В. Канторович—Г. П. Акилов, *Функциональный анализ*, Наука (Москва, 1977).  
 [2] G. G. LORENTZ, *Approximation of functions*, Holt, Rinehart and Winston (New York, 1966).

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