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AN EXACT ESTIMATE FOR THE APPROXIMATION
OF THE FUNCTION $\text{Msgn}(A - X)$ WITH BERNSTEIN
POLYNOMIALS IN HAUSDORFF METRIC

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(Russe)

1. Notations and definitions. F_Δ — the set of all segment bounded functions, defined on the interval $\Delta : f \in F_\Delta$ represents Δ in the set of all intervals.

For every $f \in F_\Delta$, $\delta > 0$ we define

$$I(f; x) = \lim_{\delta \rightarrow 0} I(\delta, f; x);$$

$$S(f, x) = \lim_{\delta \rightarrow 0} S(\delta, f; x),$$

where

$$I(\delta, f; x) = \inf\{y : y \in f(t), t \in [x - \delta, x + \delta] \cap \Delta\};$$

$$S(\delta, f; x) = \sup\{y : y \in f(t), t \in [x - \delta, x + \delta] \cap \Delta\}.$$

The completed graph of $f \in F_\Delta$ is the segment function

$$\tilde{f}(x) = [I(f; x), S(f; x)].$$

We define the Hausdorff distance between $f, g \in F_\Delta$ according to ([5], pp. 34), as follows

$$\tau([0, 1]; f, g) = \max\{\sup_{A \in \tilde{f}} \inf_{B \in \tilde{g}} \rho(A, B), \sup_{A \in \tilde{g}} \inf_{B \in \tilde{f}} \rho(A, B)\},$$

where

$$\rho(A(x, y), B(\xi, \eta)) = \max\{|x - \xi|, |y - \eta|\}.$$

The Hausdorff distance between $f, g \in F_\Delta$ in the point $x_0 \in \Delta$ we denote

$$\tau(\Delta; f(x_0) - g(x_0)) =$$

$$= \max\{\min_{x \in \Delta} \max[|x - x_0|, |g(x_0) - f(x)|],$$

$$\min_{x \in \Delta} \max[|x - x_0|, |g(x) - f(x_0)|]\}.$$

2. Main results

THEOREM 1. Let $\sigma \in F_{[0,1]}$ be defined as follows

$$\sigma(x) = \begin{cases} M, & x \in [0, x_0]; \\ 0, & x = x_0; \\ -M, & x \in (x_0, 1], \end{cases}$$

where $0 < x_0 \leq 1/2$, $M > 0$.

Then

$$(1) \quad \lim_{n \rightarrow \infty} [n^{-1} \ln n]^{-1/2} \tau([0, 1]; B_n(\sigma), \sigma) = [x_0(1 - x_0)]^{1/2}$$

holds, where

$$B_n(\sigma; x) = \sum_{v=0}^n \sigma\left(\frac{v}{n}\right) p_{n,v}(x),$$

$$p_{n,v}(x) = \binom{n}{v} x^v (1-x)^{n-v}$$

is the Bernstein polynomial.

THEOREM 2. Let $\sigma_0 \in F_\Delta$ be defined as follows

$$\sigma_0(x) = \begin{cases} 0, & x = 0; \\ -M, & x \in (0, 1]. \end{cases}$$

Then for sufficiently large n

$$(2) \quad \tau([0, 1]; B_n(\sigma_0), \sigma_0) \asymp \frac{\ln n}{n}$$

holds, where

$$B_n(\sigma_0; x) = \sum_{v=0}^n \sigma_0\left(\frac{v}{n}\right) p_{n,v}(x),$$

$$p_{n,v}(x) = \binom{n}{v} x^v (1-x)^{n-v}$$

is the Bernstein polynomial.

3. Proof of Theorem 1. We shall prove the statement in two steps.

1. In the first step we shall prove that for sufficiently large n the inequality

$$(3) \quad \tau([0, 1]; B_n(\sigma), \sigma) \geq [x_0(1 - x_0)n^{-1} \ln n]^{1/2}$$

holds.

In view of the properties of Bernstein polynomials and the definition of the Hausdorff distance we can say that (3) is valid, if we prove that the inequality

$$B_n(\sigma; x_0^*) > -M + \frac{1}{\lambda} \text{Const. } Mn^{-\gamma/2}$$

holds, where $x_0^* = x_0 + \lambda \delta(x_0; n)$, $0 < \lambda < 1$ is an arbitrary point on the interval $(x_0, x_0 + \delta(x_0; n))$, $\delta(x_0; n) = [x_0(1 - x_0)n^{-1} \ln n]^{1/2}$. Really, after some transformations we obtain

$$\begin{aligned} B_n(\sigma; x_0^*) &= \sum_{v=0}^n \sigma\left(\frac{v}{n}\right) p_{n,v}(x_0^*) = \\ (4) \quad &= \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| \leq \lambda \delta(x_0; n)} \sigma\left(\frac{v}{n}\right) p_{n,v}(x_0^*) + \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| > \lambda \delta(x_0; n)} \sigma\left(\frac{v}{n}\right) p_{n,v}(x_0^*) \\ &= -M [1 - \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| > \lambda \delta(x_0; n)} p_{n,v}(x_0^*)] + \\ &\quad + \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| \geq \lambda \delta(x_0; n)} \sigma\left(\frac{v}{n}\right) p_{n,v}(x_0^*) \\ &= -M + \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| > \lambda \delta(x_0; n)} \left[M + \sigma\left(\frac{v}{n}\right) \right] p_{n,v}(x_0^*) \\ &= -M + 2M \sum_{\frac{v}{n} < \frac{x_0^*}{n} - \lambda \delta(x_0; n)} p_{n,v}(x_0^*). \end{aligned}$$

Now we take into account, that if $\delta(n) \leq n^{-\gamma}$ ($\gamma > \frac{1}{3}$), $n \delta(n) \rightarrow \infty$, for sufficiently large n

$$\sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| \leq \delta(n)} p_{n,v}(x) \sim \frac{2}{\sqrt{\pi}} \int_0^{\omega(n)} \exp(-v^2) dv,$$

is valid, where $\omega(n) = n^{1/2} \delta(n) [2x_0(1 - x_0)]^{-1/2}$ ([4], pp. 18).

If is clear that if $\lim_{n \rightarrow \infty} (n^{1/2} \delta(n))^{-1} = 0$, then

$$\lim_{n \rightarrow \infty} \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| \leq \delta(n)} p_{n,v}(x) = 1$$

Hence for sufficiently large n the asymptotic equality

$$(5) \quad \sum_{\left| \frac{v}{n} - \frac{x_0^*}{n} \right| > \delta(n)} p_{n,v}(x) \sim \frac{2}{\sqrt{\pi}} \int_{\omega(n)}^{\infty} \exp(-v^2) dv$$

holds. Then, using (4) and (5) we have

$$(6) \quad B_n(\sigma; x_0^*) \sim -M + \frac{2M}{\sqrt{\pi}} \int_{\omega(n)}^{\infty} \exp(-v^2) dv,$$

where

$$\begin{aligned}\omega(\lambda; n) &= \lambda \delta(x_0; n) [2n^{-1}x_0^*(1 - x_0^*)]^{-1/2} \\ &= \left[\frac{\lambda^2}{2} \cdot \frac{x_0(1 - x_0)}{x_0^*(1 - x_0^*)} \cdot \ln n \right]^{1/2}.\end{aligned}$$

Now we observe two cases

a) If $0 < x_0 < 1/2$, then for sufficiently large n the inequality $x_0 < x_0^* \leq 1/2$ is true and

$$[x_0(1 - x_0)] \cdot [x_0^*(1 - x_0^*)]^{-1} < 1$$

gets. Then we can imply that

$$\omega(\lambda; n) \leq [\lambda^2 \ln n / 2]^{1/2}.$$

b) If $x_0 = 1/2$, we have

$$\frac{x_0(1 - x_0)}{x_0^*(1 - x_0^*)} = \{[1 + \lambda(n^{-1} \ln n)^{1/2}] [1 - \lambda(n^{-1} \ln n)^{1/2}]\}^{-1} = 1 + \varepsilon(n),$$

where $\lim_{n \rightarrow \infty} \varepsilon(n) = 0$. In this case

$$\omega(\lambda; n) = [\lambda^2(1 + \varepsilon(n)) \ln n / 2]^{1/2}$$

holds. But let us note that $0 < \lambda < 1$ and for sufficiently large n , $\varepsilon(n)$ can be small enough such that $\lambda(1 + \varepsilon(n)) < 1$.

Therefore we show that if $0 < x_0 \leq 1/2$, then for sufficiently large n

$$(7) \quad B_n(\sigma; x_0^*) > -M + \frac{2M}{\sqrt{\pi}} \int_{[\lambda^2(1 + \varepsilon(n)) \ln n / 2]^{1/2}}^{\infty} \exp(-v^2) dv$$

is true, where $0 < \lambda < 1$, $\varepsilon(n)$ is small enough such that $\lambda(1 + \varepsilon(n)) < 1$.

On the other hand it is proved the inequality ([6], pp. 166)

$$(8) \quad \int_z^{\infty} \exp(-t^2) dt > \frac{1}{2z} \left(1 - \frac{1}{2z^2} \right) \exp(-z^2).$$

Then from (7) and (8) follow

$$\begin{aligned}(9) \quad B_n(\sigma; x_0^*) &> -M + 2M[2\pi\lambda^2(1 + \varepsilon(n)) \ln n]^{-1/2} \\ &\quad \cdot [1 - (\lambda^2(1 + \varepsilon(n)) \ln n)^{-1}] \cdot n^{-\lambda^2(1 + \varepsilon(n))/2} \\ &> -M + \frac{2M}{4\lambda\sqrt{\pi}} \left\{ \frac{n^{\lambda[1-\lambda(1+\varepsilon(n))]} }{\ln n} \right\}^{1/2} \cdot n^{-\lambda/2} \\ &> -M + \frac{2MC_2}{4\lambda\sqrt{\pi}} \cdot n^{-\lambda/2} > -M + \frac{C_3 M}{\lambda} \cdot n^{-\lambda/2},\end{aligned}$$

where $x_0^* = x_0 + \lambda \delta(x_0; n)$ is an arbitrary point in $(x_0, x_0 + \delta(x_0; n))$.

Further in view of the definition of Hausdorff distance, it is not hard to see that (3) is valid, as $\lim_{n \rightarrow \infty} n^{\lambda/2} (n^{-1} \ln n)^{1/2} = 0$, when $0 < \lambda < 1$.

2) In the second step we shall prove, for sufficiently large n the inequality

$$(10) \quad \tau([0, 1]; B_n(\sigma), \sigma) \leq [x_0(1 - x_0)n^{-1} \ln n]^{1/2}$$

holds.

In view of the definition of the Hausdorff distance the statement shall be valid, if we show that the uniform distance between Bernstein polynomials and the function σ in the intervals

$$[0, x_0 - \delta(x_0; n)) \text{ and } (x_0 + \delta(x_0; n), 1]$$

is smaller than $\delta(x_0; n) = [x_0(1 - x_0)n^{-1} \ln n]^{1/2}$.

a) Let $x_{\mu_1} = x_0 - \mu_1 \delta(x_0; n)$, $\mu_1 \geq 1$ be an arbitrary point in the interval $[0, x_0 - \delta(x_0; n))$. By the Bernstein polynomial we have

$$\begin{aligned}(11) \quad B_n(\sigma; x_{\mu_1}) &= M - \sum_{\substack{v \\ x_{\mu_1} - \frac{v}{n} > \mu_1 \delta(x_0; n)}} \left[M - \sigma\left(\frac{v}{n}\right) \right] p_{n,v}(x_{\mu_1}) = \\ &= M - 2M \sum_{\substack{v \\ \frac{v}{n} > x_{\mu_1} + \mu_1 \delta(x_0; n)}} p_{n,v}(x_{\mu_1}) \\ &\sim M - \frac{2M}{\sqrt{\pi}} \int_{\omega_1(n)}^{\infty} \exp(-v^2) dv,\end{aligned}$$

where

$$\begin{aligned}\omega_1(n) &= \mu_1[x_0(1 - x_0)n^{-1} \ln n]^{1/2} \cdot n^{1/2} [2x_{\mu_1}(1 - x_{\mu_1})]^{-1/2} \\ &= \mu_1 \left[\frac{x_0(1 - x_0)}{2x_{\mu_1}(1 - x_{\mu_1})} \cdot \ln n \right]^{1/2} > [\ln n / 2]^{1/2},\end{aligned}$$

as $\mu_1 \geq 1$ and $x_{\mu_1} < x_0 \leq 1/2$.

But it is known ([6], pp. 166) that

$$(12) \quad \int_z^{\infty} \exp(-t^2) dt < \frac{1}{2z} \exp(-z^2)$$

holds. Hence (11) and (12) yield

$$\begin{aligned}(13) \quad B_n(\sigma; x_{\mu_1}) &> M - \frac{2M}{\sqrt{\pi}} \int_{(\ln n / 2)^{1/2}}^{\infty} \exp(-v^2) dv \\ &> M - \frac{2M}{(2\pi n \ln n)^{1/2}}.\end{aligned}$$

b) Let $x_{\mu_2} = x_0 + \mu_2 \delta(x_0; n)$, $\mu_2 > 1$ be an arbitrary point in $(x_0 + \delta(x_0; n), 1]$. In this case we obtain:

$$\begin{aligned} B_n(\sigma; x_{\mu_2}) &= -M + \sum_{\left| x_{\mu_2} - \frac{v}{n} \right| > \mu_2 \delta(x_0; n)} \left[M + \sigma \left(\frac{v}{n} \right) \right] p_{n,v}(x_{\mu_2}) \\ &= -M + 2M \sum_{\frac{v}{n} < x_{\mu_2} + \mu_2 \delta(x_0; n)} p_{n,v}(x_{\mu_2}) \\ &\sim -M + \frac{2M}{\sqrt{\pi}} \int_{\omega_2(n)}^{\infty} \exp(-v^2) dv, \end{aligned} \quad (11)$$

where

$$\begin{aligned} \omega_2(n) &= \mu_2 [x_0(1-x_0)n^{-1} \ln n]^{1/2} \cdot n^{1/2} \cdot [2x_{\mu_2}(1-x_{\mu_2})]^{-1/2} \\ &= \mu_2 \left[\frac{x_0(1-x_0)}{2x_{\mu_2}(1-x_{\mu_2})} \cdot \ln n \right]^{1/2}. \end{aligned} \quad (12)$$

- i) If $x_0 = 1/2$, then $\omega_2(n) > (\ln n/2)^{1/2}$.
- ii) If $0 < x_0 < 1/2$, then

$$\begin{aligned} \frac{x_0(1-x_0)}{x_{\mu_2}(1-x_{\mu_2})} &= \left[\left(1 + \mu_2 \sqrt{\frac{1-x_0}{x_0} \cdot \frac{\ln n}{n}} \right) \left(1 - \mu_2 \sqrt{\frac{x_0}{1-x_0} \cdot \frac{\ln n}{n}} \right) \right]^{-1} \\ &> \left[1 + \mu_2 \frac{1-2x_0}{\sqrt{x_0(1-x_0)}} \cdot \sqrt{\frac{\ln n}{n}} \right]^{-1} = 1 - \varepsilon(n) \end{aligned}$$

holds, where $\lim_{n \rightarrow \infty} \varepsilon(n) = 0$. Since $\mu_2 > 1$, for sufficiently large n is true $\mu_2(1 - \varepsilon(n)) \geq 1$ and we can conclude

$$\omega_2(n) \geq (\ln n/2)^{1/2}.$$

Now using (12) we have

$$\begin{aligned} (14) \quad B_n(\sigma; x_{\mu_2}) &< -M + \frac{2M}{\sqrt{\pi}} \int_{(\ln n/2)^{1/2}}^{\infty} \exp(-v^2) dv \\ &< -M + \frac{2M}{(2\pi n \ln n)^{1/2}}. \end{aligned} \quad (13)$$

Further (13), (14) and the definition of Hausdorff distance yield (10). The theorem is proved.

IV. Proof. of Theorem 2. At first we shall prove that for sufficiently large n the inequality

$$(15) \quad \tau([0, 1]; B_n(\sigma_0), \sigma_0) \leq 2 \frac{\ln n}{n}$$

holds.

In view of the definition of Hausdorff distance, (15) will be valid, if for every $x \in \left(2 \frac{\ln n}{n}, 1 \right]$

$$B_n(\sigma_0; x) \leq -M + 2 \frac{\ln n}{n}$$

gets.

Really, using the asymptotic equation

$$\sum_{\left| x - \frac{v}{n} \right| \leq \delta(n)} p_{n,v}(x) \sim \frac{2}{\sqrt{\pi}} \int_0^{\omega(n)} \exp(-v^2) dv,$$

where

$$\omega(n) = n^{1/2} \delta(n) [2x(1-x)]^{-1/2}$$

for sufficiently large n we have

$$\begin{aligned} (16) \quad B_n(\sigma_0; x) &= \sum_{\left| x - \frac{v}{n} \right| \leq 2\delta(x;n)} \sigma_0 \left(\frac{v}{n} \right) p_{n,v}(x) \\ &\quad + \sum_{\left| x - \frac{v}{n} \right| > 2\delta(x;n)} \sigma_0 \left(\frac{v}{n} \right) p_{n,v}(x) \\ &= -M + \sum_{\left| x - \frac{v}{n} \right| > 2\delta(x;n)} \left[M + \sigma_0 \left(\frac{v}{n} \right) \right] p_{n,v}(x) \\ &\leq -M + 2M \sum_{\left| x - \frac{v}{n} \right| > 2\delta(x;n)} p_{n,v}(x), \end{aligned}$$

where

$$\delta(x; n) = [x(1-x)n^{-1} \ln n]^{1/2}.$$

But it is known, if $0 \leq x \leq 1$ and $0 \leq z \leq \frac{3}{2} [nx(1-x)]^{1/2}$ the inequality

$$(17) \quad \sum_{\left| x - \frac{v}{n} \right| > 2\delta(x;n)} p_{n,v}(x) \leq 2 \exp(-z^2).$$

holds. ([4], pp. 20)

Hence (16) and (17) yield

$$B_n(\sigma_0; x) \leq -M + 2Mn^{-1}$$

which proves (15).

Now we shall prove that for sufficiently large n the inequality

$$(18) \quad \tau([0, 1]; B_n(\sigma_0), \sigma_0) \geq \frac{\ln n}{n}$$

gets.

Using the properties of Bernstein polynomials and the definition of Hausdorff distance we can say (18) is true, if the inequality

$$B_n(\sigma_0; x_\lambda) > -M + Mn^{-\lambda}$$

holds, where $x_\lambda = \lambda n^{-1} \ln n$, $0 < \lambda < 1$.

We calculate

$$\begin{aligned} B_n(\sigma_0; x_\lambda) &= -M + \sum_{\left| x_\lambda - \frac{v}{n} \right| > \lambda \delta(x_0; n)} \left[M + \sigma_0 \left(\frac{v}{n} \right) \right] p_{n,0}(x_\lambda) \\ &= -M + Mp_{n,0}(x_\lambda) \\ &= -M + M(1 - \lambda n^{-1} \ln n)^n. \end{aligned}$$

Consequently

$$B_n(\sigma_0; x_\lambda) > -M + M \exp(-\lambda \ln n)$$

or

$$B_n(\sigma_0; x_\lambda) > -M + Mn^{-\lambda},$$

for every $x_\lambda = \lambda n^{-1} \ln n$, $0 < \lambda < 1$.

Now we take into account that

$$n^{-\lambda} \gg n^{-1} \ln n,$$

when $0 < \lambda < 1$ and prove (18).

Finally, it is evident (15) and (18) yield (2).

The proof is complete.

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