

INVESTIGATION OF INTERPOLATION PROCESSES CONSTRUCTED FOR AN EXTENDED SYSTEM OF P. L. CHEBYSHEV NODES

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Abstract

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MATHEMATICS

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INVESTIGATION OF INTERPOLATION PROCESSES CONSTRUCTED FOR AN EXTENDED SYSTEM OF P. L. CHEBYSHEV NODES

(Presented by Academician S. N. Bernstein on 28 XI 1966)

1°. Let a matrix of numbers be given

$$-1 \leq x_n^{(n)} < x_{n-1}^{(n)} < \dots < x_1^{(n)} \leq 1, \quad n = 1, 2, \dots \quad (m)$$

The function $\theta = \arccos x$, $-1 \leq x \leq 1$, maps the matrix (m) one-to-one onto the matrix

$$0 \leq \theta_1^{(n)} < \theta_2^{(n)} < \dots < \theta_n^{(n)} \leq \pi.$$

We shall call the point $\theta_k^{(n)}$ the image of the point $x_k^{(n)}$ on the unit semicircle. It has been known for a comparatively long time that the law of distribution of the images $\{\theta_l^{(n)}\}$ plays an important role in the theory of interpolation. Thus, for example, in order that the Lagrange interpolation process

$$L_n(f, x) = \sum_{k=1}^n f(x_k^{(n)}) l_k^{(n)}(x), \quad l_k = l_k^{(n)}(x) = \frac{\omega_n(x)}{(x - x_k^{(n)}) \omega_n'(x_k^{(n)})},$$

$$\omega_n(x) = \prod_{j=1}^n (x - x_j^{(n)}),$$

converge uniformly for every function $f(x)$ continuous on $[-1, 1]$, it is necessary that the inequalities

$$\begin{aligned} C_1/n \leq \theta_{k+1}^{(n)} - \theta_k^{(n)} \leq C_2/n, \quad k = 0, 1, 2, \dots, n; \\ n = 1, 2, \dots; \quad \theta_0 = 0; \quad \theta_{n+1} = \pi, \end{aligned} \quad (1)$$

hold, where the constants $C_i > 0$, $i = 1, 2$, do not depend on n ⁽¹⁾. An analogous result is known ⁽¹⁾ for the Hermite-Fejér interpolation process.

If the matrix (m) is such that inequalities (1) are satisfied, then we say that the nodes m are quasi-uniformly distributed.

According to the classical result of S. N. Bernstein-G. Faber, there is no such matrix of nodes (m) for which, for every $f \in C$, the relation*

$$L_n(f, x) \rightarrow f(x), \quad n \rightarrow \infty \quad (2)$$

holds uniformly on $[-1, 1]$.

Therefore S. N. Bernstein ⁽²⁾, p. 500) posed the problem of constructing such an interpolation process $\{A_n(f, x)\}_{n=1}^{\infty}$ which converges uniformly for every $f \in C$ and at the same time has the property that the ratio σ_n of the degree of the polynomial A_n to the number of its nodes can be made arbitrarily close to one. This problem was solved by S. N. Bernstein himself ⁽³⁾, who constructed the polynomials A_n in the following way.

For a given fixed natural number p , put

$$A_n(f, x) = \sum_{k=1}^n a_k^{(n)}(f) l_k(x), \quad (3)$$

where

$$a_k^{(n)} = f(x_k^{(n)}), \quad k \not\equiv 0 \pmod{2p};$$

$$a_{2pt}^{(n)} = \sum_{j=1}^p f(x_{2p(t-1)+2j-1}^{(n)}) - \sum_{j=1}^{p-1} f(x_{2p(t-1)+2j}^{(n)}).$$

* C is the set of all functions continuous on $[-1, 1]$.

It is not hard to see that, for sufficiently large p , σ_n is arbitrarily close to unity. S. N. Bernstein ⁽³⁾ proved that, for the nodes of P. L. Chebyshev

$$x_k^{(n)} = \cos \frac{2k-1}{2n} \pi, \quad k = 1, 2, \dots, n; \quad n = 1, 2, \dots, \quad (4)$$

for every $f \in C$ the relation

$$A_n(f, x) \rightarrow f(x), \quad n \rightarrow \infty, \quad -1 \leq x \leq 1 \quad (5)$$

holds uniformly. The polynomials A_n of S. N. Bernstein are remarkable also because there exists ⁽⁴⁾ a very broad class of node matrices (m) , including the nodes (4), for which, for every $f \in C$, the relation (5) holds uniformly. A natural question arises: what must the nodes be in order that, for every $f \in C$, the interpolation process of S. N. Bernstein converge uniformly?

In ^(5, 6) it was proved that, for this, it is necessary that the nodes be quasi-uniformly distributed.* The question of whether this condition is sufficient remained open. Theorem 1 gives an answer to this question.

2°. By an **extended system of Chebyshev nodes** we shall mean the node matrix

$$x_0^{(n+2)} = 1, \quad x_{n+1}^{(n+2)} = -1, \quad x_k^{(n+2)} = \cos \frac{2k-1}{2n} \pi, \\ k = 1, 2, \dots, n; \quad n = 1, 2, \dots \quad (6)$$

It is obvious that these nodes are quasi-uniformly distributed.

Theorem 1. *The interpolation process (3) of S. N. Bernstein, constructed at the nodes (6) for the function $\mu(x) = (x + |x|)/2$, diverges at the point $x = 0$.*

We outline the proof. We shall assume that the polynomial A_n is constructed with $p = 1$. Then it is not hard to see that

$$A_n(\mu, 0) = x_0(l_0 + l_1) + \dots + x_{2p}(l_{2p} + 2l_{2p+1}), \quad n = 4p.$$

Hence, after simple calculations, we obtain

$$A_n(\mu, 0) = \frac{1}{2} + \frac{1}{n \cos \pi/2n} - \gamma_n, \\ \gamma_n = \frac{1}{n} \sum_{k=1}^{2p-1} \frac{1}{x_k} \left(\frac{x_{k-1}}{\sqrt{1-x_k^2}} - \frac{x_k}{\sqrt{1-x_{k-1}^2}} \right).$$

The prime means that the summation is taken over odd k .

With the help of straightforward computations we obtain

$$A_n(\mu, 0) > \frac{1}{2} + \frac{1}{n \cos \pi/2n} - \frac{682}{495\pi} - \tau_n, \quad \tau_n \rightarrow 0, \quad n \rightarrow \infty.$$

It follows that

$$\lim_{n \rightarrow \infty} A_n(\mu, 0) > 1/11\pi.$$

Consequently, the process diverges at the point $x = 0$.

3°. Denote by $\mathfrak{M}_\tau$, $\tau \geq 1$, the set of all node matrices (m) for which the quantity

$$\lambda_n^{(\tau)} = \lambda_n^{(\tau)}(m) = \max_{-1 \leq x \leq 1} \left(\sum_{j=1}^n |l_j(x)|^\tau \right)^{1/\tau}$$

is bounded, i.e. $\lambda_n^{(\tau)} \leq C$, where C depends only on (m) and τ . Among the numbers $\lambda_n^{(\tau)}$, the quantity $\lambda_n^{(1)}$, which is the Lebesgue constant of the Lagrange interpolation process, is of special interest. The quantity $\lambda_n^{(\tau)}$, as a rule, is difficult to estimate. It is easy to see that

$$\lambda_n^{(1)} \leq n^{1-1/\tau} \lambda_n^{(\tau)}. \quad (7)$$

Therefore an upper estimate of the quantities $\lambda_n^{(\tau)}$ is of interest.

Theorem 2. *In the case of the nodes (6) the inequality*

$$\lambda_n^{(2)} \leq \sqrt{7}. \quad (8)$$

* I.e., that the inequalities (1) be satisfied.

We outline the proof. For the nodes (6)

$$\begin{aligned} (\lambda_m^{(2)})^2 &= \frac{(x^2 + 1)T_n^2(x)}{2} + \frac{T_n^2(x)}{n^2} \sum_{k=1}^n \frac{1 - x^2}{(x - x_k)^2} - \frac{T_n^2(x)}{n^2} \left\{ \sum_{k=1}^n \frac{2x}{x - x_k} \right\} \\ &+ \frac{(1 + x)^2 T_n^2(x)}{2n^2} \sum_{k=1}^n \frac{1}{1 - x_k} + \frac{(1 - x)^2 T_n^2(x)}{2n^2} \sum_{k=1}^n \frac{1}{1 + x_k} = S_0 + S_1 - S_2 + S_3 + S_4. \end{aligned} \quad (9)$$

Since

$$\frac{T'_n(x)}{T_n(x)} = \sum_{k=1}^n \frac{1}{x - x_k}; \quad (10)$$

$$\frac{(T'_n(x))^2 - T''_n(x)T'_n(x)}{T_n^2(x)} = \sum_{k=1}^n \frac{1}{(x - x_k)^2},$$

we have

$$S_1 = 1 - \frac{\sin 2n\theta \cos \theta}{2n \sin \theta}. \quad (11)$$

Consequently, $0 \leq S_1 \leq 1$.

We pass to the estimate of S_2 . From (9) it is seen that

$$S_2 = \frac{2xT_n(x)}{n} \sum_{k=1}^n l_k(x) \frac{(-1)^{k-1}}{\sqrt{1-x_k^2}},$$

where $\{l_k(x)\}_{k=1}^n$ are the fundamental polynomials of the Chebyshev nodes. Since

$$\sum_{k=1}^n l_k^2(x) \leq 2, \quad -1 \leq x \leq 1, \quad (7)$$

it follows that

$$|S_2| \leq \frac{2x|T_n(x)|}{n} \sqrt{2} \left(\sum_{k=1}^n \frac{1}{1-x_k^2} \right)^{1/2}. \quad (12)$$

In view of the fact that (8)*

$$\sum_{k=1}^n \frac{1}{\cos^2 \theta_k/2} = \sum_{k=1}^n \frac{1}{\sin^2 \theta_k/2} = 2n^2, \quad \theta_k = \frac{2k-1}{2n} \pi, \quad (13)$$

from (12) we obtain

$$|S_2| \leq 2x|T_n(x)|\sqrt{2} \leq 2\sqrt{2}. \quad (14)$$

The identities (13) lead to the equality

$$S_3 + S_4 = (1+x^2)T_n^2(x).$$

Thus,

$$S_0 + S_3 + S_4 = \frac{3(1+x^2)}{2} T_n^2(x) \leq 3, \quad -1 \leq x \leq 1. \quad (15)$$

From (11), (14), (15) follows (8).

Corollary 1. For the nodes (6),

$$\lambda_n^{(1)} \leq \sqrt{7n}.$$

This assertion follows directly from Theorem 2 and inequality (7).

Corollary 2. If the best approximation $E_n(f)$ of the function f by a polynomial of degree n satisfies the inequality

$$E_n(f) \leq C/n^\alpha, \quad \alpha > 1/2,$$

then the Lagrange interpolation process constructed for the function f at the nodes (6) converges uniformly to f on $[-1, 1]$.

* These equalities follow very simply from identity (10). In (8) they are proved differently.

Indeed, the inequality is known ((2), p. 258)

$$|f(x) - L_n(f, x)| \leq (1 + \lambda_n^{(1)})E_n(f).$$

Therefore Corollary 2 follows directly from Corollary 1.

From Corollary 2, in particular, it follows that the Lagrange interpolation process constructed at the nodes (6) for the function $f(x) = |x|$ converges uniformly on $[-1, 1]$, while the Hermite-Fejér interpolation process constructed for the same function and at the same nodes diverges at $x = 0$ (9).

4°. Corollary 2 can be strengthened. To this end we first establish a theorem:

Theorem 3. Let the fundamental Lagrange polynomials $\{l_j(x)\}$ be constructed at the nodes (6), and

$$M_n(x) = \sum_{j=0}^{n+1} |l_j(x)|.$$

Then the estimate

$$M_n(x) \leq \frac{4}{\pi} |T_n(x)| \ln n + 20, \quad n \geq 10, \quad -1 \leq x \leq 1 \quad (16)$$

is valid.

We outline the proof. By virtue of the symmetry of the nodes, we may assume that $0 \leq x < 1$. Since $|l_0(x)| + |l_{n+1}(x)| \leq 1$, $-1 \leq x \leq 1$, we shall estimate the function

$$\psi(x) = \sum_{j=1}^n |l_j(x)|.$$

If x is a node, then (16) is obvious. Therefore let us suppose that $x_{p+1} < x < x_p$. We have

$$\psi(x) = \sum_{j=1}^{p-2} |l_j(x)| + \sum_{j=p-1}^{p+2} |l_j(x)| + \sum_{j=p+3}^n |l_j(x)| \equiv S_1 + S_2 + S_3.$$

By Theorem 2,

$$|S_2| \leq 4\sqrt{7}. \quad (17)$$

Let

$$r_1(t) = \frac{1}{(\cos t - \cos \theta) \sin t}, \quad 0 \leq t < \theta;$$

$$r_2(t) = \frac{1}{(\cos \theta - \cos t) \sin t}, \quad \theta < t < \pi;$$

$$\theta^{(+)} = \arccos \frac{x + \sqrt{8 + x^2}}{4}, \quad \theta^{(-)} = \arccos \frac{x - \sqrt{8 + x^2}}{4}, \quad 0 \leq x < 1.$$

It is not difficult to verify that $r_1(t)$ decreases on the interval $(0, \theta^{(+)})$ and increases on $(\theta^{(+)}, \theta)$; $r_2(t)$ decreases on $(\theta, \theta^{(-)})$ and increases on $(\theta^{(-)}, \pi)$. With the aid of these properties of the functions $r_i(t)$, $i = 1, 2$, after some calculations we obtain

$$\begin{aligned} S_1 + S_3 \leq & \frac{|T_n(x)|}{\pi} \left(\ln \operatorname{ctg} \frac{\theta - \theta_{p-1}}{2} \operatorname{ctg} \frac{\theta_{p+2} - \theta}{2} \operatorname{cosec} \theta_1 \operatorname{cosec} \theta_n + \right. \\ & \left. + \cos \theta \ln \operatorname{tg} \frac{\theta_{p-1}}{2} \operatorname{tg} \frac{\theta_{p+2}}{2} \right) + 2\sqrt{7} \quad (x = \cos \theta). \end{aligned}$$

Hence, together with (17), (16) follows.

Theorem 4. *The Lagrange interpolation process $\{L_n(f)\}$, constructed at the nodes (6) for a function f from the Dini-Lipschitz class ($\lim \omega_f(\delta) \ln \delta \rightarrow 0$), satisfies relation (2) uniformly on $[-1, 1]$.*

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Note: Figure translations are in progress. See original paper for figures.

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