Some approximation theorems in Math 522

I. Approximations of continuous functions by smooth functions

The goal is to approximate continuous functions vanishing at $\pm\infty$ by smooth functions. In a previous homework problem a C^∞-function ϕ was constructed with the property that ϕ is positive on $(-1,1)$ and $\phi(t) = 0$ for $|t| \ge 1$. If we divide by a suitable constant we may achieve and assume

$$\int_{-1}^{1} \phi(t)dt = 1$$

and we may also write $\int_{-\infty}^{\infty} \phi(t)dt = 1$ since ϕ vanishes off $[-1,1]$.

Now for $s > 0$ define

$$\phi_s(t) = \frac{1}{s}\phi\big(\frac{t}{s}\big)\,.$$

Then we also have $\int \phi_s(t)dt = 1$, by the substitution $u = t/s$. *Graph the function ϕ_s for small values of the parameter s.*

Definition. For continuous $f \in C(\mathbb{R})$ we define

$$A_s f(x) = \int_{-\infty}^{\infty} \phi_s(x-t)f(t)dt.$$

We shall be interested in the behavior of $A_s f$ for $s \to 0$. Note that the t-integral extends over a compact interval depending on x, s. The integral is also called a convolution of the functions ϕ_s and f. [1]

Exercise: Let $f \in C(\mathbb{R})$. Show that for every $s > 0$ the function $x \mapsto A_s f$ is a C^∞ function on $(-\infty, \infty)$. If $\lim_{|x|\to\infty} |f(x)| = 0$ then show also that $\lim_{|x|\to\infty} |A_s f(x)| = 0$.

Theorem. *(a) Let $f \in C(\mathbb{R})$ and let J be any compact interval. Then, as $s \to 0$, $A_s f$ converges to f uniformly on J.*

(b) Let f be as in (a) and assume in addition that $\lim_{|x|\to\infty} |f(x)| = 0$. Then $A_s f$ converges to f uniformly on $\mathbb{R}$.

Proof. We shall only prove part (b). As an exercise you can prove part (a) in the same way, or alternatively, deduce it from part (b).

One may change variables to write

$$A_s f(x) = \int_{-\infty}^{\infty} \phi_s(t)f(x-t)dt.$$

[1] The convolution of two functions defined on $\mathbb{R}$ is given by $f*g(x) = \int_{-\infty}^{\infty} f(y)g(x-y)dy$ whenever this makes sense; one checks $f*g = g*f$.

Since $\int \phi_s(t)dt = 1$ we see that

$$A_s f(x) - f(x) = \int_{-\infty}^{\infty} \phi_s(t)[f(x-t) - f(x)]dt.$$

Note that, since $\phi_s(t) = 0$ for $|t| > s$, the t integral is really an integral over $[-s, s]$.

The assumptions that f is continuous and that $\lim_{|x|\to\infty} |f(x)| = 0$ imply that f is *uniformly continuous* on $\mathbb{R}$ (prove this!). Thus given $\varepsilon > 0$ there is a $\delta > 0$ so that $|f(x-t) - f(x)| < \varepsilon/2$ for all t with $|t| \le \delta$ and for all $x \in \mathbb{R}$. If $0 < s < \delta$ we have by the nonnegativity of ϕ_s

$$|A_s f(x) - f(x)| \le \int_{-s}^{s} \phi_s(t)|f(x-t) - f(x)|dt \le \frac{\varepsilon}{2} \int_{-s}^{s} \phi_s(t)dt = \frac{\varepsilon}{2}$$

for all $x \in \mathbb{R}$. □

Terminology: The linear transformations (aka as linear operators) A_s are called approximations of the identity. The identity operator Id is simply given by $\mathrm{Id}(f) = f$, and the above Theorem says that the operators A_s approximate in a certain sense the identity operator as $s \to 0$.

One can use other approximations of the identity defined like the one above where ϕ is replaced by a not necessarily compactly supported function. If one drops the compact support the proofs get slightly more involved.

Other types of approximations of the identity (with a parameter $n \to \infty$) are given by the families of linear operators L_n in §II below and $\mathcal{B}_n$ in §III below. For each f these linear operators will produce families of polynomials depending on f.

II. The Weierstrass approximation theorem

Theorem. *Let f be a continuous function on an interval $[a, b]$. Then f can be uniformly approximated by polynomials on $[a, b]$.*

In other words: Given $\varepsilon > 0$ there exists a polynomial P (depending on ε) so that

$$\max_{x\in[a,b]} |f(x) - P(x)| \le \varepsilon\,.$$

Here f may be complex valued and then a polynomial is a function of the form $\sum_{k=0}^{N} a_k x^k$ with complex coefficients a_k (considered for $x \in [a, b]$). If f is real-valued, the polynomial can be chosen real-valued.

The Landau polynomials.

Define

$$Q_n(x) = c_n(1 - x^2)^n$$

where $c_n = \big(\int_{-1}^{1}(1-s^2)^n ds\big)^{-1}$ so that $\int_{-1}^{1} Q_n(t)dt = 1$.

Let f be continuous on the interval $[-1/2, 1/2]$. The sequence of *Landau polynomials* associated to f is defined by

$$L_n f(x) = \int_{-1/2}^{1/2} f(t) Q_n(t-x) dt.$$

Verify that $L_n f$ is a polynomial of degree at most $2n$.

We shall prove the Weierstrass approximation theorem for the interval $I_\gamma := [-\frac{1}{2}+\gamma, \frac{1}{2}-\gamma]$ for small $\gamma > 0$, by using the Landau Polynomials. By a change of variable one can then use the Weierstrass approximation theorem on any compact interval $[a, b]$. See the last paragraph in this section.

Our first concrete version of the Weierstrass approximation theorem is

Theorem. *Let $\gamma > 0$ and let $I_\gamma = [-1/2+\gamma, 1/2-\gamma]$. The sequence $L_n f$ converges to f, uniformly on the interval I_γ, i.e.*

$$\max_{x \in I_\gamma} |L_N f(x) - f(x)| \to 0.$$

Proof.[2] We first need some information about the size of the polynomials Q_n. Consider $c_n^{-1} = \int_{-1}^{1} (1-s^2)^n ds$. We use the inequality

$$(1-x^2)^n \geq 1 - nx^2, \text{ for } 0 \leq x \leq 1.$$

To see this let $h(x) = (1-x^2)^n - 1 + nx^2$. The derivative of h is $h'(x) = -2xn(1-x^2)^{n-1} + 2nx = 2nx(1-(1-x^2)^{n-1})$ which is positive for $x \in [0, 1]$. Thus h is increasing on $[0, 1]$ and since $h(0) = 0$ we see that $h(x) \geq 0$ for $x \in [0, 1]$. Since h is even we have $h(x) \geq 0$ for $x \in [-1, 1]$.

We use the last displayed inequality in the integral defining the constant c_n and get

$$\begin{aligned} c_n^{-1} = \int_{-1}^{1} (1-x^2)^n dx = 2\int_0^1 (1-x^2)^n dx \geq 2\int_0^{n^{-1/2}} (1-x^2)^n dx \\ \geq 2\int_0^{n^{-1/2}} (1-nx^2) dx > n^{-1/2} \end{aligned}$$

and from this we obtain

$$(*) \qquad Q_n(x) \leq \sqrt{n}(1-x^2)^n.$$

Given $\varepsilon > 0$ the goal is to show that $\max_{x \in I_\gamma} |L_n f(x) - f(x)| < \varepsilon$ for sufficiently large n.

Let $\varepsilon > 0$. Since f is uniformly continuous on $[-1/2, 1/2]$ we can find $\delta > 0$ so that $\delta < \gamma$ and so that for all $x \in I_\gamma$ and all t with $|t| \leq \delta$ we have that $|f(x+t) - f(x)| < \varepsilon/4$.

[2] The proof here is essentially the same as the proof of Weierstrass' theorem in Theorem 7.26 of W. Rudin's book.

Write (with a change of variables)

$$\int_{-1/2}^{1/2} f(s)Q_n(s-x)ds \;=\; \int_{-\frac{1}{2}+x}^{\frac{1}{2}+x} f(t+x)Q_n(t)dt$$

Since $x \in I_\gamma = [-1/2+\gamma, 1/2-\gamma]$ and since $\delta < \gamma$ we have $-1/2+x < -\delta < \delta < 1/2+x$. We may thus split the integral as

$$\int_{-1/2+x}^{-\delta} + \int_{-\delta}^{\delta} + \int_{\delta}^{\frac{1}{2}+x} f(t+x)Q_n(t)dt.$$

The idea is that the first and the third term will be small for large n. We modify the middle integral further to write

$$\int_{-\delta}^{\delta} f(t+x)Q_n(t)dt \;=\; \int_{-\delta}^{\delta}[f(t+x)-f(x)]Q_n(t)dt + f(x)\int_{-\delta}^{\delta} Q_n(t)dt$$

and finally (using $\int_{-1}^{1} Q_n(t)dt = 1$)

$$f(x)\int_{-\delta}^{\delta} Q_n(t)dt = f(x) - f(x)\int_{-1}^{-\delta} Q_N(t)\,dt - f(x)\int_{\delta}^{1} Q_N(t)\,dt\,.$$

Putting it all together we get

$$L_nf(x) - f(x) = I_n(x) + II_n(x) + III_n(x)$$

where

$$I_n(x) = \int_{-\delta}^{\delta}[f(t+x)-f(x)]Q_n(t)dt$$
$$II_n(x) = \int_{-1/2+x}^{-\delta} f(t+x)Q_n(t)dt + \int_{\delta}^{\frac{1}{2}+x} f(t+x)Q_n(t)dt$$
$$III_n(x) = -f(x)\int_{-1}^{-\delta} Q_N(t)dt - f(x)\int_{\delta}^{1} Q_N(t)dt\,.$$

Estimate

$$|I_n(x)| = \int_{-\delta}^{\delta} |f(t+x)-f(x)|Q_n(t)dt$$
$$\le \frac{\varepsilon}{4}\int_{-\delta}^{\delta} Q_N(t)dt \le \frac{\varepsilon}{4}\int_{-1}^{1} Q_N(t)dt = \frac{\varepsilon}{4}\,;$$

this estimate is true for all n.

Now let $M = \max_{x\in[-1/2,1/2]} |f(x)|$. Then by our estimate (*) for Q_n we see that

$$|II_n(x)| + |III_n(x)| \le 2M \max_{t\in[-1,-\delta]\cup[\delta,1]} Q_n(t) \le 2M\sqrt{n}(1-\delta^2)^n$$

and since $2M\sqrt{n}(1-\delta^2)^n$ tends to 0 as $n\to\infty$ we see that there is N so that for $n \ge N$ we have $\max_{x\in I_\gamma} |II_n(x) + III_n(x)| < \varepsilon/2$ for $n \ge N$. If we combine this with the estimate for $I_n(x)$ we see that $|L_nf(x) - f(x)| < \varepsilon$ for $n > N$ and all $x \in I_\gamma$. $\square$

Arbitrary compact intervals. Consider an interval $[a, b]$ and let $f \in C([a, b])$. Let $\ell(t) = Ct + D$ so that $\ell(-\frac{1}{2} + \gamma) = a$ and $\ell(\frac{1}{2} - \gamma) = b$ (you can compute that C, D explicitly and $C \neq 0$, the inverse of ℓ is given by $\ell^{-1}(x) = C^{-1}x - C^{-1}D$.

The function $g \circ \ell$ is in $C(I_\gamma)$. Thus there exists a polynomial P such that

$$\max_{t \in I_\gamma} |g(\ell(t)) - P(t)| < \varepsilon$$

and therefore if we set $Q(x) = P(\ell^{-1}(x))$ then Q is a polynomial and we have

$$\max_{x \in [a,b]} |g(x) - Q(x)| < \varepsilon\,.$$

Remark: A much more general version of the Weierstrass approximation theorem is due to Marshall Stone, the *Stone-Weierstrass* theorem. We will prove it in class and the proof can be found in Rudin's book.

III. The Bernstein polynomials: A second proof of Weierstrass' theorem

Here we consider the interval $[0, 1]$. For $n = 1, 2, \dots$ define

$$\mathcal{B}_n f(t) = \sum_{k=0}^{n} f(\frac{k}{n}) \binom{n}{k} t^k (1-t)^{n-k},$$

the sequence of Bernstein polynomials associated to f. Here $\binom{n}{k} = \frac{n!}{k!(n-k)!}$, the binomial coefficients. For each n, $\mathcal{B}_n f$ is a polynomial of degree at most n.

Theorem. *If $f \in C([0, 1])$ then the polynomials $\mathcal{B}_n f$ converge to f uniformly on $[0, 1]$.*

For the proof we will use the following auxiliary

Lemma.

$$\sum_{0 \le k \le n} (\frac{k}{n} - t)^2 \binom{n}{k} t^k (1-t)^{n-k} \le \frac{1}{n}.$$

We shall first prove the Theorem based on the Lemma and then give a proof of the Lemma. There is also a probabilistic interpretation of the Lemma which is appended below.

Proof of the theorem. By the binomial theorem

$$1 \;=\; (t + (1-t))^n \;=\; \sum_{k=0}^{n} \binom{n}{k} t^k (1-t)^{n-k}$$

and thus we may write

$$\begin{aligned}\mathcal{B}_n f(t) - f(t) &= \sum_{k=0}^{n} f(\frac{k}{n})\binom{n}{k} t^k (1-t)^{n-k} \; - \; f(t)\cdot 1\\ &= \sum_{k=0}^{n} \big[f(\frac{k}{n}) - f(t)\big]\binom{n}{k} t^k (1-t)^{n-k}\end{aligned}$$

Given $\varepsilon > 0$ find $\delta > 0$ so that $|f(t+h) - f(t)| \le \varepsilon/4$ if $t, t+h \in [0,1]$ and $|h| < \delta$. For the terms with $|\frac{k}{n} - t| \le \delta$ we will exploit the smallness of $f(\frac{k}{n}) - f(t)]$ and for the terms with $|\frac{k}{n} - t| > \delta$ we will exploit the smallness of the term in the Lemma, for large n. We thus split $\mathcal{B}_n f(t) - f(t) = I_n(t) + II_n(t)$ where

$$\begin{aligned}I_n(t) &= \sum_{\substack{0\le k\le n\\ |\frac{k}{n}-t|\le\delta}} \big[f(\frac{k}{n}) - f(t)\big]\binom{n}{k} t^k (1-t)^{n-k}\\ II_n(t) &= \sum_{\substack{0\le k\le n\\ |\frac{k}{n}-t|>\delta}} \big[f(\frac{k}{n}) - f(t)\big]\binom{n}{k} t^k (1-t)^{n-k}\end{aligned}$$

the decomposition depends of course on δ but δ does not depend on n. We show that $|I_n(t)| \le \varepsilon/4$ for all $n = 2, 3, \dots$.

Indeed, since $|f(\frac{k}{n}) - f(t)| \le \varepsilon/4$ for $|\frac{k}{n} - t| \le \delta$ we compute

$$\begin{aligned}|I_n(t)| &\le \sum_{\substack{0\le k\le n\\ |\frac{k}{n}-t|\le\delta}} |f(\frac{k}{n}) - f(t)|\binom{n}{k} t^k (1-t)^{n-k}\\ &\le \frac{\varepsilon}{4}\sum_{0\le k\le n}\binom{n}{k} t^k (1-t)^{n-k} = \frac{\varepsilon}{4}\end{aligned}$$

where we have used again the binomial theorem.

Concerning II_n we observe that $1 \le \delta^{-2}(\frac{k}{n} - t)^2$ for $|\frac{k}{n} - t| \ge \delta$ and estimate $|f(\frac{k}{n}) - f(t)| \le 2\max|f|$. Thus

$$\begin{aligned}II_n(t) &\le \sum_{\substack{0\le k\le n\\ |\frac{k}{n}-t|>\delta}} \delta^{-2}(\frac{k}{n} - t)^2 \big|f(\frac{k}{n}) - f(t)|\binom{n}{k} t^k (1-t)^{n-k}\\ &\le \delta^{-2} 2\max|f| \sum_{0\le k\le n} (\frac{k}{n} - t)^2\binom{n}{k} t^k (1-t)^{n-k}\end{aligned}$$

By the Lemma $|II_n(t)| \le (4n)^{-1}\delta^{-2} 2\max|f|$ and for sufficiently large n this is $\le \varepsilon/2$ and we are done. □

Proof of the Lemma. We set $\psi_0(t) = 1$, $\psi_1(t) = t$ and $\psi_2(t) = t^2$, etc. Then we can explicitly compute the polynomials $\mathcal{B}_n\psi_0$, $\mathcal{B}_n\psi_1$, $\mathcal{B}_n\psi_2$ for $n = 1, 2, \ldots$.

First, by the binomial theorem (as used before)

$$\mathcal{B}_n\psi_0(t) = \sum_{k=0}^{n} \binom{n}{k} t^k (1-t)^{n-k} = 1$$

thus $\mathcal{B}_n\psi_0 = \psi_0$. Next for $n \geq 1$

$$\begin{aligned}
\mathcal{B}_n\psi_1(t) &= \sum_{k=0}^{n} \frac{k}{n} \binom{n}{k} t^k (1-t)^{n-k} \\
&= \sum_{k=1}^{n} \frac{(n-1)!}{(k-1)!(n-k)!} t^k (1-t)^{n-k} \\
&= t \sum_{k=1}^{n} \binom{n-1}{k-1} t^{k-1} (1-t)^{n-1-(k-1)} \\
&= t \sum_{j=0}^{n-1} \binom{n-1}{j} t^j (1-t)^{n-1-j} = t
\end{aligned}$$

which means $\mathcal{B}_n\psi_1 = \psi_1$ for $n \geq 1$.

To compute $\mathcal{B}_n\psi_2$ we observe that $\mathcal{B}_1\psi_2(t) = \psi_2(0)(1-t) + \psi_2(1)t = t = \psi_1(t)$ and, for $n \geq 2$

$$\mathcal{B}_n\psi_2(t) = \sum_{k=0}^{n} \frac{k^2}{n^2} \binom{n}{k} t^k (1-t)^{n-k}$$

$$\begin{aligned}
&= \sum_{k=1}^{n} \frac{k-1+1}{n} \frac{(n-1)!}{(k-1)!(n-k)!} t^k (1-t)^{n-k} \\
&= \frac{1}{n}\Bigg(t^2(n-1) \sum_{k=2}^{n} \binom{n-2}{k-2} t^{k-2} (1-t)^{n-2-(k-2)} \\
&\qquad + t \sum_{k=1}^{n} \binom{n-1}{k-1} t^{k-1} (1-t)^{n-1-(k-1)} \Bigg) \\
&= \frac{(n-1)t^2 + t}{n} = t^2 + \frac{t - t^2}{n}.
\end{aligned}$$

We summarize: For $n \geq 2$ we have

$$\mathcal{B}_n\psi_0 = \psi_0, \quad \mathcal{B}_n\psi_1 = \psi_1, \quad \mathcal{B}_n\psi_2 = \psi_2 + \frac{1}{n}(\psi_1 - \psi_2).$$

To prove the assertion in the Lemma lets multiply out

$$(\frac{k}{n} - t)^2 = (\frac{k}{n})^2 - 2t\frac{k}{n} + t^2$$

and use that the transformation $f \mapsto \mathcal{B}_n f(t)$ is linear (i.e we have $\mathcal{B}_n[c_1 f_1 + c_2 f_2](x) = c_1 \mathcal{B}_n f_1(x) + c_2 \mathcal{B}_n f_2(x)$ for functions f_1, f_2 and scalars c_1, c_2). We compute, for $n \geq 2$

$$\begin{aligned}
&\sum_{0 \leq k \leq n} (\frac{k}{n} - t)^2 \binom{n}{k} t^k (1-t)^{n-k} \\
&= \mathcal{B}_n \psi_2(t) - 2t \mathcal{B}_n \psi_1(t) + t^2 \\
&= t^2 + \frac{t - t^2}{n} - 2t \cdot t + t^2 = \frac{t - t^2}{n}
\end{aligned}$$

and since $\max_{0 \leq t \leq 1} t - t^2 = 1/4$ we get the assertion of the Lemma. □

Remark. Let's consider an arbitrary compact interval $[a, b]$ and let $f \in C([a, b])$. Then the polynomials

$$\mathcal{P}_n f(x) = \sum_{k=0}^{n} f(a + \tfrac{k}{n}(b-a)) \binom{n}{k} \frac{(x-a)^k (b-x)^{n-k}}{(b-a)^n}$$

converge to f uniformly on $[a, b]$.

Using a change of variable derive this statement from the above theorem.

Addendum:

Probabilistic interpretation of the Bernstein polynomials. You might have seen the expressions $\mathcal{B}_n f(t)$ in a course on probability. In what follows the parameter t is a parameter for a probability (between 0 and 1).

Let's consider a series of trials of an experiment. Each trial may is supposed to have two possible outcomes (either success or failure). Each integer in $X_n := \{1, \dots, n\}$ represents a trial; we label the jth trial as T_j. Let $t \in [0, 1]$ be fixed. In each trial the probability of success is assumed to be t, and the probability of failure is then $(1 - t)$. The trials are supposed to be *independent*.

Let A be a specific subset of $\{1, \dots, n\}$ which is of cardinality k, i.e. A is of the form $\{j_1, j_2, \dots, j_k\}$ for mutually different integers $j_1, \dots, j_k$; if $k = 0$ then $A = \emptyset$. Then the event Ω^A that for each $j \in A$ the trial T_j results in a success and for each $j \in X_N \backslash A$ the trial T_j results in a failure has probability $t^k(1-t)^{n-k}$. There are exactly $\binom{n}{k}$ subsets A of X_n which have cardinality k and they represent mutually exclusive (aka disjoint) events. Let Ω_k be the event that the n trials result in k successes, then the probability of Ω_k is

$$\mathbb{P}(\Omega_k) = \binom{n}{k} t^k (1-t)^{n-k}.$$

The probabilities of the mutually exclusive events Ω_k add up to 1;

$$\sum_{k=0}^{n} \mathbb{P}(\Omega_k) = 1;$$

(cf. the binomial theorem).

Let now X be the number of successes in a series of n trials (X is a "random variable" which depends on the outcome of each trial). The event Ω_k is just the event that X assumes the value k (one writes $\mathbb{P}(\Omega_k)$ also as $\mathbb{P}(X = k)$). The random variable X/n is the ratio of successes and total number of trials, and it takes values in $[0, 1]$ (more precisely in $\{0, \frac{1}{n}, \dots, \frac{n}{n}\}$).

The expected value of X/n is by definition

$$\mathbb{E}[X/n] = \sum_{k=0}^{n} \frac{k}{n} \mathbb{P}(\Omega_k)$$

and in the proof of the Lemma we computed it to

$$\mathbb{E}[X/n] = \sum_{k=0}^{n} \frac{k}{n} \binom{n}{k} t^k (1-t)^{n-k} = \mathcal{B}_n \psi_1(t) = t\,.$$

Generally, if f is a function of t, the expected value of $f(X/n)$ is equal to

$$\mathbb{E}[f(X/n)] \;=\; \sum_{k=0}^{n} f\big(\frac{k}{n}\big) \mathbb{P}(\Omega_k) \;=\; \sum_{k=0}^{n} f\big(\frac{k}{n}\big) \binom{n}{k} t^k (1-t)^{n-k};$$

that gives the probabilistic interpretation of the Bernstein polynomials evaluated at t;

$$\mathcal{B}_n f(t) = \mathbb{E}[f(X/n)].$$

The Variance of X/n is given by

$$\mathbb{E}\big[\big(\tfrac{X}{n} - \mathbb{E}[\tfrac{X}{n}]\big)^2\big] = \sum_{k=0}^{n} (\frac{k}{n} - t)^2 \binom{n}{k} t^k (1-t)^{n-k} = \frac{t-t^2}{n},$$

as computed in the proof of the lemma.

Let $\delta > 0$ be a small number. The probability that the number of successes deviates from the expected value tn by more than δn is given by

$$\sum_{\substack{0\le k\le n\\ |k-nt|\ge\delta n}} \mathbb{P}(\Omega_k) = \sum_{\substack{0\le k\le n\\ |k-nt|\ge\delta n}} \binom{n}{k} t^k (1-t)^{n-k}.$$

The smallness of this quantity (uniformly in t) played an important role in the Bernstein proof of Weierstrass' theorem. It was estimated by

$$\mathbb{E}\Big[\big(\frac{X-\mathbb{E}[X]}{\delta n}\big)^2\Big] = \delta^{-2} \sum_{k=0}^{n} (\frac{k}{n} - t)^2 \binom{n}{k} t^k (1-t)^{n-k} = \frac{t-t^2}{\delta^2 n}.$$

Thus, by the statement of the Lemma, the event that the number of successes deviates from the expected value tn by more than δn has probability no more than $(4\delta^2 n)^{-1}$.

IV. Approximation by trigonometrical polynomials.

Prelude: Basic facts and formulas for the partial sum operator for Fourier series.

Consider the partial sums of the Fourier series

$$S_n f(x) = \sum_{k=-n}^{n} c_k e^{ikx}$$

where $c_k = \frac{1}{2\pi}\int_{-\pi}^{\pi} f(t)e^{-ikt}dt$ are the Fourier coefficients.

We can write

$$\begin{aligned} S_n f(x) &= \sum_{k=-n}^{n} \frac{1}{2\pi}\int_{-\pi}^{\pi} f(y)e^{-iky}\,dy\, e^{ikx} \\ &= \frac{1}{2\pi}\int_{-\pi}^{\pi} f(y)D_n(x-y)\,dy \quad \text{ where } D_n(t) = \sum_{k=-n}^{n} e^{ikt}. \end{aligned}$$

Definition. The *convolution* of two 2π periodic functions f, g is defined as

$$f * g(x) = \frac{1}{2\pi}\int_{-\pi}^{\pi} f(y)g(x-y)dy.$$

Note that the convolution of 2π periodic continuous functions is well defined and is again a 2π-periodic continuous function. and we also have the commutativity property

$$f * g(x) = g * f(x)$$

To see we first note that for a 2π periodic inegrable functione we have

$$\int_{-\pi}^{\pi} F(t)dt = \int_{a-\pi}^{a+\pi} F(t)dt$$

for any a. The commutativity property follows if in the definition of $f * g$ we change variables $t = x - y$ (with $dt = -dy$) and get

$$\begin{aligned} 2\pi\, f * g(x) &= \int_{-\pi}^{\pi} f(y)g(x-y)dy \;=\; \int_{x+\pi}^{x-\pi} f(x-t)g(t)(-1)dt \\ &= \int_{x-\pi}^{x+\pi} f(x-t)g(t)dt \;=\; \int_{-\pi}^{\pi} g(t)f(x-t)dt \;=\; 2\pi\, g * f(x) \end{aligned}$$

where in the last formula we have used the 2π-periodicity of f and g.

Going back to the partial sum of the Fourier series we have

$$S_n f(x) = f * D_n(x) = D_n * f(x) \quad \text{where } D_n(t) = \sum_{k=-n}^{n} e^{ikt}.$$

Below we will need a more explicit expression for D_n, namely

$$D_n(t) = \frac{\sin(n+\frac{1}{2})t}{\sin\frac{t}{2}}$$

To see this we use $\sum_{k=0}^{n} e^{ikt} = \frac{e^{i(n+1)t}-1}{e^{it}-1}$ and $\sum_{k=-n}^{-1} e^{ikt} = \sum_{k=1}^{n} e^{-ikt} = \frac{e^{-i(n+1)t}-1}{e^{-it}-1} - 1$ and the second sum can be simplified to $\frac{e^{-int}-1}{1-e^{it}}$. Thus $D_n(t) = \frac{e^{i(n+1)t}-e^{-int}}{e^{it}-1}$. Multiplying numerator and denominator with $e^{-it/2}$ yields $D_n(t) = \frac{e^{i(n+1/2)t}-e^{-i(n+1/2)t}}{e^{it/2}-e^{-it/2}}$ and this yields the displayed formula.

Fejér's theorem

We would like to prove that every continuous function can be approximated by trigonometric polynomials, uniformly on $[-\pi, \pi]$. One may think that, in view of Theorem 8.11 in Rudin's book, the partial sums $S_n f$ of the Fourier series are good candidates for such an approximation. Unfortunately for merely continuous f, given x, the partial sums $S_n f(x)$ may not converge to $f(x)$ (and then of course $S_n f$ cannot converge uniformly). [3]

[3]The situation is even worse. Given $x \in [-\pi, \pi]$ one can show that in a certain sense the convergence of $S_n f(x)$ fails for *typical* f. I hope to return to this point later in the class.

However instead of $S_n f$ we consider the better behaved arithmetic means (or Cesàro means) of the partial sums. Define

$$\sigma_N f(x) = \frac{1}{N+1} \sum_{n=0}^{N} S_n f(x).$$

The means $\sigma_N f$ are also called the *Fejér means* of the Fourier series, in tribute to the Hungarian mathematician Leopold Fejér who in 1900 published the following

Theorem. *Let f be a continuous 2π-periodic function. Then the means $\sigma_N f$ converge to f uniformly, i.e.*

$$\max_{x\in\mathbb{R}} |\sigma_N f(x) - f(x)| \to 0, \text{ as } N \to \infty.$$

If we use the convolution formula $S_n f = D_n * f$ then it follows that

$$\begin{aligned}\sigma_N f(x) = K_N * f(x) &= \frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(x-y) f(y) dy \\ &= \frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(t) f(x-t) dt\end{aligned}$$

where

$$K_N(t) = \frac{1}{N+1}\sum_{n=0}^{N} D_n(t)$$

K_N is called the *Nth Fejér kernel.*

We need the following properties of K_N.

Lemma. *(a) Explicit formulas for K_N on $[-\pi,\pi]$ are given by*

$$\begin{aligned}K_N(x) &= \frac{1}{N+1}\frac{1-\cos(N+1)x}{1-\cos x} \\ &= \frac{1}{2(N+1)}\Big(\frac{\sin\frac{N+1}{2}x}{\sin\frac{x}{2}}\Big)^2,\end{aligned}$$

if x is not an integer multiple of 2π. Also $K_N(0) = N+1$.

(b)

$$K_N(x) \ge 0 \textit{ for all } x \ge 0.$$

(c)

$$\frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(t) dt = 1.$$

(d)

$$K_N(x) \le \frac{1}{N+1}\Big(\frac{2}{1-\cos\delta}\Big) \textit{ for } 0 < \delta \le x \le \pi.$$

By (c), (d) most of K_N is concentrated near 0 for large N. Properties (b), (c), (d) are important, the explicit expressions for K_N much less so.

Proof of the Lemma. We use and rewrite the above explicit formula for the Dirichlet kernel namely

$$D_n(x) = \frac{\sin(n+\frac{1}{2})x}{\sin\frac{x}{2}} = \frac{\sin\frac{x}{2}\,\sin(n+\frac{1}{2})x}{\sin^2\frac{x}{2}}.$$

Observe that $2\sin a \sin b = \cos(a-b) - \cos(a+b)$ and apply this with $a = (n+\frac{1}{2})x$, $b = \frac{x}{2}$ to get

$$D_n(x) = \frac{\cos nx - \cos(n+1)x}{2\sin^2\frac{x}{2}}.$$

Thus

$$\begin{aligned} K_N(x) &= \frac{1}{N+1}\sum_{n=0}^{N} D_n(x) \\ &= \frac{1}{N+1}\sum_{n=0}^{N} \frac{\cos nx - \cos(n+1)x}{2\sin^2\frac{x}{2}} \\ &= \frac{1}{N+1}\frac{1-\cos(N+1)x}{2\sin^2\frac{x}{2}} \end{aligned}$$

Now recall the formula $\cos 2a = \cos^2 a - \sin^2 a = 1 - 2\sin^2 a$, hence $2\sin^2 a = 1 - \cos 2a$. If we use this for $a = x/2$ we get the first claimed formula for K_N, and if we use it for $a = (N+1)\frac{x}{2}$ then we get the second claimed formula. Compute the limit as $x \to 0$, this yields $K_N(0) = N+1$.

Property (d) is immediate from the first explicit formula. Estimate $|1-\cos(N+1)x| \le 2$ and $(1-\cos x) \ge 1-\cos\delta$ for $\delta \le x \le \pi$ and also use that the cosine is an even function to get the same estimate for $-\pi \le x \le -\delta$.

The nonnegativity of K_N is also clear from the explicit formulas.

The property (c) follows from $\frac{1}{2\pi}\int_{-\pi}^{\pi} D_n(t)dt = 1$ (and taking the arithmetic mean of 1s gives a 1). □

Proof of Fejér's theorem. Given $\varepsilon > 0$ we have to show that there is $M = M(\varepsilon)$ so that for all $N \ge M$,

$$|\sigma_N f(x) - f(x)| \le \varepsilon \text{ for all } x.$$

Now we write

$$\begin{aligned} \sigma_N f(x) - f(x) &= \frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(t) f(x-t)dt \;-\; f(x) \\ &= \frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(t)\big[f(x-t) - f(x)\big]dt; \end{aligned}$$

here we have used property (c).

f is continuous and therefore *uniformly continuous* on any compact interval. Since f is also 2π-periodic, f is uniformly continuous on $\mathbb{R}$. This means that there is a $\delta > 0$ such that

$$|f(x-t) - f(x)| \le \frac{\varepsilon}{4} \text{ for } |t| \le \delta, \text{ and all } x \in \mathbb{R}.$$

We split the integral into two parts:

$$\frac{1}{2\pi}\int_{-\pi}^{\pi} K_N(t)\big[f(x-t) - f(x)\big]dt = I_N(x) + II_N(x)$$

where

$$I_N(x) = \frac{1}{2\pi}\int_{-\delta}^{\delta} K_N(t)\big[f(x-t) - f(x)\big]dt\,,$$
$$II_N(x) = \frac{1}{2\pi}\int_{[-\pi,\pi]\setminus[-\delta,\delta]} K_N(t)\big[f(x-t) - f(x)\big]dt\,.$$

We give an estimate of I_N which holds *for all* N. Namely

$$\begin{aligned}|I_N(x)| &\le \frac{1}{2\pi}\int_{-\delta}^{\delta} |K_N(t)||f(x-t) - f(x)|dt \\ &\le \frac{1}{2\pi}\int_{-\delta}^{\delta} |K_N(t)|\frac{\varepsilon}{4}dt \\ &\le \frac{1}{2\pi}\int_{-\pi}^{\pi} |K_N(t)|\frac{\varepsilon}{4}dt = \frac{\epsilon}{4}\,,\end{aligned}$$

by (b) and (c). Since this estimate holds for all N we may now choose N large to estimate the second term $II_N(x)$.

We use property (d) to estimate the integral for $x \in [\delta, \pi] \cup [-\pi, -\delta]$. We crudely bound $|f(x-t) - f(x)| \le |f(x-t)| + |f(x)| \le 2\max|f|$. Thus

$$\begin{aligned}|II_N(x)| &\le 2\max|f|\ \frac{1}{2\pi}\int_{[-\pi,\pi]\setminus[-\delta,\delta]} \frac{1}{N+1}\Big(\frac{2}{1-\cos\delta}\Big)dt \\ &\le \frac{1}{N+1}\Big(\frac{4\max|f|}{1-\cos\delta}\Big)\,.\end{aligned}$$

As $\frac{1}{N+1} \to 0$ as $N \to \infty$ we may choose N_0 so that for $N \ge N_0$ the quantity $\frac{1}{N+1}\big(\frac{4\max|f|}{1-\cos\delta}\big)$ is less than $\varepsilon/4$. Thus for $N \ge N_0$ both quantities $|I_N(x)|$ and $|II_N(x)|$ are $\le \varepsilon/4$ for all x and thus we conclude that

$$\max_{x\in\mathbb{R}} |\sigma_N f(x) - f(x)| \le \varepsilon/2 \text{ for } N \ge N_0.$$

□

An application for the partial sum operator

Theorem. Let f be a continuous 2π-periodic function. Then

$$\lim_{n\to\infty}\Big(\int_{-\pi}^{\pi} |S_n f(x) - f(x)|^2 dx\Big)^{1/2} = 0$$

i.e., $S_n f$ converges to f in the L^2-norm in the space of square-integrable functions. [4]

Proof. By Theorem 8.11 in Rudin (which is linear algebra) we have $S_N t_M = t_M$ for every trigonometric polynomial $t_M(x) = \sum_{k=-M}^{M} \gamma_k e^{ikt}$ provided that $N \geq M$.

Now let $\varepsilon > 0$. By Fejér's theorem we can find such a trigonometric polynomial t_M (of some degree M depending on ϵ) so that $\max |f(x) - t_M(x)| \leq \varepsilon$. Then for $n > M$ we have $S_n f - f = S_n(f - t_M) - (f - t_M)$. We also have

$$\|S_N(f - t_M)\|^2 \leq \|f - t_M\|^2$$

this is just (76) in 8.13 in Rudin. Thus

$$\|S_n f - f\| \leq \|S_n(f - t_M)\| + \|f - t_M\| \leq 2\|f - t_M\|.$$

But we have

$$\Big(\frac{1}{2\pi}\int_{-\pi}^{\pi} |f(x) - t_M(x)|^2 dx\Big)^{1/2} \leq \max |f - t_M| < \frac{\varepsilon}{2}$$

and we are done. □

Fejér's theorem implies the Weierstrass approximation theorem

A very short proof of the Weierstrass approximation theorem can be given assuming Fejér's theorem.

By a change of variable it suffices to consider the interval $[a, b] = [-\frac{\pi}{2}, \frac{\pi}{2}]$.

Extend the function f to a continuous function F on $[-\pi, \pi]$ so that $F(x) = f(x)$ on $[-\frac{\pi}{2}, \frac{\pi}{2}]$ and $F(-\pi) = F(\pi) = 0$. Then we can extend F to a continuous 2π periodic function on $\mathbb{R}$.

Let $\varepsilon > 0$. By Fejér's theorem we can find a trigonometric polynomial

$$T(x) = a_0 + \sum_{k=1}^{N} [a_k \cos kx + b_k \sin kx]$$

so that

$$\max_{x\in\mathbb{R}} |F(x) - T(x)| < \varepsilon/2.$$

Now the Taylor series for cos and sin converge uniformly on every compact interval. Thus we can find a polynomial P so that

$$\max_{x\in[-\pi.\pi]} |T(x) - P(x)| < \varepsilon/2.$$

Combining the two estimates (and using that $f = F$ on $[-\frac{\pi}{2}, \frac{\pi}{2}]$) yields

$$\max_{|x|\leq\pi/2} |f(x) - P(x)| = \max_{|x|\leq\pi/2} |F(x) - P(x)| < \varepsilon.$$

[4]Recall: This norm is given by $\|f\| = \big(\frac{1}{2\pi}\int_{-\pi}^{\pi} |f(x)|^2 dx\big)^{1/2})$ and is derived from the scalar product $\langle f, g\rangle = \frac{1}{2\pi}\int_{-\pi}^{\pi} f(x)\overline{g(x)} dx$.