On the Nonuniqueness of Monosplines with Least L₂-Norm

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Let $\gamma(t, x)$ be an extended totally positive kernel [4] defined on $T \times X$, where T and X are intervals on the real line. Then a function of the form

$$F(x) = \sum_{\nu=1}^{r} \alpha_{\nu} \cdot \gamma(t_{\nu}, x), \qquad \alpha_{\nu} \in \mathbb{R}, \qquad t_{\nu} \in T, \qquad \nu = 1, 2, ..., r, \quad (1)$$

is called a γ -polynomial of order r [2]. In connection with the determination of best quadrature formulas there arises the problem of approximating by γ -polynomials those functions in $L_p(X)$ that have a representation

$$f(x) = \int_{T} \gamma(t, x) \, d\mu(t), \qquad (2)$$

 $d\mu$ being a nonnegative measure. Then

$$m(x) = f(x) - F(x) \tag{3}$$

is called a monospline of order r + 1, if F is a γ -polynomial of order r [3, 5].

In this situation there is a unique solution of the nonlinear approximation problem, if the approximation is understood in the Chebyshev sense. But the question of uniqueness for the monospline of least L_p -norm was not settled for 1 [1, 5].

Our objective is to prove by an example that uniqueness does not hold in general.

 $\mathbf{2}$

Set X = [-1, +1] and let $L_2(X)$ denote the space of square-integrable functions on X endowed with the norm $||f|| = (f, f)^{1/2}$, where

$$(f,g) = \int_{-1}^{+1} f(x) g(x) dx.$$

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The kernel $\gamma(t, x) = (1 - tx)^{-1}$ is extended totally positive on

$$(-1, +1) \times [-1, +1].$$

Therefore,

$$f(x) = f_s(x) = \frac{1}{2} \left(\frac{1}{1 - sx} + \frac{1}{1 + sx} \right), \quad 0 \le s < 1, \tag{4}$$

admits a representation (2) with the measure $d\mu$ concentrated on the points +s and -s. We consider the case r = 1. Then the approximation problem is equivalent to the minimization of the function

$$\rho(\alpha, t) = \left\| f - \frac{\alpha}{1 - tx} \right\|^2 = \left(f - \frac{\alpha}{1 - tx}, f - \frac{\alpha}{1 - tx} \right),$$
$$\alpha \in \mathbb{R}, \quad -1 < t < +1.$$
(5)

Because of the symmetry relation f(x) = f(-x) we know that optimality of (α, t) implies that $(\alpha, -t)$ is also optimal. Hence, if uniqueness is assumed, then the *t*-coordinate of the solution is zero. Moreover, if we fix *t*, then $\rho(\alpha, t)$ is quadratic in α and ρ attains its minimum at

$$\alpha = \alpha_t = \frac{(f, (1 - tx)^{-1})}{((1 - tx)^{-1}, (1 - tx)^{-1})}.$$
(6)

Inserting (4) and t = 0, we obtain

$$\alpha_{0} = \frac{\int_{-1}^{+1} 1 \cdot f \cdot dx}{\int_{-1}^{+1} 1 \cdot dx} = \frac{1}{2} \int_{-1}^{+1} \frac{1}{2} \left(\frac{1}{1 - sx} + \frac{1}{1 + sx} \right) dx$$
$$= \frac{1}{2s} \log \frac{1 + s}{1 - s} > 0.$$
(7)

The function ρ is differentiable with respect to t. We have

$$\begin{aligned} \rho_t(\alpha, t) &= -2\alpha \cdot (x(1-tx)^{-2}, \quad f - \alpha(1-tx)^{-1}); \\ \rho_{tt}(\alpha, t) &= 2\alpha \cdot (x^2 \cdot (1-tx)^{-3}, \quad 3\alpha \cdot (1-tx)^{-1} - 2f). \end{aligned}$$

We check the second derivation at $(\alpha_0, 0)$:

$$\frac{1}{2\alpha_0} \cdot \rho_{tt}(\alpha_0, 0) = \int_{-1}^{+1} 3\alpha_0 x^2 \, dx - \int_{-1}^{+1} x^2 \left(\frac{1}{1-sx} + \frac{1}{1+sx}\right) dx \\
= \left(\frac{1}{s} - \frac{2}{s^3}\right) \log \frac{1+s}{1-s} + \frac{4}{s^2}, \\
< \frac{1}{s^2} \left(4 - \log \frac{1+s}{1-s}\right), \quad 0 < s < 1.$$
(8)

The value is positive for small s, but it tends to $-\infty$, as s tends to 1. In particular, it is negative for $s \ge 0.97$.

We conclude that for $s \ge 0.97$ the point $(\alpha_0, 0)$ is not a minimum, but only a saddle point of ρ . Hence, there are at least two monosplines of least L_2 -norm. Moreover, we know that the best approximations are not symmetric functions.

The preceding investigation established nonuniqueness for a function f that is represented according to (2) with $d\mu$ concentrated on two points. Observe that we have also nonuniqueness for all symmetric functions in a sufficiently small neighborhood of f. In particular, this neighborhood also contains functions of the form (2) for which the measure is not concentrated on a finite number of points.

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A similar investigation can be performed for the extended totally positive kernel $\gamma(t, x) = e^{tx}$, X = [-1, +1], $T = \mathbb{R}$ and the one-parameter family of functions

$$f(x) = f_s(x) = \frac{1}{2}(e^{sx} + e^{-sx}), s \ge 0.$$

With $\rho(\alpha, t) = ||f - \alpha \cdot e^{tx}||^2$ we verify that $\rho_{tt}(\alpha_0, 0)$ is negative, whenever $s \ge 6$.

Note added in proof. A similar analysis may be performed for the Hilbert space of functions analytic in the unit disc and square integrable on its boundary. Put

$$||f||^{2} = \frac{1}{2\pi} \int_{0}^{2\pi} |f(e^{i}\varphi)|^{2} d\varphi,$$

and consider the kernel from Section 2. For the approximation problem with r = 1 we have uniqueness if f is a symmetric function and possesses a representation (2) with $d\mu$ being nonnegative and concentrated on the subinterval $\left[-\frac{1}{2}, +\frac{1}{2}\right]$. This result is sharp because we have nonuniqueness for f_s whenever $\frac{1}{2} < s < 1$. — Extensions to anymmetric functions and to $r \ge 2$ are not known.

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