

Note on Mean Convergence of Lagrange Parabolas

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1. INTRODUCTION AND PRELIMINARY RESULTS

1.1. Let $w(x)$ be a weight function on $[-1, 1]$ and let $p_n(w; x)$ be the sequence of the corresponding orthogonal polynomials with the zeros

$$-1 < x_{nn}(w) < x_{n-1,n}(w) < \dots < x_{1n}(w) < 1 \quad (n = 1, 2, \dots).$$

For $f \in C$ (f is continuous on $[-1, 1]$) we consider the uniquely determined Lagrange interpolatory polynomials $L_n(f; w; x) = \sum_{k=1}^n f(x_{kn}(w)) l_{kn}(w; x)$ of degree $\leq n - 1$ satisfying $L_n(f; w; x_{kn}) = f(x_{kn})$ ($k = 1, 2, \dots, n; n = 1, 2, \dots$). As was proved by G. Faber, $L_n(f; w; x)$ does not necessarily converge uniformly to $f(x)$. But as far as mean convergence is concerned, the situation is more favorable.

A general theorem due to Erdős and Turán [1] states that

$$\lim_{n \rightarrow \infty} \int_{-1}^1 [L_n(f; w; x) - f(x)]^2 w(x) dx = 0 \quad \text{if } f \in C. \quad (1.1)$$

As to Jacobi weights, A. Holló and later Turán [2] proved that

$$\lim_{n \rightarrow \infty} \int_{-1}^1 [L_n(f; \alpha, \beta; x) - f(x)]^2 dx = 0 \quad \text{if } f \in C, \quad (1.2)$$

provided $-1 < \alpha, \beta < \frac{1}{2}$; moreover

$$\lim_{n \rightarrow \infty} \int_{-1}^1 |L_n(f; \alpha, \beta; x) - f(x)| dx = 0 \quad \text{if } f \in C, \quad (1.3)$$

provided $-1 < \alpha, \beta < \frac{3}{2}$.

(Here and later, $L_n(f; \alpha, \beta; x)$ stands for $L_n(f; w; x)$ where $w(x) = w^{(\alpha, \beta)}(x) = (1 - x)^\alpha (1 + x)^\beta$ ($\alpha, \beta > -1$) is a Jacobi weight.)

1.2. A far-reaching generalization of (1.2) and (1.3) was proved by Askey [3, 4] and later by Névai [5]. The following is essentially a result from [5]:

If

$$(i) \quad -1 < \alpha, \beta \leq -\frac{1}{2}; a = b = 0 \text{ and } p > 0 \text{ or}$$

$$(ii) \quad -\frac{1}{2} < \alpha, \beta; a > (2\alpha - 3)/4, b > (2\beta - 3)/4 \text{ and}$$

$$0 < p < \min\left(\frac{4(a+1)}{2\alpha+1}, \frac{4(b+1)}{2\beta+1}\right) \quad \text{or}$$

$$(iii) \quad -1 < \alpha \leq -\frac{1}{2} < \beta; a = 0, b > (2\beta - 3)/4, \text{ and}$$

$$0 < p < \frac{4(b+1)}{2\beta+1} \quad \text{or}$$

$$(iv) \quad -1 < \beta \leq -\frac{1}{2} < \alpha; b = 0, a > (2\alpha - 3)/4 \text{ and}$$

$$0 < p < \frac{4(a+1)}{2\alpha+1};$$

then

$$\lim_{n \rightarrow \infty} \int_{-1}^1 |L_n(f; \alpha, \beta; x) - f(x)|^p (1-x)^\alpha (1+x)^\beta dx = 0 \quad \text{for any } f \in C.$$

Conversely, if $\alpha > -\frac{1}{2}$ and (1.4) holds, then necessarily $p \leq 4(a+1)/(2\alpha+1)$. Similarly, if $\beta > -\frac{1}{2}$ and (1.4) is true, we have $p \leq 4(b+1)/(2\beta+1)$.

1.3. Of course, (1.2) (or (1.3)) can be obtained from (1.4) if we choose $a = b = 0, p = 2$ (or $a = b = 0, p = 1$).

2. A NEW RESULT

2.1. A natural problem which was raised in [2] and [5] is to study the limiting cases, i.e., when $a = b = 0, p = 2$, and $\max(\alpha, \beta) = \frac{1}{2}$ (see (1.2)); when $a = b = 0, p = 1$, and $\max(\alpha, \beta) = \frac{3}{2}$; when (ii) is modified to read $p = \min\{4(a+1)/(2\alpha+1), 4(b+1)/(2\beta+1)\}$; or when, in (iii), $p = 4(b+1)/(2\beta+1)$ (or $p = 4(a+1)/(2\alpha+1)$ in (iv)). The only settled case is $a = b = 0, p = 2, \alpha = \beta = \frac{1}{2}$ (see Feldheim [6]), in which case (1.2) does not hold for all $f \in C$.

2.2. Let $C(\omega) = \{f; f \in C \text{ and } \omega(f; t) \leq a(f) \omega(t)\}$ where $\omega(f; t)$ is the modulus of continuity of $f(x)$ and $\omega(t)$ is a modulus of continuity with $\lim_{t \rightarrow 0} t/\omega(t) = 0$.

THEOREM 2.1. *Let $a, b, \alpha, \beta > -1$, $p \geq 1$, and $0 \leq \epsilon < 2$ be fixed numbers. If*

$$-\frac{1}{2} < \alpha \quad \text{and} \quad p = \frac{4(a+1)}{2\alpha+1} + q \quad (q \geq 0), \quad (2.1)$$

then for certain $f \in C(\omega)$ and $n = n_1, n_2, \dots$,

$$\begin{aligned} & \int_{-1+\epsilon}^1 |L_n(f; \alpha, \beta; x) - f(x)|^p (1-x)^a (1+x)^b dx \\ & > \left[\omega \left(\frac{1}{n^2} \right) \right]^p \log n \quad \text{if } q = 0, \\ & > \left[\omega \left(\frac{1}{n^2} \right) \right]^p n^{q(\alpha+1/2)} \quad \text{if } q > 0. \end{aligned} \quad (2.2)$$

Similarly, if

$$-\frac{1}{2} < \beta \quad \text{and} \quad p = \frac{4(b+1)}{2\beta+1} + q \quad (q \geq 0), \quad (2.3)$$

then for certain $f \in C(\omega)$ and $n = n_1, n_2, \dots$,

$$\begin{aligned} & \int_{-1}^{1-\epsilon} |L_n(f; \alpha, \beta; x) - f(x)|^p (1-x)^a (1+x)^b dx \\ & > \left[\omega \left(\frac{1}{n^2} \right) \right]^p \log n \quad \text{if } q = 0, \\ & > \left[\omega \left(\frac{1}{n^2} \right) \right]^p n^{q(\beta+1/2)} \quad \text{if } q > 0. \end{aligned} \quad (2.4)$$

2.3. Theorem 2.1 implies that, in the above limiting cases, the relations corresponding to (1.2)–(1.4) do not hold for all $f \in C$.

3. PROOF

3.1. Let us define $f_n(x) \in C$ as follows:

$$f_n(x_{k_n}^{(\alpha, \beta)}) = (-1)^k \quad (k = 0, 1, 2, \dots, n+1), \quad (3.1)$$

$$f_n(x) \text{ is linear in } [x_{k_n}^{(\alpha, \beta)}, x_{k-1, n}^{(\alpha, \beta)}] \quad (k = 1, 2, \dots, n+1).$$

Here, sometimes omitting superfluous indices, $x_0 \equiv 1$, $x_{n+1} \equiv -1$; $x_{k_n} = \cos \theta_{k_n}$ ($k = 1, 2, \dots, n$) stand for the zeros of the Jacobi polynomial

$P_n(x) \equiv P_n^{(\alpha, \beta)}(x)$ of degree n with the normalization $P_n^{(\alpha, \beta)}(1) = \binom{n+\alpha}{\alpha}$.
Assuming

$$-\frac{1}{2} < \alpha \quad \text{and} \quad p = \frac{4(a+1)}{2\alpha+1} + q \quad (q \geq 0), \quad (3.2)$$

our fundamental lemma is

LEMMA 3.1.

$$\int_{-1+\epsilon}^1 |L_n(f_n; x)|^p (1-x)^a (1+x)^b dx > c_1 \log n \quad \text{if } q = 0, \\ > c_2 n^{q(\alpha+1/2)} \quad \text{if } q > 0. \quad (3.3)$$

3.1.1. To prove (3.3) let us denote by x_j a zero of P_n nearest to x ($1 \leq j = j(n, x) \leq n$). Setting

$$\lambda_n(x) = \sum_{k=1}^n |l_{kn}(x)|, \\ s_n = [n(\log n)^{-2/(\alpha+1/2)}], \quad \text{and} \quad x = \cos \theta,$$

we have

$$|L_n(f_n; x)| \sim \lambda_n(x) \sim \theta_j^{-\alpha-1/2} \sim \theta^{-\alpha-1/2} \quad \text{if } \theta \in T_j \text{ and } 3 \leq j \leq s_n, \quad (3.4)$$

where

$$T_j = \left[\frac{\theta_{j+1} + \theta_j}{2}, \frac{\theta_{j+1} + 3\theta_j}{4} \right].$$

(As to the symbol “ \sim ” which does not depend on x , see [7, 1.1].)

Indeed, by (3.1),

$$|L_n(f_n; x)| = \left| \sum_{k=1}^n (-1)^k l_k(x) \right| \\ = \left| \sum_{k=1}^{j-1} + \sum_{k=j+1}^n + \sum_{k=j} \right| \stackrel{\text{def}}{=} |J_1 + J_2 + J_3|. \quad (3.5)$$

By [8, Lemmas 3–5], we can write

$$|J_1| \sim |P_n(x)| n^{-\alpha} I_1 \quad \text{and} \quad |J_2| \sim |P_n(x)| n^{-\alpha} I_2, \quad (3.6)$$

where

$$I_1 \sim j^{\alpha+1/2} \log j \quad \text{and} \quad I_2 \sim j^{\alpha+1/2} \log j + n^{\alpha+1/2}. \quad (3.7)$$

(We used the fact that the summands of J_s , $s = 1, 2$, have the same sign.) As $j \leq s_n$, we can write $I_2 \sim n^{\alpha+1/2}$ and $I_1 = o(I_2)$. By [9, Lemma 3.2],

$$|P_n(x)| \sim |\theta - \theta_j| \theta_j^{-\alpha-1/2} n^{1/2} \sim |x - x_j| \theta_j^{-\alpha-3/2} n^{1/2}; \quad (3.8)$$

hence, $|J_3| \sim 1$, using [7, (8.9.2)] which states that

$$|P'_n(x_k)| \sim k^{-\alpha-3/2} n^{\alpha+2} \quad (k = 1, 2, \dots, n). \quad (3.9)$$

From (3.5)–(3.8) we get $|L_n(f_n; x)| \sim \theta_j^{-\alpha-1/2}$ by applying the relation

$$\theta_{k+1} - \theta_k \sim \frac{1}{n} \quad (k = 0, 1, 2, \dots, n). \quad (3.10)$$

(Here $\theta_0 = 0$, $\theta_{n+1} = \pi$; see, e.g., [9, Lemma 3.1].) Using [8, Lemma 5], we obtain (3.4), observing that, for $\theta \in T_j$, one has $\theta \sim \theta_j$.

3.1.2. Using the substitutions $x = \cos \theta$, $-1 + \epsilon = \cos \delta$ and (3.4) we can write:

$$\begin{aligned} & \int_{-1+\epsilon}^1 |L_n(f_n; x)|^p (1-x)^a (1+x)^b dx \\ & \geq c \int_{-1+\epsilon}^1 |L_n(f_n; x)|^p (1-x)^a dx \\ & = c \int_0^\delta |L_n(f_n; \cos \theta)|^p \left(\sin \frac{\theta}{2}\right)^{2a} \sin \theta d\theta \\ & \geq c \sum_{j=3}^{s_n} \int_{T_j} |L_n(f_n; \cos \theta)|^p \left(\sin \frac{\theta}{2}\right)^{2a} \sin \theta d\theta \\ & \sim \sum_{j=3}^{s_n} \int_{T_j} \frac{\theta^{2a+1}}{\theta^{(\alpha+1/2)[4(\alpha+1)/(2\alpha+1)+q]}} d\theta = \sum_{j=3}^{s_n} \int_{T_j} \frac{d\theta}{\theta^{1+q(\alpha+1/2)}} \\ & \sim n^{q(\alpha+1/2)} \sum_{j=3}^{s_n} \frac{1}{j^{1+q(\alpha+1/2)}} \sim \log n \quad \text{if } q = 0, \\ & \quad \sim n^{q(\alpha+1/2)} \quad \text{if } q > 0, \end{aligned}$$

which is (3.3).

3.2. Now we can apply the method of [10].

Indeed, choosing in [10, 2.4] $m = e_n = 1$, $g_n = f_n$, $T_n(g_n; z_n) = (\int_{-1+\epsilon}^1 |L_n(f_n; x)|^p (1-x)^a (1+x)^b)^{1/p}$, $\lambda_n(z_n) = (\log n)^{1/p}$ (or $\lambda_n(z_n) = n^{q(\alpha+1/2)/p}$, if $q > 0$), $\delta_n = n^{-2}$, $U_n(g_n; z_n) = (\int_{-1+\epsilon}^1 |g_n(x)|^p (1-x)^a (1+x)^b)^{1/p}$

and $T_n(h; x) - U_n(h; x) = (\int_{-1+\epsilon}^1 |L_n(h; x) - h(x)|^p (1-x)^a (1+x)^b dx)^{1/p}$, we obtain, as in [10], that for certain $f \in C(\omega)$ and $\{n_i\}$,

$$\left(\int_{-1+\epsilon}^1 |L_n(f; x) - f(x)|^p (1-x)^a (1+x)^b dx \right)^{1/p} > \omega \left(\frac{1}{n^2} \right) (\log n)^{1/p} \quad (3.11)$$

if $q = 0$ and $n = n_1, n_2, \dots$, from which (2.2) follows. The remaining cases can be treated similarly.

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