

# Integral Representation of Markov Systems and the Existence of Adjoined Functions for Haar Spaces

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*Communicated by D. S. Lubinsky*

Received February 17, 1988; revised August 17, 1988

Let  $A$  be a set of real numbers, and let  $Y_n := \{y_0, \dots, y_n\}$  be a Čebyšev system on  $A$ . Assume, moreover, that if  $\inf A$  or  $\sup A$  belongs to  $A$ , then it is a point of accumulation of  $A$  at which all  $y_j$  are continuous. We find necessary and sufficient conditions for the existence of a function  $y_{n+1}$  such that also  $\{y_0, \dots, y_n, y_{n+1}\}$  is a Čebyšev system on  $A$ . This theorem generalizes earlier results of Zielke and of the author. The proof is based on an integral representation of Markov systems that slightly extends a previous result of Zielke. © 1991 Academic Press, Inc.

## 1. INTRODUCTION AND STATEMENT OF RESULTS

In what follows,  $n \geq 0$  is a fixed integer,  $A$  denotes a set of real numbers having at least  $n + 2$  elements, and  $F(A)$  denotes the set of real functions on  $A$ ; if  $A$  is an interval,  $C(A)$  denotes the set of continuous functions in  $F(A)$ ; if  $Z_n := \{z_0, \dots, z_n\}$  is a sequence of functions in  $F(A)$ , by  $S(Z_n)$  we denote the linear span of  $Z_n$ . Finally,  $S_n$  will stand for an  $n + 1$ -dimensional subspace of  $F(A)$ .

We say that  $Z_n$  is a *Čebyšev system* (*weak Čebyšev system*) if  $\dim S(Z_n) = n + 1$ , and for every sequence  $\{t_0, \dots, t_n\} \subset A$  such that  $t_0 < t_1 < \dots < t_n$ ,  $\det[z_i(t_j); i, j = 0, \dots, n] > 0$  ( $\geq 0$ ). If  $Z_k$  is a (weak) Čebyšev system for  $k = 0, \dots, n$ , we say that  $Z_n$  is a (*weak*) *Markov system*, or a *complete (weak) Čebyšev system*; if  $z_0 \equiv 1$ , we say that  $Z_n$  is *normalized*. The linear span of a (weak) Čebyšev system is called a (*weak*) *Haar space*, and the linear span of a (weak) Markov system is called a (*weak*) *Markov space*. These definitions are consistent with Karlin and Studden [1].

If  $Z_n$  is a (weak) Čebyšev system, we say that  $Z_n$  has a (*weak*) *Čebyšev extension*, or, simply, a (*weak*) *extension*, if there is a function  $z_{n+1}$  such

that  $Z_n \cup \{z_{n+1}\}$  is a (weak) Čebyšev system. We also say that  $z_{n+1}$  is (weakly) *adjoined* to  $S(Z_n)$ .

In this paper, we study the existence of Čebyšev extensions. The existence of weak extensions for weak Čebyšev systems, under very general hypotheses, follows trivially from a representation theorem of Zielke (see Theorem A below). As we show in Theorem 4 below, the existence of Čebyšev extensions and the existence of adjoined functions are equivalent problems.

The problem of existence of adjoined functions was apparently first studied by Laasonen [4], who showed that if  $S_n$  is an  $n$ -dimensional Haar space of  $n$ -times continuously differentiable functions defined on an interval, then it has an adjoined function.

In [5], Rutman asserted that if  $S_n$  is a Haar space of right-continuous functions defined on an open interval, then it has an adjoined function. However, he only sketched his proof; this proof is based on an integral representation of Markov systems which both Zielke and this author have shown to be false (cf. [6, 12]). Rutman also claimed that there is a Haar space of continuous functions defined on a closed interval for which no adjoined functions exist (cf. Krein [2, p. 21, footnote 2]). However, no such example seems to have been published, and indeed Krein and Nudel'man [3] attempted to show that the opposite is true: if  $S_n$  is a Haar space of continuous functions defined on a closed interval, then it has an adjoined function. However, their proof is based on Rutman's integral representation, and is therefore invalid.

In [12], Zielke essentially showed that if  $S_n$  is a Haar space defined on a set having "*property (D)*," then it has an adjoined function (a set  $A$  is said to have property (D) if it has no first nor last element, and between any two elements of  $A$  is a third element of  $A$ ), whereas in [7] we showed that if  $S_n$  is a Haar space of continuous functions defined on an interval (closed, open, or semiclosed), then it has an adjoined function. Although Zielke's result is stronger, his method cannot be applied to a set that contains one or both of its endpoints, and indeed, in [13] he includes both his proof, and a simplified version of ours. (We believe, however, that this simplified proof is incorrect.)

The purpose of this paper is to combine some of the ideas of [7] with a refinement of Zielke's representation theorem [14, Theorem 3] to obtain necessary and sufficient conditions for the existence of Čebyšev extensions and of adjoined functions that contain the results of [7, 12] as particular cases. But we must first introduce some additional definitions that will be used in the sequel.

A finite-dimensional subspace  $S$  of  $F(A)$  is called *endpoint nondegenerate* (END) provided that for every  $c$  in  $A$  the restrictions of the elements of  $S$  to  $A_1 := A \cap (-\infty, c)$  and to  $A_2 := A \cap (c, \infty)$  form subspaces  $S_1$  of  $F(A_1)$

and  $S_2$  of  $F(A_2)$  that have the same dimension as  $S$ . (This term was coined by D. J. Newman in 1980 to describe a concept introduced by Zwick (see [15]). It was also used by Zielke in [14], where it is referred to simply as "nondegeneracy.") We say that  $Z_n \subset F(A)$  is an END system, if the elements of  $Z_n$  are linearly independent in  $F(A)$ , and  $S(Z_n)$  is END.

Let  $f \in F(a, b)$ , and  $c \in (a, b)$ . We say that  $f$  is *not constant* at  $c$  if for every  $\varepsilon > 0$  there are points  $x_1, x_2 \in (a, b)$ ,  $c - \varepsilon < x_1 < c < x_2 < c + \varepsilon$ , such that  $f(x_1) \neq f(x_2)$ . (In particular, if  $f(x)$  is increasing on  $(a, b)$ , we have  $f(x_1) < f(x_2)$ .)

Let  $n \geq 1$  and let  $W_n := \{w_1, \dots, w_n\} \subset F(a, b)$ ,  $h \in F(A)$ , and  $h(A) \subset (a, b)$ . We shall say that  $W_n$  satisfies *property (M)* with respect to  $h$ , provided that, for every choice of points  $x_0 < x_1 < \dots < x_n$  in  $h(A)$ , there is a double sequence  $\{t_{i,j}; i = 0, \dots, n, j = 0, \dots, n - i\}$  such that:

- (a)  $x_j = t_{0,j}; j = 0, \dots, n$ .
- (b)  $t_{i,j} < t_{i+1,j} < t_{i,j+1}; i = 0, \dots, n - 1, j = 0, \dots, n - i - 1$ .
- (c) For  $i = 1, \dots, n$ ,  $w_i(x)$  is not constant on  $\{t_{i,j}; j = 0, \dots, n - i\}$ .

If these conditions are satisfied for a specific set of points  $x_0 < \dots < x_n$  in  $h(A)$ , we say that  $W_n$  satisfies *property (M)* with respect to  $h$  at  $\{x_0, \dots, x_n\}$ . We shall also say that  $W_n$  satisfies *property (N)* with respect to  $h$ , if for every choice of points  $x_0 < \dots < x_{n+1}$  in  $h(A)$  there is a double sequence  $\{t_{i,j}; i = 0, \dots, n + 1, j = 0, \dots, n - i + 1\}$  such that:

- (a)  $x_j = t_{0,j}; j = 0, \dots, n + 1$ .
- (b)  $t_{i,j} < t_{i+1,j} < t_{i,j+1}; i = 0, \dots, n, j = 0, \dots, n - i$ .
- (c) For  $i = 1, \dots, n$ ,  $w_i(x)$  is not constant on  $\{t_{i,j}; j = 0, \dots, n - i + 1\}$ .

If  $Z_n \subset F(A)$  we say that  $(h, c, W_n, U_n)$  is a *representation* for  $Z_n$  on  $A$ , provided that  $h(x)$  is a strictly increasing function in  $F(A)$ ,  $c \in h(A)$ ,  $h(c) = c$ , the functions  $w_i(x)$ ,  $i = 1, \dots, n$ , are increasing and continuous in  $j(h) := (\inf h(A), \sup h(A))$ ,  $U_n := \{u_0, \dots, u_n\}$ , where  $u_0 \in F(A)$  is positive,  $\{u_0, \dots, u_i\}$  is a basis of  $S(Z_i)$ ,  $i = 0, \dots, n$ , and for every  $x$  in  $A$ , and  $i = 1, \dots, n$ ,

$$u_i(x) = u_0(x) \int_c^{h(x)} \int_c^{t_1} \dots \int_c^{t_{i-1}} dw_i(t_i) \dots dw_1(t_1).$$

Note that if  $Z_n$  is normalized then  $u_0$  must be a constant function. Finally, if  $(h, c, W_n, U_n)$  is a representation for some basis  $Z_n^*$  of  $S(Z_n)$ , we say that it is a *quasi-representation* for  $Z_n$ .

We can now state:

**THEOREM A.** *If  $Z_n \subset F(A)$  is an END normalized weak Markov system then it has a representation.*

This theorem is essentially [14, Theorem 3], although there are two differences: First Zielke does not mention that if  $(h, c, W_n, U_n)$  is a representation for  $Z_n$  then the functions  $w_k(x)$  are nonconstant. That this must be so is obvious: If  $w_k$  is constant it is clear that  $z_k = 0$ ; thus the elements of  $Z_n$  are not linearly independent, which is a contradiction. Second, in the statement of Zielke's theorem, no mention is made that  $\{u_0, \dots, u_k\}$ ,  $k=0, \dots, n$ , is a basis of  $S(Z_k)$  (it is only asserted that  $U_n$  is a basis of  $S(Z_n)$ ). That this stronger statement is true can be inferred by inspection of the proof of the theorem. Another (unpublished) proof of Theorem A was obtained by the author combining the Lemma of [8] with a new embedding property of weak Markov systems [10]. This proof was noted in [14, Remark (6)]. Theorem A also follows from [11, Theorem 1].

Using Theorem A we shall prove

**THEOREM 1.** *Assume that  $A$  has neither a first nor a last point. Then  $Z_n \subset F(A)$  is a Markov system if and only if it has a representation  $(h, c, W_n, U_n)$  such that  $W_n$  satisfies property (M) with respect to  $h$ .*

If  $w_k$  is constant on an interval  $I$ , it is readily seen that  $u_k$  is proportional to  $u_{k-1}$  on  $h^{-1}(I \cap h(A))$ , and the elements of  $U_n$  are therefore linearly dependent on  $h^{-1}(I \cap h(A))$ . We thus have

**COROLLARY 1.** *Let  $A$  have property (D). Then  $Z_n \subset F(A)$  is a Markov system if and only if for every representation  $(h, c, W_n, U_n)$  of  $Z_n$ , the elements of  $W_n$  are strictly increasing in  $(h, A)$ .*

Corollary 1 is essentially due to Zielke (cf. [14, Corollary 3]).

By the *endpoints* of  $A$  we mean  $\sup A$  and  $\inf A$ .

As a consequence of Theorem 1 we also have:

**THEOREM 2.** *Let  $Z_n \subset F(A)$  be a Markov system on  $A$ , and  $B := A \setminus \{\inf A, \sup A\}$ . Assume, moreover, that if an endpoint of  $A$  belongs to  $A$ , then it is a point of accumulation of  $A$  at which  $z_0, \dots, z_n$  are continuous. Then  $Z_n$  has a Čebyšev extension if and only if there is a representation  $(h, c, W_n, U_n)$  for  $Z_n$  on  $B$  that satisfies property (N) with respect to  $h$ .*

Let the set  $B$  be defined as in Theorem 2. We also have:

**THEOREM 3.** *Let  $Z_n \subset F(A)$  be a Čebyšev system on  $A$ . Assume, moreover, that if an endpoint of  $A$  is in  $A$ , then it is a point of accumulation of  $A$ , and all the functions in  $Z_n$  are continuous at that endpoint. Then  $S(Z_n)$  has an adjointed function if and only if there is a quasi-representation  $(h, c, W_n, U_n)$  for  $Z_n$  on  $B$  that satisfies property (N) with respect to  $h$ .*

Note that every Haar space defined on a set that has no first nor last element has a Markov basis (cf., e.g., [9]). In view of this result it is clear

that Theorem 3 is a straightforward consequence of Theorem 2 and the following proposition:

**THEOREM 4.** *Let  $S_n$  be a Haar space. Then the following statements are equivalent:*

- (a)  $S_n$  has an adjoined function.
- (b) Every Čebyšev system  $Z_n \subset S_n$  has an extension.

The proof of Theorem 4 readily follows from, e.g., [7, Lemma 2], and will therefore be omitted.

A set  $A$  is said to have *property (B)* provided that between any two elements of  $A$  is a third element of  $A$ . As a consequence of Theorem 3 we shall prove the following proposition, which contains the main results of [7, 12] as particular cases.

**THEOREM 5.** *Let  $A$  have property (B), and let  $Z_n \subset F(A)$  be a Čebyšev system on  $A$ . Assume, moreover, that if an endpoint of  $A$  is in  $A$ , then it is a point of accumulation of  $A$ , and all the functions in  $Z_n$  are continuous at that endpoint. Then  $S(Z_n)$  has an adjoined function in  $A$ .*

## 2. PROOFS

Theorem 1 is a straightforward consequence of Theorem A and the following auxiliary proposition, of some independent interest:

**LEMMA.** *Let  $W_n := \{w_1, \dots, w_n\}$  be a sequence of increasing and continuous functions defined on an open interval  $(a, b)$ , let  $c \in (a, b)$ ,  $u_0 \equiv 1$ , and for  $k = 1, \dots, n$ , let  $u_k(x) := \int_c^x \int_c^{t_1} \dots \int_c^{t_{k-1}} dw_k(t_k) \dots dw_1(t_1)$ . Assume that  $a < x_0 < \dots < x_n < b$ ; then  $\det[u_i(x_j); i, j = 0, \dots, n] > 0$  if and only if  $W_n$  satisfies property (M) with respect to the identity function at  $\{x_0, \dots, x_n\}$ .*

*Proof of Lemma.* We proceed by induction on  $n$ . Since  $u_1(x) = w_1(x) - w_1(c)$ , the assertion is trivially true for  $n = 1$ .

To prove the inductive step we proceed as follows: Let  $v_0 \equiv 1$  and, for  $k = 2, \dots, v_{k-1}(x) := \int_c^x \int_c^{t_1} \dots \int_c^{t_{k-2}} dw_k(t_{k-1}) \dots dw_2(t_1)$  if  $n > 2$ , or  $v_1(x) := \int_c^x dw_2(t)$  if  $n = 2$ . Since  $u_k(x) = \int_c^x v_{k-1}(t) dw_1(t)$ , subtracting from each column the preceding one, we readily deduce that  $\det[u_i(x_j); i, j = 0, \dots, n] = \int_{x_0}^{x_1} \dots \int_{x_{n-1}}^{x_n} \det[v_i(t_j); i, j = 0, \dots, n-1] dw_1(t_{n-1}) \dots dw_1(t_0)$ . Since the functions  $w_i(x)$  are continuous, and  $\det[v_i(t_j); i, j = 0, \dots, n-1] \geq 0$  for any choice of points  $a < t_0 < \dots < t_{n-1} < b$ , it is clear that  $\det[u_i(x_j); i, j = 0, \dots, n] > 0$  if there are points  $t_j, x_j < t_j < x_{j+1}; j = 0, \dots, n-1$ , such that  $\det[v_i(t_j); i, j = 0, \dots, n-1] > 0$  and  $w_1(t)$  is not constant in a

neighborhood of  $t_j$ , for  $j = 0, \dots, n - 1$ . Also the converse is true. To see this we argue as follows: Let  $I := [x_0, x_1] \times [x_1, x_2] \times \dots \times [x_{n-1}, x_n]$ ,  $\mathbf{t} := (t_0, t_1, \dots, t_{n-1})$ , and  $f(\mathbf{t}) := \det[v_i(t_j); i, j = 0, \dots, n - 1]$ . Assume that for every  $\mathbf{t} \in I$  either  $f(\mathbf{t}) = 0$  or  $w_1(x)$  is constant in a neighborhood of some component  $t_j$  of  $\mathbf{t}$ . If  $A$  is the set of points  $\mathbf{t}$  in  $I$  for which  $f(\mathbf{t}) > 0$ , it is clear that

$$\begin{aligned} 0 &\leq \int_{x_0}^{x_1} \int_{x_1}^{x_2} \dots \int_{x_{n-1}}^{x_n} f(t_0, \dots, t_{n-1}) dw_1(t_{n-1}) \dots dw_1(t_0) \\ &= \int_A f(t_0, \dots, t_{n-1}) dw_1(t_{n-1}) \dots dw_1(t_0). \end{aligned}$$

Let  $(t_0, \dots, t_{n-1}) \in A$ . Then there is an  $\varepsilon > 0$  and some  $j$ ,  $0 \leq j \leq n - 1$ , such that  $w_1(t)$  is constant on  $[t_j - \varepsilon, t_j + \varepsilon]$ . If  $J(\mathbf{t}, \varepsilon) := [t_0 - \varepsilon, t_0 + \varepsilon] \times [t_1 - \varepsilon, t_1 + \varepsilon] \times \dots \times [t_{n-1} - \varepsilon, t_{n-1} + \varepsilon]$  and  $I(\mathbf{t}, \varepsilon) := I \cap J(\mathbf{t}, \varepsilon)$ , it is clear that

$$\int_{I(\mathbf{t}, \varepsilon)} f(\mathbf{t}) dw_1(t_{n-1}) \dots dw_1(t_0) = 0.$$

The sets  $I(\mathbf{t}, \varepsilon)$  form a covering of  $A$ , and therefore have a denumerable subcovering, say  $\{I(m); m = 1, 2, 3, \dots\}$ . Since

$$\begin{aligned} 0 &\leq \int_A f(\mathbf{t}) dw_1(t_{n-1}) \dots dw_1(t_0) \\ &\leq \sum \int_{I(m)} f(\mathbf{t}) dw_1(t_{n-1}) \dots dw_1(t_0) = 0, \end{aligned}$$

we have shown that  $\det[u_i(x_j); i, j = 0, \dots, n] = 0$ . The proof of the Lemma now readily follows by the inductive hypotheses. Q.E.D.

*Proof of Theorem 2.* To prove the necessity, assume that  $z_{n+1}$  is an extension to  $Z_n$ . Then  $Z_{n+1} := Z_n \cup \{z_{n+1}\}$  is a Markov system on  $B$ , and Theorem 1 yields the existence of a representation  $(h, c, W_{n+1}, U_{n+1})$  for  $Z_{n+1}$  on  $B$  such that  $W_{n+1} := \{w_1, \dots, w_{n+1}\}$  satisfies property (M) with respect to  $h$ . Thus a fortiori  $W_n := \{w_1, \dots, w_n\}$  satisfies property (N) with respect to  $h$ .

To prove the sufficiency, let  $(h, c, W_n, U_n)$  be a representation for  $Z_n$  in  $B$  such that  $W_n$  satisfies property (N) with respect to  $h$ , let  $w_{n+1}^*(t) := \arctan t$ ,  $W_{n+1}^* := \{w_1, \dots, w_n, w_{n+1}^*\}$ , and  $u_{n+1}^*(x) := u_0(x) \int_c^{h(x)} \int_c^{t_1} \dots \int_c^{t_n} dw_{n+1}^*(t_{n+1}) dw_n(t_n) \dots dw_1(t_1)$ . Since  $w_{n+1}^*(t)$  is strictly increasing, it is readily seen that  $W_{n+1}^*$  satisfies property (M) with respect to  $h$ . Applying the Lemma, we therefore conclude that  $u_{n+1}^*$  is adjoined to  $S(U_n)$  on  $B$ .

Assume now that  $b := \sup(A) \in A$ . Since  $w_{n+1}^*(t)$  is bounded, we have  $u_{n+1}^*(x) \leq [w_{n+1}^*(h(x)) - w_{n+1}^*(c)]u_n(x) \leq K$  for every  $x$  such that  $h(x) > c$ ; thus,  $u_{n+1}^*(b) := \lim_{x \rightarrow b} u_{n+1}^*(x)$  exists, and the continuity of the elements of  $S(U_n)$  implies that  $U_{n+1}^* := U_n \cup \{u_{n+1}\}$  is a weak Čebyšev system on  $B \cup \{b\}$ .

We claim that  $U_{n+1}^*$  is a Čebyšev system on  $B \cup \{b\}$ . Suppose the contrary; then there is a  $u \in U_{n+1}^* \setminus \{0\}$  with  $n+2$  zeros  $x_0, \dots, x_{n+1} \in B \cup \{b\}$ , say  $x_0 < \dots < x_{n+1}$ , and so  $x_{n+1} = b$ . Let  $q \in A \cap (x_n, x_{n+1})$  be fixed, and without loss of generality, assume that  $u(q) > 0$ . Let  $\{p_k\}$  be an increasing sequence in  $B$  with  $\lim_{k \rightarrow \infty} p_k = b$ . So for sufficiently large  $k$ , we have  $q < p_k < b$  and  $u(q) > u(p_k)$ . Thus, using the terminology of [13, Chap. 8],  $x_0, \dots, x_n, q, p_k$  form a weak oscillation of  $u$  of length  $n+3$ , in contradiction to Lemma 8.7a in [13].

Analogously, if  $a := \inf(A) \in A$ , then  $u_{n+1}^*(a) := \lim_{x \rightarrow a} u_{n+1}^*(x)$  exists, and  $U_{n+1}^*$  is a weak Čebyšev system on  $A$ . A trivial modification of the argument for  $B \cup \{b\}$  now yields that  $U_{n+1}^*$  is a Čebyšev system on  $A$ .

Q.E.D.

*Proof of Theorem 5.* Let  $B := (\inf(A), \sup(A)) \cap A$ . From, e.g., [9], we know that  $Z_n$  is a Markov space on  $B$ . Let  $U_n := \{u_0, \dots, u_n\}$  be a Markov basis of  $Z_n$  on  $B$ . Applying [14, Corollary 3] we conclude that  $U_n$  has a representation  $(h, c, W_n, V_n)$  such that the functions in  $W_n$  are strictly increasing in  $(\inf h(B), \sup h(B))$ . It is therefore clear that this representation satisfies property (N), and therefore Theorem 3 yields the existence of an adjointed function  $v$  for  $S(V_n)$ , whence the conclusion readily follows.

Q.E.D.

### 3. EXAMPLE

Let  $I := (0, 5)$ ,  $A := (0, 1] \cup \{2, 3\} \cup [4, 5)$ ,

$$w_1(t) := \begin{cases} t, & 0 < t < 2.25 \\ 2.25, & 2.25 < t \leq 2.75 \\ t - 0.5, & 2.75 < t < 5 \end{cases} \quad w_2(t) := \begin{cases} 4t, & 0 < t \leq 1 \\ 4, & 1 < t \leq 2.25 \\ 4t - 5, & 2.25 < t \leq 2.75 \\ 6, & 2.75 < t \leq 4 \\ 4t - 10, & 4 < t < 5 \end{cases}$$

$u_0 \equiv 1$ ,  $u_1(x) := \int_1^x dw_1(t)$ ,  $u_2(x) := \int_1^x \int_1^t dw_2(s) dw_1(t)$ , and  $U_2 := \{u_0, u_1, u_2\}$ . Since for every choice of points  $x_0 < x_1 < x_2$  in  $A$  there are points  $t_0, t_1$ ,  $x_0 < t_0 < x_1 < t_1 < x_2$ , such that  $w_1(t)$  is increasing at  $t_0$  and  $t_1$ , and  $w_2(t_0) < w_2(t_1)$ , it is clear that  $W_2$  satisfies property (M) with respect to the identity function. Thus, from Theorem 1 we deduce that  $U_2$

is a Markov system on  $A$ . Note, however, that since  $w_2(1) = w_2(2)$ ,  $W_2$  is not strictly increasing on  $A$ . It is also easy to see that  $W_2$  does not satisfy property (N) (choose, for example,  $x_0 = 1$ ,  $x_1 = 2$ ,  $x_2 = 3$ , and  $x_3 = 4$ ). We shall now show that  $U_2$  has another representation on  $A$ , for which property (N) is satisfied.

A straightforward computation shows that

$$u_1(x) = \begin{cases} x - 1, & 0 < x \leq 2.25 \\ 1.25, & 2.25 < x \leq 2.75 \\ x - 1.5, & 2.75 < x < 5 \end{cases}$$

and

$$u_2(x) = \begin{cases} 2(x - 1)^2, & 0 < x \leq 1 \\ 0, & 1 < x \leq 2.75 \\ 2x - 5.5, & 2.75 < x \leq 4 \\ 2x^2 - 14x + 26.5, & 4 < x < 5. \end{cases}$$

Let  $v_0 := 1$ ,

$$v_1(x) := \begin{cases} x - 1, & 0 < x \leq 2 \\ 0.5x, & 2 < x \leq 3 \\ x - 1.5, & 3 < x < 5 \end{cases}$$

and

$$v_2(x) := \begin{cases} 2(x - 1)^2, & 0 < x \leq 1 \\ 0, & 1 < x \leq 2 \\ 0.5(x - 2), & 2 < x \leq 3 \\ 2x - 5.5, & 3 < x \leq 4 \\ 2x^2 - 14x + 26.5, & 4 < x < 5. \end{cases}$$

The functions  $v_i$  have been obtained by considering the restrictions of the  $u_i$  to  $A$ , and extending these restrictions to  $(0, 5)$  by linear interpolation. It is therefore clear that  $V_2 := \{v_0, v_1, v_2\}$  is a normalized weak Markov system on  $(0, 5)$ . It is also clear that  $V_2$  is END.

Repeating the procedure outlined in the proof of [11, Theorem 1] we see that  $V_2$  can be represented on  $(0, 5)$  as

$$v_1(x) = \int_1^{\hat{h}(x)} dp_1(t), \quad v_2(x) = \int_1^{\hat{h}(x)} \int_1^t dp_2(s) dp_1(t),$$

where

$$h(x) := \begin{cases} x, & 0 < x \leq 2 \\ x + 1, & 2 < x \leq 3 \\ x + 2, & 3 < x < 5 \end{cases} \quad p_1(x) := \begin{cases} x - 1, & 0 < x \leq 2 \\ 1, & 2 < x \leq 3 \\ 0.5(x - 1), & 3 < x \leq 4 \\ 1.5, & 4 < x \leq 5 \\ x - 3.5, & 5 < x < 7 \end{cases}$$

and

$$p_2(x) := \begin{cases} 4(x - 1), & 0 < x \leq 1 \\ 0, & 1 < x \leq 2 \\ x - 2, & 2 < x \leq 3 \\ 1, & 3 < x \leq 4 \\ x - 3, & 4 < x \leq 5 \\ 2, & 5 < x \leq 6 \\ 4x - 22, & 6 < x < 7. \end{cases}$$

(This assertion can, of course, be verified directly.) It is readily seen that  $P_2 := \{p_1, p_2\}$  satisfies property (N) with respect to  $h$ . We have therefore shown that a Markov system may have a representation for which property (N) is not satisfied, and a different representation for which property (N) is satisfied.

From Theorem 3 we deduce that  $S(U_n)$  has an adjoined function on  $A$ . Since  $A$  does not satisfy property (B), this example shows that although the conditions of Theorem 5 are sufficient, they are not necessary.

#### ACKNOWLEDGMENT

The author is grateful to Professor Roland Zielke for suggesting a considerable simplification in the proof of Theorem 2.

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