Weighted L_{ρ} Error of Lagrange Interpolation*

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The authors give new error estimates of Lagrange interpolation in the weighted $L_{\rho,u}$ norm, when u is a generalized Jacobi weight and the interpolation points are the zeros of polynomials orthogonal with respect to (another) generalized Jacobi weight. (*) 1995 Academic Press, Inc.

1. INTRODUCTION

Let $X = \{x_{m,k}, k = 1, ..., m, m = 1, 2, ...\} \subset (-1, 1)$ be a matrix of knots and let f be bounded function on [-1, 1]. We denote by $L_m(X, f)$ the Lagrange polynomial interpolating the function f at $x_{m,k}$, k = 1, ..., m. The operator $L_m(X)$ maps bounded functions into continuous functions with an L_p weighted norm, $1 \leq p < \infty$. Therefore, if u is a suitable weight function, then

$\|L_m(X,f) u\|_p \leq \text{const} \|f\|_{\infty}$

holds. Indeed, when the entries of X are the zeros of certain orthogonal polynomials, then there are presented in the literature necessary and sufficient conditions on u for the above to hold (see e.g. [10, 14]. There also are some necessary conditions on u when X is a general matrix of

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points dense in [-1, 1] (see [8]). In particular, if f is a continuous function, using the previous bound we get

$$\|[f - L_m(X, f)] u\|_p \leq \text{const } E_{m-1}(f),$$

where $E_m(f)$ denotes the error of the best uniform approximation by algebraic polynomials. Nevertheless, the last estimate often is not suitable (if, say, f is not continuous). Further, as it turns out, in many applications it is necessary to estimate the interpolation error in an L_p weighted norm by the same norm of the (local) derivative of the function f. In the present paper, we obtain estimates of this kind, when $p \in (1, \infty)$, u is a generalized Jacobi weight, and the points of interpolation are the zeros of the generalized Jacobi polynomials. First, in the last inequality, we replace $E_{m-1}(f)$ by the error $\tilde{E}_{m-1}(f)_{u,p}$ of the best one-sided approximation in the L_p space with weight u. Subsequently, we give estimates of $\tilde{E}_{m-1}(f)_{u,p}$ when the function f is locally absolutely continuous. This procedure can be applied to several discrete type operators.

2. MAIN RESULTS

We say that $f \in L_p([a, b])$, $-1 \le a < b \le 1$, $1 \le p < \infty$, if and only if

$$\|f\|_{L_p([a,b])}^p = \int_a^b |f(x)|^p \, dx < \infty.$$

If a = -1 and b = 1, then we write $f \in L_p$ and $||f||_p^p = \int_{-1}^1 |f(x)|^p dx$. If $p = \infty$, we consider the *vraisup* norm. Further, we denote by AC_{Loc} the class of the functions absolutely continuous in any closed set $[a, b] \subset (-1, 1)$. In the following Π_m denotes the set of the polynomials of degree at most *m*. Throughout this paper, the symbol " \mathscr{C} " stands for a positive constant which may take different values on different occurrences. Let g be a bounded and measurable function, and let σ be a weight function with $\sigma \in L_p$. We set

$$\widetilde{E}_{m}(g)_{\sigma,p} = \inf \left\{ \| (Q^{+} - Q^{-}) \sigma \|_{p}, \qquad Q^{\pm} \in \Pi_{m},
Q^{-}(x) \leq g(x) \leq Q^{+}(x), \qquad x \in [-1, 1] \right\}.$$
(2.1)

 $\overline{E}_m(g)_{\sigma,p}$ is called the error of the best one-sided approximation of the function g in L_p space with weight σ .

Let

$$w(x) = \psi(x) v^{\alpha, \beta}(x) \prod_{k=1}^{s} |\chi_k - x|^{\gamma_k}, \quad |x| \le 1, \quad (2.2)$$

where $v^{\alpha,\beta}(x) = (1-x)^{\alpha} (1+x)^{\beta}$, $\alpha, \beta > -1$ is a Jacobi weight, $\gamma_k > -1$, $|\chi_k| < 1$, k = 1, ..., s, $0 < \psi \in \text{Lip } \lambda$, $0 < \lambda \leq 1$. The weight w is called generalized smooth Jacobi weight $(w \in \text{GSJ})$ (see e.g. [1, 10]). Now, let $\{p_m(w)\}_{m \in \mathbb{N}}$ be the system of orthonormal polynomials corresponding to the weight function w, that is, $p_m(w)$ is a polynomial of degree exactly mwith positive leading coefficient and $\int_{-1}^1 p_m(w; t) p_n(w; t) w(t) dt = \delta_{m,n}$. We denote by $x_k = x_{m,k}(w)$, k = 1, ..., m, the zeros of $p_m(w)$ indexed in increasing order and by $L_m(w, f)$ the Lagrange polynomial interpolating a given function $f: (-1, 1) \to \mathbb{R}$ at $x_k, k = 1, ..., m$. (Incidentally, the function f can be unbounded at ± 1 .) Thus, setting

$$f_m(x) = \begin{cases} f(x_1) & \text{if } x \in (-\infty, x_1], \\ f(x) & \text{if } x \in [x_1, x_m], m \ge 1, \\ f(x_m) & \text{if } x \in [x_m, \infty), \end{cases}$$

we have $L_m(w, f_m) = L_m(w, f)$ and

$$\| [f - L_m(w, f)] u \|_p \le \| (f - f_m) u \|_p + \| [f_m - L_m(w, f_m)] u \|_p.$$
(2.3)

In most cases u is a generalized Jacobi weight ($u \in GJ$), i.e.,

$$u(x) = v^{\gamma, \delta}(x) \prod_{k=1}^{r} |\tau_k - x|^{a_k}, \quad |x| \le 1.$$
 (2.4)

In the following we use notations $\varphi(x) = \sqrt{1-x^2}$ and $u_m(x) = v^{y,\delta}(x) \prod_{k=1}^r (|\tau_k - x| + m^{-1})^{a_k}$.

THEOREM 2.1. Let $p \in (1, \infty)$, q = p/(p-1) and m = 2, 3, ... If the weight functions $u \in GJ$, $w \in GSJ$ satisfy the conditions

$$u \in L_p, \quad \frac{u}{\sqrt{w}} \varphi^{-1/2} \in L_p, \quad and \quad \frac{\sqrt{w}}{u} \varphi^{-1/2} \in L_q, \quad \frac{w}{u} \in L_q, \quad (2.5)$$

then for every bounded and measurable function $g: [-1, 1] \rightarrow \mathbb{R}$

$$\|[g - L_m(w, g)] u\|_p \leq \mathscr{C} \tilde{E}_{m-1}(g)_{u, p},$$
(2.6)

where C is a positive constant independent of m and g.

The next crucial step is to estimate $\tilde{E}_m(f_m)_{u,p}$ (f_m is the function defined above).

THEOREM 2.2. Let $p \in [1, \infty]$, $m = 2, 3, ..., and u \in GJ$, $w \in GSJ$. If $u \in L_p$ and the function $f \in Ac_{Loc}$ satisfies

$$f' \varphi u_m \in L_p([x_1, x_m]),$$
 (2.7)

where $x_1 = x_{m,1}(w)$ and $x_m = x_{m,m}(w)$, then

$$\tilde{E}_m(f_m)_{u,p} \leqslant \frac{\mathscr{C}}{m} \|\varphi f' u_m\|_{L_p([x_1, x_m])},$$
(2.8)

where C is a positive constant independent of m, p, and f.

Theorem 2.2 yields

COROLLARY 2.3. Using the assumptions and the notations of the Theorem 2.2, we get

$$\widetilde{E}_{m}(f_{m})_{u,p} \leqslant \frac{\mathscr{C}}{m} \widetilde{E}_{m-1}(f_{m})_{u\varphi,p}, \qquad m \ge 2,$$
(2.9)

where C is a positive constant independent of m, p, and f.

The iterated application of (2.9) and (2.8) gives that if $f^{(r)}\varphi^r u_m \in L_p([x_1, x_m])$, then

$$\tilde{E}_{m}(f_{m})_{u,p} \leq \frac{\mathscr{C}}{m^{r}} \| f^{(r)} \varphi^{r} u_{m} \|_{L_{p}([x_{1}, x_{m}])}, \qquad r \geq 1, \quad m \geq 2.$$
(2.10)

When $u(x) \equiv 1$ and $1 \leq p \leq \infty$, estimates similar to (2.10) are in [15] and [5]. Further, when p = 1 and $u = \sigma(1 + \log^+ \sigma)$, $\sigma \in GJ$, estimates of $\tilde{E}_m(f)_{u,1}$ can be found in [7]. Now we estimate the error of Lagrange interpolation. Setting $I_m = [-1, x_1] \cup [x_m, 1]$, the following theorem holds.

THEOREM 2.4. Let $p \in (1, \infty)$ and m = 2, 3, ... Assume that $u \in GJ$ and $w \in GSJ$ satisfy (2.5). If $u \in L_p$, then for every function $f \in AC_{Loc}$ with $f' \varphi^{2/p} u \in L_1$

$$\|[f - L_m(w, f)] u\|_p \leq \mathscr{C}\left[\tilde{E}_{m-1}(f_m)_{u, p} + \int_{I_m} |f'(t)|(1 - t^2)^{1/p} u(t) dt\right],$$
(2.11)

where \mathscr{C} is a positive constant independent of m and f.

Remark 1. Using a similar argument, we can prove inequality (2.11) if we replace u by u_m .

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The estimate (2.11) is useful when the function f is unbounded at ± 1 . For instance, let $w(x) = (1 - x^2)^{\alpha}$ and $u(x) = (1 - x^2)^{\gamma}$. In this case (2.5) means

$$\gamma > -\frac{1}{p}$$
 and $\max\left(\gamma - 1 + \frac{1}{p}, 2\gamma - \frac{3}{2} + \frac{2}{p}\right) < \alpha < 2\gamma - \frac{1}{2} + \frac{2}{p}$

Then, by (2.10) and (2.11) we obtain

$$\|[f - L_m(w, f)] u\|_p = \begin{cases} \mathcal{O}(m^{-2\sigma - 2\gamma - 2/p}) & \text{if } f(x) = (1 - x)^{\sigma}, \sigma + \gamma + 1/p > 0, \\ \mathcal{O}(m^{-2\gamma - 2/p}) & \text{if } f(x) = \log(1 + x). \end{cases}$$

The previous estimates have the same order as the best approximation in L_p space with Jacobi weight (see [4, pp. 109, 110]).

Now we can state the following.

COROLLARY 2.5. Let $p \in (1, \infty)$, m = 2, 3, ..., assume that $u \in GJ$, $w \in GSJ$ satisfy (2.5). If $u \in L_p$, $f \in AC_{Loc}$ and $f' \varphi u_m \in L_p$, then

$$\|[f - L_m(w, f)] u\|_p \leq \frac{\mathscr{C}}{m} \|f' \varphi u_m\|_p,$$

$$\|[f - L_m(w, f)] u_m\|_p \leq \frac{\mathscr{C}}{m} \|f' \varphi u_m\|_p,$$
(2.12)

where \mathscr{C} is a positive constant independent of m and f.

Inequality (2.11), together with (2.10) and (2.12), is sufficient to estimate the weighted L_p interpolation error for a wide class of functions. In fact, from (2.12) it follows, whenever $f'\varphi u_m \in L_p$, that

$$\|[f - L_m(w, f)] u\|_p \leq \frac{\mathscr{C}}{m} E_{m-2}(f')_{\varphi u_m, p},$$
(2.13)

where $E_m(g)_{\sigma,p} = \inf_{P \in \Pi_m} ||(g-P)\sigma||_p$ and σ is a weight function. (Indeed, we apply (2.12) for the function $F(x) = f(x) - \int_{-1}^x P_{m-2}(t) dt$, where $P_{m-2} \in \Pi_{m-2}$.)

 $P_{m-2} \in \Pi_{m-2}$.) If $u = v^{\gamma, \delta}$ (i.e., $a_k = 0, k = 1, ..., r$), we can estimate $E_{m-2}(f')_{\varphi u_m, \rho}$ by the main part of the φ -modulus of continuity [3]. Unfortunately, (2.13) does not work in the general case $u \neq v^{\gamma, \delta}$ because, at present, estimates of $E_{m-2}(f')_{\varphi u_{m,p}}$ are not available. Instead we can proceed as follows. Replacing in (2.12) f by $f(x) - \int_{-1}^{x} L_{m-1}(w\varphi^2, f', t) dt$, we have

$$\|[f - L_m(w, f)] u\|_p \leq \frac{\mathscr{C}}{m} \|[f' - L_{m-1}(w\varphi^2, f')] \varphi u_m\|_p, \quad (2.14)$$

$$\|[f - L_m(w, f)] u_m\|_p \leq \frac{\mathscr{C}}{m} \|[f' - L_{m-1}(w\varphi^2, f')] \varphi u_m\|_p, \quad (2.15)$$

with 1 .

Moreover, if $u \in GJ$ and $w \in GSJ$ satisfy (2.5), then so do $u\varphi^k$ and $w\varphi^{2k}$. Therefore, starting from (2.14) we can iterate (2.15) and finally apply the second inequality in (2.12) or (2.11) together with (2.10). Hence, for instance, we get

$$\|[f - L_m(w, f)] u\|_p \leq \frac{\mathscr{C}}{m^r} \|\varphi^r f^{(r)} u_m\|_p, \qquad r \geq 1, \quad 1 (2.16)$$

In particular, if p = 2, $w \in GSJ$ and $u = \sqrt{w}$, the conditions (2.5) are satisfied. So the previous estimates are refinements of the well-known theorem of Erdős and Turán [4] for GSJ weights.

Finally, we get

COROLLARY 2.6. Let $p \in [1, \infty]$, m = 2, 3, ..., and assume that $u \in GJ$ and $u \in L_p$. If $f \in AC_{Loc}$ and $f' \varphi u_m \in L_p$, then

$$E_m(f)_{u,p} \leqslant \frac{\mathscr{C}}{m} \| f' \varphi u_m \|_p,$$

where C is a positive constant independent of m, p, and f.

Remark 2. It is easy to prove that $E_m(f)_{u_m,p} \leq (\mathscr{C}/m) \| f^* \varphi u_m \|_p$ (see the proofs in Section 3). Unfortunately, at this moment we cannot prove the estimate $E_m(f)_{u,p} \leq (\mathscr{C}/m) \| f^* \varphi u \|_p$ with $u \in GJ$, which holds when $u = v^{\gamma, \delta}$ or when the exponents a_k of the weight u are negative. The case when every $a_k > 0$ is open. Similar remarks hold for the other estimates.

3. PROOFS

Proof of Theorem 2.1. From Theorem 9.25 by Nevai [11, p. 169], we get

Statement A. Let $w \in GSJ$, $u \in GJ$, $u \in L_p$, $1 , and <math>P \in \Pi_{m-1}$. Then

$$\sum_{k=1}^{m} \lambda_{m,k}(w) |u_m(x_{m,k}(w)) P(x_{m,k}(w))|^p / w_m(x_{m,k}(w)) \leq \mathcal{C} ||Pu||_p^p,$$

where

$$w_{m}(x) = v^{\alpha, \beta}(x) \prod_{k=1}^{s} (|\chi_{k} - x| + m^{-1})^{\gamma_{k}},$$

$$u_{m}(x) = v^{\gamma, \delta}(x) \prod_{k=1}^{r} (|\tau_{k} - x| + m^{-1})^{\alpha_{k}}, \qquad |x| < 1,$$

$$\lambda_{m, k}(w) = \left[\sum_{i=0}^{m-1} p_{i}^{2}(w, x_{m, k}(w))\right]^{-1},$$

and $\mathcal{C} = \mathcal{C}(w, u, p)$.

We also need a consequence of Theorem 3.2 by Xu [17, p. 82].

Statement B. By the notations and conditions of Theorem 2.1 and Statement A, we have, for $P \in \Pi_{m-1}$,

$$\|Pu\|_{p}^{p} \leq \mathscr{C} \sum_{k=1}^{m} \lambda_{m,k}(w) |u_{m}(x_{m,k}(w))| P(x_{m,k}(w))|^{p} / w_{m}(x_{m,k}(w)).$$

In Statement B we applied the cast (replacing u in Xu's theorem by V) $V = u^p/w$, $\beta' = u$, and $\alpha' = w$.

Let g be a bounded and measurable function and $Q^{\pm} \in \Pi_{m-1}$ such that $Q^{-}(x) \leq g(x) \leq Q^{+}(x), |x| \leq 1$.

With $u \in GJ$, we have

$$\|[g - L_m(w,g)] u\|_p \leq \|[Q^+ - Q^-] u\|_p + \|L_m(w,f - Q^-) u\|_p.$$

Using Statement B and then Statement A,

$$\begin{split} \|L_{m}(w,f-Q^{-}) u\|_{p}^{p} &\leq \mathscr{C} \sum_{k=1}^{m} \lambda_{m,k}(w) \frac{u_{m}^{p}(x_{m,k}(w))}{w_{m}(x_{m,k}(w))} [f-Q^{-}]^{p} (x_{m,k}(w)) \\ &\leq \mathscr{C} \sum_{k=1}^{m} \lambda_{m,k}(w) \frac{u_{m}^{p}(x_{m,k}(w))}{w_{m}(x_{m,k}(w))} [Q^{+}-Q^{-}]^{p} (x_{m,k}(w)) \\ &\leq \mathscr{C} \|(Q^{+}-Q^{-}) u\|_{p}^{p}. \end{split}$$

Then

$$\|[g - L_m(w, g)] u\|_p \leq \mathscr{C} \|(Q^+ - Q^-) u\|_p,$$
(3.1)

and Theorem 2.1 follows from (3.1), making the infimum with respect to Q^{\pm} .

In order to prove Theorem 2.2, we need some preliminary facts and lemmas. If A and B are two expressions depending on some variables then we write $A \sim B$ if $|A/B|^{\pm 1} \leq \mathscr{C}$ uniformly for the variables under consideration.

LEMMA 3.1. Let $u(x) = b(x) v^{\gamma, \delta}(x) \prod_{k=1}^{r} |\tau_k - x|^{a_k} \in GJ$ and $y_k = y_{m, k}$ = $-\cos(k\pi/(m+1)), k = 0, ..., m+1$. If $u \in L_p$, then for every k with $1 \leq |k| \leq m$ and $1 \leq \nu, \nu \pm k, \nu \pm k \pm 1 \leq m$,

$$\int_{y_{v-1}}^{y_v} u(x) dx \leq \mathscr{C} |k|^{\Gamma} \int_{y_{v+k-1}}^{y_{v+k}} u(x) dx$$

where $\Gamma = \max\{(|2\gamma + 1|, |2\delta + 1|\} + 2r \max_{k=1, ..., r} |a_k| \text{ and } \mathscr{C} \text{ is an absolute constant independent of } m, k, and v.$

Proof The proof requires examination of several particular cases, but only simple calculations. For the sake of brevity we consider the weight $u(x) = v^{y, \delta}(x)|x - \tau_1|^{a_1}$ and the case

$$-1 \leqslant y_{\nu-1} \leqslant y_{\nu} < \cdots < y_{\nu+k-1} < y_{\nu+k} < \cdots < y_{\nu+k+s} \leqslant \tau_1 \leqslant y_{\nu+k+s+1} \leqslant 0.$$

Then

$$I_{\nu} = \int_{y_{\nu+1}}^{y_{\nu}} u(x) \, dx \sim \frac{\nu}{m^2} \left(\frac{\nu}{m}\right)^{2\delta} \left(\frac{(\nu+k+s)^2 - \nu^2}{m^2}\right)^{a_1},$$
$$I_{\nu+k} = \int_{y_{\nu+k-1}}^{y_{\nu+k}} u(x) \, dx \sim \frac{\nu+k}{m^2} \left(\frac{\nu+k}{m}\right)^{2\delta} \left(\frac{(\nu+k+s)^2 - (\nu+k)^2}{m^2}\right)^{a_1}$$

and

$$\frac{I_{\nu}}{I_{\nu+k}} \sim \left(\frac{\nu}{\nu+k}\right)^{2\delta+1} \left(\frac{(\nu+k+s)^2 - \nu^2}{(\nu+k+s)^2 - (\nu+k)^2}\right)^{a_1} = \left(\frac{\nu}{\nu+k}\right)^{2\delta+1} \left(\frac{k+s}{s}\right)^{a_1} \left(\frac{2\nu+s+k}{2\nu+s+2k}\right)^{a_1}.$$

Assume k > 0. (If k < 0, we can consider $I_{\nu+k}/I_{\nu}$.) Then, we obtain

$$\left(\frac{\nu}{\nu+k}\right)^{2\delta+1} \leqslant \mathscr{C}k^{\lfloor 2\delta+1\rfloor}.$$

Moreover, if $a_1 > 0$, we have

$$\left(\frac{2\nu+s+k}{2\nu+s+2k}\right)^{a_1} < 1$$

and

$$\left(\frac{k+s}{s}\right)^{a_1} \leqslant \mathscr{C}k^{a_1}.$$

If $a_1 < 0$, then $((k+s)/s)^{a_1} < 1$ and $((2v+s+k)/(2v+s+2k))^{a_1} = (1+k/(2v+k+s))^{-a_1} < \mathscr{C}k^{-a_1}$. Hence

$$\frac{I_{\nu}}{I_{\nu+k}} \leqslant \mathscr{C}k^{12\delta+1|+|a_1|},$$

as was stated. The other cases are similar.

Let $x_k = x_{m,k}(w)$, k = 1, ..., m, with $m \ge 2$. Putting $n = \mu m$, $2\pi < \mu \in \mathbb{N}$, we denote by $t_k = t_{n+1,k} = -\cos(((2k-1)/(n+1))(\pi/2))$, k = 1, ..., n+1, the zeros of the Chebyshev polynomial T_{n+1} . Since $w \in \text{GSJ}$, $1 + x_{m,1}(w) \sim m^{-2} \sim 1 - x_{m,m}(w)$; hence there exists a fixed $\bar{\mu} \in \mathbb{N}$ such that, for $\mu > \max(2\pi, \bar{\mu})$ we have

$$-1 < t_1 < \cdots < t_{\rho-1} \leq x_1 < t_{\rho} < \cdots < t_{\sigma} < x_m \leq t_{\sigma+1} < \cdots < t_{n+1} < 1,$$

for some $\rho > 1$ and $\sigma \leq n$.

Now we define the function $S^+(x) = S^+(f_m, x)$ as

$$S^{+}(f_m, x) = M_{\rho} + \sum_{k=\rho}^{\sigma} (x - t_k)^{0}_{+} \delta_k,$$

where generally

$$\eta_{i}(x) = (x-t)_{+}^{0} = \begin{cases} 0, & x \le t, \\ 1, & x > t. \end{cases}$$

Furthermore,

$$\begin{split} M_{\rho} &= \sup\{f_m(t), -1 \leq t \leq t_{\rho}\}, \\ M_k &= \sup\{f_m(t), t_{k-1} < t \leq t_k\}, \qquad \rho + 1 \leq k \leq \sigma, \\ M_{\sigma+1} &= \sup\{f_m(t), t_{\sigma} < t \leq 1\}, \\ \delta_k &= M_{k+1} - M_k, \qquad k = \rho, ..., \sigma. \end{split}$$

Analogously, we can define $S^{-}(x) = S^{-}(f_m, x)$ as

$$S^{-}(f_m, x) = m_{\rho} + \sum_{k=\rho}^{\sigma} (x - t_k)^{0}_{+} \bar{\delta}_k,$$

where

$$\begin{split} m_{\rho} &= \inf\{f_m(t), -1 \leqslant t \leqslant t_{\rho}\},\\ m_k &= \inf\{f_m(t), t_{k-1} < t \leqslant t_k\}, \qquad \rho+1 \leqslant k \leqslant \sigma,\\ m_{\sigma+1} &= \inf\{f_m(t), t_{\sigma} < t \leqslant 1\},\\ \bar{\delta}_k &= m_{k+1} - m_k, \qquad k = \rho, ..., \sigma. \end{split}$$

By definition,

$$S^-(f_m, x) \leq f_m(x) \leq S^+(f_m, x)$$

Now we put M = 2an, with $a \in \mathbb{N}$, $2a > \Gamma + 2$, and Γ as defined in Lemma 3.1, and we define the polynomials $P_{M,k}^+$, $P_{m,k}^- \in \Pi_M$, $\rho \leq k \leq \sigma$, as follows:

$$\begin{split} P_{M,k}^{+}(t_i) &= \begin{cases} 1, & i=k, \, k+1, \, ..., \, n+1, \\ 0, & i=1, \, 2, \, ..., \, k-1, \end{cases} \\ &\frac{d^j}{dx^j} \, P_{M,k}^{+}(t_i) &= 0, & i \neq k, \quad j=1, \, 2, \, ..., \, 2a-1, \\ &P_{M,k}^{-}(t_i) &= \begin{cases} 1, & i=k+1, \, ..., \, n+1, \\ 0, & i=1, \, 2, \, ..., \, k, \end{cases} \\ &\frac{d^j}{dx^j} \, P_{M,k}^{-}(t_i) &= 0, & i \neq k, \quad j=1, \, 2, \, ..., \, 2a-1. \end{split}$$

Working as in [15], we can prove that

$$P_{M,k}^{-}(x) \leq (x-t_k)_{+}^{0} \leq P_{M,k}^{+}(x)$$

and

$$P_{M,k}^{+}(x) - P_{M,k}^{-}(x) = l_{k}^{2a}(x),$$

where l_k is the kth fundamental Lagrange polynomial based on the Chebyshev zeros $t_1, ..., t_{n+1}$. Moreover, by the previous polynomials, we define

$$\begin{split} P_{M}^{+}(x) &= \sum_{\delta_{k} > 0} P_{M,k}^{+}(x) \,\delta_{k} + \sum_{\delta_{k} < 0} P_{M,k}^{-}(x) \,\delta_{k} + M_{\rho}, \\ P_{M}^{-}(x) &= \sum_{\delta_{k} > 0} P_{M,k}^{-}(x) \,\delta_{k} + \sum_{\delta_{k} < 0} P_{M,k}^{+}(x) \,\delta_{k} + M_{\rho}, \\ q_{M}^{+}(x) &= \sum_{\bar{\delta}_{k} > 0} P_{M,k}^{+}(x) \,\bar{\delta}_{k} + \sum_{\bar{\delta}_{k} < 0} P_{M,k}^{-}(x) \,\bar{\delta}_{k} + m_{\rho}, \\ q_{M}^{-}(x) &= \sum_{\bar{\delta}_{k} > 0} P_{M,k}^{-}(x) \,\bar{\delta}_{k} + \sum_{\bar{\delta}_{k} < 0} P_{M,k}^{+}(x) \,\bar{\delta}_{k} + m_{\rho}, \end{split}$$

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for $k = \rho, ..., \sigma$, and from the definitions of $S^{\pm}(f_m, x)$ it follows that

$$q_{M}^{-}(x) \leq S^{-}(f_{m}, x) \leq q_{M}^{+}(x), \qquad P_{M}^{-}(x) \leq S^{+}(f_{m}, x) \leq P_{M}^{+}(x), \quad (3.2)$$

$$q_{M}^{+}(x) - q_{M}^{-}(x) = \sum_{k=\rho}^{\sigma} l_{k}^{2a}(x) |\bar{\delta}_{k}|, \qquad (3.3)$$

$$P_{M}^{+}(x) - P_{M}^{-}(x) = \sum_{k=\rho}^{\sigma} l_{k}^{2a}(x) |\delta_{k}|.$$
(3.4)

We still need a definition. Letting $y_k = y_{n,k} = -\cos(k\pi/(n+1))$, k = 1, 2, ..., n, be the zeros of the *n*th Chebyshev polynomial of the second kind, U_n , it is well-known that $t_k < y_k < t_{k+1}$, k = 1, ..., n. Let us define $\overline{S}^{\pm}(f_m)$ by

$$\begin{split} \bar{S}^{+}(f_{m},x) &= \begin{cases} |\delta_{k}|, & y_{k-1} \leq x \leq y_{k}, \quad k = \rho, ..., \sigma, \\ 0, & x < y_{\rho-1} \quad \text{or} \quad y_{\sigma} < x, \end{cases} \\ \bar{S}^{-}(f_{m},x) &= \begin{cases} |\bar{\delta}_{k}|, & y_{k-1} \leq x \leq y_{k}, \quad k = \rho, ..., \sigma, \\ 0, & x < y_{\rho-1} \quad \text{or} \quad y_{\sigma} < x. \end{cases} \end{split}$$

Now we prove the following.

LEMMA 3.2. Let $u \in GJ$ be defined by (2.4) and $u \in L_p$ with $1 \leq p \leq \infty$. If f_m is bounded and measurable, then

$$\|(P_{M}^{+} - P_{M}^{-}) u\|_{p} \leq \mathscr{C} \|\bar{S}^{+}(f_{m}) u\|_{L_{p}([y_{\rho-1}, y_{\sigma}])},$$
(3.5)

$$\|(q_{M}^{+} - q_{M}^{-}) u\|_{p} \leq \mathscr{C} \|\bar{S}^{-}(f_{m}) u\|_{L_{p}([y_{p-1}, y_{\sigma}])},$$
(3.6)

where \mathscr{C} is a positive constant independent of p, f and m > 5.

Proof. For the sake of brevity, we prove (3.5). Formula (3.6) can be proved similarly. We observe that if $x \in [y_{i-1}, y_i]$, $i = \rho, ..., \sigma$, then

$$l_k^{2a}(x) \le \frac{\mathscr{C}}{(|k+i|+1)^{2a}}$$

Hence, from (3.4) and the Hölder inequality

$$|P_{M}^{+}(x) - P_{M}^{-}(x)|^{p} u^{p}(x) \leq \mathscr{C}^{p} \left(\sum_{k=p}^{\sigma} \frac{|\delta_{k}| u(x)}{(|k-i|+1)^{2a}}\right)^{p}$$
$$\leq \mathscr{C}^{p} \sum_{k=p}^{\sigma} \frac{|\delta_{k}|^{p} u^{p}(x)}{(|k-i|+1)^{(2a-1)p}}.$$

On the other hand, recalling Lemma 3.1 and the definition of $\overline{S}^+(f_m)$, we have

$$\int_{y_{i-1}}^{y_i} |\delta_k|^p \, u^p(x) \, dx \leq \mathscr{C}(|k-i|+1)^{p\Gamma} \int_{y_{k-1}}^{y_k} |\delta_k|^p \, u^p(x) \, dx$$
$$= \mathscr{C}(|k-i|+1)^{p\Gamma} \int_{y_{k-1}}^{y_k} \bar{S}^+(f_m, x)^p \, u^p(x) \, dx$$

Then it follows that

$$\int_{y_{i-1}}^{y_{i}} \left[P_{M}^{+}(x) - P_{M}^{-}(x) \right]^{p} u^{p}(x) dx \leq C^{p} \sum_{k=p}^{\sigma} \left(|k-i|+1 \right)^{-(2\alpha-1-\Gamma)p} \times \int_{y_{k-1}}^{y_{k}} \overline{S}^{+}(f_{m}, x)^{p} u^{p}(x) dx.$$

Finally, by summing on $i = 1, ..., m + 1, y_0 = -1, y_{m+1} = 1$, we have

$$\|(P_{M}^{+}-P_{M}^{-}) u\|_{p}^{p} \leq \mathscr{C}^{p} \sum_{k=\rho}^{\sigma} \int_{y_{k-1}}^{y_{k}} \overline{S}^{+}(f_{m}, x)^{p} u^{p}(x) dx$$
$$\times \left\{ \sum_{i=1}^{m+1} (|k-i|+1)^{-(2a-1-\Gamma)p} \right\},$$

whence by $2a - \Gamma - 1 > 1$ the above sum $\{\cdots\}$ is bounded for any k, so

$$\|(P_{M}^{+} - P_{M}^{-}) u\|_{p} \leq \mathscr{C} \|\overline{S}^{+}(f_{m}) u\|_{L_{p}([y_{\rho-1}, y_{\sigma}])}.$$

The following lemmas estimate the functions $\overline{S}^{\pm}(f_m)$.

LEMMA 3.3. If f is locally absolutely continuous and $x \in [-1, 1]$, then

$$\bar{S}^{\pm}(f_m, x) \leq \int_{x - (\Delta_m(x)/2)}^{x + (\Delta_m(x)/2)} |f'_m(t)| dt,$$

where $\Delta_m(x) = (\sqrt{1-x^2}/m) + (1/m^2).$

Proof. We prove the lemma for $\overline{S}^+(f_m)$, say. If $x \notin [y_{\rho-1}, y_{\sigma}]$, $S^+(f_m, x) = 0$, so the statement is trivial. Now we assume $x \in [y_{\rho-1}, y_{\rho}]$. By $t_{\rho-1} < y_{\rho-1} < t_{\rho} < y_{\rho} < t_{\rho+1}$,

$$\begin{split} \bar{S}^{+}(f_{m}, x) &= |\delta_{\rho}| = |M_{\rho+1} - M_{\rho}| \\ &\leq \sup\{|f_{m}(t) - f_{m}(t')|, -1 \leq t, t' \leq t_{\rho+1}\} \\ &\leq \int_{-1}^{t_{\rho+1}} |f'_{m}(t)| \ dt = \int_{\tau_{\rho-1}}^{t_{\rho+1}} |f'_{m}(t)| \ dt, \end{split}$$

since $f'_m(x) = 0$ if $x < x_1$ or $x > x_m$. Now, for every $x \in [y_{k-1}, y_k]$, $k = \rho, ..., \sigma$, it results that

$$t_{k+1} - t_{k-1} \leq \frac{\pi}{n} \sqrt{1 - x^2} + \frac{1}{2} \left(\frac{\pi}{n}\right)^2.$$

Being $n = \mu m$ with $\mu > 2\pi$, we have

$$t_{k+1} - t_{k-1} \leq \frac{\sqrt{1-x^2}}{2m} + \frac{1}{2m^2} = \frac{\Delta_m(x)}{2}.$$

Therefore

$$\overline{S}^{+}(f_m, x) \leqslant \int_{x - (\mathcal{A}_m(x)/2)}^{x + (\mathcal{A}_m(x)/2)} |f'_m(t)| dt, \qquad x \in [y_{\rho-1}, y_{\rho}].$$

Similar argument works for $x \in [y_{\sigma-1}, y_{\sigma}]$. If $x \in [y_{k-1}, y_k]$, $k = \rho + 1, ..., \sigma - 1$, then

$$\begin{split} \bar{S}^{+}(f_{m}, x) &= |\delta_{k}| = |M_{k+1} - M_{k}| \\ &\leq \sup\{|f_{m}(t) - f_{m}(t')|, \quad t, t' \in [t_{k-1}t_{k+1}]\} \\ &\leq \int_{t_{k-1}}^{t_{k+1}} |f'_{m}(t)| \ dt \leq \int_{x - (A_{m}(x)/2)}^{x + (A_{m}(x)/2)} |f'_{m}(t)| \ dt, \end{split}$$

and the lemma is proved.

Now, as before letting $u_m(x) = v^{\gamma, \delta}(x) \prod_{k=1}^r (|x - \tau_k| + m^{-1})^{a_k}$, $\varphi(x) = \sqrt{1 - x^2}$, we prove the following.

LEMMA 3.4. Let $u \in GJ$ be defined by (2.4) and $u \in L_p$ with $1 \le p \le \infty$. If $f \in AC_{Loc}$ and $\varphi f'u_m \in L_p([x_1, x_m])$, then, for $m \ge 2$,

$$\|\bar{S}^{\pm}(f_m) u\|_{L_{\rho}([y_{\rho-1},y_{\sigma}])} \leqslant \frac{\mathscr{C}}{m} \|\varphi f' u_m\|_{L_{\rho}([x_1,x_m])},$$

where C is a constant independent of p, f, and m.

Proof. For the sake of simplicity we prove the theorem for $\overline{S}^+(f_m)$ and with $u(x) = v^{\gamma, \delta}(x)|x - \tau_1|^{a_1}$. Now, by Lemma 3.3 and $f'_m(x) = 0$, $x \notin [x_1, x_m]$, for $p < \infty$, we have

$$\|\overline{S}^{+}(f_{m}) u\|_{L_{p}([y_{p-1}, y_{\sigma}])}^{p} = \int_{y_{p-1}}^{x_{1}} \cdots + \int_{x_{1}}^{x_{m}} \cdots + \int_{x_{m}}^{y_{\sigma}} \cdots$$
$$\leq \int_{x_{1}}^{x_{m}} \left[\int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} |f_{m}'(t)| dt \right]^{p} u^{p}(x) dx$$
$$= \int_{A_{m}} \left[\int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} |f_{m}'(t)| dt \right]^{p} u^{p}(x) dx$$
$$+ \int_{x_{1}-m^{-1}}^{x_{1}+m^{-1}} \left[\int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} |f_{m}'(t)| dt \right]^{p} u^{p}(x) dx$$
$$= I_{1} + I_{2},$$

with $A_m = [x_1, \tau_1 - m^{-1}] \cup [\tau_1 + m^{-1}, x_m]$. To estimate I_1 , we observe that, x being an element of A_m and $|x - t| \le 1$ $\Delta_m(x)$ by [3, p. 80], $u(x) \sim u_m(x) \leq \mathscr{C}u_m(t)$, $\Delta_m(x) \leq \mathscr{C}\Delta_m(t)$, and $\Delta_m(t) \leq \mathscr{C}u_m(t)$ $\mathscr{C}(\sqrt{1-t^2}/m)$. Therefore, if $p < \infty$, by the Hölder inequality

$$\begin{split} I_{1} &\leq \int_{A_{m}} \Delta_{m}^{p-1}(x) \int_{x-(\Delta_{m}(x)/2)}^{x+(\Delta_{m}(x)/2)} |f_{m}^{r}(t)|^{p} dt \, u_{m}^{p}(x) \, dx \\ &\leq \mathscr{C}^{p} \int_{A_{m}} \int_{x-(\Delta_{m}(x)/2)}^{x+(\Delta_{m}(x)/2)} |f_{m}^{r}(t)|^{p} \, \Delta_{m}^{p-1}(t) \, u_{m}^{p}(t) \, dt \, dx \\ &\leq \mathscr{C}^{p} \int_{x_{1}}^{x_{m}} \Delta_{m}^{p-1}(t) |f_{m}^{r}(t)|^{p} \, u_{m}^{p}(t) \left[\int_{|x-t| \leq \Delta_{m}(x)} dx \right] \, dt \\ &\leq \mathscr{C}^{p} \int_{x_{1}}^{x_{m}} \Delta_{m}^{p}(t) |f_{m}^{r}(t)|^{p} \, u_{m}^{p}(t) \, dt, \end{split}$$

i.e.,

$$I_1 \leqslant \frac{\mathscr{C}^p}{m^p} \|\varphi f' u_m\|_{L_p([x_1, x_m])}^p$$

Similarly, we have

$$\begin{split} I_{2} &= \int_{\tau_{1}-m^{-1}}^{\tau_{1}+m^{-1}} \left[\int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} |f'(t)| dt \right]^{p} u^{p}(x) dx \\ &\leq \int_{\tau_{1}-m^{-1}}^{\tau_{1}+m^{-1}} \Delta_{m}^{p-1}(x) \int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} |f'(t)|^{p} dt u^{p}(x) dx \\ &\leq \mathscr{C}^{p} \int_{\tau_{1}-m^{-1}}^{\tau_{1}+m^{-1}} \int_{x-(A_{m}(x)/2)}^{x+(A_{m}(x)/2)} \Delta_{m}^{p-1}(t) |f'(t)|^{p} v^{py,p\delta}(t) dt |x-\tau_{1}|^{a_{1}p} dx \\ &\leq \mathscr{C}^{p} \int_{\tau_{1}-cm^{-1}}^{\tau_{1}+cm^{-1}} \Delta_{m}^{p-1}(t) |f'(t)|^{p} v^{py,p\delta}(t) \left[\int_{\tau_{1}-m^{-1}}^{\tau_{1}+m^{-1}} |x-\tau_{1}|^{a_{1}p} dx \right] dt. \end{split}$$

Using

$$\int_{\tau_1-m^{-1}}^{\tau_1+m^{-1}} |x-\tau_1|^{a_1p} \, dx \leq \mathscr{C} \Delta_m(t) (|t-\tau_1|+m^{-1})^{a_1p},$$

it follows that

$$I_2 \leqslant \frac{\mathscr{C}^p}{m^p} \| \varphi f' u_m \|_{L_p([x_1, x_m])}^p.$$

Recalling the estimation for I_1 , the lemma follows if $p < \infty$. The case $p = \infty$ is similar (cf. [3, p. 80]).

Proof of Theorem 2.2. We recall that $S^-(f_m) \leq f_m \leq S^+(f_m)$ and $q_M^- \leq S^-(f_m) \leq q_M^+$, $P_M^- \leq S^+(f_m) \leq P_M^+$, from which $q_M^- \leq f_m \leq P_M^+$. So

$$\begin{split} \widetilde{E}_{M}(f_{m})_{u,p} &\leq \|(P_{M}^{+} - q_{M}^{-}) u\|_{p} \\ &\leq \|[P_{M}^{+} - S^{+}(f_{m})] u\|_{p} + \|[S^{+}(f_{m}) \\ &- S^{-}(f_{m})] u\|_{p} + \|[S^{-}(f_{m}) - q_{M}^{-}] u\|_{p} \\ &\leq \|(P_{M}^{+} - P_{M}^{-}) u\|_{p} + \|(q_{M}^{+} - q_{M}^{-}) u\|_{p} \\ &+ \|[S^{+}(f_{m}) - S^{-}(f_{m})] u\|_{p}. \end{split}$$

Using Lemma 3.2 and Lemma 3.4,

$$\tilde{E}_{\mathcal{M}}(f_m)_{u,p} \leq \frac{\mathscr{C}}{m} \|\varphi f' u_m\|_{L_p([x_1, x_m])} + \|[S^+(f_m) - S^-(f_m)] u\|_p.$$

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Now, being that $f \in AC_{Loc}$, if $x \in [y_{k-1}, y_k]$, $k = \rho, ..., \sigma$, we have

$$S^{+}(f_m; x) - S^{-}(f_m; x) \leq \int_{t_{k-1}}^{t_{k+1}} |f_m'(t)| dt \leq \int_{x - (A_m(x)/2)}^{x + (A_m(x)/2)} |f_m'(t)| dt,$$

whence

$$\| [S^+(f_m) - S^-(f_m)] u \|_p^p \leq \int_{-1}^{1} \left[\int_{x^-(A_m(x)/2)}^{x^+(A_m(x)/2)} |f'_m(t)| dt \right]^p u^p(x) dx$$

$$\leq \int_{y_{p-1}}^{x_1} \cdots + \int_{x_1}^{x_m} \cdots + \int_{x_m}^{y_\sigma} \cdots$$

$$\leq \int_{x_1}^{x_m} \left[\int_{x^-(A_m(x)/2)}^{x^+(A_m(x)/2)} |f'_m(t)| dt \right]^p u^p(x) dx.$$

Then, working as in Lemma 3.4, we have

$$\| [S^+(f_m) - S^-(f_m)] u \|_p \leq \frac{\mathscr{C}}{m} \| \varphi f' u_m \|_{L_p([x_1, x_m])},$$

whence we get

$$\widetilde{E}_{M}(f_{m})_{u,p} \leq \frac{2\mu a\mathscr{C}}{M} \|\varphi f' u_{m}\|_{L_{p}([x_{1}, x_{m}])} = \frac{\mathscr{C}}{m} \|\varphi f' u_{m}\|_{L_{p}([x_{1}, x_{m}])}.$$

Proof of Corollary 2.3. We start from

$$\widetilde{E}_m(f_m)_{u,p} \leqslant \frac{\mathscr{C}}{m} \| f' \varphi u_m \|_{L_p([x_1, x_m])}.$$

Now let $Q^+(x) = \int_{-1}^{x} \pi^+(t) dt$ and $Q^-(x) = \int_{-1}^{x} \pi^-(t) dt$, where $\pi^{\pm} \in \Pi_{m-1}$ and $\pi^-(x) \leq f'_m(x) \leq \pi^+(x)$, $x \in [x_1, x_m]$. Therefore, we have

$$\begin{split} \tilde{E}_{m}(f_{m})_{u,p} &= \tilde{E}_{m}(f_{m} - Q^{-})_{u,p} \\ &\leq \frac{\mathscr{C}}{m} \left\| (f' - \pi^{-}) \varphi u_{m} \right\|_{L_{p}([x_{1}, x_{m}])} \\ &\leq \frac{\mathscr{C}}{m} \left\| (\pi^{+} - \pi^{-}) \varphi u_{m} \right\|_{L_{p}([x_{1}, x_{m}])} \\ &\leq \frac{\mathscr{C}}{m} \left\| (\pi^{+} - \pi^{-}) \varphi u_{m} \right\|_{L_{p}(B_{m})}, \end{split}$$

where $B_m = [x_1, x_m] - \bigcup_{k=1}^r [\tau_k - m^{-1}, \tau_k + m^{-1}]$. Here the last inequality follows from a result in [6, Lemma 2.2, p. 105]. Since

$$\|(\pi^+ - \pi^-) \varphi u_m\|_{L_p(B_m)} \leq \mathscr{C} \|(\pi^+ - \pi^-) \varphi u\|_{L_p(B_m)},$$

it follows that

$$\widetilde{E}_m(f_m)_{u,p} \leq \frac{\mathscr{C}}{m} \| (\pi^+ - \pi^-) \varphi u \|_{L_p([x_1, x_m])},$$

and, making the infimum be on π^{\pm} , (2.9) follows.

Proof of Theorem 2.4. We observe that, from (2.3) and Theorem 2.1,

$$\|[f - L_m(w, f)] u\|_p \leq \mathscr{C}\tilde{E}_{m-1}(f_m)_{u, p} + \|(f - f_m) u\|_p, \qquad 1$$

Moreover,

$$\|(f-f_m) u\|_{p} \leq \|[f-f(x_1)] u\|_{L_{p}([-1,x_1])} + \|[f-f(x_m)] u\|_{L_{p}([x_m,1])}.$$

We estimate the first term by Minkowski inequality

$$\begin{split} \| [f - f(x_1)] u \|_{L_p([-1, x_1])} &= \left[\int_{-1}^{x_1} |f(x) - f(x_1)|^p u^p(x) \, dx \right]^{1/p} \\ &= \left[\int_{-1}^{x_1} \left| \int_{-1}^{x_1} (t - x)_+^0 f'(t) \, dt \right|^p u^p(x) \, dx \right]^{1/p} \\ &\leq \int_{-1}^{x_1} |f'(t)| \left[\int_{-1}^{x_1} (t - x)_+^0 u^p(x) \, dx \right]^{1/p} \, dt \\ &\leq \mathscr{C} \int_{-1}^{x_1} |f'(t)| \left[\int_{-1}^{t} (1 + x)^{\delta p} \, dx \right]^{1/p} \, dt \\ &\leq \mathscr{C} \int_{-1}^{x_1} |f'(t)| \left[\int_{-1}^{t} (1 + x)^{\delta p} \, dx \right]^{1/p} \, dt \end{split}$$

The estimation of $\|[f-f(x_m)] u\|_{L_p([x_m, 1])}$ is similar and the theorem is proved.

Proof of Corollary 2.5. The assertion follows from Theorem 2.2 and the inequalities

$$\begin{split} \int_{I_m} |f'(t)| (1-t^2)^{1/p} u(t) \, dt &\leq \mathscr{C} \int_{I_m} |f'(t)| (1-t^2)^{1/p} u_m(t) \, dt \\ &= \mathscr{C} \int_{I_m} |f'(t)| \, \varphi(t) \, u_m(t) \, \varphi(t)^{1-(2/q)} \, dt \\ &\leq \mathscr{C} \, \|f' \varphi u_m\|_p \left(\int_{I_m} \varphi(t)^{q-2} \, dt \right)^{1/q} \\ &\leq \frac{\mathscr{C}}{m} \, \|f' \varphi u_m\|_p. \quad \blacksquare \end{split}$$

Proof of Corollary 2.6. We have

$$\| (f-P) u \|_{p} \leq \| (f-f_{m}) u \|_{p} + \| (f_{m}-P) u \|_{p},$$

 $n \geq 2, P \in \Pi_{m}, p \in [1, \infty]$

Making the infimum on P,

$$E_m(f)_{u,p} \le \|(f-f_m) \, u\,\|_p + E_m(f_m)_{u,p} \le \|(f-f_m) \, u\,\|_p + \tilde{E}_m(f_m)_{u,p}.$$

From the proofs of Theorem 2.4 and Corollary 2.5 it follows that

$$\|(f-f_m) u\|_p \leq \frac{\mathscr{C}}{m} \|f' \varphi u_m\|_p, \qquad 1 \leq p < \infty,$$

with \mathscr{C} independent on m, f, P.

Since $||f'\varphi u_m||_{\infty} < \infty$, (2.7) still holds for $p = \infty$, and Corollary 2.6 follows from Theorem 2.2.

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