

The role of democracy functions in Approximation Theory  
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We prove optimal embeddings for nonlinear approximation spaces  $\mathcal{A}_q^\alpha$ , in terms of weighted Lorentz sequence spaces, with the weights depending on the democracy functions of the basis. As applications we recover known embeddings for  $N$ -term wavelet approximation in  $L^p$ , Orlicz, and Lorentz norms.