July 24th, 2014 Lagrange interpolation and approximation in Banach spaces

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Lagrange interpolation and approximation in Banach spaces (joint work with Lisa Nilsson and Damián Pinasco)

July 24th, 2014

Universidad Torcuato Di Tella

WidaBA - 2014

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- Integral representation formula on Banach spaces
- Interpolation and approximation on $\mathbb C$

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Integral representation formula on Banach spaces

Cauchy formula on a Banach space E

 $f: E \to \mathbb{C}$ holomorphic.



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Integral representation formula on Banach spaces Cauchy formula on a Banach space E

 $f : E \to \mathbb{C}$ holomorphic. Given $x \in E$ and $|\lambda| < r$,

$$f(\lambda x) = \frac{1}{2\pi i} \int_{|\omega|=r} \frac{f(\omega x)}{\omega - \lambda} d\omega.$$

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Integral representation formula on Banach spaces Cauchy formula on a Banach space E

 $\mathbb{C} \rightarrow^{\lambda \mapsto \lambda x} E \rightarrow^{f} \mathbb{C}$. Given $x \in E$ and $|\lambda| < r$,

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Cauchy formula on ${\mathbb C}$

$$f(z) = rac{1}{2\pi i} \int_{\mathcal{S}^1} rac{f(\omega)}{\omega - z} d\omega,$$

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$$f(z) = \int_{\mathbb{C}} e^{z\overline{\omega}} f(\omega) dG(\omega)$$
(3)

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$$G(A)=\frac{1}{\pi^n}\int_A e^{-\|\omega\|^2}d\omega.$$

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and we have the integral formula

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Lisa Nilsson and Seán Dineen later obtained the same formula in the context of fully nuclear spaces with a basis. Interpolation and approximation on $\ensuremath{\mathbb{C}}$

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Interpolation and approximation on $\mathbb C$

Interpolation: Say we have $f : \mathbb{C} \longrightarrow \mathbb{C}$, and k + 1 points a_0, a_1, \ldots, a_k ;

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$$p_k(a_j) = f(a_j),$$
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The Lagrange form:
$$p_k(z) = \sum_{j=0}^{\kappa} f(a_j)\ell_j(z)$$
, where $\ell_j(a_i) = \delta_{ij}$.

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The Lagrange form: $p_k(z) = \sum_{j=0}^k f(a_j)\ell_j(z)$, where $\ell_j(a_i) = \delta_{ij}$. The Newton form: $p_k(z) = \sum_{j=0}^k c_j(z - a_0) \cdots (z - a_{j-1})$, where the coefficients c_j are the "divided differences" defined inductively.

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Approximation: do the p_k 's approximate f?

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 $c_0+c_1z+c_2z(z-1)+c_3z(z-1)(z-2)+\cdots+c_mz(z-1)\cdots(z-(m-1))$

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$$c_0+c_1z+c_2z(z-1)+c_3z(z-1)(z-2)+\cdots+c_mz(z-1)\cdots(z-(m-1))$$

Now for each $n \le m$ we want $p_m(n)$ to coincide with 2^n , so

$$2^{n} = c_{0} + c_{1}n + c_{2}n(n-1) + \cdots + c_{n}n(n-1) \cdots 1 + 0$$

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so $c_j = \frac{1}{j!}$, and $p_m(z) = \sum_{j=0}^n \frac{1}{j!} z(z-1) \cdots (z-(j-1))$.

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But then $p_m = \sum_{j=0}^n \frac{1}{j!} z(z-1) \cdots (z-(j-1))$ cannot approximate 2^z at z = -1:

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The problem of approximation was studied by Boas, Hardy, Polya, Gelfand, and many others.

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The problem of approximation was studied by Boas, Hardy, Polya, Gelfand, and many others. Growth conditions imposed on the sequence (a_n) allow uniform approximation on compact subsets of \mathbb{C} . For example, when $f(z) = e^z$, one obtains $p_k(z) \longrightarrow e^z$ uniformly on compact sets, if

$$\limsup_k \frac{|a_k|}{k} < \ln(2).$$

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Lagrange interpolation has been generalized to several variables by the work of Kergin and others in the 70's and 80's, and the problem of approximation has been studied by Bloom, Filipsson and others.

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Lagrange interpolation has been generalized to several variables by the work of Kergin and others in the 70's and 80's, and the problem of approximation has been studied by Bloom, Filipsson and others. Petersson (2002), Filipsson (2004), and Simon (2008) have extended Kergin interpolation and approximation to the Banach space setting.

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We reach similar results in one step, from interpolation of the exponential function in one variable, to a holomorphic function $f: E \longrightarrow \mathbb{C}$ on a Banach space.

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Say

$$f(x) = \int_{E'} e^{\gamma(x)} \qquad \qquad \tilde{f}(\gamma) dW(\gamma)$$

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We reach similar results in one step, from interpolation of the exponential function in one variable, to a holomorphic function $f: E \longrightarrow \mathbb{C}$ on a Banach space.

Say

$$f(x) = \sum_{k=0}^{\infty} \int_{E'} \frac{\gamma(x)^{k}}{k!} \tilde{f}(\gamma) dW(\gamma)$$
$$= \sum_{k=0}^{\infty} P_{k}(x), \quad \text{the Taylor series of } f$$

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Given a sequence of points $x_0, x_1, \ldots, x_n, \ldots$ in *E*,

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$$L_k(x) = \int_{E'} \frac{L_{k,\gamma}(\gamma(x))\tilde{f}(\gamma)dW(\gamma)}{\tilde{f}(\gamma)dW(\gamma)}$$

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$$L_k(x) = \int_{E'} L_{k,\gamma}(\gamma(x)) \widetilde{f}(\gamma) dW(\gamma).$$

Then we expect the following:

a) the L_k's are well-defined (i.e., L_{k,γ}(γ(x)) ∈ L^q(W) for all q < ∞),

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- a) the L_k 's are well-defined (i.e., $L_{k,\gamma}(\gamma(x)) \in L^q(W)$ for all $q < \infty$),
- b) the L_k 's are continuous polynomials of degree $\leq k$ on E,

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- b) the L_k 's are continuous polynomials of degree $\leq k$ on E,
- c) L_k interpolates f on x_0, x_1, \ldots, x_k , and
- d) with a suitable growth condition on x₀, x₁,..., x_n,..., the L_k's converge to *f* uniformly on bounded subsets of *E*.

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For d), define $M_k = \max\{||x_j|| : j \le k\}$. We then obtain

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TheoremLet $f: E \longrightarrow \mathbb{C}$ be a representable function, and $x_0, x_1, \dots, x_n, \dots$ a sequence of points in E verifying $\limsup \frac{M_k}{k^{\alpha}} < \infty$ for some $\alpha < 1/2$.

Then the Lagrange polynomials L_k converge to f uniformly on bounded subsets of E.

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$$|\boldsymbol{e}^{\boldsymbol{\gamma}(\boldsymbol{x})} - \boldsymbol{L}_{\boldsymbol{k},\boldsymbol{\gamma}}(\boldsymbol{\gamma}(\boldsymbol{x}))| \leq \frac{\boldsymbol{M}_{\boldsymbol{k}}^{\boldsymbol{k}} \|\boldsymbol{\gamma}\|^{\boldsymbol{k}} \boldsymbol{e}^{\boldsymbol{M}_{\boldsymbol{k}} \|\boldsymbol{\gamma}\|}}{\boldsymbol{k}!}.$$

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Now take $2 < r < \frac{1}{\alpha}$ and s < 2 such that $\frac{1}{r} + \frac{1}{s} = 1$.

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Now take $2 < r < \frac{1}{\alpha}$ and s < 2 such that $\frac{1}{r} + \frac{1}{s} = 1$. Then, using Young's inequality

$$\frac{M_k^k \|\gamma\|^k e^{M_k \|\gamma\|}}{k!} \leq \frac{M_k^k \|\gamma\|^k e^{\frac{M_k'}{r}} e^{\frac{\|\gamma\|^s}{s}}}{(k!)^{\frac{1}{r}} (k!)^{\frac{1}{s}}}$$

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$$\frac{M_{k}^{k} \|\gamma\|^{k} e^{M_{k} \|\gamma\|}}{k!} \leq \frac{M_{k}^{k} \|\gamma\|^{k} e^{\frac{M_{k}^{k}}{r}} e^{\frac{\|\gamma\|^{s}}{s}}}{(k!)^{\frac{1}{r}} (k!)^{\frac{1}{s}}} \\ = \frac{e^{\frac{M_{k}^{r}}{r}} M_{k}^{k}}{(k!)^{\frac{1}{r}}} \cdot \frac{e^{\frac{\|\gamma\|^{s}}{s}} \|\gamma\|^{k}}{(k!)^{\frac{1}{s}}}$$

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$$|\boldsymbol{e}^{\gamma(\boldsymbol{x})} - \boldsymbol{L}_{\boldsymbol{k},\gamma}(\gamma(\boldsymbol{x}))| \leq \frac{\boldsymbol{M}_{\boldsymbol{k}}^{\boldsymbol{k}} \|\boldsymbol{\gamma}\|^{\boldsymbol{k}} \boldsymbol{e}^{\boldsymbol{M}_{\boldsymbol{k}}} \|\boldsymbol{\gamma}\|}{\boldsymbol{k}!}$$

Now take $2 < r < \frac{1}{\alpha}$ and s < 2 such that $\frac{1}{r} + \frac{1}{s} = 1$. Then, using Young's inequality

$$\frac{M_{k}^{k} \|\gamma\|^{k} e^{M_{k} \|\gamma\|}}{k!} \leq \frac{M_{k}^{k} \|\gamma\|^{k} e^{\frac{M_{k}^{k}}{r}} e^{\frac{\|\gamma\|^{s}}{s}}}{(k!)^{\frac{1}{r}} (k!)^{\frac{1}{s}}} \\ = \frac{e^{\frac{M_{k}^{k}}{r}} M_{k}^{k}}{(k!)^{\frac{1}{r}}} \cdot \frac{e^{\frac{\|\gamma\|^{s}}{s}} \|\gamma\|^{k}}{(k!)^{\frac{1}{s}}}$$

The second factor is bounded by

$$e^{\frac{\|\gamma\|^s}{s}}\left(e^{\|\gamma\|^s}
ight)^{rac{1}{s}}=e^{\frac{2\|\gamma\|^s}{s}}.$$

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$$\frac{M_k^k e^{\frac{M_k^r}{r}}}{(k!)^{\frac{1}{r}}} \approx \frac{c^k k^{k\alpha} e^{\frac{c^r k^{r\alpha}}{r}}}{(k!)^{\frac{1}{r}}}$$

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$$\approx \frac{c^k k^{k\alpha} e^{\frac{c^r k^{r\alpha}}{r}} e^{\frac{k}{r}}}{k^{\frac{k}{r}} (2\pi k)^{-\frac{1}{2r}}}.$$

and by Stirling's formula,

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But these terms tend to zero as k grows. In fact, they are summable: by the root test we have

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 for large $k,$

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 for large k ,

because $\alpha - \frac{1}{r} < 0$, as is $r\alpha - 1$.

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$$|f(x) - L_k(x)| \leq \int_{E'} |e^{\gamma(x)} - L_{k,\gamma}(\gamma(x))||\tilde{f}(\gamma)|dW(\gamma)|$$

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$$egin{aligned} |f(x)-L_k(x)|&\leq \int_{E'}|e^{\gamma(x)}-L_{k,\gamma}(\gamma(x))|| ilde{f}(\gamma)|dW(\gamma)| &\leq rac{M_k^ke^{rac{M_k'}{r}}}{(k!)^{rac{1}{r}}}\int_{E'}e^{rac{2\|\gamma\|^s}{s}}\left| ilde{f}(\gamma)
ight|dW(\gamma). \end{aligned}$$

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$$\begin{split} |f(x) - L_k(x)| &\leq \int_{E'} |e^{\gamma(x)} - L_{k,\gamma}(\gamma(x))| |\tilde{f}(\gamma)| dW(\gamma) \\ &\leq \frac{M_k^k e^{\frac{M_k'}{r}}}{(k!)^{\frac{1}{r}}} \int_{E'} e^{\frac{2\|\gamma\|^s}{s}} \left|\tilde{f}(\gamma)\right| dW(\gamma). \end{split}$$
Now, if $\tilde{f} \in L^p(W)$ and $\frac{1}{p} + \frac{1}{q} = 1$, using Holder's inequality this is
$$&\leq \frac{M_k^k e^{\frac{M_k'}{r}}}{(k!)^{\frac{1}{r}}} \left(\int_{E'} \left[e^{\frac{2\|\gamma\|^s}{s}} \right]^q dW(\gamma) \right)^{1/q} \|\tilde{f}\|_p$$

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We therefore have

$$\begin{split} |f(x) - L_k(x)| &\leq \int_{E'} |e^{\gamma(x)} - L_{k,\gamma}(\gamma(x))| |\tilde{f}(\gamma)| dW(\gamma) \\ &\leq \frac{M_k^k e^{\frac{M_k'}{r}}}{(k!)^{\frac{1}{r}}} \int_{E'} e^{\frac{2\|\gamma\|^s}{s}} \left|\tilde{f}(\gamma)\right| dW(\gamma). \end{split}$$
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Here we have used Fernique's theorem to assure the integrability of $e^{\frac{2q||\gamma||^s}{s}}$ for s < 2.

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We therefore have

$$\begin{split} |f(x) - L_k(x)| &\leq \int_{E'} |e^{\gamma(x)} - L_{k,\gamma}(\gamma(x))| |\tilde{f}(\gamma)| dW(\gamma) \\ &\leq \frac{M_k^k e^{\frac{M_k'}{r}}}{(k!)^{\frac{1}{r}}} \int_{E'} e^{\frac{2\|\gamma\|^s}{s}} \left|\tilde{f}(\gamma)\right| dW(\gamma). \end{split}$$
Now, if $\tilde{f} \in L^p(W)$ and $\frac{1}{p} + \frac{1}{q} = 1$, using Holder's inequality this is
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Here we have used Fernique's theorem to assure the integrability of $e^{\frac{2q||\gamma||^s}{s}}$ for s < 2. Thus L_k converges to f uniformly on bounded subsets of E.

Thank you!

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