

DIRECT ESTIMATION FOR MULTIVARIATE POLYNOMIAL APPROXIMATION

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Abstract

The Bramble-Hilbert lemma is a fundamental result on multivariate polynomial approximation .It is frequently applied in the analysis of finite element methods used for numerical solutions. Our main result is to improve the following Bramble-Hilbert lemma to the case $0 < p < 1$:let $\Omega \subset R^n$ be abounded convex domain and let $g \in W_p^m(\Omega)$, $m \in N, 0 \leq p \leq \infty$, where $W_p^m(\Omega)$ is the Sobolev spaces ,then there exists a polynomial P of degree $m-1$ for which

$$|g - P|_{k,p} \leq c(n,m)(\text{diam } \Omega)^{m-k} |g|,$$

$k = 0,1,\dots,m$, where $| \cdot |_{k,p} = \sum_{|\alpha|=k} \| D^\alpha \|_{lp(\Omega)}$ is the Sobolev semi norm of order k .

As a consequence we get that for $f \in L_{p(\Omega)}$, $p < 1$.

$$E_{m-1}(f, \Omega)_p \leq c(m,n) \tau_m(f,t)_p,$$

where

$$E_{m-1}(f, \Omega)_p = \inf_{p \in \pi_{m-1}} \|f - p\|_{lp(\Omega)},$$

is the rate of polynomial approximation of degree $m-1$, and $\tau_m(f,t)_p$ is the averaged modulus of smoothness, and $t > 0$.

1. Introduction

We begin by recalling classical smoothness measure over multivariate domains . Here and throughout the paper we assume that the domain $\Omega \subset R^n$ is compact with a nonempty interior . A first notion of smoothness uses the Sobolev spaces $W_p^m(\Omega)$. These are spaces of functions $g \in L_p(\Omega)$ which have all their distributional derivatives of order up to m ,

$$D^\alpha g = \frac{\partial^k g}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}}, \alpha = (\alpha_1, \alpha_2, \dots, \alpha_n), \alpha \in Z_+^n, |\alpha| = \sum_{i=1}^n \alpha_i = k, 0 \leq k \leq 1.$$

In $L_p(\Omega)$.the semi norm of $W_p^m(\Omega)$ is given by

$$|g|_{m,p} = \sum_{|\alpha|=m} \|D^\alpha g\|_{L_p(\Omega)} < \infty,$$

and may be regarded as a measure of the smoothness of order m of a function in $W_p^m(\Omega)$. K -functional of order m of $f \in L_p(\Omega)$ [4,6] is defined by

$$K_m(f, t)_p = K(f, t, Lp(\Omega), \mathcal{W}_p^m(\Omega)) = \inf_{g \in \mathcal{W}_p^m(\Omega)} \left\{ \|f - g\|_p + t \|g\|_{m,p} \right\}.$$

Since we assume Ω to be compact we may denote $K_m(f, \Omega)_p = K_m(f, d^m)_p$, where $d = diam(\Omega)$ the diameter of Ω .

For $f \in Lp(\Omega), 0 < p \leq \infty, h \in R^n$ and $m \in N$, we recall the m th order difference operator

$$\Delta_h^m(f, \cdot) : \Omega \rightarrow R, \quad \Delta_h^m(f, x) = \Delta_h^m(f, \Omega, x) = \sum_{k=0}^m (-1)^{m-k} \binom{m}{k} f(x + kh) \text{ if } [x, x + mh] \subset \Omega, \quad 0$$

otherwise, where $[x, y]$ denotes the line segment connecting any two points $x, y \in R^n$.

The modulus of smoothness [5,7] is defined by

$$\omega_m(f, t)_p = \sup_{|h| \leq t} \left\| \Delta_h^m(f, \Omega, \cdot) \right\|_{Lp(\Omega)}, t > 0 \tag{1.1}$$

for $h \in R^n, |h|$ denotes the norm of h . We also denote

$$\omega_m(f, \Omega)_p = \sup_{h \in R^n} \left\| \Delta_h^m(f, \Omega, \cdot) \right\|_{Lp(\Omega)}.$$

It is known that the K -functional of order m of $f \in Lp(\Omega), 1 \leq p \leq \infty$ and the modulus of smoothness in (1.1) are equivalent [8]. That is, there exists $c_1, c_2 > 0$, such that for any $t > 0$,

$$c(\Omega) K_m(f, t^m)_p \leq \omega_m(f, t)_p \leq c(m) K_m(f, t^m)_p. \tag{1.2}$$

The so called τ -modulus (or Sendov-Popov modulus), an averaged modulus of smoothness, defined for bounded measurable functions by

$$\tau_m(f, t, \Omega)_p = \left\| \omega_m(f, \cdot, t) \right\|_{Lp(\Omega)} \tag{1.3}$$

where

$$\omega_m(f, x, t) = \sup \left\{ \left| \Delta_h^m(f, \Omega, y) \right| : y \pm \frac{mh}{2} \in \left[x - \frac{rt}{2}, x + \frac{rt}{2} \right] \cap \Omega \right\},$$

where $t > 0, \Omega \subset R^n, h \in R^n, x, y \in R^n$.

However, while it is easy to prove the following result

Lemma 1.4 Let $\Omega \subset R^n$, and Ω_i be a bounded measurable disjoint subsets of Ω satisfying

$\bigcup_{i=1}^n \Omega_i = \Omega$, and $x^i \in \Omega_i$. Using measure of $\Omega_i = \delta_i$ we have

$$\left(\sum_{i=1}^n \omega_m(f, x^i, t)^p \delta_i \right)^{1/p} \leq c(p) \left(\sum_{i=1}^n \int_{\Omega_i} \omega_m(f, x^i, t)^p \right)^{1/p} \leq c(p) \tau_m(f, t)_p, \tag{1.5}$$

where $c(p)$ denote constants which depend on p only, and are not necessarily the same even when they occur on the same line.

Let $\prod_{m-1} = \prod_{m-1}(R^n)$ denote the multivariate polynomials of total degree $m-1$ in n variables. Given a nontrivial multivariate domain, our goal is to estimate the degree of approximation of a function $f \in Lp(\Omega), 0 < p < 1$,

$$E_{m-1}(f, \Omega)_p = \inf_{p \in \prod_{m-1}} \|f - p\|_{Lp(\Omega)}.$$

Before we introduce the Bramble-Hilbert lemma we require the following definitions :

A domain Ω is star-shaped with respect to a ball $B \subseteq \Omega$, if for each point $x \in \Omega$, the closed convex-hull of $\{x\} \cup B$ is contained in Ω . Let

$$\rho_{\max} = \max \{ \rho : \Omega \text{ is star-shaped with respect to a ball } B \subseteq \Omega \text{ of radius } \rho \},$$

the chunkiness parameter of Ω is defined by

$$\gamma = \frac{d}{\rho_{\max}}, \quad (d = \text{diam} \Omega).$$

This leads to the following formulation of the Bramble – Hilbert lemma [2]. Let Ω be star shaped with respect to some ball B and let $g \in W_p^m(\Omega), 1 \leq p \leq \infty, m \in N$, then there exists a polynomial $P \in \prod_{m-1}$ for which

$$|g - P|_{k,p} \leq c(n, m, \gamma) d^{m-k} |g|_{m,p}, k = 0, \dots, m.$$

Earlier, Dechevski and Quak improved the Bramble lemma in some cases their result applies to the larger class of domains that are star-shaped with respect to a point. A domain Ω is aster-shaped with respect to a point $x_0 \in \Omega$ if for any point $x \in \Omega$ the line segment $[x_0, x]$ is contained in Ω .

The following is a modified version of their result :

Proposition 1.6 [3] let Ω be a Lipschitz domain which is star-shaped with respect to a point $x_0 \in \Omega$, and let $g \in W_2^m(\Omega)$. then for $m \in N$ and $2 \leq n < p \leq \infty$, there exists a polynomial $P \in \prod_{m-1}$ for which

$$|g - P|_{k,p} \leq c(n, m, p) d^{m-k} |g|_{m,p}, k = 0, 1, \dots, m.$$

Our approach differs from previous work in the case $0 < p < 1$. Our main result is

Theorem I: Let $\Omega \subset R^n$ be convex, and let $g \in W_p^m(\Omega)$, $m \in N, 0 < p < 1$.

Then there exists a polynomial $P \in \prod_{m-1}$ for which

$$|g - P|_{W_p^k(\Omega)} \leq c(n, m, p, \Omega) |g|_{W_p^k(\Omega)}.$$

A direct consequence from the proof of theorem I is the following :

Corollary II: For all convex domains $\Omega \subset R^n$ and a function $g \in Lp(\Omega), 0 < p < 1$. there exists a polynomial $P \in \prod_{m-1}$ for which

$$\|g - P\|_p \leq c \tau_m(g, t)_p,$$

where c is a constant depending on p, m, n, Ω .

Corollary III: for all convex domains $\Omega \subset R^n$ and function $f \in Lp(\Omega), p < 1$,

$$E_{m-1}(f, \Omega)_p = K_{m-1}(f)_p.$$

2. The averaged Taylor polynomial [3]

We recall some basic definitions of multivariate polynomials, differentials and Taylor series thought this section we use the notation of section 2 in [3]. For multi index $\alpha \in Z_+^n$

$\alpha! = \prod_{i=1}^n \alpha_i!$ and denoted by $x^\alpha = \prod_{i=1}^n x_i^{\alpha_i}$, the multivariate monomial of total degree $|\alpha|$. Denote

the set of all multivariate polynomials of total degree $m - 1$ by

$$\pi_{m-1}(R^n) = \sum_{|\alpha| \leq m-1} c_\alpha x^\alpha.$$

The classical Taylor polynomial of order m (degree $m-1$) of a function $g \in C^m(\Omega)$ at $x \in \Omega$, about the point $y \in \Omega$, is given by

$$T_y^m(g(x)) = \sum_{|\alpha| < m} \frac{D^\alpha g(y)}{\alpha!} (x-y)^\alpha .$$

The Taylor remainder of order m of a function $g \in C^m(\Omega)$ at $x \in \Omega$ about the point $y \in \Omega$, is given by

$$TR_y^m g(x) = m \sum_{|\alpha|=m} \frac{(x-y)^\alpha}{\alpha!} \int_0^1 S^{m-1} D^\alpha g(x+s(y-x)) ds .$$

It is meaningful provided the segment $[y, x]$ is contained in Ω . Then we have

$$g(x) = T_y^m g(x) + TR_y^m g(x) .$$

Next we introduce the averaged Taylor polynomial. It can be shown that for a ball

$B(x_0, \rho) = \{z \in R^n : |z - x_0| \leq \rho\}$ there exists a cut-off function ϕ_β with the following properties

- (i) $\int_{R^n} \phi_\beta(x) dx = 1$ (ii) $\sup p(\phi_\beta) = \beta$ (iii) $\phi_\beta \in C^\infty(R^n)$ (iv) $\|\phi_\beta\|_\infty \leq \rho^{-n}$.

Given $g \in C^m(\Omega)$ the averaged Taylor polynomial of order m (degree $m-1$) (average over a ball $B \subseteq \Omega$) is defined by

$$Q^m g(x) = \int_B T_y^m g(x) \phi_\beta(y) dy \quad x \in \Omega .$$

We also define the averaged Taylor remainder, namely

$$R^m g(x) = g(x) - Q^m g(x) .$$

The following lemma is a special case of the classical Bramble-Hilbert which estimate the simultaneous degree of approximation of the averaged Taylor polynomial in normalized setting.

Lemma 2.1 [3] let $B(0,1) \subseteq \Omega \subseteq B(0,n)$, be star shaped with respect to $B(0,1)$. Then for any $g \in C^\infty(\Omega), m \in N$ and $1 \leq p \leq \infty$, we have

$$\|g - Q^m g\|_{k,m} \leq c(n,m) \|g\|_{m,p}, k = 0,1,\dots,m,$$

where Q^m is averaged over $B(0,1)$

3. John's theorem [3]

In this section we also use the notation in section 3 of [3]. An ellipsoid E is the image of the closed unite ball in R^n under a nonsingular affine map

$A(x) = Mx + b, m \in M_{n \times n}(R), b \in R^n$, the center of E is $b = A(0)$. Now let $c + n(E - c) = \{c + n(x - c) : x \in E\}$. Then we need the following result from [1],[3]

Lemma 3.1 (John's theorem). let $\Omega \in R^n$ be convex. then there exists an ellipsoid $E \subseteq \Omega$ such that if x_0 is the center of E then $E \subseteq \Omega \subseteq x_0 + n(E - x_0)$. By the definition above and John's theorem implies that for each convex domain Ω we can find an affine map such that $B(0,1) \subseteq A^{-1}(\Omega) \subseteq B(0,n)$.

For the proof of our main result we also need the following lemma from [3]

Lemma 3.2 let $\Omega \subseteq R^n$, and let A be a nonsingular affine map such that $B(0,1) \subseteq A^{-1}(\Omega)$. Then for $g \in C^m(\Omega)$ and $\alpha \in Z_+^n, |\alpha| = k, 1 \leq k \leq m-1$

$$D^\alpha [Q^m(g(A.))(A^{-1}x)] = Q^{m-k} ((D^\alpha g)(A.))(A^{-1}x), \tag{3.3}$$

where Q^m is with respect to $B(0,1)$.

4. The proof of the main results

One may take $P(x) = Q^m(g(A.))(A^{-1}x)$, where Q^m is the averaged Taylor polynomial over the ball $B(0,1) \subset R^n$, and A is an affine transformation related to Ω .

Using lemma 2.1. ,(1.2),(1.5) and (1.3) to obtain

$$\begin{aligned} |g - Q^m g| &\leq c(n,m)|g|_{m,\infty} \\ &\leq c(n,m,\Omega)K_m(g,t^m)_\infty \\ &\leq c(n,m,\Omega)\omega_m(g,t)_\infty. \end{aligned}$$

Then

$$\begin{aligned} \|g - Q^m g\|_p &\leq c(n,m,\Omega) \left(\int_\Omega \omega_m(g,t)_\infty^p \right)^{1/p} \\ &\leq c(n,m,\Omega) \left(\sum_{i=1}^n \int_{\Omega_i} \omega_m(g,x_i,t)^p \right)^{1/p}, t > 0 \\ &\leq c(p,n,m,\Omega)\tau_m(g,t)_p \text{ (corollary 1.2)} \\ &\leq c(p,n,m,\Omega)|g| \\ &\leq c(p,n,m,\Omega)\|g\|_{Lp(\Omega)}. \end{aligned}$$

For $1 \leq k \leq m-1$ take $\alpha \in Z_+^n$, $|\alpha| = k, 1 \leq k \leq m-1$ and $h = D^\alpha g$, then (3.3) yields

$$\|D^\alpha(g-p)\|_{Lp(\Omega)} = \|h(x) - Q^{m-k}(h(A.))(A^{-1}x)\|_{Lp(\Omega)}.$$

By the case $k = 0$ proved above we have

$$\|h(x) - Q^{m-k}(h(A.))(A^{-1}x)\|_{Lp(\Omega)} \leq c(p,n,m,\Omega)\|h\|_p.$$

Then

$$\|D^\alpha(g-p)\|_{Lp(\Omega)} \leq c(p,n,m,\Omega)\|h\|_p \leq c(p,n,m,\Omega) \sum_{|\alpha|=m} \|D_x^\alpha g\|_{Lp(\Omega)}.$$

Then by the definition of Sobolev semi norm we get

$$|g-p|_{W_p^k(\Omega)} \leq c(n,m,p,\Omega)|g|_{W_p^m(\Omega)} \quad \odot$$

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