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Approximation of Univariate Functions

1.1 Introduction

The primary problem in approximation theory is the choice of a successful method of approximation. In this chapter and in Chapter 2 we test various approaches, based on the concept of width, to the evaluation of the quality of a method of approximation. We take as an example the approximation of periodic functions of a single variable. The two main parameters of a method of approximation are its accuracy and complexity. These concepts may be treated in various ways depending on the particular problems involved. Here we start from classical ideas about the approximation of functions by polynomials. After Fourier's 1807 article the representation of a 2π -periodic function by its Fourier series became natural. In other words, the function $f(x)$ is approximately represented by a partial sum $S_n(f, x)$ of its Fourier series:

$$S_n(f, x) := a_0/2 + \sum_{k=1}^n (a_k \cos kx + b_k \sin kx),$$
$$a_k := \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos kx dx, \quad b_k := \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin kx dx.$$

We are interested in the approximation of a function f by a polynomial $S_n(f)$ in some L_p -norm, $1 \leq p \leq \infty$. In the case $p = \infty$ we assume that we are dealing with the uniform norm. As a measure of the accuracy of the method of approximating a periodic function by means of its Fourier partial sum we consider the quantity $\|f - S(f)\|_p$. The complexity of this method of approximation contains the following two characteristics. The order of the trigonometric polynomial $S_n(f)$ is the quantitative characteristic. The following observation gives us the qualitative characteristic. The coefficients of this polynomial are found by the Fourier formulas, which means that the operator S_n is the orthogonal projector onto the subspace of trigonometric polynomials of order n .

Advances In Multivariate Approximation

SJ Ball



Advances In Multivariate Approximation:

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