THE BOUNDING PROPERTIES OF THE MULTIPOINT PADÉ APPROXIMANT TO A SERIES OF STIELTJES ON THE REAL LINE

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The present results have been proved by Barnsley [2] using a continued fractions approach, based on earlier work by Baker [1]. They have also been established variationally by Epstein and Barnsley [3].

Let F(x) be representable by a series of Stieltjes with radius of convergence (at least) $R \ge 0$. Then F(x) is an analytic function for $x \in (-R, \infty)$, and can be written in the form

$$F(x) = \int_0^{1/R} \frac{d\phi(u)}{(1+ux)},$$

where $\phi(u)$ is a bounded monotone non-decreasing function which attains infinitely many different values for $u \in [0, 1/R)$. Let $-R < x_1$ $< x_2 < \cdots < x_Q < \infty$ and $F^{(n)}(x_p)$ $(n = 0, 1, \cdots, N_p - 1; p = 1, 2,$ $\cdots, Q)$ be given, with $N_p \ge 1$ and $\sum_{p=1}^{Q} N_p = N$. Then we have Npieces of information about F(x) associated with Q points. The corresponding multipoint Padé approximant to F(x) is defined as the function $F_{N(Q)}(x) = A_N(x)/B_N(x)$ where $A_N(x)$ and $B_N(x)$ are the polynomials of degrees [(N-1)/2] and [N/2], respectively, which are uniquely specified by the requirements

$$F_{N(Q)}^{(n)}(x_p) = F^{(n)}(x_p), n = 0, 1, \cdots, N_p - 1; p = 1, 2, \cdots, Q,$$

together with $B_N(0) = 1$, say. Here [R] denotes the integer part of the number R. The existence of $F_{N(Q)}(x)$ thus defined is assured because F(x) is representable by a series of Stieltjes: for F(x) an arbitrary function the corresponding multipoint Padé approximant must be defined in terms of the "modified" interpolation problem [4]. To actually obtain $F_{N(Q)}(x)$ one can either linearize the set of defining equations, or else use a continued fractions approach [2]. For the case Q = N, Wuytack [5] has presented applicable algorithms.

The bounding properties of $F_{N(O)}(x)$ with respect to F(x) are

$$F_{N(Q)}(x) < F(x), \text{ for } -R < x < x_1,$$

$$sgn(F(x) - F_{N(Q)}(x)) = (-1)^{N_1 + N_2 + \dots + N_p},$$

for $x_p < x < x_{p+1}$ ($p = 1, 2, \dots, Q - 1$),

 $sgn(F(x) - F_{N(Q)}(x)) = (-1)^N, \text{ for } x_Q < x < \infty.$ Copyright © 1974 Rocky Mountain Mathematics Consortium

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If, in addition to the original set of information, we are also given a lower bound to $R, R^L \leq R$, then it is possible to construct the corresponding complementary multipoint Padé approximant $F_{N(Q)}^C(x)$ $= C_N(x)/D_N(x)$ where $C_N(x)$ and $D_N(x)$ are the polynomials of degrees [N/2] and [(N + 1)/2], respectively, which are uniquely specified by the requirements

$$(F_{N(Q)}^{C})^{(n)}(x_{p}) = F^{(n)}(x_{p}), n = 0, 1, \cdots, N_{p} - 1; p = 1, 2, \cdots, Q,$$

together with $D_N(-R^L) = 0$, and $D_N(0) = 1$, say. The bounds imposed by $F_{N(Q)}^C(x)$ on F(x) are the precise complement to those imposed by $F_{N(Q)}(x)$. Together, $F_{N(Q)}(x)$ and $F_{N(Q)}^C(x)$ supply the best possible upper and lower bounds, (on the basis of the given information), to F(x) for $x \in (-R^L, \infty)$.

In the special case that all of the given information is associated with the single point x = 0, the corresponding multipoint Padé approximant is seen to be the usual [[(N-1)/2]/[N/2]] one point Padé approximant. The bounding properties of $F_{N(1)}^{C}(x)$ have been described by Baker [1].

If, further to the original set of information, one also has

$$F(x) \sim F_0 + \left(\frac{1}{x}\right) F_{-1} + \cdots + \left(\frac{1}{x}\right)^{J-1} F_{-J} + H$$

where H consists of all higher terms with unknown or divergent coefficients, then these additional J pieces of information can be incorporated into the construction of $F_{N(Q)}(x)$ and $F_{N(Q)+J}^C(x)$, yielding two new approximants $F_{N(Q)+J}(x)$ and $F_{N(Q)+J}^C(x)$. The directions of the bounds imposed by the new approximants are the same as if no additional information has been used; however, the bounds themselves, being best possible (on the basis now of a larger set of information), are tighter.

By working within the framework of the variational approach [3] it is possible to discuss those multipoint Padé approximants which reduce, in the case that all of the given information is associated with the single point x = 0, to the $[([(N-1)/2] + K)/([N/2] - K)] (K = 1, 2, \dots, [N/2])$ non-optimal one-point Padé approximants. Thus it is possible to discuss the Padé table for *multipoint* Padé approximants to functions representable by series of Stieltjes.

References

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