ON THE CONVERGENCE OF TRIGONOMETRIC APPROXIMATIONS FOR A FUNCTION OF TWO VARIABLES*

BY ELIZABETH CARLSON

A discussion of the convergence of approximating functions for a given function of two variables f(x, y), just as in the case of functions of one variable, can be based on two sets of theorems: (1) theorems on the existence of functions of closest approximation; (2) theorems on the representation of f(x, y) by means of finite sums constructed in a specific way.

From the first group we shall make use of the following theorem:

THEOREM I. Let $p_1(x,y)$, $p_2(x y)$, \cdots , $p_N(x,y)$ be N functions of x and y, continuous in the region R: $(a \le x \le b, c \le y \le d)$, and linearly independent in this region. Let

$$\phi(x,y) = c_1 p_1(x,y) + c_2 p_2(x,y) + \cdots + c_N p_N(x,y)$$

be an arbitrary linear combination of the given functions with constant coefficients. Let f(x, y) be a continuous function of x and y in R. Then there exists a choice of the coefficients c_k in $\phi(x, y)$ such that the integral

$$\int_{a}^{b} dx \int_{c}^{d} |f(x,y) - \phi(x,y)|^{m} dy, \qquad (m > 0),$$

has its minimum value. The function $\phi(x, y)$ so determined is unique for m > 1. It is called an approximating function for f(x, y) corresponding to the exponent m.

This theorem can be proved by methods analogous to those used in proving the corresponding theorem for functions of a single variable.† In this paper we shall choose

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[†] Jackson, On functions of closest approximation, Transactions of this Society, vol. 22 (1921), pp. 117-128; Note on an ambiguous case of approximation, Transactions, vol. 25 (1923), pp. 333-337.

the p's so that a function of the form $\phi(x, y)$ with arbitrary coefficients is an arbitrary trigonometric sum of order n in x and of the same order in y, and we shall take as the region R the square $0 \le x \le 2\pi$, $0 \le y \le 2\pi$.

From the second group of theorems, we shall apply the following theorems.

THEOREM II. If f(x, y), of period 2π in each argument, has a modulus of continuity $\omega(\delta)$, then f(x, y) can be represented everywhere by a trigonometric sum $t_n(x, y)$, of order n in each variable, with an error that does not exceed a constant times $\omega(2\pi/n)$.

THEOREM III. If f(x, y) has continuous first partial derivatives, it can be approximately represented with a maximum error ϵ_n such that $\lim_{n\to\infty} n\epsilon_n = 0$.

The assertion II can be proved once more by an adaptation of the reasoning used in the case of functions of a single variable.* A proof of III was communicated to the writer orally by Professor Jackson.

Theorems I and II lead to the following theorem for the convergence of $T_n(x, y)$, the trigonometric approximating function, of order n in each variable, corresponding to the exponent m (m>1).

THEOREM IV. If f(x, y), of period 2π in each arguments is everywhere continuous, with a modulus of continuity $\omega(\delta)$, then a sufficient condition for the uniform convergence of $T_n(x, y)$ to f(x, y) is \dagger

$$\lim_{\delta \to 0} \omega(\delta)/\delta^{2/m} = 0.$$

^{*} Jackson, On approximation by trigonometric sums and polynomials, Transactions of this Society, vol. 13 (1912), pp. 491-515. Cf. C. E. Wilder, On the degree of approximation to discontinuous functions by trigonometric sums, Rendiconti di Palermo, vol. 39 (1915), pp. 345-361.

[†] Cf. Jackson, On the convergence of certain trigonometric and polynomial approximations, Transactions of this Society, vol. 22 (1921), pp. 158–166.

The occurrence of the exponent 2/m, where 1/m is found in the case of functions of a single variable, is due to the fact that the magnitude of an interval of length 1/n is replaced in the course of the present reasoning by the area of a square having a quantity of the order of 1/n for the length of its side.

This result is significant only if m>2, since otherwise the condition as stated requires that f(x, y) be constant. When m=2, it is sufficient (in consequence of III) that f(x, y) have continuous first partial derivatives. There are corresponding results for m<2.

The reasoning is not materially changed if the mth power in the integral to be minimized is multiplied by a positive measurable weight function $\rho(x, y)$ with a positive lower bound.

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ON A TENSOR OF THE SECOND RANK IN FUNCTION SPACE*

BY DUNHAM JACKSON

In a recent paper† the writer has discussed a doubly infinite matrix of derivatives which has the properties of a tensor of the second rank in function space, and a quantity obtained by contraction of this tensor, which is analogous to a divergence. The latter concept is suggested formally by the writing of an infinite series, the general term of which in many cases does not approach zero; but an example was constructed in which the series is convergent, and defines a quantity which can be alternatively expressed in a form independent of any particular coordinate system.

^{*} Presented to the Society, September 9, 1926.

[†] D. Jackson, Some convergence proofs in the vector analysis of function space, Annals of Mathematics, vol. 27, pp. 551-567.