

Weierstrass Approximation Theorem Using Newton Interpolating Polynomials

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Abstract—The celebrated and famous Weierstrass approximation theorem characterizes the set of continuous functions on a compact interval via uniform approximation by algebraic polynomials. This theorem is the first significant result in approximation Theory of one real variable and plays a key role in the development of General Approximation Theory. The famous Weierstrass approximation theorem states that any continuous function $f: [a, b] \rightarrow \mathbb{R}$ can be approximated by a polynomial with a maximum error as small as one likes. There are several approaches to proving this theorem, in this paper, we present a proof using Newton Interpolating Polynomials. We also showed that this approximation is uniform on closed and bounded interval of \mathbb{R} .

Index Terms—Weierstrass Approximation Theorem, Newton Interpolating Polynomials

I. INTRODUCTION

Weierstrass Approximation theorem is widely used in Mathematical Analysis. Numerical techniques like Interpolation and Numerical Integration can be derived from Weierstrass Approximation Theorem, stated as “If

$f: [a, b]$ - is continuous function then for each $\epsilon > 0$ there exist a polynomial p_n of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [a, b]$ i.e. any continuous function on closed and bounded interval can be approximated by some polynomial on the other way we can say that set of all polynomials are dense in $C[a, b]$ (set of all continuous function on closed interval $[a, b]$).

In this paper we are going to prove Weierstrass approximation theorem using Newton Interpolating polynomials i.e. we are going to prove that if $f: [a, b]$ - is continuous function then for each $\epsilon > 0$ there exist a Newton Interpolating polynomial p_n of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [a, b]$.

In this paper we construct a sequence of Newton Interpolating polynomial p_n (then we show that p_n converges uniformly to f). We also discuss some application to this theorem.

II. PRELIMINARIES

Definition 2.1 Continuous function: ^[1]A function $f: [a, b] \rightarrow \mathbb{R}$ is said to be continuous at $x_0 \in [a, b]$ if for every $\epsilon > 0$ there exist $\delta > 0$ such that $|f(x) - f(x_0)| < \epsilon$ whenever $|x - x_0| < \delta$ and function is continuous over $[a, b]$ if it is continuous for all value $x_0 \in [a, b]$.

Definition 2.2 Sequence of functions: ^[1]Let $\{f_n\}$ be the sequence of functions defined on $[a, b]$ then $\{f_n\} \rightarrow f$ point wise if $\lim_{n \rightarrow \infty} f_n(x) = f(x)$, and we say that a sequence of functions $\{f_n\}$ converges uniformly on $[a, b]$ if for every $\epsilon > 0$ there is an integer N such that $|f_n(x) - f(x)| < \epsilon$ whenever $n \geq N$ and for all $x \in [a, b]$.

Theorem 2.3 Weierstrass M-test: ^[1]Suppose $\lim_{n \rightarrow \infty} f_n(x) = f(x)$ for all $x \in [a, b]$, put $M_n = \sup |f_n(x) - f(x)|$. Then $\{f_n\} \rightarrow f$ uniformly on $[a, b]$ if and only if $\sum M_n$ -as $n \rightarrow \infty$.

Definition 2.4 Partition of an interval $[a, b]$: ^[1] Let $[a, b]$ be given interval. By partition P of $[a, b]$ we mean a finite set of points x_0, x_1, \dots, x_n where $a = x_0 < x_1 < \dots < x_n = b$.

Definition 2.5 Outer Measure: ^[2] Let A be any subset of \mathbb{R} then outer measure on \mathbb{R} is denoted by m^* and defined as

$$m^*(A) = \inf \left\{ \sum l(I_n) \mid \{I_n\} \text{ be the sequence of intervals } \ni A \subseteq \bigcup I_n \right\}$$

Definition 2.6 Lebesgue Measurable: ^[2] Let A be any subset of \mathbb{R} then A is measurable if for any set E , $m^*(A) = m^*(A \cap E) + m^*(A \cap E^c)$.

Definition 2.7 Measurable function: ^[2]A function $f: [a, b] \rightarrow \mathbb{R}$ is measurable if inverse image of open set is measurable.

Proposition 2.8 Littlewoods’ second principle: ^[2]A function $f: [a, b] \rightarrow \mathbb{R}$ is measurable then for every $\epsilon > 0$ there exist a continuous function $g: [a, b] \rightarrow \mathbb{R}$ such that $|f(x) - g(x)| < \epsilon$ almost everywhere.

Definition 2.9 Forward Difference: ^[3] Let $f: [a, b] \rightarrow \mathbb{R}$ be any function then first order forward difference is denoted by $\Delta f(x)$ and defined as, $\Delta f(x) = f(x+h) - f(x)$. Second order

forward difference is defined as $\Delta^2 f(x) = \Delta f(x+h) - \Delta f(x)$ and in general n order forward difference is defined as $\Delta^n f(x) = \Delta^{n-1} f(x+h) - \Delta^{n-1} f(x)$.

If $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$ be $(n+1)$ equidistance data points with step size "h" then first forward difference is $\Delta y_i = y_{i+1} - y_i$ for $i = 0, 1, 2, \dots, n-1$. Second difference is $\Delta^2 y_i = \Delta y_{i+1} - \Delta y_i$ for $i = 0, 1, 2, \dots, n-2$. On same way "k" difference is $\Delta^k y_i = \Delta^{k-1} y_{i+1} - \Delta^{k-1} y_i$ for $i = 0, 1, 2, \dots, n-k$.

Definition 2.10 Newton forward interpolating polynomial: [3]

If $(x_0, y_0), (x_1, y_1), \dots, (x_n, y_n)$ be $(n+1)$ equidistance data points with step size "h" then Newton interpolating polynomial of "n" degree is given by,

$$p_n(x) = y_0 + \frac{(x-x_0)}{h} \Delta y_0 + \frac{(x-x_0)(x-x_1)}{h^2 2!} \Delta^2 y_0 + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{h^n n!} \Delta^n y_0$$

III. WEIERSTRASS APPROXIMATION THEOREM

Theorem 3.1 If $f: [a, b] \rightarrow \mathbb{R}$ is continuous function then for each $\epsilon > 0$ there is polynomial $p_n(x)$ of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [a, b]$.

Proof: Without loss of generality we assume $a=0$ and $b=1$, then we have to show that if $f: [0, 1] \rightarrow \mathbb{R}$ is continuous function then for each $\epsilon > 0$ there is polynomial $p_n(x)$ of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [0, 1]$. For any positive integer n consider a partition of $[0, 1]$, $0 < 1/n < 2/n < 3/n < \dots < 1$ and define,

$$p_n(x) = f(0) + \frac{x}{(1/n)} \Delta f(0) + \frac{x(x-1/n)}{(1/n)^2 2!} \Delta^2 f(0) + \dots + \frac{x(x-1/n)\dots(x-1)}{(1/n)^n n!} \Delta^n f(0)$$

$$= f(0) + nx \Delta f(0) + n^2 x(x-1/n) \frac{\Delta^2 f(0)}{2!} + \dots + n^n x(x-1/n)\dots(x-1) \frac{\Delta^n f(0)}{n!}$$

Then for each $n \in \mathbb{N}$, $f(\frac{i}{n}) = P_n(\frac{i}{n})$ For every integer $i=1, 2, 3, \dots, n$.

Since $f(x)$ is continuous at $x \in [0, 1]$ therefore for $\epsilon/2 > 0$ there exist positive integer "N" such that $|f(x) - f(y)| < \epsilon/2$ Whenever $|x - y| < \frac{1}{N}$.

And $P_n(x)$ is continuous at $x \in [0, 1]$ therefore for $\epsilon/2 > 0$ there exist positive integer "M" such that $|P_n(x) - P_n(y)| < \epsilon/2$ Whenever $|x - y| < \frac{1}{M}$.

Taken $N = \max\{M, N\}$.

(This is the "n" used in the partition of $[0, 1]$ and hence degree of $p_n(x)$)

If $x \in [0, 1]$ then $x \in [\frac{i-1}{n}, \frac{i}{n}]$ and take $\epsilon > 0$

Consider

$$|f(x) - p_n(x)| = |f(x) - f(\frac{i}{n}) + f(\frac{i}{n}) - P_n(\frac{i}{n}) + P_n(\frac{i}{n}) - p_n(x)|$$

$$\leq |f(x) - f(\frac{i}{n})| + |f(\frac{i}{n}) - P_n(\frac{i}{n})| + |P_n(\frac{i}{n}) - p_n(x)|$$

$$< \epsilon/2 + 0 + \epsilon/2 = \epsilon$$

Since $\epsilon > 0$ is arbitrarily chosen.

Therefore $f: [0, 1] \rightarrow \mathbb{R}$ continuous function is then for each $\epsilon > 0$ there is polynomial $p_n(x)$ of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [0, 1]$.

Corollary 3.1 If $f: [a, b] \rightarrow \mathbb{R}$ is continuous function then for each $\epsilon > 0$ there is sequence of Newton Interpolating polynomials $\{p_n(x)\}$ such that $\{p_n(x)\}$ converges uniformly on $[a, b]$.

Proof: We proved that if $f: [a, b] \rightarrow \mathbb{R}$ is continuous function then for each $\epsilon > 0$ there is polynomial $p_n(x)$ of degree n such that $|f(x) - p_n(x)| < \epsilon$ for all $x \in [a, b]$. Therefore we can say that the sequence $\{p_n(x)\}$ converges to $f(x)$ for all $x \in [a, b]$.

Define $Q_n(x) = f(x) - p_n(x)$ then $Q_n(x)$ is sequence of continuous function on $[a, b]$ and $\{Q_n(x)\}$ converges to 0.

Let, $M_n = \sup\{|Q_n(x)| / x \in [a, b]\}$ then $\{M_n\}$ is sequence of real numbers converges to 0. Therefore by Weierstrass M test

$\{Q_n(x)\}$ Converges to 0 uniformly, hence $\{P_n(x)\}$ converges to $f(x)$ uniformly.

Now we generalize above statement as, any measurable function can be approximated by a Newton interpolating polynomial almost everywhere. This means that set of points where function cannot be approximated is of measure zero.

Corollary 3.2 If $f: [a, b] \rightarrow \mathbb{R}$ is measurable function then for each $\epsilon > 0$ there is polynomial $P_n(x)$ of degree n such that $|f(x) - P_n(x)| < \epsilon$ for almost all $x \in [a, b]$.

Proof: Let $\epsilon > 0$ and $f: [a, b] \rightarrow \mathbb{R}$ is measurable therefore by Littlewoods second principle there exist a continuous function $g: [a, b] \rightarrow \mathbb{R}$ such that $|f(x) - g(x)| < \frac{\epsilon}{2}$ almost everywhere and since $g: [a, b] \rightarrow \mathbb{R}$ is continuous therefore there exist Newton interpolating polynomial $P_n(x)$ such that $|g(x) - P_n(x)| < \frac{\epsilon}{2}$ for all value of $x \in [a, b]$. Combining these two statements we get If $f: [a, b] \rightarrow \mathbb{R}$ is measurable function then for each $\epsilon > 0$ there is polynomial $P_n(x)$ of degree n such that $|f(x) - P_n(x)| < \epsilon$ for almost all $x \in [a, b]$.

IV. CONCLUSION

From above two results we can conclude that any continuous function can be approximated by Newton interpolating polynomial and this approximation is uniform

over closed and bounded interval of $[a, b]$. Third result shows that any measurable function over the closed interval can be approximated by a polynomial almost at all points of the



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interval (i.e. points at which approximation fails is of measure zero).

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