The trigonometric analogue of Taylor's formula and its application

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Abstract. A new approach to establishing generalized Taylor's expansions is used to prove the trigonometric analogue of Taylor's formula. We derive point-wise estimates of the error in the trigonometric interpolation and approximation by convolutional linear operators.

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1 Introduction

We consider the function spaces $L_p^*[-\pi,\pi]$, $1 \le p < \infty$, and $C^*[-\pi,\pi]$, where

$$L_p^*[-\pi, \pi] = \{ f : \mathbf{R} \to \mathbf{R} : f(x + 2\pi) = f(x) \text{ a.e., } f|_{[-\pi, \pi]} \in L_p[-\pi, \pi] \},$$

 $C^*[-\pi, \pi] = \{ f \in C(\mathbf{R}) : f(x + 2\pi) = f(x) \},$

normed, respectively, with the usual L_p -norm over the interval $[-\pi, \pi]$ for $1 \le p < \infty$, denoted by $\|\cdot\|_p$, and the uniform norm over the interval $[-\pi, \pi]$, denoted by $\|\cdot\|_{\infty}$.

In a recent paper (see [1]) we have introduced a new modulus of smoothness, which describes the rate of the best trigonometric approximation. It is defined by

$$\omega_r^T(f;t)_p := \sup_{0 < h < t} \|\Delta_h^{2r-1} \mathcal{F}_{r-1} f\|_p, \ r = 1, 2, \dots,$$

where

$$\Delta_h^{2r-1} f(x) := \sum_{k=0}^{2r-1} (-1)^k \binom{2r-1}{k} f(x + ((2r-1)/2 - k)h)$$

is the symmetric finite difference of order 2r-1,

$$\mathcal{F}_{r-1}(f,x) = f(x) + \int_0^x \mathcal{K}_{r-1}(t)f(x-t) dt$$

and

$$\mathcal{K}_{r-1}(t) = \sum_{j=1}^{r-1} \frac{a_j^{(r-1)}}{(2j-1)!} t^{2j-1}, \quad a_j^{(r-1)} = \sum_{1 \le l_1 < \dots < l_j \le r-1} (l_1 \cdots l_j)^2.$$

It is shown in [1] that for the rate of the best trigonometric approximation $E_n^T(f)_p := \inf_{\tau \in T_n} \|f - \tau\|_p$, T_n being the set of all trigonometric polynomials of degree at most n, we have

(1.1)
$$E_n^T(f)_p \le C_r \omega_r^T(f; n^{-1})_p, \quad n \ge r - 1,$$

and

(1.2)
$$\omega_r^T(f;t)_p \le C_r t^{2r-1} \sum_{r-1 \le k \le 1/t} (k+1)^{2r-2} E_k^T(f)_p, \quad 0 < t \le \frac{1}{r}.$$

Moreover, we have $\omega_r^T(f;t)_p \equiv 0$ if and only if $f \in T_{r-1}$. In that sense the new modulus of smoothness describes the rate of the best trigonometric approximation more precisely than the classical one. The modulus of smoothness $\omega_r^T(f;t)_p$ possesses properties similar to those of the classical one, as it is shown in [1].

Let $L_n: L_p^*[-\pi, \pi] \to L_p^*[-\pi, \pi]$, $1 \le p < \infty$, or $L_n: C^*[-\pi, \pi] \to C^*[-\pi, \pi]$, be a bounded linear operator that preserves the trigonometric polynomials of degree n. Then the well-known Lebesgue inequality

$$||f - L_n f||_p \le (1 + ||L_n||) E_n^T(f)_p$$

and the Jackson-type estimate (1.1) imply

$$||f - L_n f||_p \le C_r (1 + ||L_n||) \omega_r^T (f, n^{-1})_p, \quad n \ge r - 1.$$

Similar estimates, using the classical periodic modulus of smoothness, are known. For instance, G. P. Nevai has proved in [3] the following generalization of a result of S. M. Nikolskii:

$$||f - t_n f||_{\infty} \le 2^{-r} \omega_r \Big(f; \frac{2\pi}{2n+1} \Big)_{\infty} \lambda_n(\bar{x}) + \mathcal{O}\big(\omega_r(f; n^{-1})_{\infty} \big),$$

where $t_n f \in T_n$ interpolates $f \in C^*[-\pi, \pi]$ in the equidistant nodes $\bar{x} = (x_{-n}, \dots, x_n)$, $x_k = 2k\pi/(2n+1)$, $k = -n, \dots, n$, and $\lambda_n(\bar{x})$ is the Lebesgue constant for the trigonometric Lagrange interpolation. For similar estimates in uniform norm, concerning the approximation by the partial sums of the Fourier series, one can refer to [2] and [4].

The trigonometric analogue of Taylor's formula will allow us to derive a pointwise estimate of the error $f(x) - L_n(f,x)$ for a smooth f. We need to introduce several notations to state that result. We define the differential operators

(1.3)
$$D_{j} = \left(\frac{d}{dx}\right)^{2} + j^{2}I, \quad j = 1, 2, \dots,$$

where I is the identity. We also put

$$\widetilde{D}_{n+1} = D_n \cdots D_1 \frac{d}{dx},$$

$$\widehat{D}_{n0} = D_1 \cdots D_n,$$

$$\widehat{D}_{nk} = D_1 \cdots D_{k-1} D_{k+1} \cdots D_n, \quad k = 1, \dots, n.$$

Let us observe that $\widetilde{D}_{n+1}g = 0$, $g \in C^{2n+1}[a,b]$, if and only if $g \in T_n$ in [a,b]. The following trigonometric analogue of Taylor's formula holds true (see [5, §10.8]).

Theorem 1.1 (Taylor's trigonometric formula). Let $f \in C^{2n+1}(\Delta_c)$, where Δ_c is any of the intervals $[c, c + \delta]$, $[c - \delta, c]$ or $[c - \delta, c + \delta]$ for $c \in \mathbf{R}$ and $\delta > 0$, and let also

(1.4)
$$\tau_{n,c}(f,x) = \frac{\widehat{D}_{n0}f(c)}{(n!)^2} + 2\sum_{k=1}^n \frac{(-1)^{k-1}}{(n-k)!(n+k)!} \times \left[(k^2\widehat{D}_{nk}f(c) - \widehat{D}_{n0}f(c))\cos k(x-c) + k\widehat{D}_{nk}f'(c)\sin k(x-c) \right].$$

Then $\tau_{n,c} f \in T_n$, $\tau_{n,c}^{(s)}(f,c) = f^{(s)}(c)$, s = 0, 1, ..., 2n, and for $x \in \Delta_c$ we have

(1.5)
$$f(x) = \tau_{n,c}(f,x) + \frac{1}{n!(2n-1)!!} \int_{c}^{x} (1 - \cos(x-t))^{n} \widetilde{D}_{n+1} f(t) dt.$$

Let $-\pi \le x_0 < \cdots < x_{2n} < \pi$ be arbitrary nodes. Let us denote by $t_n(f,x)$ the unique trigonometric polynomial of degree n, which interpolates f in those nodes. Then the theorem above easily implies a point-wise estimate of the error $f(x) - t_n(f,x)$ for a smooth function f.

Proposition 1.2. Let $f \in C^{2n+1}[-\pi,\pi]$. Then

$$f(x) - t_n(f, x) = \frac{1}{n! (2n - 1)!!} \int_{-\pi}^{\pi} K(x, t) \widetilde{D}_{n+1} f(t) dt, \quad x \in [-\pi, \pi],$$

where

$$K(x,t) = \left(1 - \cos[(x-t)_+]\right)^n - \sum_{k=0}^{2n} \left(1 - \cos[(x_k - t)_+]\right)^n t_{nk}(x)$$

and
$$(x-t)_{+} = \max\{x-t, 0\}.$$

The contents of the paper are organized as follows. In Section 2 we collect few auxiliary results, which are necessary for the proof of Taylor's trigonometric formula, presented in Section 3. Finally, in the last section we derive point-wise estimates of the error in the trigonometric interpolation and in the approximation by convolutional linear operators.

2 Auxiliary results

Let [a,b] be a finite interval such that $0 \in [a,b]$. We define the convolutional operator, known as Duhamel's convolution, $\circledast : L_1[a,b] \times L_1[a,b] \to L_1[a,b]$,

$$f \circledast g(x) := \int_0^x f(x-t)g(t) dt.$$

It is easy to verify that it possesses the properties:

- 1. $f \circledast g = g \circledast f$;
- 2. $f \circledast (g+h) = f \circledast g + f \circledast h$;
- 3. $f \circledast (g \circledast h) = (f \circledast g) \circledast h$.

Next we introduce a number of notations. We put $\varphi_n(x) = \sin nx$, n = 1, 2, ..., and $\Phi_n = \varphi_1 \circledast \cdots \circledast \varphi_n$, $\widetilde{\Phi}_n = \Phi_n \circledast 1$, $\widehat{\Phi}_n = \widetilde{\Phi}_n \circledast 1$. The propositions bellow contain some of the properties of Φ_n , $\widetilde{\Phi}_n$ and $\widehat{\Phi}_n$, but first we prove the following simple lemma.

Lemma 2.1. Any function of the form

(2.1)
$$f(x) = cx + a_0 + \sum_{k=1}^{n} (a_k \cos kx + b_k \sin kx)$$

has at most 2n+1 zeroes in $[-\pi,\pi)$, counting the multiplicities, that is, $x,1,\cos x$, $\sin x,\ldots,\cos nx,\sin nx$ is an extended Chebyshev system in $[-\pi,\pi)$. Hence, for any choice of $-\pi \leq x_1 < \cdots < x_m < \pi$ and positive integers ν_1,\ldots,ν_m with $\nu_1+\cdots+\nu_m=2n+1$ there exists only one function of the form (2.1) with a fixed c for which x_k is a zero of multiplicity ν_k , $k=1,\ldots,m$.

Proof. It is enough to prove the first part of the statement. We follow a standard argument assuming the opposite and making use of the well-known Rolle's theorem. So let us assume that f(x) has at least 2n + 2 zeroes in $[-\pi, \pi)$, counting the multiplicities. Then f'(x) has at least 2n + 1 zeroes in $[-\pi, \pi)$, counting the multiplicities. But f'(x) is a trigonometric polynomial of degree n and therefore it has at most 2n zeroes in $[-\pi, \pi)$, counting the multiplicities. This contradiction verifies the statement of the lemma.

Proposition 2.2. We have

(i)
$$D_n\Phi_n = n\Phi_{n-1}$$
 and $D_n\widehat{\Phi}_n = n\widehat{\Phi}_{n-1}$ for $n = 2, 3, \dots$;

(ii)
$$\Phi_n(x) = c_n \sin x (1 - \cos x)^{n-1}$$
, where $c_n = \frac{n}{(2n-1)!!}$, $n = 1, 2...$;

(iii)
$$\widetilde{\Phi}_n(x) = \frac{1}{(2n-1)!!} (1 - \cos x)^n;$$

(iv)
$$\widehat{\Phi}_n(x) = \frac{x}{n!} + \sum_{k=1}^n b_{nk} \sin kx$$
,

where $\{b_{nk}\}$ is the unique solution of the linear system

$$\sum_{k=1}^{n} k b_{nk} = -\frac{1}{n!},$$

$$\sum_{k=1}^{n} k^{s} b_{nk} = 0, \ s = 3, 5, \dots, 2n - 1.$$

Proof. The first statement of the proposition follows by differentiation of the recursion relation $\Phi_n = \varphi_n \circledast \Phi_{n-1}$. Namely, we have

$$\left(\frac{d}{dx}\right)^{2} \Phi_{n}(x) = \left(\frac{d}{dx}\right)^{2} \int_{0}^{x} \sin n(x-t) \Phi_{n-1}(t) dt = n \frac{d}{dx} \int_{0}^{x} \cos n(x-t) \Phi_{n-1}(t) dt$$
$$= n \Phi_{n-1}(x) - n^{2} \int_{0}^{x} \sin n(x-t) \Phi_{n-1}(t) dt$$
$$= n \Phi_{n-1}(x) - n^{2} \Phi_{n}(x).$$

Thus we have got $D_n\Phi_n=n\Phi_{n-1}$. If we put $e_1(x)=x$, then $\widehat{\Phi}_n=\widetilde{\Phi}_n\otimes 1=\Phi_n\otimes 1\otimes 1=\Phi_n\otimes e_1$. Therefore $\widehat{\Phi}_n$ satisfies the same recursion relation as Φ_n with $\widehat{\Phi}_1(x)=x-\sin x$ instead of $\Phi_1(x)=\sin x$. Hence we get $D_n\widehat{\Phi}_n=n\widehat{\Phi}_{n-1}$. This completes the proof of (i).

To verify (ii), we consider the sequence of trigonometric polynomials

$$P_n(x) = c_n \sin x (1 - \cos x)^{n-1}, \ c_n = \frac{n}{(2n-1)!!}, \ n \ge 1.$$

We shall show that it satisfies the same recursion relation as Φ_n in (i) and $P_n(0) = 0 = \Phi_n(0)$, $P'_n(0) = 0 = \Phi'_n(0)$, $n \ge 2$. Hence, as $P_1 = \Phi_1$, we have $P_n = \Phi_n$, $n \ge 2$. For $n \ge 2$

$$P_n''(x) = c_n \left(\sin x (1 - \cos x)^{n-1}\right)''$$

= $c_n \sin x (1 - \cos x)^{n-2} (n^2 - 3n + 1 + n^2 \cos x).$

Consequently,

$$D_n P_n(x) = P_n''(x) + n^2 P_n(x)$$

$$= c_n \sin x (1 - \cos x)^{n-2} (n^2 - 3n + 1 + n^2 \cos x) + n^2 c_n \sin x (1 - \cos x)^{n-1}$$

$$= c_n (2n^2 - 3n + 1) \sin x (1 - \cos x)^{n-2}$$

$$= nc_{n-1} \sin x (1 - \cos x)^{n-2}$$

$$= nP_{n-1}(x).$$

We get (iii) by integrating (ii).

It remains to verify (iv). From (i) it follows $\widetilde{D}_{n+1}\widehat{\Phi}_n=n!$. Consequently, $\widehat{\Phi}_n(x)=x/n!+a_0+\sum_{k=1}^n(a_{nk}\cos kx+b_{nk}\sin kx)$ for some constants a_{nk},b_{nk} . Assertion (iii) implies that $\widetilde{\Phi}_n$ is an even function, therefore $\widehat{\Phi}_n$ is an odd one. This implies that $\widehat{\Phi}_n(x)=x/n!+\sum_{k=1}^n b_{nk}\sin kx$ for some $b_{nk}\in\mathbf{R}$. Next we have $\widehat{\Phi}'_n(0)=\widetilde{\Phi}_n(0)=0$, which implies

$$\sum_{k=1}^{n} k b_{nk} = -\frac{1}{n!}.$$

It is easy to see that $\widehat{\Phi}_n^{(s)}(0) = 0$, $s = 2, \dots, 2n - 1$, as well. For s even this is obvious. For s odd we can verify it, for instance, by induction in n. For n = 1

the statement is trivial as we have shown above. We assume that $\widehat{\Phi}_n^{(s)}(0) = 0$, $s = 1, \ldots, 2n - 1$, and shall verify it for n + 1 in the place of n. We differentiate in x the equality $D_{n+1}\widehat{\Phi}_{n+1}(x) = (n+1)\widehat{\Phi}_n(x)$ and get for $s = 1, \ldots, 2n - 1$

$$\widehat{\Phi}_{n+1}^{(s+2)}(x) + (n+1)^2 \widehat{\Phi}_{n+1}^{(s)}(x) = (n+1) \widehat{\Phi}_{n}^{(s)}(x).$$

Then, putting x=0, we get $\widehat{\Phi}_{n+1}^{(s)}(0)=0$ consecutively for $s=3,5,\ldots,2n+1,$ which is what we had to show. Now

$$\sum_{k=1}^{n} k^{s} b_{nk} = 0, \ s = 3, 5, \dots, 2n - 1,$$

follows from $\widehat{\Phi}_n^{(s)}(0) = 0$, $s = 3, \dots, 2n-1$ (n > 1). In passing, let us note that the linear system

$$\sum_{k=1}^{n} k b_{nk} = -\frac{1}{n!},$$

$$\sum_{k=1}^{n} k^{s} b_{nk} = 0, \ s = 3, 5, \dots, 2n-1;$$

has a unique solution due to Lemma 2.1. This completes the proof of (iv).

The following representation of $\widehat{\Phi}_n(x)$ has been pointed out to the author by K. G. Ivanov.

Proposition 2.3. The following formula holds:

(2.2)
$$\widehat{\Phi}_n(x) = \frac{1}{n!} \left(x - \sum_{k=1}^n \frac{(k-1)!}{(2k-1)!!} \sin x (1 - \cos x)^{k-1} \right).$$

Proof. We just write for $n \geq 1$

$$J_n(x) := \int_0^x \sin^{2n} t \, dt = -\int_0^x \sin^{2n-1} t \, d\cos t$$

$$= -\sin^{2n-1} x \cos x + (2n-1) \int_0^x \cos^2 t \sin^{2(n-1)} t \, dt$$

$$= -\sin^{2n-1} x \cos x + (2n-1) \int_0^x \sin^{2(n-1)} t \, dt - (2n-1) \int_0^x \sin^{2n} t \, dt.$$

Therefore

$$J_n(x) = -\sin^{2n-1} x \cos x + (2n-1)J_{n-1}(x) - (2n-1)J_n(x).$$

Hence we get the recursion relation

$$J_n(x) = -\frac{1}{2n}\sin^{2n-1}x\cos x + \frac{2n-1}{2n}J_{n-1}(x), \quad n \ge 1.$$

Consequently, noting that $J_0(x) = x$, we get

$$\begin{split} J_n(x) &= \frac{1}{2n} \Big(\frac{(2n-1)!!}{(2n-2)!!} x - \sin^{2n-1} x \cos x \\ &- \sum_{l=1}^{n-1} \frac{(2n-1)(2n-3)\cdots(2n-2l+1)}{(2n-2)(2n-4)\cdots(2n-2l)} \sin^{2n-2l-1} x \cos x \Big) \\ &= \frac{1}{2n} \Big(\frac{(2n-1)!!}{(2n-2)!!} x - \frac{1}{2} \sin^{2(n-1)} x \sin 2x \\ &- \frac{(2n-1)!!}{2(2n-2)!!} \sum_{l=1}^{n-1} \frac{(2n-2l-2)!!}{(2n-2l-1)!!} \sin^{2(n-l-1)} x \sin 2x \Big) \\ &= \frac{(2n-1)!!}{(2n)!!} \Big(x - \frac{(2n-2)!!}{2(2n-1)!!} \sin^{2(n-1)} x \sin 2x \\ &- \frac{1}{2} \sum_{l=1}^{n-1} \frac{(2n-2l-2)!!}{(2n-2l-1)!!} \sin^{2(n-l-1)} x \sin 2x \Big) \\ &= \frac{(2n-1)!!}{(2n)!!} \Big(x - \frac{1}{2} \sum_{l=0}^{n-1} \frac{(2n-2l-2)!!}{(2n-2l-1)!!} \sin^{2(n-l-1)} x \sin 2x \Big) \\ &= \frac{(2n-1)!!}{(2n)!!} \Big(x - \frac{1}{2} \sum_{k=1}^{n} \frac{(2k-2)!!}{(2k-1)!!} \sin^{2(k-1)} x \sin 2x \Big) \\ &= \frac{(2n-1)!!}{(2n)!!} \Big(x - \frac{1}{2} \sum_{k=1}^{n} \frac{(k-1)!}{(2k-1)!!} 2^{k-1} \sin^{2(k-1)} x \sin 2x \Big) \\ &= \frac{(2n-1)!!}{2^{n+1}n!} \Big(2x - \sum_{k=1}^{n} \frac{(k-1)!}{(2k-1)!!} (1 - \cos 2x)^{k-1} \sin 2x \Big). \end{split}$$

Thus we have shown

$$(2.3) J_n(x) = \frac{(2n-1)!!}{2^{n+1}n!} \left(2x - \sum_{k=1}^n \frac{(k-1)!}{(2k-1)!!} \sin 2x (1 - \cos 2x)^{k-1}\right).$$

To finish the proof, we just write

$$\widehat{\Phi}_n(x) = \frac{1}{(2n-1)!!} \int_0^x (1-\cos t)^n dt = \frac{2^{n+1}}{(2n-1)!!} \int_0^{x/2} \sin^{2n} t dt$$
$$= \frac{2^{n+1}}{(2n-1)!!} J_n(x/2).$$

Hence, making use of (2.3), we get (2.2).

Let [a,b] be a finite interval such that $0 \in [a,b]$. In [1] we have proved that $\mathcal{F}_n : C[a,b] \to C[a,b]$ can be represented in the form

$$\mathcal{F}_n = A_1 \cdots A_n,$$

where the bounded linear operators $A_j: C[a,b] \to C[a,b], j=1,2,\ldots$, are defined by

$$A_j(f,x) := f(x) + j^2 \int_0^x (x-t)f(t) dt, \quad j = 1, 2, \dots$$

In the above mentioned investigation we have also shown the following assertion.

Proposition 2.4. The bounded linear operator A_i is invertible and

$$A_j^{-1}(g,x) = g(x) - j \int_0^x \sin j(x-t)g(t) dt.$$

Hence

$$A_j^{-1}(g,x) = \frac{1}{j} \int_0^x \sin j(x-t)g''(t) \, dt$$

for $g \in C^2[a, b]$ with g(0) = g'(0) = 0.

3 The proof of Taylor's trigonometric formula

Now we are ready to prove formula (1.5).

Proof of Theorem 1.1. It is enough to prove the assertion of the theorem for c = 0. Hence it will follow for any $c \in \mathbf{R}$ by translation. Let $\tau(x) = a_0 + a_1 \cos x + b_1 \sin x + \cdots + a_n \cos nx + b_n \sin nx$ be the unique trigonometric polynomial of degree at most n, which interpolates f in x = 0 with multiplicity 2n + 1, i.e., $\tau^{(s)}(0) = f^{(s)}(0)$ for $s = 0, 1, \ldots, 2n$. Using

$$D_j \cos kx = (j^2 - k^2) \cos kx$$
 and $D_j \sin kx = (j^2 - k^2) \sin kx$,

we get

$$(n!)^{2}a_{0} = \widehat{D}_{n0}\tau(0) = \widehat{D}_{n0}f(0),$$

$$(-1)^{k-1}\frac{(n-k)!(n+k)!}{2k^{2}}a_{k} + \frac{(n!)^{2}}{k^{2}}a_{0} = \widehat{D}_{nk}\tau(0) = \widehat{D}_{nk}f(0), \ k = 1, \dots, n,$$

$$(-1)^{k-1}\frac{(n-k)!(n+k)!}{2k}b_{k} = \widehat{D}_{nk}\tau'(0) = \widehat{D}_{nk}f'(0), \ k = 1, \dots, n.$$

Hence $\tau_{n,0}(f,x) = \tau(x)$.

It remains to consider the remainder $r_n(x) = f(x) - \tau_{n,0}(f,x)$. Let us put for the sake of brevity

$$F(x) = \int_0^x \left(\int_0^{t_1} \cdots \left(\int_0^{t_{2n}} \widetilde{D}_{n+1} f(t_{2n+1}) dt_{2n+1} \right) \cdots dt_2 \right) dt_1.$$

Obviously, $F \in C^{2n+1}(\Delta_0)$ and $F^{(s)}(0) = 0$, $s = 0, 1, \dots, 2n$. Now $r_n(x) = f(x) - \tau_{n,0}(f,x)$ implies $\widetilde{D}_{n+1}r_n(x) = \widetilde{D}_{n+1}f(x)$, $x \in \Delta_0$. We have proved in [1] that

$$(\mathcal{F}_n g)^{(2n+1)} = \widetilde{D}_{n+1} g, \quad g \in C^{2n+1}(\Delta_0).$$

Therefore $(d/dx)^{2n+1}\mathcal{F}_n(r_n,x) = \widetilde{D}_{n+1}r_n(x), x \in \Delta_0$. Hence, making use of $r_n^{(s)}(0) = 0, s = 0, 1, \ldots, 2n$, we get $\mathcal{F}_n(r_n,x) = F(x), x \in \Delta_0$, that is,

$$(3.1) A_1 \cdots A_n r_n = F.$$

Proposition 2.4 states for $g \in C^2(\Delta_0)$ with g(0) = g'(0) = 0 that

$$A_j^{-1}g = \frac{1}{i}\varphi_j \circledast g''.$$

Simple calculations yield for $g \in C^2(\Delta_0)$ with g(0) = g'(0) = 0

$$(3.3) \qquad (\Phi_k \circledast g)'' = \Phi_k \circledast g'',$$

and for any $g \in C(\Delta_0)$

(3.4)
$$\Phi_k \circledast g(0) = (\Phi_k \circledast g)'(0) = 0.$$

Now (3.1) and (3.2) for j = 1 imply

$$A_2 \cdots A_n r_n = \varphi_1 \circledast F'' = \Phi_1 \circledast F''.$$

Next, applying again (3.2) (for j = 2), using (3.4) (for k = 1), and then (3.3) (for k = 1), we have

$$A_3 \cdots A_n r_n = \frac{1}{2} \varphi_1 \circledast \varphi_2 \circledast F^{(4)} = \frac{1}{2} \Phi_2 \circledast F^{(4)}.$$

Proceeding in this way, we finally get

$$(3.5) r_n = \frac{1}{n!} \Phi_n \circledast F^{(2n)}.$$

To finish the proof, we write

$$r_n(x) = \frac{1}{n!} \int_0^x \left(\Phi_n(x - t) \int_0^t \widetilde{D}_{n+1} f(s) \, ds \right) dt$$

$$= -\frac{1}{n!} \int_0^x \left(\int_0^t \widetilde{D}_{n+1} f(s) \, ds \right) d\widetilde{\Phi}_n(x - t)$$

$$= \frac{1}{n!} \int_0^x \widetilde{\Phi}_n(x - t) \widetilde{D}_{n+1} f(t) \, dt$$

$$= \frac{1}{n!} \widetilde{\Phi}_n \circledast \widetilde{D}_{n+1} f(x).$$

This completes the proof of the theorem as Proposition 2.2 (iii) states $\widetilde{\Phi}_n(x) = 1/(2n-1)!!(1-\cos x)^n$.

Remark 3.1. An estimate of the remainder. (Again we discuss the case c=0.) The mean value theorem implies

(3.6)
$$r_n(x) = \frac{\widetilde{D}_{n+1} f(\xi_x)}{n! (2n-1)!!} \int_0^x (1-\cos t)^n dt, \ x \in \Delta_0,$$

where $\xi_x \in \Delta_0$ depends on x. Hence

$$(3.7) |r_n(x)| \le \frac{\|\widetilde{D}_{n+1}f\|_{\infty(\Delta_0)}}{n! (2n-1)!!} \left| \int_0^x (1-\cos t)^n dt \right|, \ x \in \Delta_0.$$

Now, using the simple inequality $1 - \cos x \le x^2/2$, we get

(3.8)
$$|r_n(x)| \le \frac{|x|^{2n+1}}{(2n+1)!} \|\widetilde{D}_{n+1}f\|_{\infty(\Delta_0)}, \ x \in \Delta_0.$$

4 Application

Formula (1.5) can be useful in expressing the error in approximation by linear operators that preserves trigonometric polynomials up to a given degree. Indeed, let $L_n: C[-\pi,\pi] \to C[-\pi,\pi]$ be such that $L_nf = f$ if $f \in T_n$ and let $f \in C^{2n+1}[-\pi,\pi]$. Then we have

$$(4.1) f - L_n f = (I - L_n) r_n f,$$

where

$$r_n(f,x) = \frac{1}{n!(2n-1)!!} \int_c^x (1 - \cos(x-t))^n \widetilde{D}_{n+1} f(t) dt$$

for some fixed $c \in [-\pi, \pi]$.

Let $-\pi \le x_0 < \cdots < x_{2n} < \pi$ be arbitrary nodes. Then, as it is known, there exists a unique trigonometric polynomial $t_n(f,x)$ of degree n such that $t_n(f,x_k) = f(x_k), k = 0, \ldots, 2n$. It can be represented in the form

(4.2)
$$t_n(f,x) = \sum_{k=0}^{2n} f(x_k) t_{nk}(x),$$

where

(4.3)
$$t_{nk}(x) = \frac{\prod_{j=0, j \neq k}^{2n} \sin \frac{x - x_j}{2}}{\prod_{j=0, j \neq k}^{2n} \sin \frac{x_k - x_j}{2}}.$$

Now the considerations in the beginning of this section and (1.5) with $c = -\pi$ easily yield Proposition 1.2. That proposition implies the following estimates of the error $f(x) - t_n(f, x)$ for smooth functions f.

Corollary 4.1. Let $f \in C^{2n+1}[-\pi,\pi]$. Then we have for $x \in [-\pi,\pi]$

(i)
$$|f(x) - t_n(f, x)| \le \frac{\pi \mu(\bar{x}) \|\widetilde{D}_{n+1} f\|_{\infty}}{2^n (n-1)! (2n-1)!!} |(x-x_0) \dots (x-x_{2n})|,$$

where

$$\mu(\bar{x}) = \sum_{k=0}^{2n} \left(\prod_{j=0, j \neq k}^{2n} \left| \sin \frac{x_k - x_j}{2} \right| \right)^{-1}.$$

$$(ii) |f(x) - t_n(f, x)| \le \frac{2^{n+1} \pi^2 \mu(\bar{x}) \|\widetilde{D}_{n+1} f\|_{\infty}}{a(n-1)! (2n-1)!!} \left| \sin \frac{x - x_0}{2} \cdots \sin \frac{x - x_{2n}}{2} \right|$$

for nodes $-\pi + a \le x_0 < \dots < x_{2n} \le \pi - a, \ a \in (0, \pi).$

Proof. The assertions of the corollary follow easily from the estimate

$$(4.4) \quad \left| (1 - \cos[(x-t)_+])^n - (1 - \cos[(x_k - t)_+])^n \right| \\ \leq n2^{n-1} \left| \cos[(x_k - t)_+] - \cos[(x - t)_+] \right|$$

and the relation

$$(4.5) \cos[(x_k - t)_+] - \cos[(x - t)_+] = \begin{cases} -2\sin\frac{x + x_k - 2t}{2}\sin\frac{x_k - x}{2}, & t \le x, x_k, \\ 2\sin^2\frac{x - t}{2}, & x_k \le t \le x, \\ -2\sin^2\frac{x_k - t}{2}, & x \le t \le x_k, \\ 0, & t \ge x, x_k. \end{cases}$$

Now (4.4), (4.5) and the inequality $|\sin x| \le |x|$ imply

$$|(1-\cos[(x-t)_+])^n - (\cos[(x_k-t)_+])^n| \le n2^{n-1}|x-x_k|,$$

therefore, using again the inequality $|\sin x| \le |x|$ and the fact that $\sum_{k=0}^{2n} t_{nk}(x) \equiv 1$, we get for any x and t

$$|K(x,t)| \le n2^{n-1} \sum_{k=0}^{2n} |x - x_k| |t_{nk}(x)| \le n2^{-n-1} \mu(\bar{x}) |x - x_0| \cdots |x - x_{2n}|.$$

Hence assertion (i) follows. To verify, (ii) we just have to notice that if $-\pi + a \le x_0 < \cdots < x_{2n} \le \pi - a$, where $a \in (0, \pi)$, and $x \in [-\pi, \pi]$, then

$$\sin \frac{x-t}{2} \le \frac{\sin \frac{x-x_k}{2}}{\sin \frac{a}{2}}, \ x_k \le t \le x, \quad \text{and} \quad \sin \frac{x_k-t}{2} \le \frac{\sin \frac{x_k-x}{2}}{\sin \frac{a}{2}}, \ x \le t \le x_k.$$

These two estimates, (4.4), (4.5) and the inequality $|\sin x| \ge (2/\pi)|x|$, $|x| \le \pi/2$, yield for $x \in [-\pi, \pi]$ and any t

$$|(1-\cos[(x-t)_+])^n - (\cos[(x_k-t)_+])^n| \le \frac{n2^n\pi}{a} \left|\sin\frac{x-x_k}{2}\right|,$$

which, on its turn, implies for $x \in [-\pi, \pi]$ and any t

$$|K(x,t)| \le \frac{n2^n \pi}{a} \sum_{k=0}^{2n} \left| \sin \frac{x - x_k}{2} \right| |t_{nk}(x)|$$
$$= \frac{n2^n \pi \mu(\bar{x})}{a} \left| \sin \frac{x - x_0}{2} \right| \cdots \left| \sin \frac{x - x_{2n}}{2} \right|.$$

Hence assertion (ii) follows.

Remark 4.2. Our conjecture is that for any fixed $x' \in [-\pi, \pi]$ the kernel K(x', t) does not change its sign in $[-\pi, \pi]$. If that is true, then the mean value theorem implies the Lagrange-type estimate

$$f(x) - t_n(f, x) = \frac{\widetilde{D}_{n+1} f(\xi_x)}{(n!)^2} \omega(x), \quad x \in [-\pi, \pi],$$

where $f \in C^{2n+1}[-\pi, \pi]$, and

$$\omega(x) = x + a_0 + \sum_{k=1}^{n} (a_k \cos kx + b_k \sin kx)$$

is the only function of this form, which vanishes in the nodes $\{x_k\}_{k=0}^{2n}$ and has no other zeroes in $[-\pi,\pi)$. Actually,

$$\omega(x) = x - \sum_{k=0}^{2n} x_k t_{nk}(x).$$

Let the bounded linear operator $L_n: C^*[-\pi, \pi] \to C^*[-\pi, \pi]$ be of the form

(4.6)
$$L_n(f,x) = \mathcal{M}_n * f(x) := \int_{-\pi}^{\pi} \mathcal{M}_n(x-t) f(t) dt,$$

where $\mathcal{M}_n \in L_1^*[-\pi, \pi]$. For any fixed $t \in [-\pi, \pi]$ we define the 2π -periodic function $\rho_t : \mathbf{R} \to \mathbf{R}$ by

$$\rho_t(x) := 1 - \cos[(x - 2k\pi - t)_+], \quad x \in [(2k - 1)\pi, (2k + 1)\pi), \ k \in \mathbf{Z}.$$

It is quite easy to verify the following assertion.

Proposition 4.3. Let $f \in C^{2n+1}[-\pi,\pi]$ be 2π -periodic. Let also the bounded linear operator L_n , defined by (4.6), preserve the trigonometric polynomials of degree n. Then

$$f(x) - L_n(f, x) = \frac{1}{n! (2n-1)!!} \int_{-\pi}^{\pi} [\rho_t^n(x) - \mathcal{M}_n * \rho_t^n(x)] \widetilde{D}_{n+1} f(t) dt.$$

Proof. Making use of formula (1.5) with $c = -\pi$ and changing the order of integration after that, we get easily the estimate

$$f(x) - L_n(f, x) = \frac{1}{n! (2n-1)!!} \int_{-\pi}^{\pi} (1 - \cos[(x-t)_+])^n \widetilde{D}_{n+1} f(t) dt$$

$$- \frac{1}{n! (2n-1)!!} \int_{-\pi}^{\pi} \mathcal{M}_n(x-t) \left(\int_{-\pi}^{\pi} (1 - \cos[(t-u)_+])^n \widetilde{D}_{n+1} f(u) du \right) dt$$

$$= \frac{1}{n! (2n-1)!!} \int_{-\pi}^{\pi} \left((1 - \cos[(x-t)_+])^n - \int_{-\pi}^{\pi} \mathcal{M}_n(x-u) (1 - \cos[(u-t)_+])^n du \right) \widetilde{D}_{n+1} f(t) dt.$$

Thus the proof is completed.

Immediately, Proposition 4.3 yields

Corollary 4.4. Let $f \in C^{2n+1}[-\pi, \pi]$ be 2π -periodic. Let also the bounded linear operator L_n , defined by (4.6), preserve the trigonometric polynomials of degree n. Then

$$||f - L_n f||_{\infty} \le \frac{2^{n+1}\pi}{n! (2n-1)!!} (1 + ||\mathcal{M}_n||_1) ||\widetilde{D}_{n+1} f||_{\infty}.$$

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