

# Concepts of Approximation Theory

July 21, 2007

**almost Chebyshev:** A subspace  $M$  of a normed linear space  $X$  is said to be almost Chebyshev if the set of points of  $X$  that do not possess a unique best approximant from  $M$  is of first category.

**apolar polynomials:** Two polynomials

$$P(x) = \sum_{k=0}^n a_k \binom{n}{k} x^k$$

and

$$Q(x) = \sum_{k=0}^n b_k \binom{n}{k} x^k,$$

both of exact degree  $n$ , are called apolar if

$$\sum_{k=0}^n (-1)^k a_k b_{n-k} \binom{n}{k} = 0.$$

**absolutely monotone:** A real-valued infinitely differentiable function  $f$  on  $[a, b]$  is said to be absolutely monotone on  $[a, b]$  if

$$f^{(k)}(x) \geq 0, \quad x \in [a, b], \quad k = 0, 1, 2, \dots$$

**alternation points** for a function  $f$  defined on an interval  $I$  is any sequence  $x_1 < x_2 < \dots < x_m$  of points in that interval such that  $|f(x_i)| = \|f\|_\infty$  and  $\text{sign } f(x_{i+1}) = -\text{sign } f(x_i)$ .

**approximand** is the element to be approximated.

**approximant** is the element that is doing the approximating.

**approximation spaces** consist of functions with prescribed rate of approximation. E.g. if  $E_n(f)$  is the error of best approximation of  $f$  by polynomials of degree at most  $n$ ,  $\alpha > 0$  and  $0 < q \leq \infty$ , then the collection of functions  $f$  for which

$$\left( \sum_{k=1}^{\infty} [k^\alpha E_{k-1}(f)]^q \frac{1}{k} \right)^{1/q} < \infty$$

is an approximation space (called  $A_q^\alpha$ ).

**approximation with constraint:** An additional requirement (like monotonicity, convexity, interpolation) has to be satisfied by the approximation process.

**backward difference:** Let  $f$  be a function defined, say, on an interval  $(a, b)$ , and let  $h$  be a real number. The backward differences  $\nabla_h^r f$  of  $f$  with (positive) **step-size**  $h$  are defined recursively as  $\nabla_h^0 f(x) := f(x)$ ,

$$\nabla_h^r f(x) := \nabla_h^{r-1} f(x) - \nabla_h^{r-1} f(x-h) = \sum_{k=0}^r (-1)^k \binom{r}{k} f(x-kh)$$

whenever this expression has meaning. Without the subscript  $h$ , the step-size  $h = 1$  is implied.

**basic polynomials of Hermite interpolation:** These are defined analogously to the *basic polynomials of Lagrange interpolation* as the polynomials  $l$  of degree  $m_0 + \dots + m_k - 1$  that match the special Hermite interpolation conditions  $l^{(r)}(x_i) = 0$  for all  $r < m_i$ ,  $0 \leq i \leq k$ , except for one, and for it  $l^{(r)}(x_i) = 1$ . See *Hermite interpolation*.

**basic polynomials of Lagrange interpolation:** Let  $x_0, x_1, \dots, x_n$  be different points on the real line or the complex plane. The basic Lagrange interpolating polynomials with respect to these points (see *Lagrange interpolation*) are the polynomials  $l_j$ ,  $j = 0, 1, \dots, n$ , of degree  $n$ , for which  $l_j(x_j) = 1$  and  $l_j(x_i) = 0$  for all other  $i$ . They have the explicit form

$$l_j(x) := \prod_{i \neq j} \frac{x - x_i}{x_j - x_i}.$$

**Baskakov operators** associate with a function  $f$  defined on  $[0, \infty)$  the functions

$$V_n f(x) := \sum_{k=0}^{\infty} f\left(\frac{k}{n}\right) \binom{n+k-1}{k} x^k (1+x)^{-n-k}$$

provided these exist.

**Bernstein constant** is the value of the limit

$$\lim_{n \rightarrow \infty} nE_n(|x|),$$

where  $E_n(|x|)$  denotes the error of best approximation to  $|x|$  on  $[-1, 1]$  by polynomials of degree at most  $n$ .

**Bernstein-Bézier form** of a univariate polynomial  $p$ :

$$p(x) =: \sum_{k=0}^n a_k \binom{n}{k} x^k (1-x)^{n-k}.$$

For a polynomial  $p$  of degree  $\leq n$  in  $\mathbf{x} = (x_1, \dots, x_d)$ , the Bernstein-Bézier form with respect to the  $d+1$ -set  $V$  in general position is

$$p(\mathbf{x}) =: \sum_{|\alpha|=n} a_\alpha B_\alpha(\boldsymbol{\xi}(\mathbf{x})),$$

with

$$B_\alpha(\boldsymbol{\xi}) := \binom{|\alpha|}{\alpha} \boldsymbol{\xi}^\alpha$$

and

$$\mathbf{x} =: \sum_{\mathbf{v} \in V} \mathbf{v} \xi_{\mathbf{v}}(\mathbf{x}), \quad \mathbf{x} \in \mathbb{R}^d,$$

i.e.,  $\boldsymbol{\xi}(\mathbf{x}) := (\xi_{\mathbf{v}}(\mathbf{x}) : \mathbf{v} \in V)$  are the barycentric coordinates of  $\mathbf{x}$  with respect to  $V$ .

**Bernstein inequality:** If  $t_n$  is a real *trigonometric polynomial* of degree at most  $n$  and  $|t_n(x)| \leq 1$  for all  $x \in \mathbb{R}$ , then

$$|t'_n(x)| \leq n, \quad x \in \mathbb{R}.$$

**Bernstein polynomials:** Let  $f$  be a function on  $[0, 1]$ . Its Bernstein polynomial of degree  $n$  is defined as

$$B_n f(x) := \sum_{k=0}^n f\left(\frac{k}{n}\right) \binom{n}{k} x^k (1-x)^{n-k}.$$

**Bernoulli splines** are defined recursively as

$$\mathcal{B}_1(x) := (\pi - x)/2, \quad \mathcal{B}_m(x) := \int_0^x \mathcal{B}_{m-1}(t) dt - \int_0^{2\pi} \mathcal{B}_{m-1}(t) dt, \quad 0 \leq x < 2\pi,$$

and these are extended  $2\pi$ -periodically.

**Besov spaces:** Let  $\alpha > 0$ ,  $r = \lfloor \alpha \rfloor + 1$ , and  $0 < p, q \leq \infty$ . The corresponding Besov space  $B_q^\alpha(L_p)$  (say, on an interval) consists of all functions for which the Besov norm

$$\|f\|_{B_q^\alpha(L_p)} := \|f\|_p + \left( \int_0^\infty [t^{-\alpha} \omega_r(f, t)_p]^q \frac{dt}{t} \right)^{1/q}$$

is finite. For  $q = \infty$ , the second term on the right is understood to be

$$\sup_{t>0} t^{-\alpha} \omega_r(f, t)_p.$$

The definition in higher dimension is similar, just use the appropriate moduli of smoothness.

**best approximant** to  $f$  from  $M$  in a metric space  $X$  (with metric  $\rho$ ) containing  $M$  is any element  $g \in M$  for which  $\rho(f, g)$  is minimal, i.e.,  $\rho(f, g) = \inf_{h \in M} \rho(f, h) =: \text{dist}(f, M)$ . Also called **best approximation**.

**Bleimann-Butzer-Hahn operators** associate with a function  $f$  defined on  $[0, \infty)$  the functions

$$L_n f(x) := \frac{1}{(1+x)^n} \sum_{k=0}^n f\left(\frac{k}{n-k+1}\right) \binom{n}{k} x^k.$$

**Birkhoff interpolation:** Similar to Hermite interpolation, but one wants to match not necessarily consecutive derivatives at the given points.

More precisely, let there be given an **interpolation matrix**, i.e.,  $E = (e_{ij} : i = 0, \dots, k; j = 0, \dots, \ell)$  with entries from  $\{0, 1\}$ . If  $x_0, \dots, x_k$  are points and  $y_{i,j}$  are numbers, then Birkhoff interpolation with these data consists of finding a polynomial  $P$  with  $P^{(j)}(x_i) = y_{i,j}$  whenever  $e_{ij} = 1$ . The degree of the polynomial  $P$  should be less than the number of nonzero entries in  $E$ .

**breakpoint** or **break** of a spline or piecewise polynomial  $f$  is a place across which  $f$  or one of its derivatives has a jump. The **(order of) smoothness** of  $f$  at a breakpoint is the smallest  $m$  for which  $D^m f$  has a jump across it.

**B-spline** associated with the  $k+1$  points  $t_0 \leq t_1 \leq \dots \leq t_k$  (its *knots*) is

$$N(x|t_0, \dots, t_k) := (t_k - t_0) \Delta(t_0, \dots, t_k) (\cdot - x)_+^{k-1},$$

where  $x_+^{k-1} := \max(0, x)^{k-1}$  is a *truncated power*, and  $\Delta(t_0, \dots, t_k)g$  is the *divided difference* of  $g$  on  $t_0, \dots, t_k$ .

$N(\cdot|t_0, \dots, t_k)$  is zero outside the interval  $[t_0, t_k]$  and is an element of any Schoenberg space  $\mathcal{S}_k(b, m, \mathbb{R})$  whose break sequence  $b$  contains, for  $0 \leq i \leq k$ , some  $b_j = t_i$  with the corresponding  $m_j$  at least as big as  $k$  minus the multiplicity with which  $b_j$  occurs in  $t$ .

For a general knot sequence  $t$ ,

$$N_{ik} := N(\cdot|t_i, \dots, t_{i+k}).$$

Sometimes, a different normalization is used. E.g.,

$$M(x|t_0, \dots, t_k) := k \mathbf{\Delta}(t_0, \dots, t_k)(\cdot - x)_+^{k-1}$$

are the B-splines normalized to have total integral 1 while  $\sum_{i=r}^s N_{ik}(x) = 1$  on  $[t_{r+k-1}, t_{s+1}]$ .

**capacity:** Let  $K$  be a set in a metric space and, for  $\varepsilon > 0$ , let  $M_\varepsilon(K)$  be the maximum number of points with mutual distances  $> \varepsilon$ . Then,  $\log_2 M_\varepsilon(K)$  is called the  $\varepsilon$ -**capacity** of  $K$ .

**cardinal spline interpolation** is spline interpolation at all the integers, such that if the degree of the spline is odd then the knots of the spline are the integers, while if the degree is even, then the knots are the integers shifted by  $1/2$ .

**Cauchy index:** Let  $r$  be a real rational function with a real pole at  $\alpha$ . Its Cauchy index at  $\alpha$  is 1 if  $r(\alpha-) = -\infty$  and  $r(\alpha+) = \infty$ , it is  $-1$  if  $r(\alpha-) = \infty$  and  $r(\alpha+) = -\infty$ , and it is 0 otherwise.

The Cauchy index of  $r$  on an interval  $(a, b)$  is the sum of the Cauchy indices for the poles lying in  $(a, b)$ .

**Cauchy transform** of a measure  $\mu$  with (compact) support on the complex plane is the function

$$z \mapsto \int \frac{d\mu(t)}{z - t}.$$

See also *Markov function*.

**central difference:** Same as *symmetric difference*.

**Chebyshev alternation:** See *alternation points*.

**Chebyshev constant:** See *Chebyshev polynomials on a compact set  $K \subset \mathbb{C}$* .

**Chebyshev numbers:** See *Chebyshev polynomials on a compact set  $K \subset \mathbb{C}$* .

**Chebyshev polynomials:** They are defined for  $x \in [-1, 1]$  as

$$T_n(x) := \cos(n \arccos x) = 2^{n-1} x^n + \dots,$$

and for all complex  $z$  as

$$T_n(z) := \frac{1}{2} \left\{ \left( z + \sqrt{z^2 - 1} \right)^n + \left( z - \sqrt{z^2 - 1} \right)^n \right\},$$

where the branch of the square root that is positive for positive  $z$  is selected. Sometimes, a different normalization is used (e.g., often  $2^{-n+1}T_n$  are called Chebyshev polynomials).

**Chebyshev polynomials of the second kind** are defined as

$$U_n(x) := \frac{\sin((n+1)\arccos x)}{\sin(\arccos x)}, \quad x \in [-1, 1].$$

**Chebyshev polynomials on a compact set**  $K \subset \mathbb{C}$  are polynomials  $p_n(z) = z^n + \dots$  with leading coefficient 1 that minimize the supremum norm on  $K$ . The  $n$ th root of the minimal norm is called the  $n$ th **Chebyshev number** of  $K$ , and the quantity

$$\lim_{n \rightarrow \infty} \|p_n\|^{1/n}$$

is called the **Chebyshev constant** of  $K$ .

**Chebyshev space** is the same as *unicity space*. Sometimes, the term “Chebyshev space” is used for the linear span of a *Chebyshev system*.

**Chebyshev system** is any sequence  $(f_1, \dots, f_n)$  of real-valued functions for which  $\det(f_j(x_i) : i, j = 1, \dots, n) > 0$  for all choices  $x_1 < \dots < x_n$ .

Any Chebyshev system is a *Haar system*. For that reason, some people use the two terms interchangeably.

**Christoffel functions** of a measure  $\mu$  on the complex plane are the functions

$$\lambda_n(z) := \inf_{p(z)=1} \int \|p\|^2 d\mu,$$

where the infimum is taken over all polynomials  $p$  of degree at most  $n$  that take the value 1 at  $z$ .

**Christoffel numbers** are the same as *Cotes numbers*. See *quadrature formulæ*.

**completely monotone:** A real-valued infinitely differentiable function  $f$  on  $[a, b]$  is said to be completely monotone on  $[a, b]$  if

$$(-1)^k f^{(k)}(x) \geq 0, \quad x \in [a, b], k = 0, 1, 2, \dots$$

**collocation** is another word for interpolation at given sites. Correspondingly, a **collocation matrix** is a matrix of the form  $(f_j(\tau_i) : i, j = 1, \dots, n)$ , with  $\tau_1, \dots, \tau_n$  a sequence of points and  $f_1, \dots, f_n$  a sequence of functions.

**complete Chebyshev system** is any sequence  $(f_1, \dots, f_n)$  of functions for which  $(f_1, \dots, f_m)$  is a Chebyshev system for  $m = 1, \dots, n$ . Sometimes called a **Markov system**.

**complete orthogonal system:** See *orthogonal system*.

**condition number** of an invertible square matrix  $A$  is  $\|A\|\|A^{-1}\|$  (for some norm  $\|\cdot\|$ ).

**continuous selection** is a continuous *metric selection*.

**convex approximation:** See *approximation with constraint*.

**Cotes numbers:** The coefficients in *quadrature formulæ*. Sometimes, these are called **Christoffel numbers**.

**cubic splines** are *splines of degree 3*, but it has become customary to refer to any spline of *order 4* as a cubic spline.

**de Boor-Fix functionals** are the linear functionals

$$\lambda_{ik} : f \mapsto \sum_{\nu=1}^k (-D)^{k-\nu} \psi_{ik}(\tau_i) D^{\nu-1} f(\tau_i) / (k-1)!$$

with

$$\psi_{ik}(x) := (t_{i+1} - x) \cdots (t_{i+k-1} - x), \quad t_i + \leq \tau_i \leq t_{i+k} -.$$

They are **dual** to the *B-splines* in the sense that

$$\lambda_{ik} N_{jk} = \delta_{ij},$$

hence

$$Q : f \mapsto \sum_i (\lambda_{ik} f) N_{ik}$$

is a local linear *projector* onto the linear span of  $(N_{ik})$ ; see *quasi-interpolant*.

**decreasing rearrangement** of a function  $f$  defined on a measurable set  $A \subset \mathbb{R}$  is the function

$$f^*(t) := \inf\{y : \mu_f(y) \leq t\},$$

where  $\mu_f$  is the associated *distribution function*.

**defect of a spline:** See *splines*.

**degree of a polynomial:** See *polynomials*.

**degree of a spline** is the largest degree of any of its polynomial pieces.

**density** of a set  $X$  in a metric space  $Y$  means that every neighborhood of every point of  $Y$  contains an element of  $X$ .

**Descartes system** is any finite sequence of functions for which every subsequence is a *Chebyshev system*.

However, the literature ambiguous. For example, for some people, a Descartes system is defined as a finite sequence of functions for which every subsequence is a *Haar system*.

**determinacy of the moment problem** means that a measure  $\mu$  is uniquely determined by its moments.

**differences:** See *forward, backward, symmetric, central, or divided difference*.

**dilation-invariant space** is a function space on  $\mathbb{R}^d$  such that if  $f$  belongs to the space then so does the function  $x \mapsto f(hx)$  for every positive  $h$ .

**Dirac delta at  $x$**  is the measure  $\delta_x$  that puts mass 1 at  $x$  and 0 everywhere else.

**Dirichlet kernel** of degree  $n$  is defined as

$$D_n(x) := \frac{1}{2} \sum_{k=-n}^n e^{ikx} = \frac{1}{2} + \cos x + \cos 2x + \cdots + \cos nx = \frac{\sin(n + \frac{1}{2})x}{2 \sin(\frac{1}{2}x)}.$$

Sometimes, a different normalization is used.

**direct theorems of approximation** derive estimates on the rate of approximation from smoothness properties of the approximand.

**distance** of the *element*  $a$ , in the metric space  $X$  with metric  $\rho$ , from the set  $B$  in  $X$  is the number

$$\text{dist}(a, B) := \inf_{b \in B} \rho(a, b).$$

The distance of the *set*  $A$  in the metric space  $X$  from the set  $B$  in  $X$  is the number

$$\text{dist}(A, B) := \sup_{a \in A} \text{dist}(a, B).$$



The corresponding **Hausdorff distance**, between  $A$  and  $B$ , is the number

$$\rho_H(A, B) := \max(\text{dist}(A, B), \text{dist}(B, A)).$$

It provides a metric for the set of compact subsets of  $X$ .

**distribution function** for a function  $f$  defined on a measurable set  $A \subset \mathbb{R}$  is the function

$$\mu_f(y) := \text{meas}(\{x \in A : |f(x)| > y\}).$$

**divided difference:** Let  $t_0, t_1, \dots, t_n$  be distinct points on the real line (complex plane), and let  $f$  be a function defined at these points. The divided difference  $[t_0, \dots, t_n]f$  of  $f$  on these points is defined recursively as  $[t_0]f = f(t_0)$ , and

$$[t_0, \dots, t_n]f = \frac{[t_1, \dots, t_n]f - [t_0, \dots, t_{n-1}]f}{t_n - t_0}.$$

For repeated nodes, one has to take appropriate limits.

One can avoid having to figure out these limits by first defining divided differences of a *polynomial*  $p$  for any sequence  $t_0, t_1, \dots$ , distinct or not, in one fell swoop as the unique coefficients in the expansion

$$p(x) =: \sum_{i \geq 0} (x - t_0) \cdots (x - t_{i-1}) [t_0, \dots, t_i]p$$

of  $p$  into a **Newton series**, with the divided difference  $[t_0, \dots, t_n]f$  of any sufficiently smooth function  $f$  then being defined to be that of any polynomial that agrees with  $f$  at  $t_0, \dots, t_n$ , counting multiplicities as in *Hermite interpolation*.

Here is an alternative, more literal, notation for the divided difference:

$$\Delta(t_0, \dots, t_n) := [t_0, \dots, t_n].$$

**Durrmeyer operators** associate with a function  $f$  defined on  $[0, 1]$  the polynomials

$$\sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} \left( (n+1) \int_0^1 f(t) t^k (1-t)^{n-k} dt \right).$$

**dyadic splines** are splines with dyadic knots  $t_j = j/2^n$ ,  $j = 1, \dots, 2^n - 1$  (or, say,  $j = 0, \pm 1, \dots$ ).

**elementary symmetric polynomials:** The  $s$ th elementary symmetric polynomial in the variables  $x_1, \dots, x_d$  is

$$\sigma_s(x_1, \dots, x_d) := \sum_{1 \leq i_1 < i_2 < \cdots < i_s \leq d} x_{i_1} x_{i_2} \cdots x_{i_s}.$$

**entire function** is an analytic function  $f$  on the complex plane. If for every  $\varepsilon > 0$  there is a constant  $C = C_\varepsilon$  such that

$$|f(z)| \leq Ce^{C|z|^{\rho+\varepsilon}}, \quad z \in \mathbb{C},$$

then  $f$  is called **of order**  $\rho$ . It is called **of exponential type**  $M$  if

$$|f(z)| \leq Ce^{M|z|}, \quad z \in \mathbb{C},$$

for some constant  $C$ .

**entropy:** Let  $K$  be a compact subset of a metric space  $X$  and  $\varepsilon > 0$ . Let  $M_\varepsilon(K)$  be the minimum number of subsets of  $X$  in an  $\varepsilon$ -**covering for**  $K$ , i.e., in a collection of subsets, each of diameter  $\leq 2\varepsilon$ , whose union covers  $K$ . Then,  $\log_2 M_\varepsilon(K)$  is called the  $\varepsilon$ -**entropy of**  $K$  (also **metric entropy**, to distinguish it from the probabilistic entropy).

Let  $N_\varepsilon(K)$  be the minimum number of points in an  $\varepsilon$ -**net for**  $K$ , i.e., in a set  $C \subset X$  with  $\text{dist}(K, C) \leq \varepsilon$ . Then,  $\log_2 N_\varepsilon(K)$  is called the  $\varepsilon$ -**entropy of**  $K$  **with respect to**  $X$ .

For each  $K$ , the sequence ( $2\varepsilon$ -*capacity*,  $\varepsilon$ -entropy,  $\varepsilon$ -entropy wrto  $X$ ,  $\varepsilon$ -*capacity*) is nondecreasing.

**$\varepsilon$ -capacity of a set:** See *capacity*.

**$\varepsilon$ -covering:** See *entropy*.

**$\varepsilon$ -entropy:** See *entropy*.

**$\varepsilon$ -net:** See *entropy*.

**equimeasurable functions** have the same *distribution functions*.

**Euler splines** are defined recursively as

$$\mathcal{E}_0(x) := (-1)^\nu, \quad \nu - \frac{1}{2} < x < \nu + \frac{1}{2},$$

$$\mathcal{E}_{m+1}(x) := \int_{-1/2}^{1/2} \mathcal{E}_m(x+t) dt \Big/ \int_{-1/2}^{1/2} \mathcal{E}_m(t) dt.$$

**existence set** is any subset  $M$  of a metric space  $X$  such that to each element of  $X$  there exists a *best approximant* from  $M$ .

**exponential type:** See *entire function*.

**extended Chebyshev system** is a *Chebyshev system*  $(f_1, \dots, f_n)$  for which  $\det([t_1, \dots, t_i]f_j : i, j = 1, \dots, n) > 0$  for every  $t_1 \leq \dots \leq t_n$  in the common domain of the  $f_j$ . Equivalently, for every  $t_1 \leq \dots \leq t_n$ ,

$$\det(D^r f_j(t_i) : r := \max\{s : t_{i-s} = t_i\}; i, j = 1, \dots, n) > 0.$$

**extended complete Chebyshev system** is sequence  $(f_1, \dots, f_n)$  of functions for which  $(f_1, \dots, f_m)$  is an extended *Chebyshev system* for  $m = 1, \dots, n$ . If the common domain of the  $f_j$  is an interval, then this is equivalent to having the *Wronskian* of each  $(f_1, \dots, f_m)$ ,  $m = 1, \dots, n$ , be positive on that interval,

**exponential sums** are functions of the form

$$x \mapsto \sum_{j=1}^n a_j e^{\lambda_j x}.$$

**exponential type:** See *entire function*.

**Favard numbers** are

$$K_m := \frac{4}{\pi} \sum_{j=0}^{\infty} \frac{(-1)^{(m+1)j}}{(2j+1)^{m+1}}.$$

**Fejér kernel** of degree  $n$  is the function

$$\frac{1}{n+1} \sum_{k=0}^n D_k(x) = \frac{1}{2(n+1)} \left( \frac{\sin \frac{n+1}{2} x}{\sin \frac{x}{2}} \right)^2,$$

where  $D_k$  is the  $k$ th Dirichlet kernel. Sometimes, a different normalization is used.

**Fejér means or  $(C, 1)$ -means** of a Fourier series (say) are the arithmetic means of the first  $n$  partial sums ( $n = 0, 1, \dots$ ). See *Fejér kernel*.

**Fekete points:** Let  $K \subset \mathbb{C}$  be a compact set and  $n > 1$  an integer.  $n$ th Fekete points are defined as the entries in an  $n$ -sequence  $(z_1, \dots, z_n)$  in  $K$  that maximizes the product

$$\prod_{0 \leq i < j \leq n} |z_j - z_i|$$

over all such sequences (they are not unique).

**Fekete polynomials** of a compact set  $K \subset \mathbb{C}$  are the polynomials

$$F_n(z) = \prod_{0 \leq j \leq n} (z - z_j)$$

where  $\{z_1, \dots, z_n\}$  are Fekete points for  $K$ .

**forward difference:** Let  $f$  be a function defined, say, on an interval  $(a, b)$ , and let  $h$  be a real number. The forward differences  $\Delta_h^r f$  of  $f$  with (positive) step-size  $h$  are defined recursively as  $\Delta_h^0 f(x) := f(x)$ ,

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

whenever this expression has meaning. Without the subscript  $h$ , the step-size  $h = 1$  is implied.

**Fourier coefficients:** See *Fourier series*.

**Fourier series:** Let  $f$  be a  $2\pi$ -periodic function. Its Fourier series in complex form is

$$f(x) \sim \sum_{k=-\infty}^{\infty} c_k(f) e^{ikx}$$

where

$$c_k(f) := \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) e^{-ikt} dt$$

are the **Fourier coefficients** of  $f$ .

The real form is

$$f(x) \sim \frac{a_0(f)}{2} + \sum_{k=1}^{\infty} (a_k(f) \cos kx + b_k(f) \sin kx)$$

where

$$a_k(f) := \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \cos kt dt$$

are the **cosine Fourier coefficients** and

$$b_k(f) := \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \sin kt dt$$

are the **sine Fourier coefficients** of  $f$ .

**Fourier series with respect to an orthogonal system:** Let  $\mu$  be a non-negative measure and  $(\varphi_n)$  an orthogonal system in  $L^2(\mu)$ . The Fourier series of  $f \in L^2(\mu)$  with respect to  $(\varphi_n)$  is

$$f(x) \sim \sum_n d_k(f) \varphi_n(x)$$

where

$$d_k(f) := \frac{1}{\gamma_n} \int f \overline{\varphi_n} d\mu, \quad \gamma_n := \int |\varphi_n|^2 d\mu$$

are the corresponding Fourier coefficients.

**fundamental polynomials** is a term used for the *basic polynomials of Lagrange interpolation*.

**Gamma operators** associate with a function  $f$  defined on  $(0, \infty)$  the functions

$$G_n f(x) := \frac{x^{n+1}}{n!} \int_0^\infty e^{-xu} u^n f\left(\frac{n}{u}\right) du$$

if these exist.

**Gaussian quadrature formula:** Let  $\mu$  be a nonnegative measure on some interval  $A \subset \mathbb{R}$ , let  $x_1, \dots, x_n$  be the zeros of the  $n$ th *orthogonal polynomial* with respect to  $\mu$ , and let  $l_j$  be the *basic polynomials of Lagrange interpolation* with respect to  $\{x_i\}$ . The quadrature formula

$$I(f) := w_1 f(x_1) + \dots + w_n f(x_n),$$

$$w_j := \int l_j d\mu = \int l_j^2 d\mu, \quad j = 1, \dots, n,$$

is called the corresponding Gaussian quadrature formula.

Alternatively, it can be defined as the unique quadrature formula on  $n$  points that is exact for polynomials of degree  $< 2n$ .

**Gegenbauer polynomials** are the same as *ultraspherical polynomials*, i.e., *Jacobi polynomials* with equal parameters. ( $P_n^{(\alpha-1/2, \alpha-1/2)}$  is called the **Gegenbauer polynomial with parameter  $\alpha$** .)

**generalized polynomials** are functions of the form

$$f(z) = |a| \prod_{j=1}^n |z - z_j|^{m_j},$$

where  $a, z_1, \dots, z_n$  are complex numbers.  $m_1 + \dots + m_n$  is called the **degree** of  $f$ ; since the  $m_j$  need not be integers, neither need the degree be.

**Gram determinant:** Let  $F$  be an inner product space. If  $f_1, \dots, f_n$  are in  $F$ , then their Gram determinant is  $\det(\langle f_i, f_j \rangle : i, j = 1, \dots, n)$ .

**Gram matrix** is the matrix underlying the Gram determinant. More generally, any matrix of the form  $(\lambda_i f_j)$ , with  $\lambda := (\lambda_1, \dots, \lambda_m)$  a sequence of linear functionals on some vector space and  $f := (f_1, \dots, f_n)$  a sequence of elements of that vector space, is called the Gram matrix (for the sequences  $\lambda$  and  $f$ ).

**Haar functions** are of the form  $H(2^j x - k)/2^{j/2}$ , with  $j$  and  $k$  integers and  $H = \chi_{(0,1/2)} - \chi_{(1/2,1)}$ .

**Haar property:** The defining property of a *Haar space*.

**Haar space** is any finite-dimensional space  $H$  of functions for which only the trivial element can vanish at  $\dim H$  points. Equivalently, such a space provides a unique interpolant to arbitrary data at any  $\dim H$  points in their common domain.

**Haar system:** any basis of a *Haar space*.

**Hausdorff distance** of two sets: see *distance*.

**Hermite-Birkhoff interpolation:** See *Birkhoff interpolation*.

**Hermite interpolation:** Let  $x_0, x_1, \dots, x_k$  be distinct points on the real line or the complex plane, and let

$$y_{i,r}, \quad 0 \leq r < m_i, \quad 0 \leq i \leq k,$$

be given sequences of values. The Hermite interpolating polynomial for these data is the unique polynomial  $p$  of degree  $< m_0 + \dots + m_k$  for which  $p^{(r)}(x_i) = y_{i,r}$  for all  $0 \leq r < m_i, 0 \leq i \leq k$ .

Here is an alternative description of Hermite interpolation. Let  $x_0, \dots, x_n$  be points, distinct or not, on the real line or the complex plane, and let  $y_0, \dots, y_n$  be corresponding values. The Hermite interpolating polynomial for these data is the unique polynomial  $p$  of degree  $\leq n$  for which  $p^{(r)}(x_i) = y_i$ , with  $r := r_i := \#\{j < i : x_j = x_i\}, i = 0, \dots, n$ .

**Hermite polynomials** are the orthogonal polynomials on  $\mathbb{R}$  with respect to the weight function  $e^{-x^2}$ .

**homogeneous polynomials in  $d$  variables** are polynomials of the form

$$\sum_{|\mathbf{i}|=n} a_{\mathbf{i}} \mathbf{x}^{\mathbf{i}}$$

for some  $n$ , with  $\mathbf{x} = (x_1, \dots, x_d)$ .

**Hölder continuity/Hölder smoothness:** See *Lipschitz continuity*.

**Hölder classes:** Classes of functions that satisfy a *Hölder smoothness* condition.

**hypergeometric functions/series** are of the form

$${}_2F_1(a, b; c; z) := \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!},$$

where  $(a)_n$  is *Pochhammer's symbol*.

**intermediary space:** See *interpolation spaces*.

**interpolation:** See *Lagrange, Hermite, or Birkhoff interpolation*.

**interpolation matrix:** See *Birkhoff interpolation*.

**interpolation of operators:** See *interpolation spaces*.

**interpolation spaces:** Let  $X_0, X_1$  be normed (or quasi-normed) spaces that are subsets of a larger linear space.  $X$  is called an interpolation space (or **intermediary space**) between them if any linear (or sublinear) operator that is bounded on both  $X_0$  and  $X_1$  is automatically bounded on  $X$  (example: if  $1 \leq p < r < q \leq \infty$ , then  $L^r(\mu)$  is an interpolation space between  $L^p(\mu)$  and  $L^q(\mu)$ ).

**inverse theorems of approximation** derive smoothness properties from rates of approximation.

**Jackson kernel:** Let  $m$  be a positive integer. The corresponding Jackson kernel is defined as

$$\frac{1}{d_m} \left( \frac{\sin \frac{n+1}{2} x}{\sin(x/2)} \right)^{2m},$$

where

$$d_m := \int_0^{2\pi} \left( \frac{\sin \frac{n+1}{2} t}{\sin(t/2)} \right)^{2m} dt$$

is a normalizing constant.

**Jacobi polynomials**  $P_n^{(\alpha, \beta)}$  with parameters  $\alpha, \beta > -1$  are the *orthogonal polynomials* on  $[-1, 1]$  with respect to the weight  $(1-x)^\alpha(1+x)^\beta$ .

**$K$ -functional** between the spaces  $X_1 \subset X_0$  equipped with the semi-norms  $\|\cdot\|_{X_i}$ ,  $i = 0, 1$ , is defined as

$$K(f, t) := \inf_{g \in X_1} (\|f - g\|_{X_0} + t\|g\|_{X_1}).$$

**Kantorovich polynomials:** Let  $f$  be an integrable function on  $[0, 1]$ . Its Kantorovich polynomial of degree  $n$  is

$$K_n f(x) := \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} \left( (n+1) \int_{k/(n+1)}^{(k+1)/(n+1)} f \right).$$

**knots** of a spline  $f$  form the **knot sequence**  $t = (t_i)$  in the representation  $f =: \sum_i a_i N(\cdot|t_i, \dots, t_{i+k})$  of  $f$  as a weighted sum of *B-splines*. Such a knot is **simple** if it occurs only once in  $t$ . Knots of a spline are also its *breakpoints* or *breaks*. But breaks have no multiplicity.

**Lagrange interpolation:** Let  $x_0, x_1, \dots, x_n$  be different points on the real line or on the complex plane, and let  $y_0, y_1, \dots, y_n$  be given values. The Lagrange interpolating polynomial for these data is the unique polynomial  $p$  of degree at most  $n$  such that  $p(x_i) = y_i$  for  $i = 0, \dots, n$ .

**Laguerre polynomials** with parameter  $\alpha > -1$  are the orthogonal polynomials on  $[0, \infty)$  with respect to the weight  $x^\alpha e^{-x}$ .

**leading coefficient:** See *polynomials*.

**leading term:** See *polynomials, polynomials in  $d$  variables*.

**Lebesgue constant** is the supremum norm of the corresponding *Lebesgue function*, hence the norm of the corresponding linear map on the relevant space of continuous functions.

**Lebesgue constants (of Fourier sums)** are the norms of the  $n$ th partial sum operators for the Fourier series considered as operators from the space of continuous functions into itself, i.e., the numbers

$$\sup_{\|f\|_\infty \leq 1} \|S_n f\|_\infty, \quad n = 0, 1, \dots,$$

where  $S_n f$  denotes the  $n$ th partial sum of the Fourier series associated with  $f$ .

The definition is similar if one uses Fourier expansion into an arbitrary *orthogonal system*.



**Lebesgue function** of a linear map  $L$  on  $C(T)$  for some set  $T$  is the function on  $T$  whose value at  $t \in T$  is the norm of the linear functional  $f \mapsto (Lf)(t)$ , i.e., the number

$$\sup_{\|f\|_\infty \leq 1} |Lf(t)|.$$

The Lebesgue function is useful since its supremum norm, also called the *Lebesgue constant* for  $L$ , coincides with the norm of  $L$ .

**Lebesgue function (of Lagrange interpolation)** with respect to an  $(n+1)$ -set  $\{x_0, \dots, x_n\}$  equals the sum of the absolute values of the *basic Lagrange interpolation polynomials*, i.e.,

$$x \mapsto \sum_{i=0}^n |l_i(x)|.$$

**Legendre polynomials** are the *orthogonal polynomials* on  $[-1, 1]$  with respect to linear (Lebesgue) measure.

**lemniscate** of a function  $f$  (usually of several variables or of a complex variable) are the level sets of the form

$$\{x : |f(x)| = c\}.$$

**linear  $n$ -width** of a set  $Y$  in a normed linear space  $X$  is given by

$$\delta_n(Y; X) = \inf_P \sup_{y \in Y} \|y - Py\|,$$

where the  $P$  vary over all continuous linear operators on  $X$  of rank at most  $n$ .

**Lipschitz continuity:** The literature is ambiguous. Sometimes, functions with the property

$$|f(x) - f(x')| \leq C|x - x'|$$

(where  $C$  is a fixed constant) are called Lipschitz continuous, sometimes those that satisfy

$$|f(x) - f(x')| \leq C|x - x'|^\alpha$$

with some  $\alpha > 0$ . In the latter case the expressions **Hölder-continuous with exponent  $\alpha$**  or **Lipschitz  $\alpha$ -continuous** are also often used.

**Lipschitz spaces:** Spaces of functions satisfying a *Lipschitz condition*.

**logarithmic capacity** of a compact set  $K$  is  $e^{-V(K)}$  where  $V(K)$  denotes the *logarithmic energy* of  $K$ . If  $K$  is not compact, then its logarithmic capacity is the supremum of the logarithmic capacity of its compact subsets.

**logarithmic energy** of a measure  $\mu$  is

$$V(\mu) := \int \int \log \frac{1}{|z-t|} d\mu(t) d\mu(z).$$

**logarithmic energy**  $V(K)$  of a set  $K$  is the infimum of the logarithmic energies of all (Borel) measures of total mass 1 supported on  $K$ .

**logarithmic potential** of a measure  $\mu$  is the function

$$U^\mu(z) := \int \log \frac{1}{|z-t|} d\mu(t).$$

**Lorentz degree** of a polynomial  $p$  is the smallest  $k$  for which  $p$  admits a representation

$$p(x) = \pm \sum_{j=0}^k a_j (1-x)^j (1+x)^{k-j}, \quad a_j \geq 0.$$

If there is no such  $k$ , then the Lorentz degree is  $\infty$ .

For a trigonometric polynomial  $T$ , the Lorentz degree with respect to a point  $\omega \in (0, \pi]$  is the smallest  $k$  such that  $T$  admits a representation

$$T(t) = \pm \sum_{j=0}^{2k} a_j \sin^j \frac{\omega-t}{2} \sin^{2k-j} \frac{\omega+t}{2}, \quad a_j \geq 0,$$

and again it is  $\infty$  if there is no such representation.

**Lorentz spaces:** Let  $\varphi$  be a locally integrable function on  $[0, \infty)$  and let  $1 \leq q < \infty$ . The associated Lorentz spaces consist of those functions  $f$  for which the norms

$$\|f\|_{\Lambda(\varphi, q)} := \left( \int_0^\infty \varphi(t) f^*(t)^q dt \right)^{1/q}$$

resp.

$$\|f\|_{M(\varphi, q)} := \sup_c \left( \frac{1}{\Phi(c)} \int_0^c f^*(t)^q dt \right)^{1/q}$$

are finite, where

$$\Phi(c) := \int_0^c \varphi(t) dt,$$

and where  $f^*$  denotes the *decreasing rearrangement* of  $f$ .

**main part modulus of smoothness** is formed as a  $\varphi$ -modulus of smoothness, but the norm of the corresponding difference is taken only on part of the interval so that the arguments do not get too close to the endpoints. E.g. if  $I = [0, 1]$ ,  $\varphi(x) = \sqrt{x(1-x)}$ , then the  $r$ th  $\varphi$ -modulus is

$$\omega_{r,\varphi}(f, t)_p = \sup_{h \leq t} \left( \int |\delta_{h\varphi(x)}^r f(x)|^p dx \right)^{1/p},$$

where the integration is taken for all values for which the integrand is defined, i.e., for all values of  $x$  such that  $x \pm rh\varphi(x)/2 \in [0, 1]$ , while the main part modulus is defined as

$$\Omega_{r,\varphi}(f, t)_p := \sup_{h \leq t} \left( \int_{2h^2}^{1-2h^2} |\delta_{h\varphi(x)}^r f(x)|^p dx \right)^{1/p},$$

i.e., a small interval around the endpoints is omitted.

**Markov function** is of the form

$$z \mapsto \int \frac{d\mu(t)}{z-t},$$

where  $\mu$  is a compactly supported measure on the real line. See also *Cauchy transform*.

**Markov inequality:** If  $p$  is a real algebraic polynomial of degree at most  $n$  and  $|p(x)| \leq 1$  for all  $x \in [-1, 1]$ , then

$$|p'(x)| \leq n^2, \quad x \in [-1, 1].$$

This classic inequality was proven by A. A. Markov. A similar inequality for higher order derivatives was proven by his younger brother, V. A. Markov.

**Markov system:** See *complete Chebyshev system*.

**mean periodic function** is a function in  $C(\mathbb{R}^d)$  the span of whose translates are not dense in  $C(\mathbb{R}^d)$  in the topology of uniform convergence on compacta.

**metric selection** is a map  $P_M$  on a metric space  $X$  that associates with each element  $x \in X$  a *best approximant* to  $x$  from the given subset  $M$  of  $X$ .

**Meyer-König and Zeller operators** associate with a function  $f$  defined on  $[0, 1)$  the functions

$$M_n f(x) := \sum_{k=0}^{\infty} f\left(\frac{k}{n+k}\right) \binom{n+k}{k} x^k (1-x)^{n+1}$$

if these exist.

**minimax approximation** is best approximation with respect to the uniform norm.

**modulus of continuity** is a nonnegative nondecreasing function  $\omega$  defined in a right neighborhood of the origin with the properties that  $\omega(0+) = 0$  and  $\omega(t_1 + t_2) \leq \omega(t_1) + \omega(t_2)$ .

**modulus of continuity of a function**  $f$  defined, say, on an interval  $I$  is

$$\omega(f, t) := \sup_{x, x' \in I, |x-x'| \leq t} |f(x) - f(x')|.$$

It can be written as

$$\omega(f, t) = \sup_{0 \leq h \leq t} \|\Delta_h^1 f\|, \quad (1)$$

where  $\Delta_h^1 f$  is the first difference of  $f$  and  $\|\cdot\|$  denotes the supremum norm. Note that the modulus of continuity of a function is a *modulus of continuity* iff the function is uniformly continuous.

The definition in other norms (like in  $L^p$ ) is similar, just use that particular norm in (1).

**modulus of smoothness:** Let  $f$  be a function given, say, on an interval  $I$ . Its modulus of smoothness is defined as

$$\omega_2(f, t) := \sup_{x-h, x+h \in I, 0 \leq h \leq t} |f(x-h) - 2f(x) + f(x+h)|.$$

It can be written as

$$\omega_2(f, t) = \sup_{0 \leq h \leq t} \|\delta_h^2 f\|, \quad (2)$$

where  $\delta_h^2 f$  is the second symmetric difference of  $f$  and  $\|\cdot\|$  denotes the supremum norm. The definition in other norms (like in  $L^p$ ) is similar, just use that particular norm in (2).

Higher order moduli of smoothness are analogously defined as

$$\omega_r(f, t) := \sup_{0 \leq h \leq t} \|\delta_h^r f\|,$$

with possible variations in what difference is used.

**moments** of a measure  $\mu$  are the numbers

$$\int x^n d\mu(x), \quad n = 0, 1, \dots$$

Sometimes,  $n$  runs through (positive) real numbers.

**moments** of a functional  $\lambda$  are the numbers  $\lambda(g_n)$  where  $g_n(x) = x^n$ .

**monic polynomials** are polynomials with *leading coefficient* 1.

**monospline** is a function of the form  $a_m x^m + S(x)$ , with  $a_m \neq 0$  and  $S$  a *spline* of degree  $< m$ . Monosplines arise as Peano kernels for the error in quadrature formulæ.

**monotone approximation:** See *approximation with constraint*.

**multi-index** is a vector with nonnegative integer entries. The sum of the entries of the multi-index  $\mathbf{i}$  is called its **degree** and is denoted  $|\mathbf{i}|$ .

**multiple orthogonality:** Let  $\mu_1, \dots, \mu_k$  be measures on the complex plane. Multiple orthogonality with respect to these measures means that a function  $S$  is orthogonal to some given set of functions  $\varphi_{0,j}, \dots, \varphi_{\nu_j-1,j}$  with respect to  $\mu_j$  for all  $j = 1, \dots, k$ :

$$\int \varphi_{i,j}(t) S(t) d\mu_j(t) = 0, \quad 0 \leq i < \nu_j, \quad j = 1, \dots, k.$$

E.g., if  $n = \nu_1 + \dots + \nu_k$ , then the polynomial  $p$  of degree at most  $n$  and multiply orthogonal with respect to the measures  $\mu_1, \dots, \mu_k$  satisfies

$$\int t^i p(t) d\mu_j(t) = 0, \quad 0 \leq i < \nu_j, \quad j = 1, \dots, k.$$

**multiplicity of a zero**  $t$  of a univariate function  $f$  is the smallest  $k$  for which  $f^{(k)}(t) \neq 0$ .

**multipoint Padé approximation:** Let  $a_1, \dots, a_k$  be  $k$  complex numbers,  $\nu_1, \dots, \nu_k$  nonnegative integers, and let  $f$  be a function analytic in a neighborhood of each  $a_j$ . Its  $(m, n)$  multipoint *Padé approximant*  $[m/n]f$  at the points  $a_1, \dots, a_k$  and of order  $\nu_1, \dots, \nu_k$ , respectively, is a rational function  $p_m/q_n$  of numerator degree at most  $m$  and denominator degree at most  $n$  such that  $m + n + 1 = \nu_1 + \dots + \nu_k$ , and

$$q_n(z)f(z) - p_m(z)$$

has a zero at  $a_j$  of order  $\geq \nu_j$  for each  $j = 1, \dots, k$ .

**Müntz approximation** is approximation by linear combinations of some system  $\{x^{\lambda_k}\}$  of (possibly fractional) powers of  $x$ .

**Müntz polynomial** is of the form

$$\sum_{k=0}^m a_k x^{\lambda_k}.$$

**Müntz rationals** are ratios of Müntz polynomials.

**Müntz space** associated with a sequence  $(\lambda_k : k = 0, \dots, m)$  is the set of all Müntz polynomials

$$\sum_{k=0}^m a_k x^{\lambda_k}.$$

**$n$ -width in the sense of Kolmogorov** of a set  $Y$  in a normed linear space  $X$  is given by

$$d_n(Y; X) := \inf_Z \sup_{y \in Y} \inf_{z \in Z} \|y - z\|,$$

the left-most infimum being taken over all  $n$ -dimensional subspaces  $Z$  of  $X$ .

**$n$ -width in the sense of Gel'fand** of a set  $Y$  in a normed linear space  $X$  is given by

$$d^n(Y; X) := \inf_Z \sup_{y \in Y \cap Z} \|y\|,$$

the infimum being taken over all subspaces  $Z$  of  $X$  of codimension  $n$ .

**natural spline** is a spline of order  $2m$  whose derivatives of order  $m, m + 1, \dots, 2m - 2$  vanish at the endpoints of the relevant interval.

**Newton interpolation** adds interpolation points one at a time, resulting in a Newton series for the interpolant.

**Newton series:** See *divided difference*.

**numerical quadrature:** See *quadrature formulæ* or *Gaussian quadrature*.

**one-sided approximation** occurs when the *approximant* is required to be everywhere no bigger (or no smaller) than the *approximand*.

**operator semigroup** is a one-parameter family of operators  $T_t$ ,  $t > 0$ , with the property  $T_t T_s = T_{t+s}$ .

**order of an entire function:** See *entire function*.

**order of a polynomial:** A polynomial of order  $k$  is any polynomial of degree less than  $k$ . The collection of all (univariate) polynomials of order  $k$  is a vector space of dimension  $k$ . (The collection of all polynomials of degree  $k$  is not even a vector space.)

**order of a spline:** See *splines*.

**orthogonal polynomials:** Let  $\mu$  be a (nonnegative) measure on the complex plane for which

$$\int |z|^m d\mu(z), \quad m = 0, 1, 2, \dots,$$

are finite. If  $(\varphi_n)$  is an *orthogonal system* with respect to  $\mu$  and  $\varphi_n$  is a polynomial of degree  $n$ , then  $(\varphi_n)$  is called an **orthogonal polynomial system**. If  $\varphi_n(x) = x^n + \dots$ , then it is called the  $n$ th **monic orthogonal polynomial**, while if  $(\varphi_n)$  is an *orthonormal system*, then the  $\varphi_n$ 's are called **orthonormal polynomials**.

Orthogonal polynomials with respect to a *weight function*  $w$  are the same as orthogonal polynomials with respect to the measure  $w(x) dx$ .

**orthogonal system:** Let  $\mu$  be a (nonnegative) measure. A sequence  $(\varphi_n)$  of functions from  $L^2(\mu)$  is called an orthogonal system if

$$\int \varphi_n \overline{\varphi_m} d\mu = 0 \quad \Leftrightarrow \quad n \neq m.$$

It is called an **orthonormal system** if, in addition,

$$\int |\varphi_n|^2 d\mu = 1$$

for all  $n$ .

$(\varphi_n)$  is called **complete in some space**  $X$  if there is no  $g \in X$  other than the zero element that is orthogonal to every  $\varphi_n$ .

**orthonormal system:** See *orthogonal system*.

**Padé approximation:** Let  $f$  be a function analytic in a neighborhood of the origin. Its  $(m, n)$  Padé approximant  $[m/n]f$  at the origin is a rational function  $p_m/q_n$  of numerator degree at most  $m$  and denominator degree at most  $n$  such that

$$q_n(z)f(z) - p_m(z)$$

has a zero at the origin of order  $\geq m + n + 1$ . Padé approximants at other points (including infinity) are defined analogously.

**Padé table** for  $f$  is the infinite matrix  $([m/n]f : m, n \geq 0)$  consisting of the  $[m/n]f$  Padé approximants.

**Peano kernel:** Let  $\lambda$  be a continuous linear functional on  $C[a, b]$  that vanishes on all polynomials of order  $n$ . Then, for  $n$  times differentiable functions  $f$ ,

$$\lambda(f) = \int_a^b K(t) f^{(n)}(t) dt$$

for some function  $K$ , which is called the Peano kernel associated with  $\lambda$ .

**Peetre's functional:** See  $K$ -functional.

**perfect spline** is a spline with simple knots whose highest nontrivial derivative is constant in absolute value.

**$\varphi$ -moduli of smoothness:** Let  $\varphi$  and  $f$  be functions on an interval  $I$ . The  $r$ th order  $\varphi$ -modulus of smoothness of  $f$  in  $L^p$  is defined as

$$\omega_{r,\varphi}(f, t)_p := \sup_{0 \leq h \leq t} \|\delta_{h\varphi(\cdot)}^r f(\cdot)\|_p,$$

with  $\delta_{h\varphi(s)}^r$  the  $r$ th symmetric difference of  $f$  with step  $h\varphi(s)$ ; other differences may also be used.

**Pochhammer's symbol**  $(a)_n$  stands for

$$\frac{a(a+1) \cdots (a+n-1)}{n!}.$$

They are also called **rising factorials**.

**Poisson kernels** are the members of the family

$$p_r(t) := \frac{1}{2\pi} \frac{1-r^2}{1-2r \cos t + r^2}, \quad 0 \leq r < 1.$$

**polar set** is a set of logarithmic capacity 0.

**Pólya system:** Let  $w_0, w_1, \dots, w_n$  be strictly positive functions on an interval  $I$  and  $c \in I$ . The following sequence of functions is called the corresponding Pólya system:

$$\begin{aligned} u_0(x) &:= w_0(x) \\ u_1(x) &:= w_0(x) \int_c^x w_1(t_1) dt_1 \\ &\vdots \\ u_n(x) &:= w_0(x) \int_c^x w_1(t_1) \int_c^{t_1} w_2(t_2) \cdots \int_c^{t_{n-1}} w_n(t_n) dt_n \cdots dt_1. \end{aligned}$$



**polynomial form:** One of several ways of writing a polynomial. Most are in terms of some basis, like the Newton form, the (local) power form, the Lagrange form, the Bernstein-Bézier form. In the univariate case, there is at least one other useful form, the root form.

**polynomials** are functions that can be written in **power form**

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \cdots + a_0$$

where the  $a_i$ 's are real or complex numbers and  $x$  is a real or complex variable. If  $a_n \neq 0$ , then  $n$  is called the **degree** of the polynomial,  $a_n$  its **leading coefficient**, and  $a_n x^n$  its **leading term**.

**polynomials in  $d$  variables** are functions that can be written in **power form**

$$p(\mathbf{x}) = \sum_{|\mathbf{i}| \leq n} a_{\mathbf{i}} \mathbf{x}^{\mathbf{i}}$$

where  $\mathbf{i} = (i_1, \dots, i_d)$  is a *multi-index*, the **coefficients**  $a_{\mathbf{i}}$  are real or complex numbers, and

$$\mathbf{x}^{\mathbf{i}} := x_1^{i_1} \cdots x_d^{i_d},$$

with  $\mathbf{x} = (x_1, \dots, x_d)$  the  $d$ -vector whose entries are the  $d$  (real or complex) variables for the polynomial. If  $a_{\mathbf{i}} \neq 0$  for at least one  $\mathbf{i}$  with  $|\mathbf{i}| = n$  then  $n$  is called the **degree** of the polynomial, and the *homogeneous polynomial*

$$p_{\uparrow}(x) := \sum_{|\mathbf{i}|=n} a_{\mathbf{i}} \mathbf{x}^{\mathbf{i}}$$

is called its **leading term**.

**positive operators** map nonnegative functions to nonnegative functions.

**Post-Widder operators** associate with a function  $f$  defined on  $(0, \infty)$  the functions

$$P_{\lambda} f(x) := \frac{(\lambda/x)^{\lambda}}{\Gamma(\lambda)} \int_0^{\infty} e^{-\lambda u/x} u^{\lambda-1} f(u) du$$

provided these exist.

**projection constants:** The **(relative) projection constant**  $\lambda(V, X)$  of a vector space  $V$  relative to a normed space  $X$  containing it is the infimum of the norms of linear *projectors* from  $X$  onto  $V$ . The **absolute projection constant**  $\lambda(V)$  of such a vector space  $V$  is the infimum over all projection constants relative to any space  $X$  into which  $V$  can be isometrically embedded.

**projector** is an operator  $T$  that is **idempotent**, i.e., it coincides with its square:  $T(T(f)) = T(f)$  for all  $f$ .

**proximal set:** See *existence set*.

**quadratic splines** are *splines of degree 2*, but it has become customary to refer to any spline of *order 3* as a quadratic spline.

**quadrature formulæ:** Let  $\mu$  be a nonnegative measure on some set  $A$ ,  $x_0, \dots, x_n$  points in  $A$ , and  $w_0, \dots, w_n$  real or complex numbers. These define a quadrature formula

$$I(f) := w_0 f(x_0) + \dots + w_n f(x_n)$$

to approximate the integral

$$\int f \, d\mu.$$

If  $A \subset \mathbb{R}$  (or  $A \subset \mathbb{C}$ ), then the quadrature is called **exact of degree  $m$**  if

$$w_0 f(x_0) + \dots + w_n f(x_n) = \int f \, d\mu$$

for each  $f$  that is a *polynomial of degree at most  $m$* .

For given  $x_0, \dots, x_n$ , there is only one such quadrature formula that is exact of degree  $n$ , and it necessarily has the weights

$$w_j = \int l_j \, d\mu, \quad j = 0, 1, \dots, n,$$

where  $l_j$  are the *basic polynomials of Lagrange interpolation*. Such a quadrature formula is called **interpolatory**, and the  $w_j$ 's are called the associated **Cotes numbers**.

**quasi-analytic classes:** Let  $(a, b)$  be some interval and  $(n_k)$  a subsequence of the natural numbers. The corresponding quasi-analytic class consists of all infinitely differentiable functions  $f$  such that

$$|f^{(n_k)}(x)|^{1/n_k} \leq M n_k, \quad x \in (a, b), \quad k = 1, 2, \dots,$$

where  $M$  is a fixed constant (which depends on  $f$ ).

**quasi-interpolants** are bounded linear operators  $Q$  on some normed linear space of functions (on some domain  $\Omega$  in  $\mathbb{R}$  or  $\mathbb{R}^d$ ) that **reproduce** all polynomials  $p$  (i.e.,  $Qp = p$ ) of a certain order and are **local** in the sense that, for some  $r > 0$  and every  $f$  and every set  $C \subset \Omega$ ,  $Qf$  vanishes on  $C$  if  $f$  vanishes on  $C + rB$  (with  $B$  the unit ball).

**radial basis function** is a function in  $\mathbb{R}^d$  of the form

$$\mathbf{x} \mapsto g(\|\mathbf{x} - \mathbf{a}\|)$$

where  $g$  is a univariate function,  $\mathbf{a}$  is a point in  $\mathbb{R}^d$ , and  $\|\cdot\|$  denotes the Euclidean norm in  $\mathbb{R}^d$ .

**rational functions** are ratios of polynomials.

**rearrangement-invariant space** is a function space  $X$  with the property that if  $f \in X$  and  $|g|$  is *equimeasurable* with  $|f|$ , then  $g \in X$ .

**regularity of Birkhoff interpolation:** Let  $X = (x_1, \dots, x_m)$  be a sequence of distinct points and  $E$  a corresponding *interpolation matrix*. The pair  $E, X$  is called **regular** if the corresponding *Birkhoff interpolation* is always solvable regardless of what values are prescribed.  $E$  is called **regular** if  $E, X$  is regular for each sequence  $X$  of  $m$  distinct nodes.

**reproducing kernels for an orthonormal system**  $(p_n)$  are the functions

$$K_m(x, y) := \sum_{k=0}^m p_k(x)p_k(y), \quad m = 0, 1, \dots$$

**ridge function** is a function in  $\mathbb{R}^d$  of the form  $f(\mathbf{x}) = g(\mathbf{x} \cdot \mathbf{a})$  where  $g$  is a univariate function,  $\mathbf{a}$  is a nonzero vector in  $\mathbb{R}^d$ , and

$$\mathbf{x} \cdot \mathbf{a} = x_1 a_1 + \dots + x_d a_d$$

is the inner product.

**rising factorials** are the same as the *Pochhammer symbols*.

**saturation:** A sequence  $(L_n)$  of approximation processes/operators is said to be **saturated of order**  $(\rho_n)$  if

$$\|L_n f - f\| = o(\rho_n)$$

holds only for functions in a small special class (called **trivial class**), while

$$\|L_n f - f\| = O(\rho_n)$$

holds for functions in a much larger class (called **saturation class**).

**Schauder basis** for a normed linear space  $X$  is a sequence  $(f_1, f_2, \dots)$  such that every element  $f \in X$  has a unique representation of the form  $f = \sum_n a_n f_n$  (with the sum converging in norm).

**Schoenberg space**  $\mathcal{S}_k(b, m, I)$ , with the *breakpoint* sequence  $b$  strictly increasing (finite or not), consists of all functions  $f$  on the interval  $I$  (finite or not) that, on each interval  $(b_i, b_{i+1})$ , agree with some polynomial of order  $k$ , and have *smoothness*  $\geq m_i$  at  $b_i$  in the sense that the jump of  $D^j f$  across  $b_i$  is zero for  $0 \leq j < m_i$ , all  $i$ . It has become customary to define such  $f$  (and its derivatives) at a breakpoint by right continuity, except when that breakpoint is the right-most one (if any), in which case  $f$  and its derivatives are defined there by left continuity.

The elements of the Schoenberg space are called *splines* or **piecewise polynomials**. By a basic result (of Curry and Schoenberg), if  $I$  and the part of  $b$  in  $I$  are finite, then the elements of  $\mathcal{S}_k(b, m, I)$  are splines of order  $k$  with knot sequence  $t$ , with  $t$  the smallest nondecreasing sequence that contains  $b_i \in I$  exactly  $k - m_i$  times, all  $i$ , and contains the end points of  $I$   $k$  times.

**self-reciprocal polynomials** are of the form

$$\sum_{k=0}^n a_k x^k$$

with  $a_k = a_{n-k}$ .

**shape preservation** means that certain properties (like monotonicity or convexity) are preserved by the approximating process.

**Shepard operators** associate with a function  $f$  defined on  $[0, 1]$  the rational functions

$$\frac{\sum_{k=0}^n f(k/n)(x - k/n)^{-2}}{\sum_{k=0}^n (x - k/n)^{-2}}.$$

Sometimes, nodes other than  $k/n$  or other powers  $|x - k/n|^{-p}$ ,  $p > 0$ , are used.

**shift-invariant space** is a function space on  $\mathbb{R}$  (or  $\mathbb{R}^d$ ) such that if  $f$  belongs to the space then so does  $f(\cdot - n)$  for every integer (vector)  $n$ .

**simultaneous approximation** means approximating a function and some of its derivatives by another function and its corresponding derivatives.

**smoothness of spline:** See *breakpoint*.

**Sobolev spaces:** Let  $I$  be an interval on  $\mathbb{R}$ ,  $r \geq 1$  an integer and  $1 \leq p \leq \infty$ . The Sobolev space  $W^r(L^p(I))$  is the family of all functions  $f$  on  $I$  that have an absolutely continuous  $(r - 1)$ st derivative, and for which the Sobolev norm  $\|f\|_p + \|f^{(r)}\|_p$  is finite.

The definition is similar in several variables, just there one has to add the norms of all mixed derivatives up to order  $r$ .

**splines:** A (univariate) spline of **order**  $k$  with **knot sequence**  $t = (t_i)$  is any weighted sum of the corresponding  $B$ -splines  $N(\cdot|t_i, \dots, t_{i+k})$ . Each knot  $t_i$  may be a breakpoint for such a spline  $f$ , with the *smoothness* of  $f$  at  $t_i$  no smaller than the order  $k$  minus the multiplicity with which the number  $t_i$  occurs in  $t$ . This multiplicity is sometimes called the **defect** of the spline at  $t_i$ .

**Steklov means** of a function  $f$  defined on an interval are the averages

$$\frac{1}{h} \int_x^{x+h} f(u) du$$

or their variants when the integration is going from  $x - h$  to  $x$ , etc.

**strong unicity of best approximation** means that if  $Pf$  is the best approximation to  $f$  from a given subspace  $X$ , then for every  $f$  there is a constant  $\gamma > 0$  such that

$$\|f - g\| \geq \|f - Pf\| + \gamma\|g - Pf\|$$

for every  $g \in X$ .

**supremum norm** of a function  $f$  on a set  $A$  is

$$\|f\|_A := \sup_{x \in A} |f(x)|.$$

If  $A$  is understood from the context, then

$$\|f\|_\infty$$

is used.

**symmetric difference:** Let  $f$  be a function defined, say, on an interval  $(a, b)$ , and let  $h$  be a real number. The symmetric differences  $\delta_h^r f(x)$  of  $f$  with **step-size**  $h$  are defined recursively as  $\delta_h^0 f(x) := f(x)$ ,

$$\begin{aligned} \delta_h^r f(x) &:= \delta_h^{r-1} f(x + h/2) - \delta_h^{r-1} f(x - h/2) \\ &= \sum_{k=0}^r (-1)^k \binom{r}{k} f(x + (r/2 - k)h) \end{aligned}$$

whenever this expression has meaning. Sometimes, the symmetric difference is called **central difference**.

**Szász-Mirakjan operators** associate with a function  $f$  defined on  $[0, \infty)$  the functions

$$S_n f(x) := e^{-nx} \sum_{k=0}^{\infty} f\left(\frac{k}{n}\right) \frac{(nx)^k}{k!}$$

provided they exist.

**three-term recursion:** Orthonormal polynomials  $\{p_n\}$  on the real line with respect to any measure satisfy a three-term recursion formula

$$xp_n(x) = \frac{\gamma_n}{\gamma_{n+1}}p_{n+1}(x) + b_np_n(x) + \frac{\gamma_{n-1}}{\gamma_n}p_{n-1}(x),$$

where  $\gamma_n$  is the *leading coefficient* of  $p_n$  and  $b_n$  are some real numbers.

**total positivity of a function**  $K$  on  $[a, b] \times [c, d]$  means that all the determinants  $\det(K(s_i, t_j) : 0 \leq i, j \leq n)$ ,  $n = 0, 1, \dots$ , are nonnegative, where  $a \leq s_0 < s_1 < \dots < s_n \leq b$  and  $c \leq t_0 < t_1 < \dots < t_n \leq d$ .

**total positivity of a matrix** means that all its minors (i.e., determinants of its square submatrices) are nonnegative.

**transfinite diameter** of a set  $K$  in a normed space is defined as the limit as  $n \rightarrow \infty$  of

$$\sup_{x_1, \dots, x_n \in K} \left( \prod_{i < j} \|x_i - x_j\| \right)^{2/n(n-1)}.$$

**translation-invariant space** is a function space on  $\mathbb{R}^d$  such that if  $f$  belongs to the space then so does  $f(\cdot - a)$  for every  $a \in \mathbb{R}^d$ .

**trigonometric polynomials:** Functions of the form

$$\sum_{k=-n}^n c_k e^{ikx}$$

are called trigonometric polynomials of **degree**  $\leq n$ . Their real form is

$$\sum_{k=0}^n (a_k \cos kx + b_k \sin kx).$$

The **degree** is  $n$  if  $c_n \neq 0$  or  $c_{-n} \neq 0$  ( $a_n \neq 0$  or  $b_n \neq 0$ ).

**trigonometric polynomials in  $d$  variables:** Functions of the form

$$\mathbf{x} \mapsto \sum_{|\mathbf{j}| \leq n} c_{\mathbf{j}} e^{i\mathbf{j} \cdot \mathbf{x}}$$

with  $\mathbf{j}$  a multi-index and  $\mathbf{x} = (x_1, \dots, x_d)$ , are called trigonometric polynomials of  $d$  variables of **degree**  $\leq n$ . Their real form is a linear combination of terms

$$\sigma(j_1 x_1) \sigma(j_2 x_2) \cdots \sigma(j_d x_d)$$

with  $|\mathbf{j}| \leq n$ , where  $\sigma$  stands for sin or cos independently at each occurrence.

**trivial class:** See *saturation*.

**truncated power function** is defined as  $x \mapsto (\max(0, x))^k =: x_+^k$ .

**ultraspherical polynomials** (often called *Gegenbauer polynomials*) are *Jacobi polynomials* with equal parameters  $\alpha = \beta$ .

**unicity space:**  $Y$  is a unicity space in a normed linear space  $X$  if every  $f \in X$  has a unique best approximant from  $Y$ . Sometimes, a unicity space is referred to as a *Chebyshev space*.

**Voronovskaya:** Let  $(L_n)$  be an operator sequence that is *saturated* of order  $(\rho_n)$ . If for an  $f$  the limit

$$\lim_{n \rightarrow \infty} \rho_n^{-1} (L_n(f, x) - f(x)) =: \varphi(x)$$

exists, then it is called the *Voronovskaya* of  $f$  with respect to  $(L_n)$  and  $(\rho_n)$ .

**variation diminishing property** of a process taking  $f$  to  $g$  is the property that  $g$  has no more sign changes than  $f$ .

**wavelet** is a function  $\psi$  on  $(-\infty, \infty)$  such that the system

$$\psi(2^k x - j), \quad k, j = 0, \pm 1, \pm 2, \dots \quad (3)$$

forms a basis in  $L^2(-\infty, \infty)$ . It is called an **orthogonal wavelet** if (3) constitutes an orthogonal basis in  $L^2(-\infty, \infty)$ .

**weak Chebyshev system** is a sequence  $(\varphi_1, \dots, \varphi_n)$  of functions on an interval  $I$  such that for no nontrivial linear combination  $\sigma$  of these functions are there  $n + 1$  points  $x_0 < x_1 < \dots < x_n$  in  $I$  with  $\sigma(x_i)\sigma(x_{i+1}) < 0$ ,  $0 \leq i < n$ .

**Weierstrass operators (or integrals)** associate with a function  $f$  defined on  $(-\infty, \infty)$  the function

$$(W_\sigma f)(x) := \frac{1}{\sigma\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-(x-t)^2/\sigma^2} f(t) dt$$

(provided it exists), where  $\sigma$  is a positive parameter.

**weight** usually means a nonnegative function.

**weighted approximation** means that a weight is used in the norm.

**weighted moduli of smoothness** are *moduli of smoothness* formed with *weights*. E.g., if  $w$  is a *weight* then

$$\omega_r(f, t)_{p,w} := \sup_{0 \leq h \leq t} \|w \delta_h^r f\|_p$$

is the corresponding  $r$ th weighted modulus of smoothness in  $L_w^p$  with possible variations in what difference is used.

In a similar fashion, weighted  $\varphi$ -moduli are defined as

$$\omega_{r,\varphi}(f, t)_{p,w} = \sup_{0 \leq h \leq t} \|w \delta_{h\varphi(\cdot)}^r f\|_p,$$

with possible variations in what difference is used.

**Wronskian** of a sequence  $(\varphi_0, \dots, \varphi_m)$  of  $m$  times differentiable functions on an interval  $I$  is the determinant  $\det(\varphi_j^{(i)}(t) : 0 \leq i, j \leq m)$  (as a function of  $t$ ).

**zero counting measure** is the measure that puts mass  $k$  at every zero of *multiplicity*  $k$ .

**Zygmund class:** The class of functions with  $\omega_2(f, t) = O(t)$ , where  $\omega_2(f, t)$  is the (second order) *modulus of smoothness* of  $f$ .