Extended Hermite interpolation with additional nodes and mean convergence of its derivatives

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RIASSUNTO – Gli autori studiano la convergenza in media L^p delle derivate dell'interpolazione estesa di Hermite sugli zeri dei polinomi di Jacobi più nodi addizionali

ABSTRACT – The author study the weighted L^p convergence of derivatives of extended Hermite interpolation on the zeros of Jacobi polynomials plus additional points.

KEY WORDS - Hermite interpolation - Jacobi polynomials - Mean convergence.

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1 - Introduction

The uniform and mean convergence properties of Hermite interpolating polynomials on the zeros of Jacobi polynomials were widely studied; interested reader should consult [14,15,20,22,23,25] and the references given within. In these papers the good behaviour of Hermite interpolating polynomials was proved only for particular matrices, substantially when the Jacobi parameters are less than 0.

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We ask if we can extend the previous convergence results to other interpolation matrices. Positive answers to this problem have been given in [2,4].

Very recently a collocation method for solving numerically singular integral equations was introduced in [12] and it was proved in [13] that the zeros of the polynomials $p_m^{(\alpha,-\alpha)}(x)p_m^{(-\alpha,\alpha)}(x)$, $-1<\alpha<1$, $\alpha\neq0$, or $p_m^{(\alpha,1-\alpha)}(x)p_{m+1}^{(-\alpha,\alpha-1)}(x)$, $0<\alpha<1$ have an arcsin distribution. This property allowed to introduce the so called extended matrices

$$Y_1 = \{t_{k,2m}, k = 1, ..., 2m/t_{k,2m} \text{ zeros of } p_m^{(\alpha,-\alpha)}(x)p_m^{(-\alpha,\alpha)}(x)\}$$

$$Y_2 = \{t_{k,2m+1}, k = 1, ..., 2m + 1/t_{k,2m+1} \text{ zeros of } p_m^{(\alpha,1-\alpha)}(x)p_{m+1}^{(-\alpha,\alpha-1)}(x)\}$$

and to consider the corresponding extended Hermite interpolating polynomial interpolating the function f and f' at the zeros of Y_1 or Y_2 . (See [6]).

Procedures of extended interpolation, of Lagrange, Hermite and Hermite-Fejér type, have been object of research in the last years [3, 5, 7-9, 21].

Extended interpolation turns out to be useful for the numerical evaluation of the interpolation error based on the zeros of orthogonal polynomials. Indeed, let $H_m(w^{(\alpha,-\alpha)};f)$ be the polynomial interpolating f and f' at the zeros of $p_m(w^{(\alpha,-\alpha)})$ and $H_m(Y_1;f)$ be the Hermite polynomial interpolating f and f' at the nodes of the matrix Y_1 and suppose that $H_m(w^{(\alpha,-\alpha)};f)$ and $H_m(Y_1;f)$ have the same order of convergence to f. In practice we assume the difference $|H_m(w^{(\alpha,-\alpha)};f)-H_n(w^{(\alpha,-\alpha)};f)|, n \geq m+1$, as the error of $H_m(w^{(\alpha,-\alpha)};f)$. Therefore, if n=m+1, we need 4m+2 evaluations of f and f', while, by using only 4m evaluations of f and f', we can compare $H_m(w^{(\alpha,-\alpha)};f)$ by $H_m(Y_1;f)$, which is much more accurate.

It was proved [6] that by adding some additional nodes near the endpoints ± 1 , the corresponding extended Hermite interpolating polynomial can approximate well in infinitely many ways a function and its derivatives simultaneously in uniform norm.

On the other hand, Erdös and Turan in [10] proved that, for every nodes matrix, the Lebesgue constants of Hermite interpolating polynomial in uniform norm are greater or equal O(logm) and then not bounded. Therefore it is more convenient to consider the convergence in weighted L^p norm, where the Lebesgue constants of Hermite interpolating poly-

nomial introduced in [6] are bounded, as we prove in the present paper. In addition in Theorems 3.2-3.4 we give results about the weighted L^p convergence of the derivatives of the above Hermite interpolating polynomial. This interpolating process has the remarkable property that the convergence conditions are independent on the Jacobi parameter.

2 - Preliminaries and notations

Spaces of functions

We define C^q , L^p and $(L\log^+ L)^p$ on the interval [-1,1] in the usual way. Thus e.g. $f \in (L\log^+ L)^p$, 0 , if and only if

$$||f\log^+|f|||_p = \left\{\int_{-1}^1 \left[|f(x)|\log^+|f(x)|\right]^p dx\right\}^{1/p} < \infty.$$

We recall that u is a generalized Jacobi weight $(u \in GJ)$ if

$$u(x) = \phi(x)v^{(\alpha,\beta)}(x) = \phi(x)(1-x)^{\alpha}(1+x)^{\beta}, \quad -1 \le x \le 1, \quad \alpha,\beta > -1.$$

with ϕ nonnegative and $\phi^{\pm 1} \in L^{\infty}$. If in addition ϕ is continuous and its modulus of continuity ω satisfies $\int_0^1 \omega(\phi;t)t^{-1}dt < \infty$, then we say u is a generalized smooth Jacobi weight $(u \in GSJ)$.

In the following we assume that

$$(2.1) w^{(\alpha,-\alpha)}(x) = (1-x)^{\alpha}(1+x)^{-\alpha}, -1 < \alpha < 1, \alpha \neq 0, -1 \leq x \leq 1,$$

and we denote by $\{p_m^{(\alpha,-\alpha)}\}_{m=0}^{\infty}=\{p_m(w^{(\alpha,-\alpha)}\}_{m=0}^{\infty}$ the system of orthonormal polynomials corresponding to the Jacobi weight function $w^{(\alpha,-\alpha)}$, that is $p_m^{(\alpha,-\alpha)}$ is a polynomial of degree m with positive leading coefficient $\gamma_m(w^{(\alpha,-\alpha)})$ and $\int_{-1}^1 p_m^{(\alpha,-\alpha)}(x) p_n^{(\alpha,-\alpha)}(x) w(x) dx = \delta_{m,n}$. Then we denote by $\{x_{i,m}(w^{(\alpha,-\alpha)})_{i=1}^m=\{x_{i,m}\}_{i=1}^m$ the zeros of $p_m^{(\alpha,-\alpha)}$ labelled in increasing order.

Consider now the new weight $w^{-1}(x) = w^{(-\alpha,\alpha)}(x)$, and denote by $\{p_m^{(-\alpha,\alpha)}\}_{m=0}^{\infty} = \{p_m(w^{(-\alpha,\alpha)})\}_{m=0}^{\infty}$ the corresponding system of orthonormal polynomials. It is known that the zeros $x_{i,m}(w^{(-\alpha,\alpha)}) = x_{i,m}^*$, i = 1, ..., m, of $p_m(w^{(-\alpha,\alpha)})$ interlace with the zeros $x_{i,m}$ of $p_m^{(\alpha,-\alpha)}$, i.e.

$$x_{i,m} < x_{i,m}^*, i = 1, ..., m, \text{ if } \alpha > 0$$

and

$$x_{i,m}^* < x_{i,m}, \quad i = 1, ..., m, \text{ if } \alpha < 0$$

and they have an arcsin distribution. (See [13]).

3 - Main results

If f is a given differentiable function on [-1,1], we denote by $H_m(Y_1; f)$ the corresponding extended Hermite interpolating polynomial on the zeros of $p_m^{(n-\alpha)}p_m^{(-\alpha,\alpha)}$, defined by

$$H_m^{(i)}(Y_1; f; x_{k,m}) = f^{(i)}(x_{k,m}), \quad i = 0, 1, \quad k = 1, ..., m,$$

$$H_m^{(i)}(Y_1; f; x_{k,m}^*) = f^{(i)}(x_{k,m}^*), \quad i = 0, 1, \quad k = 1, ..., m.$$

Together with the matrix Y_1 , we can consider the following 2r additional points $y_{j,m} = -1 + \frac{j-1}{r}(1+t_{1,2m}), \quad j=1,...,r$ and $z_{i,m} = t_{2m,2m} + \frac{i}{r}(1-t_{2m,2m}), \quad i=1,...,r$, distributed on [-1,1] as follows

$$-1 = y_{1,m} < ... < y_{r,m} < t_{1,2m} < t_{2,2m} < ...$$

 $... < t_{2m,2m} < z_{1,m} < ... < z_{r,m} = 1.$

Note that we can choose the additional nodes in many ways (see e.g. [2,3]); here we considered the equispaced case just for sake of simplification.

Then, we denote by $H_{m,r}(Y_1; f)$ the Hermite interpolating polynomial of degree 4m+2r-1 interpolating f and f' on the nodes of the matrix Y_1 and on the additional points $y_{j,m}, j=1,...,r$ and $z_{i,m}, i=1,...,r$, defined by

$$H_{m,r}^{(i)}(Y_1; f; t_{k,2m}) = f^{(i)}(t_{k,2m}), \quad i = 0, 1, \quad k = 1, ..., 2m,$$

(3.1)
$$H_{m,r}(Y_1; f; y_{k,m}) = f(y_{k,m}), \quad k = 1, ..., r,$$

$$H_{m,r}(Y_1; f; z_{k,m}) = f(z_{k,m}), \quad k = 1, ..., r.$$

We complete the definition by putting $H_{m,0}(Y_1; f) = H_m(Y_1; f)$.

We will call $H_{m,r}(Y_1; f)$ the extended Hermite interpolating polynomial.

In [6] we proved that, by a suitable choise of the number of additional nodes, it is possible in infinitely many ways to approximate well a function f and its derivatives simultaneously by $H_{m,r}(Y_1; f)$. In addition error estimates optimal in some sense were given.

Now, denoting by \mathcal{P}_n the set of algebraic polynomials of degree at most n, we let

$$E_n(f) = \min_{P \in \mathcal{P}_n} ||f - P||, \quad f \in C,$$

where ||.|| is the supremum norm on [-1, 1].

For the Hermite polynomial $H_{m,r}(Y_1; f)$ defined by (3.1) we give some weighted L^p convergence theorems.

THEOREM 3.1. Let w be the weight function defined by (2.1) and let $u \in (L\log^+ L)^p$, with 0 . If

$$(3.2) v^{(3/2-r,3/2-r)} \in L^1, uv^{(r-1,r-1)} \in L^p,$$

where r is a nonnegative integer, then for every function $f \in C^1$

(3.3)
$$\lim_{m \to \infty} \|[f - H_{m,r}(Y_1; f)]u\|_p = 0.$$

Furthermore

THEOREM 3.2. Let $f \in C^q$, with $q \ge 1$. Let w be the weight function defined by (2.1). Assume $u \in GJ$ and 0 . If

$$(3.4) v^{(\frac{q}{2}-r+1,\frac{q}{2}-r+1)} \in L^1, u \in L^p, uv^{(r-\frac{r}{2}-1,r-\frac{r}{2}-1)} \in L^p,$$

where r and ℓ are nonnegative integers, with $\ell \leq q$, then, for $h = 0, ..., \ell$,

(3.5)
$$\left\| [f - H_{m,r}(Y_1; f)]^{(h)} u \right\|_{n} \le \frac{\text{const}}{m^{q-h}} E_{m-q}(f^{(q)}),$$

with some constant independent of f and $m \ge 4q + 5$.

To complete the previous results, we remark that generally speaking the polynomial $H_m(Y_1; f)$ interpolating f and f' at the nodes of the matrix Y_1 does not converge to f. Theorem 3.1 assures that, when the hypotheses (3.2) are satisfied, then, by adding knots near the endpoints ± 1 , we can obtain an interpolating polynomial realizing the L^p convergence to the given function f. In addition Theorem 3.2 garantees the simultaneous L^p approximation of the function and of its derivatives by extended Hermite interpolating polynomial.

From (3.2) and (3.4) it follows that, as in the uniform case [6], the number of additional nodes depends only on the order of differentiation ℓ and on the order of smoothness of f, q, but is independent on the Jacobi parameter α and there exist infinitely many good matrices for which (3.3) and (3.5) hold.

When the weight u is defined by

$$(3.6) u(x) = v^{(\gamma,\gamma)}(x),$$

we can explicit the conditions (3.4). For instance, Theorem 3.2 implies

Corollary 3.3. Let $f \in C^q$, with $q \ge 1$. Let w and $u \in L^p$ be defined by (2.1) and (3.6) respectively. Let $0 \le \ell \le q$ and $0 . Then, there exists an integer <math>\tau$, defined by

$$\frac{\ell}{2} - \gamma - \frac{1}{p} + 1 < r < \frac{q}{2} + 2$$

such that, for $h = 0, ..., \ell$,

$$\left\{\int_{-1}^{1}|f^{(h)}(x)-H_{m,r}^{(h)}(Y_1;f;x)|^pu^p(x)dx\right\}^{1/p}\leq \frac{\mathrm{const}}{m^{q-h}}E_{m-q}(f^{(q)}),$$

with some constant independent of f and $m \ge 4q + 5$.

An useful consequence of Corollary 3.3 is the following

COROLLARY 3.4. Let $f \in C^q$, with $q \ge 1$ and let $0 \le \ell \le q$. Let w and u be defined by (2.1) and (3.6) respectively. Then, there exists an integer r, defined by

$$\frac{\ell}{2} - \gamma < r < \frac{q}{2} + 2$$

such that, for $h = 0, ..., \ell$,

$$\int_{-1}^{1} |f^{(h)}(x) - H_{m,r}^{(h)}(Y_1; f; x)| u(x) dx \le \frac{\text{const}}{m^{q-h}} E_{m-q}(f^{(q)}),$$

with some constant independent of f and $m \ge 4q + 5$.

The last corollary has interesting applications in quadrature processes, when we want to approximate integrals of the type $\int_{-1}^{1} f^{(q)}(x)u(x)dx$, $1 \leq q < \infty$, $u \in GJ$, by an interpolatory product rule obtained by replacing f by an Hermite interpolating polynomial.

We remark that the same results as above can be obtained, if we consider the extended Hermite polynomial $H_{m,r}(Y_1; f)$ on the nodes of the matrix Y_2 .

4 - Proofs of the main results

We assume in the following

(4.1)
$$\mu(x) = \phi(x)v^{(\gamma,\delta)}(x) \in GJ,$$

and denote by $x_{i,m}(\mu)$, i=1,2,...,m the zeros of the m-th orthonormal polynomial $p_m(\mu)$ corresponding to the weight μ and by $\lambda_{i,m}(\mu) = \lambda_m(\mu; x_{i,m}(\mu)), i=1,2,...,m$, the Cotes numbers, where

$$\lambda_m(\mu;x) = \left[\sum_{i=0}^{m-1} p_i^2(\mu;x)\right]^{-1},$$

is the m-th Christoffel function.

For the convenience of the reader, we provide a collection of properties of generalized Jacobi polynomials $p_m(\mu)$ which will be applied in the sequel. Let $\mu \in GJ$ and set $x_{i,m}(\mu) = \cos\theta_{i,m}$ for $0 \le i \le m+1$ where $x_{0,m}(\mu) = -1$, $x_{m+1,m}(\mu) = 1$ and $0 \le \theta_{i,m} \le \pi$. Then

$$\theta_{i,m} - \theta_{i+1,m} \sim m^{-1},$$

uniformly for $0 \le i \le m$, $m \in \mathbb{N}$. (See [16, Theorem 9.22, p.166].) Let $\mu \in GJ$ and let μ be given by (4.1). Then

(4.3)
$$\lambda_{i,m}(\mu) \sim m^{-1} (1 - x_{i,m}(\mu))^{\gamma + \frac{1}{2}} (1 + x_{i,m}(\mu))^{\delta + \frac{1}{2}},$$

uniformly for $1 \le i \le m$, $m \in N$. (See [16, Theorem 6.3.28, p.120].) If in addition $\phi \in Lip_M 1$, then

$$(4.4) \quad \lambda'_m(u; x_{i,m}(u) \leq \text{const } m^{-1}(1 - x_{i,m}(u))^{\gamma - 1/2}(1 + x_{i,m}(u))^{\delta - 1/2},$$

uniformly for $0 \le i \le m$, $m \in N$ (see [19, Lemma 2, p. 36]). Moreover

$$(4.5) |p_m(\mu;x)| \le \operatorname{const}(\sqrt{1-x} + m^{-1})^{-\gamma - \frac{1}{2}} (\sqrt{1+x} + m^{-1})^{-\delta - \frac{1}{2}},$$

uniformly for $-1 \le x \le 1$ and $m \in N$ (see [1, Theorem 1.1, p.226]), in particular,

$$(4.6) |p_m(\mu;x)| \sim m^{\gamma+1/2} \sim p_m(\mu;1), 1-m^{-2} \le x \le 1,$$

and

$$(4.7) |p_m(\mu;x)| \sim m^{\delta+1/2} \sim |p_m(\mu;-1)|, -1 \le x \le -1 + m^{-2},$$

uniformly for $m \in N$. (See also [19]).

Let $\mu \in GJ$ and 0 . If c is a fixed positive number and v is an arbitrary, not necessarily integrable, Jacobi weight, then for every polynomial <math>Q of degree at most cm

$$\sum_{i=1}^{m} |Q(x_{i,m}(\mu)|^p v(x_{i,m}(\mu)) \lambda_{i,m}(\mu) \le \operatorname{const} \int_{-1}^{1} |Q(t)|^p v(t) \mu(t) dt.$$

(See [16, Theorem 9.25, p.168].)

If μ is given by (4.1) then for any fixed c > 0 we define $\Delta_m(c)$ by

$$\Delta_m(c) = [-1 + cm^{-2}, 1 - cm^{-2}],$$

and let 1_m^c denote the characteristic function of $\Delta_m(c)$. Then there exists a $\bar{c} > 0$ such that for every polynomial Q of degree at most m

(cf. Theorem 6.3.28 and Remark 6.3.29 in [16].) Now we introduce the polynomials

$$A_0(x) = 1, \quad A_r(x) = \prod_{j=1}^r (x - y_{j,m}), \quad r > 0,$$

$$B_0(x) = 1$$
, $B_r(x) = \prod_{j=1}^r (x - z_{j,m})$, $r > 0$.

Denoting by $L_n(V; h)$ the Lagrange polynomial of degree n-1 interpolating the bounded function h on the nodes of the matrix V, we can write

$$(4.9) L_{r}(Z; \frac{f}{A_{r}Q_{m}}; x) = \frac{f(z_{1,m})}{A_{r}(z_{1,m})Q_{m}(z_{1,m})} +$$

$$+ \sum_{i=2}^{r} (x - z_{1,m})(x - z_{2,m})...(x - z_{i-1,m}) \left[z_{1,m}, z_{2,m}, ..., z_{i,m}; \frac{f}{A_{r}Q_{m}} \right],$$

$$(4.10) L_{r}(Y; \frac{f}{B_{r}Q_{m}}; x) = \frac{f(y_{1,m})}{B_{r}(y_{1,m})Q_{m}(y_{1,m})} +$$

$$+ \sum_{i=1}^{r} (x - y_{1,m})(x - y_{2,m})...(x - y_{i-1,m}) \left[y_{1,m}, y_{2,m}, ..., y_{i,m}; \frac{f}{B_{r}Q_{m}} \right],$$

with

(4.11)
$$Q_m(x) = [p_m^{(\alpha,-\alpha)}(x)p_m^{(-\alpha,\alpha)}(x)]^2.$$

Here $[u_1, ..., u_p; h]$ is the divided difference of the function h at the points $u_1, ..., u_p$.

The following lemmas are needed to prove the results stated in the previous section.

LEMMA 4.1. (Telyakovskii-Gopengauz)[11,24] Let $f \in C^q$. Then for $m \geq 4q + 5$ there exists a sequence of polynomials $\{G_m\}$ such that for $|x| \leq 1$ and for j = 0, 1, ..., q

$$|f^{(j)}(x) - G_m^{(j)}(x)| \le \operatorname{const}\left[\frac{\sqrt{1-x^2}}{m}\right]^{q-j} \omega(f^{(q)}; \frac{\sqrt{1-x^2}}{m}),$$

with some constant independent of f and m.

LEMMA 4.2. For every $f \in C^q$, there exists a polynomial P_m of degree $m \geq 4q + 5$, such that

$$|f^{(i)}(x) - P_m^{(i)}(x)| \le const \left[\frac{\sqrt{1-x^2}}{m}\right]^{q-i} E_{m-q}(f^{(q)}),$$

with $|x| \le 1, i = 0, ..., q$ and for some constant independent of f and m.

PROOF. Let g_m be an algebraic polynomial of degree m > q, such that $||f^{(q)} - g_m^{(q)}|| \le E_{m-q}(f^{(q)})$. From Lemma 4.1 there exists a polynomial G_m , $m \ge 4q + 5$, such that

$$|(f-g_m)^{(i)}(x)-G_m^{(i)}(x)| \le \operatorname{const} \left[\frac{\sqrt{1-x^2}}{m}\right]^{q-i}\omega((f-g_m)^{(q)};\frac{1}{m}) \le$$

$$\leq \operatorname{const} \left[\frac{\sqrt{1-x^2}}{m} \right]^{q-i} ||(f-g_m)^{(q)}|| \leq \operatorname{const} \left[\frac{\sqrt{1-x^2}}{m} \right]^{q-i} E_{m-q}(f^{(q)}),$$

from which the assertion follows, for $P_m = g_m + G_m$.

Denoting by $r_m = f - P_m$ the remainder term, we have the following

LEMMA 4.3. Let w be the weight function defined by (2.1) and let $L_r(Z), L_r(Y)$ and Q_m be the polynomials defined by (4.9), (4.10) and (4.11) respectively. For every function $f \in C^q, q \ge 1$, if $v^{(\frac{q}{2}-r+1,\frac{q}{2}-r+1)} \in L^1$ then

(4.12)

$$|L_r(Z; \frac{r_m}{A_r Q_m}; x)| \le \frac{\text{const}}{m^q} E_{m-q}(f^{(q)}) \left(\sqrt{1-x} + \frac{1}{m}\right)^{q+2}, \quad |x| \le 1,$$

$$|L_r(Z; \frac{r_m}{B_r Q_m}; x)| \le \frac{\text{const}}{m^q} E_{m-q}(f^{(q)}) \left(\sqrt{1+x} + \frac{1}{m}\right)^{q+2}, \quad |x| \le 1,$$

with some constant independent of m.

PROOF. To prove (4.12), firstly assume that the points $z_{i,m}$, i = 1, ..., r are all coincident. From (4.6) it follows

$$|Q_m(x)| \sim m^2, \quad z_{1,m} \le x \le 1.$$

Thus, by Markov-Bernstein inequality

$$|Q'_m(x)| \le \text{const } m^2 \parallel Q_m \parallel_{[z_{1,m},1]} \sim m^2 Q_m(1), \quad z_{1,m} \le x \le 1,$$

and

$$\left| \ \left[\frac{1}{Q_m(x)} \right]' \right| = \left| \ \frac{Q_m'(x)}{Q_m^2(x)} \ \right| \sim \frac{m^2}{Q_m(1)}, \quad z_{1,m} \leq x \leq 1.$$

In view of the last inequality and taking into account that

$$\left[\frac{1}{Q_m(x)}\right]^{(l)} = \frac{1}{Q_m(x)} \sum_{j=0}^{l-1} \binom{l}{j} \left[\frac{1}{Q_m(x)}\right]^{(j)} Q_m^{(l-j)}(x),$$

(see [18]), we deduce

(4.14)
$$\left| \left[\frac{1}{Q_m(x)} \right]^{(l)} \right| \le \operatorname{const} \frac{m^{2l}}{Q_m(1)}, \quad z_{1,m} \le x \le 1.$$

Now, we recall that

$$[z_{1,m}, z_{2,m}, ..., z_{i,m}; \frac{r_m}{A_r Q_m} = \frac{1}{(i-1)!} \left[\frac{r_m}{A_r(x) Q_m(x)} \right]_{x=\xi_i}^{(i-1)},$$

$$z_{1,m} \le \xi_i \le z_{i,m}.$$

So, by Leibniz formula

$$\begin{split} & \left| \left[z_{1,m}, z_{2,m}, ..., z_{i,m}; \frac{r_m}{A_r Q_m} \right] \right| \leq \\ & \leq \frac{1}{(i-1)!} \sum_{l=0}^{i-1} \binom{i-1}{l} \left| \left[\frac{r_m}{Q_m(x)} \right]_{x=\xi_i}^{(l)} \right| \left| \left[\frac{1}{A_r(x)} \right]_{x=\xi_i}^{(i-1-l)} \right| = \\ & = \frac{1}{(i-1)!} \sum_{l=0}^{i-1} \binom{i-1}{l} \sum_{j=0}^{l} \binom{l}{j} \left| r_m^{(j)}(\xi_i) \right| \cdot \\ & \cdot \left| \left[\frac{1}{Q_m(x)} \right]_{x=\xi_i}^{(l-j)} \right| \left| \left[\frac{1}{A_r(x)} \right]_{x=\xi_i}^{(i-1-l)} \right|. \end{split}$$

On the other hand, by Lemma 4.2

$$|r_m^{(l)}(z_{k,m})| \le \text{const } m^{-2(q-l)} E_{m-q}(f^{(q)}), \quad l = 0, ..., q, \quad k = 1, ..., r.$$

Since the function $1/A_r(x)$ and its derivatives are bounded for x > 0, by (4.14)

$$\begin{split} \left| \left[z_{1,m}, z_{2,m}, \dots, z_{i,m}; \frac{r_m}{A_r Q_m} \right] \right| &\leq \\ &\leq \mathrm{const} \frac{E_{m-q}(f^{(q)})}{m^{2q} Q_m(1)} \sum_{l=0}^{i-1} \binom{i-1}{l} m^{2l} \sim \frac{E_{m-q}(f^{(q)}) m^{2i-2}}{Q_m(1) m^{2q}}. \end{split}$$

Recalling (4.9) and since $(x-z_{1,m})(x-z_{2,m})...(x-z_{i-1,m}) \le (\sqrt{1-x}+m^{-1})^{2i-2}$ for $|x| \le 1$, we deduce

$$|L_r(Z; \frac{r_m}{A_r Q_m}; x)| \le \operatorname{const} \frac{E_{m-q}(f^{(q)})}{Q_m(1)m^{2q}} \sum_{i=0}^{r-1} [m\sqrt{1-x} + 1]^{2i}, \quad |x| \le 1.$$

At first, assume that $|x| \le 1 - m^{-2}$; then by (4.15)

$$|L_r(Z; \frac{r_m}{A_r Q_m}; x)| \le \text{const } \frac{E_{m-q}(f^{(q)})}{Q_m(1)m^{2q-2r+2}} (1-x)^{r-1}.$$

Recalling that $Q_m(1) \sim m^2$, we obtain

$$(4.16) \mid L_r(Z; \frac{r_m}{A_r Q_m}; x) \mid \leq \text{const } \frac{E_{m-q}(f^{(q)})}{m^{2(q-r+2)}} (1-x)^{r-1}, \quad |x| \leq 1 - m^{-2}.$$

The hypothesis $r \le q/2 + 2$ assures that $q/2 - r + 2 \ge 0$. Then, since $m^{-2} \le 1 - x^2$, from (4.16) we get

$$|L_r(Z; r_m/A_rQ_m; x)| \le \text{const.} \frac{E_{m-q}(f^{(q)})}{m^q} (\sqrt{1-x})^{q+2}$$

that is (4.12). If $|x| \ge 1 - m^{-2}$, then the inequality (4.12) follows immediately by (4.15).

If the nodes are all simple, then, firstly assume that $|x| \le 1 - dm^{-2}$, with d a positive constant. Then it results

$$|A_r(x)| \sim (1+x)^r$$

If we write the polynomial $L_r(Z; \frac{r_m}{A_rQ_m}; x)$ in the Lagrange form, we get

$$L_r(Z; \frac{r_m}{A_r Q_m}; x) = \sum_{k=1}^r \prod_{i \neq k} \frac{x - z_{i,m}}{z_{k,m} - z_{i,m}} \frac{r_m(z_{i,m})}{A_r(z_{i,m}) Q_m(z_{i,m})}.$$

By (3.2) and (3.3) we have

$$|A_r^{-1}(z_{i,m})| \le \text{const}, \quad i = 1, ..., r.$$

On the other hand

$$\Big| \prod_{i \neq k} \frac{x - z_{i,m}}{z_{k,m} - z_{i,m}} \Big| \le m^{2r-2} (\sqrt{1 - x} + m^{-1})^{2r-2} \le m^{2r-2} (1 - x)^{r-1},$$

$$|x| \le 1 - dm^{-2}.$$

and working similarly as above, the assertion follows. Analogously we can prove (4.13).

LEMMA 4.4. [8] Let $1 , <math>0 < c \le 1$, $\mu \in GSJ$ and $\phi \in GJ$. Let A be a polynomial of degree $\ell(m-1)$, with ℓ positive integer, such that $|A(x)p_m(\mu;x)| \le \phi(x)$ for $x \in (-1,1)$ and m=1,2... Given nonnegative integers r and s, and a function $u \in L^1$, if $v^{(r,s)}\mu \in L^1$, $\phi u \in L^p$ and $\phi uv^{(r,s)}\mu \in (L\log^+L)^p$ then

$$\sum_{i=1}^m \lambda_{i,m}(\mu) v^{(r,s)}(x_{i,m}(\mu)) \bigg| \int_{-1}^1 1_m^c(x) F^{p-1}(x) u(x) \frac{A(x) p_m(\mu;x)}{x - x_{i,m}(\mu)} dx \bigg| \le$$

$$\leq \text{const} \|1_m^c F\|_p^{p-1}, \quad m = 1, 2....,$$

for every function $F \geq 0$ such that $F \in (Llog^+L)^p$ with some constant independent of m and F.

Finally we recall that, if u is any weight function defined by (4.1), then, for every $x \in [-1, 1]$,

(4.17)
$$\sum_{\substack{k=1\\k\neq i^*}}^m \frac{(1\pm x_{k,m}(u))^{\rho}}{m^2(x-x_{k,m}(u))^2} \leq (\sqrt{1\pm x}+\frac{1}{m})^{2\rho-2}+\frac{1}{m},$$

where j^* denotes the index corresponding to the closest knot(s) to x and $\rho \geq 0$ is a real number. The proof of this inequality follows directly from [16, Lemma 9, p. 109].

PROOF OF THE THEOREM 3.2. Let P_m be the m-th polynomial of the Lemma 4.2 corresponding to the function $f \in C^q, q \ge 1$ and let $r_m = f - P_m$ be the remainder term. For $0 and <math>h = 0, 1, \ldots, \ell$, we have

$$\left\| [f - H_{m,r}(Y_1; f)]^{(h)} u \right\|_{p} \le \operatorname{const} \left\{ \left\| r_{m}^{(h)} u \right\|_{p} + \left\| H_{m,r}^{(h)}(Y_1; r_{m}) u \right\|_{p} \right\}.$$

Since $u \in GJ$, we can write u in the form

$$u(x) = \bar{\phi}(x)v^{(a,b)}(x), \qquad \bar{\phi}^{\pm} \in L^{\infty}.$$

By [17, Theorem 5, p. 242] and (4.8), there is a number $0 < c^* \le 1$ such that

$$\begin{split} \left\| [f - H_{m,r}(Y_1; f)]^{(h)} u \right\|_p &\leq \operatorname{const} \left\{ \frac{E_{m-q}(f^{(q)})}{m^{q-h}} \|u\|_p \right. \\ &+ \left\| H_{m,r}(Y_1; r_m) v^{(-\frac{h}{2}, -\frac{h}{2})} u 1_m^{c^*} \right\|_p m^h \right\}, \end{split}$$

where $1_m^{c^*}$ denotes the characteristic function of the set $\Delta_m(c^*)$. We can assume that c^* is sufficiently small. More precisely, we will assume that $|A_r(x)| \sim (1+x)^r$ and $|B_r(x)| \sim (1-x)^r$, for $|x| \leq 1 - c^* m^{-2}$.

From the definition one has that $H_{m,r}(Y_1; f)$ can be written as follows

$$(4.18) H_{m,r}(Y_{1}; f; x) = (A_{r}B_{r})(x)p_{m}^{2}(w^{(\alpha,-\alpha)}; x) \cdot H_{m}(w^{(-\alpha,\alpha)}; \frac{r_{m}}{A_{r}B_{r}p_{m}^{2}(w^{(\alpha,-\alpha)})}; x) + \\ + (A_{r}B_{r})(x)p_{m}^{2}(w^{(-\alpha,\alpha)}; x)H_{m}(w^{(\alpha,-\alpha)}; \frac{r_{m}}{A_{r}B_{r}p_{m}^{2}(w^{(-\alpha,\alpha)})}; x) + \\ + A_{r}(x)Q_{m}(x)L_{r}(Z; \frac{f}{A_{r}Q_{m}}; x) + B_{r}(x)Q_{m}(x)L_{r}(Y; \frac{f}{B_{r}Q_{m}}; x),$$

where again $Q_m = [p_m^{(\alpha,-\alpha)}p_m^{(-\alpha,\alpha)}]^2$. Hence

$$\| H_{m,r}(Y_{1};f)v^{(-\frac{h}{2},-\frac{h}{2})}u1_{m}^{c^{*}}\|_{p} \leq$$

$$\leq const \Big\{ \| p_{m}^{2}(w^{(\alpha,-\alpha)}H_{m}\left(w^{(-\alpha,\alpha)}; \frac{r_{m}}{A_{r}B_{r}p_{m}^{2}(w^{(\alpha,-\alpha)})}\right)v^{(r-\frac{h}{2},r-\frac{h}{2})}u1_{m}^{c^{*}}\|_{p} +$$

$$+ \| p_{m}^{2}(w^{(-\alpha,\alpha)})H_{m}\left(w^{(\alpha,-\alpha)}; \frac{r_{m}}{A_{r}B_{r}p_{m}^{2}(w^{(-\alpha,\alpha)})}\right)v^{(r-\frac{h}{2},r-\frac{h}{2})}u1_{m}^{c^{*}}\|_{p} +$$

$$+ \| Q_{m}v^{(-\frac{h}{2},r-\frac{h}{2})}L_{r}\left(Z; \frac{r_{m}}{A_{r}Q_{m}}\right)u1_{m}^{c^{*}}\|_{p} +$$

$$+ \| Q_{m}v^{(r-\frac{h}{2},-\frac{h}{2})}L_{r}\left(Y; \frac{r_{m}}{B_{r}Q_{m}}\right)u1_{m}^{c^{*}}\|_{p} \Big\} :=$$

$$:= const \left[I_{1} + I_{2} + I_{3} + I_{4}\right].$$

To bound I_3 , we recall that $v^{(\frac{q}{2}-r+1,\frac{q}{2}-r+1)} \in L^1$. Thus, from Lemma 4.3, by (4.5) $|1^{c^*}(x)Q_m(x)| \leq \text{const } [v^{(1,1)}(x)]^{-1}$.

and

$$I_{3} \leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^{q}} \left\| v^{(\frac{q}{2} - \frac{h}{2} + 1, r - \frac{h}{2})} v^{(-1, -1)} u \right\|_{p}$$

$$\leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^{q}} \left\| v^{(0, r - \frac{h}{2} - 1)} u \right\|_{p}$$

$$\leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^{q}}.$$

Similarly,

$$(4.21) I_4 \leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q}.$$

In order to find a bound for I_1 , first we assume 1 . Then, from the definition of Hermite interpolating polynomial, we can write [6]

$$\begin{split} H_m(w^{(-\alpha,\alpha)}; \frac{r_m}{A_r B_r p_m^2(w^{(\alpha,-\alpha)})}; x) &= \\ &= c_m p_m^2(w^{(-\alpha,\alpha)}; x) [\sum_{i=1}^m C_i r_m(x_{i,m}^*) + \sum_{i=1}^m C_i' r_m'(x_{i,m}^*)] := \\ &:= c_m p_m^2(w^{(-\alpha,\alpha)}; x) [\Sigma_1 + \Sigma_2 + \Sigma_3 + \Sigma_4 + \Sigma_5], \end{split}$$

where

$$\begin{split} c_m &= \frac{\gamma_{m-1}^4(w^{(-\alpha,\alpha)})\pi^2}{\gamma_m^4(w^{(-\alpha,\alpha)})sin^2\pi\alpha} < \infty, \\ C_i &= \Big\{1 + (x - x_{i,m}^*) \Big[\frac{\lambda'_{i,m}(w^{(-\alpha,\alpha)}; x_{i,m}^*)}{\lambda_{i,m}(w^{(-\alpha,\alpha)})} + \\ &- \frac{(A_r B_r)'(x_{i,m}^*)}{(A_r B_r)(x_{i,m}^*)} - 2 \frac{p'_m(w^{(\alpha,-\alpha)}; x_{i,m}^*)}{p_m(w^{(\alpha,-\alpha)}; x_{i,m}^*)} \Big] \Big\} \times \\ &\times \frac{\lambda_{i,m}^2(w^{(-\alpha,\alpha)})p_{m-1}^4(w^{(-\alpha,\alpha)}; x_{i,m}^*)}{(x - x_{i,m}^*)^2(A_r B_r)(x_{i,m}^*)}, \\ C_i' &= \frac{\lambda_{i,m}^2(w^{(-\alpha,\alpha)})}{(x - x_{i,m}^*)(A_r B_r)(x_{i,m}^*)}. \end{split}$$

Letting $\bar{u} = v^{(r-\frac{q}{2},r-\frac{q}{2})}u$, we get

$$S_5 := ||Q_m \Sigma_5 v^{(r-\ell/2,r-\ell/2)} u 1_m^{c^*}||_p \le ||Q_m \Sigma_5 \bar{u} 1_m^{c^*}||_p := T_1.$$

Set $F_m = Q_m \Sigma_5$ and $\Psi = \operatorname{sgn} F_m$. Recalling Lemma 4.2, by (4.3) we can write

$$\begin{split} T_1^p & \leq \mathrm{const} \frac{E_{m-q}(f^{(q)})}{m^q} \sum_{i=1}^m \lambda_{i,m}(w^{(-\alpha,\alpha)}) v^{(\frac{q}{2}-r+\alpha+1,\frac{q}{2}-r+\beta+1)}(x_{i,m}^*) \times \\ & \times \bigg| \int_{-1}^1 \Psi(x) |F_m(x)\bar{u}(x)|^{p-1} \bar{u}(x) 1_m^{c^*}(x) \frac{Q_m(x)}{x-x_{i,m}^*} dx \bigg|. \end{split}$$

Thus, by Lemma 4.4

$$T_1 \leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q},$$

and therefore

$$(4.22) S_5 \leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q}.$$

Analogously, since $\frac{|p'_m(w^{(\alpha,-\alpha)};x^*_{i,m})|}{|p_m(w^{(\alpha,-\alpha)};x^*_{i,m})|} \le m(1-x^{*2}_{i,m})^{-1/2}$, (cf. e.g. [3]), we get,

(4.23)
$$S_4 := ||Q_m \Sigma_4 v^{(r-h/2, r-h/2)} u 1_m^{c^*}||_p \le \text{const } \frac{E_{m-q}(f^{(q)})}{m^q}.$$

Similarly, since

$$\frac{|(A_r B_r)'(x_k^*)|}{|(A_r B_r)(x_k^*)|} \le \text{const } (1 - x_k^{*2})^{-1}$$

it results

(4.24)
$$S_3 := ||Q_m \Sigma_3 v^{(r-\ell/2, r-\ell/2)} u 1_m^{c^*}||_p \le \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q}.$$

Then, by (4.4), we can prove

$$(4.25) S_2 := ||Q_m \Sigma_2 v^{(r-h/2, r-h/2)} u 1_m^{c^*}||_p \le \text{const } \frac{E_{m-q}(f^{(q)})}{m^q}.$$

To find a bound for $S_1 := ||Q_m \Sigma_1 v^{(r-\ell/2, r-\ell/2)} u 1_m^{c^*}||_p$, by (4.3) and (4.17), we get

$$\begin{split} \Sigma_1 & \leq \text{const } \frac{E_{m-q}(f^{(q)})}{m^q} [(\sqrt{1-x} + 1/m)^{q+2-2r} (\sqrt{1+x} + 1/m)^{q+2-2r} + \\ & + \sum_{k \neq j^*} \frac{(1-x_k^2)^{q/2+2-r}}{m^2 (x-x_k)^2}] \leq \text{const } \frac{E_{m-q}(f^{(q)})}{m^q} \times \end{split}$$

$$\times \{ (\sqrt{1-x} + 1/m)^{q+2-2r} [(\sqrt{1+x} + 1/m)^{q+2-2r} + 1/m] + (\sqrt{1+x} + 1/m)^{q+2-2r} [(\sqrt{1-x} + 1/m)^{q+2-2r} + 1/m] \},$$

where j^* denotes the index corresponding to the closest knot to x. Hence

$$S_1 \le \text{const } \frac{E_{m-q}}{m^q} ||v^{(r-\ell/2-1,r-\ell/2-1)}[v^{(q/2+1-r,q/2+1-r)} + m^{-1}v^{(q/2+1-r,0)} + \\ + m^{-1}v^{(0,q/2+1-r)}]u||_p$$

and by the assumptions, it follows

$$(4.26) S_1 \le \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q}.$$

Working similarly we get

$$(4.27) I_2 \leq \operatorname{const} \frac{E_{m-q}(f^{(q)})}{m^q}.$$

From (4.19)-(4.27) and the last considerations, we deduce (3.5) for p > 1. In the case 0 , the inequality (3.5) can be proved following a procedure used in [18].

PROOF OF THE THEOREM 3.1 To prove Theorem 3.2 we needed a Markov-Bernstein type inequality. This is the reason for the assumption $u \in GJ$, which is necessary for such an inequality. When the derivatives of the function f do not need to be approximated, the condition on u can be relaxed and it is sufficient to assume $u \in (L\log^+ L)^p$. Then, following the proof of the Theorem 3.2 with q = 1, one can prove (3.3).

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