

Werk

Label: Article

Jahr: 1970

PURL: https://resolver.sub.uni-goettingen.de/purl?316342866_0011|log71

Kontakt/Contact

[Digizeitschriften e.V.](#)
SUB Göttingen
Platz der Göttinger Sieben 1
37073 Göttingen

✉ info@digizeitschriften.de

APPROXIMATION BY HILL FUNCTIONS ^{x)}

Ivo BABUŠKA, College Park

Introduction

The finite element method has become a very effective method for numerical solution of partial differential equations. See e.g. [1], [2], [3] and many others that deal with the engineering or mathematical aspects. In a series of papers we shall build up one variant of this method for boundary value problems of partial differential equations especially of elliptic type. See e.g. [4] - [15]. The problem of approximation in the fractional Sobolev spaces $W_2^\alpha(\mathbb{R}_m)$ is of special importance for this approach. The problem is the following. To study functions $\omega_j(x)$ with compact support such that for every $f \in W_2^\alpha(\mathbb{R}_m)$ and $1 > \kappa > 0$ there exist $C_{\kappa}(\underline{h}_j, j)$, $\underline{h}_j = (h_{j1}, \dots, h_{jm})$, h_{ji} integral $j = 1, \dots, \kappa$ such that

$$\begin{aligned} \| \varepsilon(f) \|_{W_2^\beta(\mathbb{R}_m)} &= \| f(x) - \sum_{j=1}^{\kappa} \sum_{\underline{h}_j} C_{\kappa}(\underline{h}_j, j) \omega_j\left(\frac{x - h_{j1} \underline{h}_j}{h_j}\right) \|_{W_2^\beta(\mathbb{R}_m)} \\ &\leq C \| f \|_{W_2^\alpha(\mathbb{R}_m)} h_j^\alpha \end{aligned}$$

provided $0 \leq \beta \leq \kappa' \leq \kappa$, $\alpha \geq \beta$, with

x) This research was supported in part by the National Science Foundation under Grant No. NSF GU 2061 and in part by the Atomic Energy Commission under Contract No. AEC AT(40-1) 3443/3.

$\mu = \min(\alpha - \beta, \alpha - \beta)$ and C is not dependent on f and h and A is a non singular matrix and that the support of $\omega(f)$ lies in an Lh neighborhood of the support of f with L independent of f and h . An approximation property of this type will play a very basic and important role in further papers (see e.g. [4] - [10]).

In this paper we analyze some necessary and sufficient conditions on $\omega(x)$ ¹⁾ for the above approximation property.

The name "hill functions" describes the fact that the support of the functions $\omega(\frac{x}{h})$ is small (of order h). The special kinds of these "hill functions" have been studied by different authors and called by different names.

1. Some results of the theory of the Fourier Transform

We shall quote here some known results of the theory of Fourier Transform of generalized functions without proofs. For the proofs see e.g. K. Yosida [16] or Gelfand [17].

We denote R_m the m -dimensional Euclid space:

$$\underline{x} \equiv (x_1, \dots, x_m), \quad \|\underline{x}\|^2 = \sum_{i=1}^m (x_i)^2. \quad \text{Let}$$

$S(R_m)$ ²⁾ be the totality of all rapidly decreasing functions (at ∞) with the usual topology (see K. Yosida

 1) After finishing this paper I received information that other authors received result very closed to that in this paper, esp. Fix, Strang, De Guglielmo, see [18] - [21].

2) We shall very often write simply S instead of $S(R_m)$ in this and analogous cases.

[16], p.146).

The space of generalized functions over $S(\mathbb{R}_n)$ will be denoted $S'(\mathbb{R}_n)$ ¹⁾. For any $\phi \in S(\mathbb{R}_n)$ we define Fourier transform: $F(\phi)(\underline{g})$.

$$(1.1) \quad F(\phi)(\underline{g}) = \tilde{\phi}(\underline{g}) = \int_{\mathbb{R}_n} e^{i\langle \underline{x}, \underline{g} \rangle} \phi(\underline{x}) d\underline{x},$$

with $\langle \underline{x}, \underline{g} \rangle = \sum_{j=1}^n x_j g_j$,

and the inverse transform

$$(1.2) \quad F^{-1}(\phi)(\underline{g}) = (2\pi)^{-n} \int e^{-i\langle \underline{x}, \underline{g} \rangle} \phi(\underline{x}) d\underline{x}.$$

It is well known that the Fourier transform is a continuous mapping of S on S (See e.g. [17], vol.2, III. § 1.1).

Let $\phi \in S$, then

$$(1.3) \quad F[F(\phi)] = (2\pi)^n \phi(-x).$$

Let $f \in S'$. The Fourier transform of f , i.e. $F(f)$ will be defined by the equation

$$(1.4) \quad (F(f), F(\phi)) = (2\pi)^n (f, \phi).$$

Let $f \in L_2 \subset S'$ with L_2 the space of all square integrable functions on \mathbb{R}_n , then $F(f) \in L_2$ and

$$(1.5) \quad \|F(f)\|_{L_2}^2 = (2\pi)^n \|f\|_{L_2}^2.$$

Let \underline{A} now denote a linear mapping \mathbb{R}_n on \mathbb{R}_n - let this mapping be given by the matrix A of order n (which is necessary nonsingular) ²⁾. Let A^{-1} be the inverse mapping.

1) If $f \in L_1$ then $(f, \phi) = \int_{\mathbb{R}_n} f \phi d\underline{x}$, $\phi \in S$.

2) We shall denote the matrix and the mapping by the same symbol.

Let $f \in L_2$; and let us denote $(Af)(x) = f(A^{-1}x) \in L_2$,
 $(A^{-1}f)(x) = f(Ax)$. Now let $f \in S'$, then $Af \in S'$
with

$$(1.6) \quad (Af, \phi) = |A| (f, A^{-1}\phi)$$

and $|A|$ be the determinant of the matrix A .

A generalized function $f \in S'$ will be said to be periodic with the matrix of period A if and only if for every $\phi \in S$ and every $\underline{k} \equiv (k_1, \dots, k_m)$, k_j integers $j = 1, \dots, m$, we have

$$(f, \phi) = (f, \psi)$$

with

$$\psi(\underline{x}) = \phi(\underline{x} - A\underline{k}).$$

A closed set K will be said to be a support of $f \in S'$ if and only if $(f, \phi) = 0$ for all $\phi \in S$ and $\phi = 0$ on some neighborhood of K ; it will be written $K = \text{supp } f$ 1).

A continuous function $g(x)$ will be said to be a multiplier if $g\phi \in S$ for every $\phi \in S$ and $g\phi_n \rightarrow 0$ if $\phi_n \rightarrow 0$, $n = 1, 2, \dots$ with the convergence in the topology of S . A function $f_0 \in S'$ will be said to be a convolutor if

$$f_0 * \phi = (f_0(\xi), \phi(\underline{x} + \xi)) = \psi(\underline{x}) \in S$$

for every $\phi \in S$ and if $\phi_n \rightarrow 0$ in topology of S then $f_0 * \phi_n \rightarrow 0$ in the topology of S . If $g(x)$ is a multi-

1) We emphasize that the support in our sense does not mean the minimal support. In the literature very often the notion support means the minimal support. But this is not our case.

plier then $F^{-1}(g) = f_1$ is a convolutor and

$$F(f * f_1) = F(f) F(f_1).$$

Let $f \in S'$ have a compact support then $F(f)$ is a multiplier.

Lemma 1.1. Let $\omega \in S'$ and $\Omega_{\underline{a}} = E \{ |x_j| \leq a_j ; j = 1, \dots, n \}$, $\text{supp. } \omega \subset \Omega_{\underline{a}}$. Then $F(\omega)(\underline{\sigma})$ is a function which could be continued analytically in the complex space (b_1, \dots, b_m) , $b_j = \sigma_j + i\tau_j$ and for every $\varepsilon > 0$ there exists $C(\varepsilon) > 0$ and $q(\varepsilon) \geq 0$ that

$$(1.7) |F(\omega)(\sigma + i\tau)| \leq (1 + \|\sigma\|^2) C e^{(a_1 + \varepsilon)|\tau_1| + \dots + (a_m + \varepsilon)|\tau_m|}$$

See [17], vol.2, Ch.III., § 2.2.

Lemma 1.2. Let $f(\underline{b})$, $\underline{b} = (b_1, \dots, b_m)$, $b_j = \sigma_j + i\tau_j$ is an entire function of m complex variables such that for every $\varepsilon > 0$ there exists $C(\varepsilon) > 0$ and $q(\varepsilon) \geq 0$ that

$$(1.8) |f(\underline{b})| \leq C(\varepsilon) (1 + \|\sigma\|^2) e^{(a_1 + \varepsilon)|\tau_1| + \dots + (a_m + \varepsilon)|\tau_m|}.$$

Then there exists $\omega \in S'$ with $\text{supp. } \omega \subset \Omega_{\underline{a}}$, $\underline{a} = (a_1, \dots, a_m)$ such that $f(\underline{b})$ is analytic continuation of $F(\omega)(\underline{\sigma})$ in the space of complex variables $(b_1, \dots, b_m) = \underline{b}$, $b_j = \sigma_j + i\tau_j$. See [17], vol.2, Ch.III., § 4.

2. The net function

Definition 2.1. The set $L \subset \mathbb{R}_m$, $L = E \{ \underline{b} = (b_1, \dots, b_m), b_j \text{ integer} \}$ will be said to be a normal net. Let \underline{A} be a linear mapping \mathbb{R}_m on \mathbb{R}_m by a matrix A . Then the set $L_A = \underline{A}L$ will be said to be a \underline{A} -net.

Theorem 2.1. Let a function $g \in S'$ with compact support be given. Further let $c(k_1, \dots, k_m)$ be a function defined on the normal net L , and let there exist $0 \leq r < \infty$ and $C > 0$ with $|c(k)| \leq C \|k\|^r$. Defining

$$(2.1) \quad f = \sum_{k \in L} c(k) g(x - Ak) \in S' ;$$

the sum is convergent in the usual sense of the theory of generalized functions and the Fourier transform $F(f)$ is

$$(2.2) \quad F(f) = F(g) \sum_{k \in L} c(k) e^{i\langle Ak, x \rangle}$$

with $F(g)$ as a multiplier. The sum in (2.2) is convergent in the sense of the theory of generalized functions.

Proof. 1. Because $g \in S'$ has by assumption a compact support, the series (2.1) converges obviously in the sense of generalized functions.

2. Because g has compact support $F(g)$ is a multiplier (see [17], vol.2, Ch.3, § 3, p.4 and p.7). The series in (2.2) obviously converges as a generalized function.

Let $\psi \in S$; then

$$\begin{aligned} & (F(g)(x) \sum_{k \in L} c(k) e^{i\langle Ak, x \rangle}, \psi(x)) = \\ & = (\sum_{k \in L} c(k) e^{i\langle Ak, x \rangle}, \overline{F(g)(x)} \psi(x)) = \\ & = \sum_{k \in L} c(k) (e^{i\langle Ak, x \rangle}, \overline{F(g)(x)} \psi(x)) = \\ & = \sum_{k \in L} c(k) (F(g)(x), e^{-i\langle Ak, x \rangle} \psi(x)) . \end{aligned}$$

Now put $\phi = F^{-1}(\psi)$. We have

$$\begin{aligned}
& F^{-1}(e^{-i\langle A\underline{x}, \underline{x} \rangle} \psi(\underline{x})) = \\
& = (2\pi)^{-n} \int_{\mathbb{R}^n} e^{-i\langle \underline{\xi}, \underline{x} \rangle} e^{-i\langle A\underline{x}, \underline{x} \rangle} \psi(x) dx = \phi(\underline{\xi} + A\underline{x}).
\end{aligned}$$

So we have

$$\begin{aligned}
(F(q)(\underline{x}) \sum_{\underline{k}} c(\underline{k}) e^{i\langle A\underline{k}, \underline{x} \rangle}, \quad F(\phi) = \\
= (2\pi)^n \sum_{\underline{k}} c(\underline{k}) (q(\underline{\xi}), \psi(\underline{\xi} + A\underline{k}))
\end{aligned}$$

and so

$$(2.3) \quad F(f) = F(q) \sum_{\underline{k}} c(\underline{k}) e^{i\langle A\underline{k}, \underline{x} \rangle}.$$

3. The spaces

Definition 3.1. The space $W_2^\alpha(\mathbb{R}_m)$, $\alpha \geq 0$ will be the space of all functions $f \in S'$ that

$$(3.1) \quad |F(f)|^2 (1 + \|\underline{x}\|^{2\alpha}) \in L_1(\mathbb{R}_m)$$

and

$$(3.2) \quad (2\pi)^n \|f\|_{W_2^\alpha(\mathbb{R}_m)}^2 = \| |F(f)|^2 (1 + \|\underline{x}\|^{2\alpha}) \|_{L_1(\mathbb{R}_m)}.$$

The spaces $W_2^\alpha(\mathbb{R}_m)$ are the fractional Sobolev spaces. Obviously $W_2^\alpha(\mathbb{R}_m) \supset W_2^\beta(\mathbb{R}_m)$ for $0 \leq \alpha \leq \beta$ and $W_2^0(\mathbb{R}_m) = L_2(\mathbb{R}_m)$. The norm introduced in (3.2) is equivalent with the more common norm used in $W_2^\alpha(\mathbb{R}_m)$

$$(3.3) \quad \|u\|_{W_2^\alpha(\mathbb{R}_m)}^2 = (2\pi)^{-n} \int |F(x)|^2 (1 + \|\underline{x}\|^2)^\alpha d\underline{x}.$$

4. Some approximation theorems

Definition 4.1. The function $\chi(\underline{x})$ will be said to be a trigonometrical polynomial with periodicity matrix $B = (A^T)^{-1} 2\pi$ if it is possible to write the function $\chi(\underline{x})$ as a finite sum

$$\chi(\underline{x}) = \sum_{\underline{k}} a(\underline{k}) e^{i \langle A \underline{k}, \underline{x} \rangle},$$

$$\underline{k} = (k_1, \dots, k_n).$$

Theorem 4.1. Let us have $\omega_b(\underline{x}) \in S'$, $b = 1, 2, \dots, \dots, \kappa$, with compact support. Further let a regular matrix A be given. Let there exist trigonometric polynomials χ_b , $b = 1, \dots, \kappa$ with periodicity matrix $B = (A^T)^{-1} 2\pi$ such that

$$(4.1) \quad \Lambda(\underline{x}) = \sum_{j=1}^{\kappa} \lambda_j(\underline{x}) \chi_j(\underline{x})$$

with

$$\lambda_j = F(\omega_j)$$

has the following properties

1)

$$(4.2) \quad \Lambda(0) \neq 0$$

2)

$$(4.3) \quad |\Lambda(\underline{x} - 2\pi(A^T)^{-1} \underline{k}_t)| \leq Z(\underline{k}_t) \|\underline{x}\|^t, \quad t \geq 0$$

for all \underline{x} such that

$$(4.4) \quad \|\underline{x}\| \leq \|(A^T)^{-1}\| \cdot \pi n^{1/2}$$

1) A^T means A transposed.

and $\underline{h} \equiv (h_1, \dots, h_m)$, h_i integers

3)

$$(4.5) \quad \sum_{\underline{h}} \mathfrak{Z}^2(\underline{h}) \cdot \|\underline{h}\|^{2\bar{\alpha}} = D < \infty, \quad \bar{\alpha} \geq 0.$$

Then there exists an operator $A(\underline{h})$ which maps $W_2^\beta(\mathbb{R}_m)$ into $W_2^{\bar{\alpha}}(\mathbb{R}_m)$, $0 \leq \alpha \leq \bar{\alpha} \leq \beta$, such that

1)

$$(4.6) \quad A(\underline{h})(f) = \sum_{j=1}^n \sum_{\underline{h}} c_j(\underline{h}, f, \underline{h}) \omega_j\left(\frac{\underline{x} - \underline{h} A \underline{h}}{h}\right)$$

2)

$$(4.7) \quad \|f - A(\underline{h})f\|_{W_2^\alpha(\mathbb{R}_m)} \leq K h^\mu \|f\|_{W_2^\beta(\mathbb{R}_m)}$$

where

$$(4.8) \quad \mu = \min(t - \alpha, \beta - \alpha) \quad \text{and}$$

K does not depend on \underline{h} .

3) There exists a constant L such that if Q is the compact support of $f \in W_2^\beta(\mathbb{R}_m)$ then $A(\underline{h})f$ has compact support Q^* such that $Q^* \subset Q_{L, \underline{h}}$ where $Q_{L, \underline{h}}$ is the L, \underline{h} neighborhood of Q .

Proof. 1) 1. Let

$$\begin{aligned} \varpi_1(\underline{x}) &= R e^{-\frac{1}{\|\underline{x}\|^2 - 1}} && \text{for } \|\underline{x}\| \leq 1 \\ &= 0 && \text{for } \|\underline{x}\| \geq 1 \end{aligned}$$

and R is chosen in such a way that

$$(4.9) \quad \int_{\mathbb{R}_m} \varpi_1(\underline{x}) d\underline{x} = 1.$$

1) In all that follows C will be a general constant, with different values on different places.

Placing $\phi_1(\underline{x}) = F(\varphi e_1)$ we have $\phi_1(\underline{x}) \in \mathcal{S}$ and because of (4.9) we have $\phi_1(0) = 1$. Now let $P(\underline{x})$ be a trigonometrical polynomial with the periodicity matrix $2\pi(A^T)^{-1}$ such that we have

$$(4.10) \quad |\phi(\underline{x}) - 1| \leq C \|\underline{x}\|^t \quad \text{for } \|\underline{x}\| \leq 1$$

with

$$(4.11) \quad \phi(\underline{x}) = \phi_1(\underline{x}) P(\underline{x}).$$

Obviously we have $\phi(\underline{x}) \in \mathcal{S}$. Let us put

$$\varphi e(\underline{x}) = F^{-1} \phi.$$

Because $\varphi e_1(\underline{x})$ has compact support, $\varphi e(\underline{x})$ has a compact support, too.

Now let $f \in W_2^\beta(\mathbb{R}_m)$ and let Ω be the support of f . Let us denote

$$(4.12) \quad f_{h_n} = F^{-1}(F f \cdot \phi(\underline{x} h_n)).$$

Then f_{h_n} also has compact support which is in $K h_n$ neighborhood of Ω , where K is a proper constant independent of h_n .

Let us show now that

$$(4.13) \quad \|f_{h_n} - f\|_{W_2^\alpha(\mathbb{R}_m)} \leq C h_n^\mu \|f\|_{W_2^\beta(\mathbb{R}_m)}$$

where μ is given by (4.8). In fact we have

$$(4.14) \quad \|f_{h_n} - f\|_{W_2^\alpha(\mathbb{R}_m)}^2 = (2\pi)^{-m} \int_{\mathbb{R}_m} |F(f)|^2 |1 - \phi(\underline{x} h_n)|^2 (1 + \|\underline{x}\|^{2\alpha}) d\underline{x}.$$

We may write

$$(4.15) \quad \int_{\mathbb{R}_m} |F(f)|^2 |1 - \phi(\underline{x} h_n)|^2 (1 + \|\underline{x}\|^{2\alpha}) d\underline{x} = \int_{\|\underline{x} h_n\| \leq 1} \dots + \int_{\|\underline{x} h_n\| > 1} \dots$$

Because of (4.10) we have also

$$|\phi(\underline{x}) - 1| \leq C \|\underline{x}\|^b \quad \text{for every } 0 \leq b \leq t$$

and $\|\underline{x}\| \leq 1$.

Therefore putting $b = \alpha$, we have

$$(4.16) \quad \int_{\|\underline{x}\| \leq 1} \dots \leq C \int |F(f)|^2 \|\underline{x}\|^{2\alpha} h^{2\alpha} (1 + \|\underline{x}\|^{2\alpha}) d\underline{x} \leq \\ \leq C h^{2\alpha} \int |F(f)|^2 (1 + \|\underline{x}\|^{2\alpha + 2\alpha}) d\underline{x} \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}_m)}^2$$

because $2\alpha + 2\alpha \leq 2\beta$.

So we have

$$(4.17) \quad \int_{\|\underline{x}\| \leq 1} \dots \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}_m)}^2$$

Because $\phi(\underline{x}) - 1$ is bounded we have

$$(4.18) \quad \int_{\|\underline{x}\| \geq 1} \dots \leq C \int_{\|\underline{x}\| \geq 1} |F(f)|^2 (1 + \|\underline{x}\|^{2\alpha}) \frac{\|\underline{x}\|^{2\alpha}}{\|\underline{x}\|^{2\alpha}} d\underline{x} \leq \\ \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}_m)}^2$$

2. Let us now select a trigonometric polynomial $P_1(\underline{x})$ (with matrix of periodicity $2\pi(A^T)^{-1}$) such that

$$(4.19) \quad |\Lambda(\underline{x}) P_1(\underline{x}) - 1| \leq C \|\underline{x}\|^t$$

for all \underline{x} , $\|\underline{x}\| \leq \|(A^T)^{-1}\| \pi m^{1/2}$.

Let us now put

$$(4.20) \quad \xi = \sum_{\underline{x}} \xi_{\underline{x}}(\underline{x} - \frac{1}{h}(A^T)^{-1} \underline{x} \cdot 2\pi) \cdot P_1(\underline{x} \cdot h)$$

where $\xi_{\underline{x}} = Ff \cdot \phi(\underline{x} \cdot h) = F\xi_{\underline{x}}$.

Because $\phi \in S$ the series is obviously convergent in $L_2(\Omega_A^{h_1})$ where

$$(4.21) \quad \Omega_A^{h_1} = E[\underline{x}, A^T \underline{x} \equiv (x_1, \dots, x_m), |x_i| \leq \frac{\pi}{h_1}]$$

and f_{h_1} is periodic with matrix of periodicity $\frac{1}{h_1}(A^T)^{-1} \underline{h} 2\pi$.

Let us write

$$(4.22) \quad \begin{aligned} f_{h_1} &= P_1(\underline{x}, h_1) [f_{h_1} + \sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} f_{h_1}(\underline{x} - \frac{1}{h_1}(A^T)^{-1} \underline{z} 2\pi)] \\ &= P_1(\underline{x}, h_1) [f_{h_1} + f_{h_1}^*] . \end{aligned}$$

Let us now show that

$$(4.23) \quad \int_{\Omega_A^{h_1}} |f_{h_1}^*(\underline{x})|^2 (1 + \|\underline{x}\|^{2\alpha}) d\underline{x} \leq C h_1^{-2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^m)}^2$$

In fact we have

$$(4.24) \quad \begin{aligned} & \left[\int_{\Omega_A^{h_1}} |f_{h_1}^*(\underline{x})|^2 (1 + \|\underline{x}\|^{2\alpha}) d\underline{x} \right]^{1/2} \leq C h_1^{-\alpha} \left[\int_{\Omega_A^{h_1}} |f_{h_1}^*(\underline{x})|^2 d\underline{x} \right]^{1/2} \\ & \leq \left(\sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} \int_{\Omega_A^{h_1}} |f_{h_1}(\underline{x} - \frac{1}{h_1}(A^T)^{-1} \underline{z} 2\pi)|^2 d\underline{x} \right)^{1/2} C h_1^{-\alpha} \leq \\ & \leq C h_1^{-\alpha} \sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} \left(\int_{\Omega_A^{h_1}} |F(f)(\underline{x} - \frac{1}{h_1}(A^T)^{-1} \underline{z} 2\pi)|^2 |\phi(\underline{x}, h_1 - (A^T)^{-1} \underline{z} 2\pi)|^2 d\underline{x} \right)^{1/2} \\ & \leq C h_1^{-\alpha} \sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} \| \underline{z} \|^{-\beta} \left(\int_{\Omega_A^{h_1}} |F(f)(\underline{x} - \frac{1}{h_1}(A^T)^{-1} \underline{z} 2\pi)|^2 d\underline{x} \right)^{1/2} \leq \\ & \leq C h_1^{-\alpha} \sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} \| \underline{z} \|^{-\beta} \left(\int_{\mathbb{R}^m - \Omega_A^{h_1}} |F(f)(\underline{x})|^2 d\underline{x} \right)^{1/2} \leq \\ & \leq C h_1^{-\alpha} \sum_{\substack{\underline{z}, \underline{z} \neq 0 \\ \underline{z} \in \mathbb{Z}^m}} \| \underline{z} \|^{-\beta} h_1^\beta \|f\|_{W_2^\beta(\mathbb{R}^m)} \end{aligned}$$

Because $\phi \in S$, for every $h_1 > 0$ we have for $\underline{x} \in \Omega_A^{h_1}$

$$|\phi(\underline{x}h - (A^T)^{-1}h, 2\pi)| \leq C_{(n)} \|h\|^{-n}, \quad h \neq 0$$

and so we have chosen n such that the series $\sum_{\substack{h \\ \|h\| \neq 0}} \|h\|^{-n}$ is convergent.

3. Obviously the functions $f_{n,j} = \chi_j(xh) f_n(x)$, $j = 1, 2, \dots, n$ are periodic functions with matrix of periodicity $(2\pi)(A^T)^{-1} \frac{1}{h}$. So we may write

$$(4.25) \quad f_{n,j} = \sum_{\underline{h}} C_j^n(\underline{h}) e^{i h \langle A \underline{h}, \underline{x} \rangle}$$

Let Q be support of f . Obviously there exists a constant K such that $Q_{Kh} = E[\underline{x}, \varphi(\underline{x}, Q)] \subseteq Kh$ is a support of the function $F^{-1}(f_{h,j}(\underline{x}) \chi_j(\underline{x}h) P_1(\underline{x}h))$. Therefore

$$(4.26) \quad \int_{\mathbb{R}^m} e^{-i \langle \underline{x}, \underline{x} \rangle} f_{h,j}(\underline{x}) \chi_j(\underline{x}h) P_1(\underline{x}h) d\underline{x} = 0$$

for all \underline{x} outside of Q_{Kh} . So in (4.25), $C_j^n(\underline{h}) = 0$ for all \underline{h} such that hAh are outside of Q_{Kh} .

Let us define

$$(4.27) \quad \varphi(\underline{x}) = h^{-n} \sum_{j=1}^n C_j^n(h) \omega_j \left(\frac{\underline{x} - hAh}{h} \right)$$

Using Theorem 2.1 we may easily show that

$$(4.28) \quad (F\varphi)(\underline{x}) = f_{h,j}(\underline{x}) \Lambda(\underline{x}h) = P_1(\underline{x}h) \Lambda(\underline{x}h) f_{h,j}(\underline{x}) + P_1(\underline{x}h) \Lambda(\underline{x}h) f_{h,j}^*(\underline{x}).$$

Let us estimate $\|f_h - \varphi\|_{W_2^s(\mathbb{R}^m)}$, we have

$$(4.29) \quad \|f_h - \varphi\|_{W_2^s(\mathbb{R}^m)}^2 \leq C \int_{\mathbb{R}^m} |1 - P_1(\underline{x}h) \Lambda(\underline{x}h)|^2 |f_{h,j}(\underline{x})|^2 (1 + \|\underline{x}\|^{2s}) d\underline{x} +$$

$$\begin{aligned}
& + \int_{\Omega_A} |P_1(x, h) \Lambda(x, h)|^2 |f_h^*|^2 (1 + \|x\|^{-\alpha}) dx + \\
& + \sum_{\frac{h}{2} > 0} \int_{\Omega_A} |f_h(x)|^2 |\Lambda(x, h - 2\pi(A^T)^{-1} \frac{h}{2})|^2 (1 + \|x\| + \frac{2\pi}{h} (A^T)^{-1} \frac{h}{2} \|^{2\alpha}) dx \\
& + \int_{\mathbb{R}^m - \Omega_A} |f_h(x)|^2 (1 + \|x\|^{2\alpha}) dx] = C [I_1 + I_2 + I_3 + I_4] .
\end{aligned}$$

Because of (4.9) we have

$$(4.30) \quad |\Lambda(x) P_1(x) - 1| \leq C \|x\|^{2\alpha}$$

and therefore

$$(4.31) \quad I_1 \leq C h^{2\alpha} \int_{\Omega_A} \|x\|^{2\alpha} (1 + \|x\|^{2\alpha}) |Ff|^2 dx \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^m)}^2 .$$

Because of (4.3) and the boundedness of $P_1(x, h) \Lambda(x, h)$ (independently on h) we have

$$(4.32) \quad I_2 \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^m)}^2 .$$

Further

$$\begin{aligned}
I_3 &= I_{3,1} + I_{3,2} \quad \text{where} \\
I_{3,1} &= \sum_{\frac{h}{2} > 0} \int_{\Omega_A} |P_1(x, h)|^2 |f_h(x)|^2 |\Lambda(x, h - 2\pi(A^T)^{-1} \frac{h}{2})|^2 \\
& \quad \cdot (1 + \|x\| + \frac{2\pi}{h} (A^T)^{-1} \frac{h}{2} \|^{2\alpha}) dx \\
I_{3,2} &= \sum_{\frac{h}{2} > 0} \int_{\Omega_A} |P_1(x, h)|^2 |f_h^*(x)|^2 |\Lambda(x, h - 2\pi(A^T)^{-1} \frac{h}{2})|^2 \\
& \quad \cdot (1 + \|x\| + \frac{2\pi}{h} (A^T)^{-1} \frac{h}{2} \|^{2\alpha}) dx .
\end{aligned}$$

Because of (4.3) we have

$$I_{3,1} \leq C h^{2\alpha} \sum_{\frac{h}{2} > 0} \int_{\Omega_A} |f_h(x)|^2 Z^2(h) \|x\|^{2\alpha+2\alpha} h^{2\alpha} (1 + \|x\| + \frac{2\pi}{h} (A^T)^{-1} \frac{h}{2} \|^{2\alpha}) dx$$

$$\leq C h^{2\alpha} \sum_{\Omega_A} Z^2(\underline{x}) \|Z\|^{2\alpha} \int_{\Omega_A} (Ff)^2 \|x\|^{2\mu+2\alpha} dx .$$

Because of $2\mu + 2\alpha \leq 2\beta$ and (4.5) we have

$$I_{3,1} \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^n)}^2 .$$

We have analogously

$$I_{3,2} \leq C h^{2\alpha} \int_{\Omega_A} |\xi^*(x)|^2 \|x\|^{2\beta} dx .$$

By the same way as in (4.23) we may show that

$$\int_{\Omega_A} |\xi^*(x)|^2 \|x\|^{2\beta} dx \leq C \|f\|_{W_2^\beta(\mathbb{R}^n)}^2 .$$

So we have

$$(4.33) \quad I_3 \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^n)}^2 .$$

Further we have

$$\begin{aligned} I_4 &\leq C \int_{\mathbb{R}-\Omega_A} |Ff|^2 (1+\|x\|^{2\alpha}) dx \leq C \int_{\mathbb{R}-\Omega_A} |Ff|^2 (1+\|x\|^{2\beta}) \frac{1+\|x\|^{2\alpha}}{1+\|x\|^{2\beta}} dx \leq \\ &\leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^n)}^2 \end{aligned}$$

and therefore

$$(4.34) \quad I_4 \leq C h^{2\alpha} \|f\|_{W_2^\beta(\mathbb{R}^n)}^2 .$$

So we have

$$\|f_{h, \mathcal{G}}\|_{W_2^\alpha(\mathbb{R}^n)} \leq C h^\alpha \|f\|_{W_2^\beta(\mathbb{R}^n)} .$$

Because of (4.13) we have

$$\|f - \mathcal{G}\|_{W_2^\alpha(\mathbb{R}^n)} \leq C h^\alpha \|f\|_{W_2^\beta(\mathbb{R}^n)}$$

q.e.d.

Let there be given the functions $\omega_j \in S'$, $j = 1, \dots, \kappa$ with compact support. Let us introduce

$$(4.36) \quad P(h, \alpha, \beta, \omega_1, \dots, \omega_\kappa)$$

$$= \inf_{\substack{\sup_{W_2^\beta(\mathbb{R}_m)} \|f\| \leq 1 \\ C_j^{h, \alpha}(\xi), C_j^{h, \beta}(\xi) \in D(h) \|h\|^\alpha \\ h < \infty, \text{arbitr.}}} \inf_{C_j^{h, \alpha}(\xi), C_j^{h, \beta}(\xi) \in D(h) \|h\|^\alpha} \left\| f - \sum_{j=1}^{\kappa} C_j^{h, \alpha}(\xi) \omega_j \left(\frac{x - hA\xi}{h} \right) \right\|_{W_2^\alpha(\mathbb{R}_m)}$$

The value P describes the approximation property of ω_j with respect to the spaces $W_2^\alpha(\mathbb{R}_m)$ and $W_2^\beta(\mathbb{R}_m)$.

Theorem 4.1 says that assuming (4.2) - (4.5) we have

$$P(h, \alpha, \beta, \omega_1, \dots, \omega_\kappa) \leq K h^\alpha.$$

Let us now study further questions.

Theorem 4.2. Let there be given the functions $\omega_j \in S'$, $j = 1, \dots, \kappa$ with compact support, and A be a nonsingular matrix. Then there exists a constant $C > 0$ such that

$$(4.37) \quad P(h, \alpha, \beta, \omega_1, \dots, \omega_\kappa) \geq C h^{\beta - \alpha}, \quad \beta > \alpha.$$

Proof. Define

$$(4.38) \quad \Gamma_h(f) = \inf_{q_j \in S'} \int_{\mathbb{R}_m} |F(f)(\underline{x}) - \sum_{j=1}^{\kappa} q_j(\underline{x}) F(\omega_j)(h\underline{x})|^2 \|\underline{x}\|^{2\alpha} d\underline{x}$$

with $q_j(\underline{x}) \in S'$, periodic with matrix of periodicity

$$(A^T)^{-1} \frac{2\pi}{h}$$

and $f \in W_2^\alpha(\mathbb{R}_m)$, $\beta > \alpha$.

Obviously

$$0 \leq \Gamma_h(f) \leq C \|f\|_{W_2^\alpha(\mathbb{R}_m)}^2.$$

Now put $h = 1$ and select $q_j \in W_2^\beta(\mathbb{R}_m)$ such that

$$\Gamma_1(q_j) = \Gamma > 0, \quad \|q_j\|_{W_2^\beta(\mathbb{R}_m)} = 1.$$

Such function clearly exists.

Now put $f_h(\underline{x}) = g(\frac{\underline{x}}{h})$; then we have

$$\|f_h\|_{W_2^\beta(\mathbb{R}^n)}^2 \leq C h^{n-2\beta}.$$

On the other hand

$$\Gamma_h(f_h) = \Gamma_1(g) h^{n-2\alpha}.$$

So because

$$P^2(h, \alpha, \beta, \omega_1, \dots, \omega_n) \geq C \frac{\Gamma_h(f_h)}{\|f_h\|_{W_2^\beta(\mathbb{R}^n)}^2}$$

we have

$$P(h, \alpha, \beta, \omega_1, \dots, \omega_n) \geq C h^{\alpha-\beta}$$

and the theorem is proved.

Let us now study the case $\kappa = 1$.

Theorem 4.3. Let there be given a function $\omega \in S'$ with compact support and let be given a nonsingular matrix A .

Further let there exist a $C > 0$ such that

$$(4.39) \quad P(h, \alpha, \beta, \omega) \leq C h^\gamma$$

for all $1 \geq h > 0$.

Let further $\Lambda(\underline{x}) = F(\omega)$, $\Lambda(0) \neq 0$. Then for every $\underline{x} \in L$

$$(4.40) \quad |\Lambda(\underline{x} - 2\pi(A^T)^{-1}\underline{x}_0)| \leq D(\underline{x}_0) \|\underline{x}\|^{c+\gamma}$$

provided that $\|\underline{x}\| \leq d(\underline{x}_0)$, $d(\underline{x}_0) > 0$.

Proof. Let $\rho_0 > 0$, $K_{\rho_0} = E[\underline{x}, \|\underline{x}\| \leq \rho_0]$ and

$K_{\rho_0} \subset \Omega_A^{\rho_0}$, $\rho_0 = 1$. Let ϕ be the characteristic function of $K_{\rho_0/2}$ and put $f = F^{-1}(\phi)$.

By (4.36) there exist coefficients $c^h(\underline{x}_k)$

$$|c^h(\underline{x}_k)| \leq C(h) \|\underline{x}_k\|^{\ell(h)}, \quad 0 \leq \ell(h) < \infty,$$

such that for

$$(4.41) \quad \phi^h(\underline{x}) = f - \sum_{\underline{x}_k} c^h(\underline{x}_k) \omega\left(\frac{\underline{x} - h \Lambda \underline{x}_k}{h}\right)$$

we have

$$(4.42) \quad \|\phi^h(\underline{x})\|_{W_2^\alpha(\mathbb{R}^n)} \leq C h^\gamma$$

and C does not depend on h .

By Theorem 2.1 we have

$$(4.43) \quad F(\phi^h)(\underline{x}) = \phi(\underline{x}) - G^h(\underline{x}) \Lambda(\underline{x}, h)$$

and $G^h(\underline{x}) \in S'$ is a generalized periodic function with matrix of periodicity $(A^T)^{-1} \frac{2\pi}{h}$. Because

$\text{supp } \phi \subset \Omega_A^1$ we have for all $h < 1$

$$(4.44) \quad \|\phi^h(\underline{x})\|_{W_2^\alpha(\mathbb{R}^n)}^2 = \int_{\Omega_A^1} |\phi(\underline{x}) - G^h(\underline{x}) \Lambda(\underline{x}, h)|^2 (1 + \|\underline{x}\|^{2\alpha}) d\underline{x} \\ + \sum_{\substack{\underline{x}_k \neq 0 \\ \underline{x}_k \in \Omega_A^1}} \int_{\Omega_A^1} |G^h(\underline{x})|^2 |\Lambda(\underline{x}, h - 2\pi(A^T)^{-1} \underline{x}_k)|^2 (1 + \|\underline{x} + \frac{2\pi}{h} (A^T)^{-1} \underline{x}_k\|^{2\alpha}) d\underline{x}.$$

Because $\omega(\underline{x})$ has compact support $\Lambda(\underline{x})$ is continuous (see Lemma 1.1) at $\underline{x} = 0$. Because $\Lambda(0) \neq 0$ by the assumption there exists $H > 0$ such that

$$(4.45) \quad \eta_2 > |\Lambda(\underline{x}, h)| > \eta_1, \quad 0 < \eta_1 < \eta_2 < \infty$$

for $\underline{x} \in \Omega_A$ and $h < H$

By (4.42) we have

$$(4.46) \quad \int_{K_{\rho_0/2}} \left| \frac{1}{\Lambda(\underline{x}h_2)} - G^{h_2}(\underline{x}) \right|^2 d\underline{x} \leq C h_2^{2r}$$

because ϕ is the characteristic function of $K_{\rho_0/2}$ and also

$$(4.47) \quad \int_{K_{\rho_0/2}} |G^{h_2}(\underline{x})|^2 |\Lambda(\underline{x}h_2 - 2\pi(A^T)^{-1}\underline{h}_2)|^2 d\underline{x} \leq C h_2^{2r+2c}$$

for all $\underline{h}_2 \neq 0$.

Define now

$$(4.48) \quad \Lambda(\underline{x} - 2\pi(A^T)^{-1}\underline{h}_2) = \Lambda_{\underline{h}_2}(\underline{x}) .$$

By Lemma 1.1 the function $\Lambda_{\underline{h}_2}(\underline{x}) = \Lambda_{\underline{h}_2}(x_1, \dots, x_m)$ is analytic entire function of m variables x_1, \dots, x_m .

So we may write

$$(4.49) \quad \Lambda_{\underline{h}_2}(\underline{x}) = \sum_{j=0}^{\infty} \sum_{l_1+\dots+l_m=j} a_{l_1, \dots, l_m}^{h_2, j} x_1^{l_1} \dots x_m^{l_m}$$

and the series converges absolutely in a $K_{\rho_0/2}$. So we may write

$$(4.50) \quad \begin{aligned} \Lambda_{\underline{h}_2}(\underline{x}h_2) &= \sum_{n=0}^{\infty} h_2^n \sum_{l_1+\dots+l_m=n} a_{l_1, \dots, l_m}^{h_2, n} x_1^{l_1} \dots x_m^{l_m} \\ &= \sum_{n=0}^{\infty} h_2^n \psi_n(x_1, \dots, x_m, \underline{h}_2) . \end{aligned}$$

Now put

$$(4.51) \quad r(n, \underline{h}_2) = \int_{K_{\rho_0/2}} \psi_n^2(\underline{x}, \underline{h}_2) d\underline{x} .$$

Let $0 \leq q(\underline{h}_2)$ be an integer such that

$$r(n, \underline{h}_2) = 0 \text{ for all } 0 \leq n \leq q(\underline{h}_2)$$

and

$$l(q(h), h) \neq 0.$$

From (4.47) we have

$$\int_{K_{\rho_0/2}} |G^h(x)|^2 |\Lambda_h(x, h)|^2 dx \leq C(h) h^{2\gamma+2\alpha}$$

and hence

$$(4.52) \quad \begin{aligned} h^{2\alpha(h)} \int_{K_{\rho_0/2}} |G^h(x)|^2 |\psi_{q(h)}|^2 dx &\leq \\ &\leq C(h) h^{2\alpha+2\gamma} + o(h^{2\alpha(h)}) \int_{K_{\rho_0/2}} |G^h(x)|^2 dx. \end{aligned}$$

But by (4.46)

$$(4.53) \quad G^h(x) = \frac{1}{\Lambda(x, h)} + \chi(x, h)$$

with

$$\int_{K_{\rho_0/2}} |\chi(x, h)|^2 dx \leq C(h) h^{2\gamma}.$$

So $h^{2\alpha(h)} l(q(h), h) \leq C(h) h^{2\gamma+2\alpha} + o(h^{2\alpha(h)})$
and

$$(4.54) \quad q(h) \geq \gamma + \alpha.$$

The theorem 4.3 follows from (4.54) and (4.50).

5. A closer analysis of the one dimensional case

Now we shall study in more detail the case $n = 1$ and $\kappa = 1$. Let us prove the following theorem.

Theorem 5.1. Let $\omega(x) \in S'$ and $\omega(x)$ have compact support. Further let $F(\omega) = \Lambda(x)$ fulfill

$$(5.1) \quad \Lambda(0) \neq 0.$$

$$(5.2) \quad \Lambda(2\pi k + x) \leq \|x\|^{t'} D(k)$$

for $\|x\| \leq d(k)$, $d(k) > 0$ (see also the 4.3). Then

$\langle -\frac{t'}{2} + \varepsilon, \frac{t'}{2} - \varepsilon \rangle$, $\varepsilon > 0$ cannot be a support of $\omega(x)$, where $t' = \min [l; l \text{ integral}, l \geq t]$.

Proof. By Lemma 1.1, it is possible to continue $\Lambda(x) = F(\omega)$, in the complex plane $z = x + iy$ and

$$(5.3) \quad |\Lambda(z)| \leq (1 + |x|^2)^C e^{a|y|}.$$

The function $\Lambda(z)$ has zero of order t' ($t' = \min [l; l \text{ integer } l \geq t]$) at the points $2\pi k$, $k = \dots, -2, -1, 1, 2, \dots$, because of (5.2).

Let us introduce the function

$$(5.4) \quad \phi_{t'}(z) = \sin^{t'}\left(\frac{1}{2}z\right).$$

The function

$$(5.5) \quad \psi(z) = \frac{z^{t'} \Lambda(z)}{\phi_{t'}(z)}$$

is an entire function and because of (5.1) we have

$$\psi(0) \neq 0.$$

We have

$$(5.6) \quad |\phi_{t'}(x + iy)| \geq |x|^{t'} \frac{1}{2} |y|.$$

So for $|y| > 1$ we have

$|\psi(z)| \leq (1 + |x|^2)^C \cdot e^{(a - t'/2 + \varepsilon)|y|}$, $\varepsilon > 0$ arbitrary and also for $|y| \leq 1$

$$(5.8) \quad |\Psi(x)| \leq (1 + |x|^{q'}) c.$$

So if $a + \varepsilon \leq \frac{q'}{2}$ then $\Psi(x)$ is a polynomial and if $a < \frac{q'}{2}$ then $\Psi(x) = 0$ which contradicts with (5.5) and (5.1). Finally, by the use of Lemma 1.1, the theorem is proved.

From Theorem 5.1 it is obvious that the function

$$\varphi_p(x) = F^{-1}\left(\frac{1}{x^{q'}} \phi_p(x)\right) \in S'$$

fulfills (5.1) and (5.3) and has minimal support.

The functions $\varphi_p(x)$ have been studied by Schoenberg and called B-splines. For numerical construction see [14].

R e f e r e n c e s

- [1] D.C. ZIENKIEWICZ: The finite element method in structural and continuum mechanics, London, McGraw-Hill, 1967.
- [2] M. ZLAMAL : On the Finite Element Method, Num.Math.12 (1968), 394-409.
- [3] G. BIRKHOFF, M.H. SCHULZ, R.S. VARGA: Piecewise Hermite interpolation in one and two variables with applications to partial differential equations, Num.Math.11(1968), 232-256.
- [4] I. BABUŠKA: Error-Bounds for Finite Element Method, Technical Note BN-630, Institute for Fluid Dynamics and Applied Mathematics, University of Maryland, November 1969.
- [5] I. BABUŠKA: Numerical Solution of Boundary Value Problems by the Perturbed Variational Principle,

Technical Note BN-626, Institute for Fluid Dynamics and Applied Mathematics, University of Maryland, October 1969.

- [6] I. BABUŠKA: The finite element method for elliptic equations with discontinuous coefficients, Technical Note BN-631, Institute for Fluid Dynamics and Applied Mathematics, University of Maryland, December 1969.
- [7] I. BABUŠKA: Finite element method for domains with corners, Technical Note BN-636, Institute for Fluid Dynamics and Applied Mathematics, University of Maryland, January 1970.
- [8] I. BABUŠKA: The rate of convergence for the finite element method, Tech. Note BN-646, University of Maryland, Institute for Fluid Dynamics and Applied Mathematics. March 1970.
- [9] I. BABUŠKA: Computation of derivatives in the finite element method, Tech. Note BN-650, University of Maryland, Institute for Fluid Dynamics and Applied Mathematics. April 1970. CMUC 1970, 545-558.
- [10] I. BABUŠKA: The finite element method for elliptic differential equations, Tech. Note BN-653, University of Maryland, Institute for Fluid Dynamics and Applied Mathematics. May 1970.
- [11] I. BABUŠKA, J. SEGETHOVÁ, K. SEGETH: Numerical experiments with finite element method I, Tech. Note BN-669, University of Maryland, Institute for Fluid Dynamics and Applied Mathematics. August 1970

- [12] I. BABUŠKA: The finite element method for infinite domains I, Tech Note BN-670, University of Maryland Institute for Fluid Dynamics and Applied Mathematics, August 1970.
- [13] I. BABUŠKA: Numerical stability of finite element method. To appear.
- [14] J. SEGETHOVÁ: Numerical construction of the hill functions. Tech.Ref.70-110-NGL-21-002-008, 1970, University of Maryland, Comp.Science Center.
- [15] K. SEGETH: Problems of universal Approximation by Hill Functions, Tech.Note BN-619, 1970, University of Maryland, Institute for Fluid Dynamics and Applied Mathematics.
- [16] K. YOSIDA: Functional analysis, New York Academic Press, 1965.
- [17] I.M. GEL'FAND, G.M. SHILOV: Generalized functions (translated from Russian), Vol.1, Vol.2, Academic Press, New York-London
- [18] G. FIX, G. STRANG: Fourier analysis of the finite element method in Ritz-Galerkin Theory, Studies in Applied Math, 48(1969), 265-273.
- [19] G. STRANG, G. FIX: A Fourier analysis of the finite element variational method. To appear.
- [20] F.D. GUGLIELMO: Construction d'approximations des espaces de Sobolev sur des réseaux en simplexes, Calcolo, Vol.6(1969), 279-331.
- [21] G. STRANG: The finite element method and approximation theory. To appear.

Institute for Fluid Dynamics and
Applied Mathematics
University of Maryland
College Park, Maryland
U.S.A.

(Oblatum 7.5.1970)

