

# THE DEGREE OF SHAPE PRESERVING WEIGHTED POLYNOMIAL APPROXIMATION

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ABSTRACT. We analyze the degree of shape preserving weighted polynomial approximation for exponential weights on the whole real line. In particular, we establish a Jackson type estimate.

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## 1. INTRODUCTION

Shape preserving polynomial approximation has been an active research topic for decades. There are many interesting features, and a great many complex examples, and exceptional cases. Perhaps the oldest modern result is due to O. Shisha [14]. For continuous  $f : [-1, 1] \rightarrow \mathbb{R}$ , let

$$E_n[f] = \inf_{\deg(P) \leq n} \|f - P\|_{L^\infty[-1,1]}.$$

In addition, let

$$E_n^{(1)}[f] = \inf_{\deg(P) \leq n} \left\{ \|f - P\|_{L^\infty[-1,1]} : P \text{ monotone in } [-1, 1] \right\}.$$

Shisha [14] essentially proved that when  $f'$  is non-negative and continuous, for  $n \geq 1$ ,

$$(1.1) \quad E_n^{(1)}[f] \leq 2E_{n-1}[f'].$$

This simple estimate is disappointing, in that one loses a factor of  $\frac{1}{n}$ , when compared to Jackson-Favard estimates. However, it is best possible in the class of functions to which it applies [13].

Similar results hold for convex functions, and more generally,  $k$ -monotone functions. Recall that a function  $f$  is called  $k$ -monotone, if for any distinct  $x_0, x_1, \dots, x_k$  in the interval of definition,

$$[x_0, x_1, \dots, x_k, f] = \sum_{i=0}^k \frac{f(x_i)}{\omega'(x_i)} \geq 0,$$

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where

$$\omega(x) = \prod_{j=0}^k (x - x_j).$$

The case  $k = 1$  corresponds to monotone functions, and  $k = 2$  to convex functions. The natural generalisation of (1.1) to  $k$ -monotone functions is

$$E_n^{(k)}[f] \leq 2E_{n-k} [f^{(k)}],$$

for  $n \geq k$ . Again, this is a disappointing estimate, as one loses a factor of  $n^{-k}$  when compared with unconstrained approximation. However, it turns out that this estimate may not, in general, be improved, see [4]. See also [3], [5].

A recent interesting paper of O. Maizlish [10] seems to be the first extending shape preserving approximation to weighted polynomial approximation on the whole real line. Recall that for  $\alpha > 0$ ,

$$W_\alpha(x) = \exp(-|x|^\alpha), \quad x \in \mathbb{R},$$

is an exponential weight, often called a Freud weight. The polynomials are dense in the weighted space of continuous functions generated by  $W_\alpha$  iff  $\alpha \geq 1$ . Thus, if  $\alpha \geq 1$ , and  $f : \mathbb{R} \rightarrow \mathbb{R}$  is continuous, with

$$\lim_{|x| \rightarrow \infty} (fW_\alpha)(x) = 0,$$

while

$$E_n[f]_{W_\alpha} = \inf_{\deg(P) \leq n} \|(f - P)W_\alpha\|_{L_\infty(\mathbb{R})},$$

we have

$$\lim_{n \rightarrow \infty} E_n[f]_{W_\alpha} = 0.$$

This is a special case of the classical solution of Bernstein's weighted polynomial approximation problem, involving more general weights  $W$ , by Achieser, Mergelyan, and Pollard [2], [7], [9].

For  $W_\alpha, \alpha > 1$ , the Jackson theorem takes the form

$$E_n[f]_{W_\alpha} \leq Cn^{-1+1/\alpha} \|f'W_\alpha\|_{L_\infty(\mathbb{R})},$$

provided  $f'$  is continuous in  $\mathbb{R}$ . Here  $C$  is independent of  $f$  and  $n$ . Interestingly enough, there is no estimate of this type for  $W_1$ , even though the polynomials are dense. There are Jackson theorems involving weighted moduli of continuity, see [1], [8], [9].

Let  $k \geq 1$ , and let

(1.2)

$$E_n^{(k)}[f]_{W_\alpha} = \inf_{\deg(P) \leq n} \left\{ \|(f - P)W_\alpha\|_{L_\infty(\mathbb{R})} : P \text{ is } k\text{-monotone in } \mathbb{R} \right\}.$$

Maizlish proved that if  $f$  is  $k$  times continuously differentiable on  $\mathbb{R}$  and  $f^{(k)}$  is non-negative, then

$$\lim_{n \rightarrow \infty} E_n^{(k)}[f]_{W_\alpha} = 0.$$

Somewhat more is true: let

$$\mu(x) = \sqrt{f^{(k)}(2^{1/\alpha}x)}, \quad x \in \mathbb{R},$$

and

$$r_n = 4 \left( \frac{2n}{\alpha} \right)^{1/\alpha}, \quad n \geq 1.$$

Maizlish also proved that then there exists a polynomial  $P_n$  of degree at most  $2n + k$  that is  $k$ -monotone, and such that

$$\|(f - P_n)W_\alpha\|_{L_\infty[-r_n, r_n]} \leq M_1 E_n[\mu]_{W_\alpha} \|\mu W_\alpha\|_{L_\infty(\mathbb{R})}$$

and

$$\|(f - P_n)W_\alpha\|_{L_\infty(\mathbb{R} \setminus [-r_n, r_n])} \leq M_1 n^{-1+1/\alpha} E_n[\mu]_{W_\alpha} \|\mu W_\alpha\|_{L_\infty(\mathbb{R})}.$$

Here  $M_1$  is independent of  $f$  and  $n$ . Note that  $\mu$  can be somewhat less smooth than  $f^{(k)}$ .

In this paper, we prove results of this type that are closer in spirit to the unweighted Shisha type theorems. Throughout,  $[x]$  denotes the greatest integer  $\leq x$ .

### Theorem 1.1

Let  $\alpha > 1$ , and  $k \geq 1$ . Let  $A > 1$ . There exist  $B, C > 0$  with the following property: for every  $f : \mathbb{R} \rightarrow \mathbb{R}$  that is  $k$  times continuously differentiable and  $k$ -monotone, satisfying

$$(1.3) \quad \lim_{|x| \rightarrow \infty} \left( f^{(k)} W_\alpha \right) (x) = 0,$$

we have for  $n \geq 1$ ,

$$(1.4) \quad E_{[An]+k}^{(k)} [f]_{W_\alpha} \leq C \left[ E_n [f^{(k)}]_{W_\alpha} + \left\| f^{(k)} W_\alpha \right\|_{L_\infty(\mathbb{R})} e^{-Bn} \right].$$

Conversely, given any  $B > 0$ , there exists sufficiently large  $A$  for which this last inequality holds for all  $n \geq 1$ .

We may replace the geometric factors  $e^{-Bn}$  by factors that decay more slowly, and then allow  $[An]$  to be replaced by something smaller. We may also consider more general Freud weights, or even exponential weights on a finite interval. For simplicity, we shall consider only even weights  $W = e^{-Q}$ , defined on a symmetric interval  $I = (-d, d)$ , where  $0 < d \leq \infty$ . Accordingly, we define

$$(1.5) \quad E_n [f]_W = \inf_{\deg(P) \leq n} \|(f - P)W\|_{L_\infty(I)},$$

and

$$(1.6) \quad E_n^{(k)} [f]_W = \inf_{\deg(P) \leq n} \left\{ \|(f - P)W\|_{L_\infty(I)} : P \text{ is } k\text{-monotone in } I \right\}.$$

We start with a generalization of Theorem 1.1 for Freud weights:

**Theorem 1.2**

Let  $W = e^{-Q}$ , where  $Q : \mathbb{R} \rightarrow \mathbb{R}$  is even, and  $Q'$  is continuous in  $\mathbb{R}$ , while  $Q''$  exists in  $(0, \infty)$ . Assume in addition, that

- (i)  $Q' > 0$  in  $(0, \infty)$  and  $Q(0) = 0$ ;
- (ii)  $Q'' > 0$  in  $(0, \infty)$ ;
- (iii) For some  $\Gamma, \Lambda > 1$ ,

$$(1.7) \quad \Gamma \geq \frac{tQ'(t)}{Q(t)} \geq \Lambda, \quad t \in (0, \infty);$$

(iv)

$$(1.8) \quad \frac{Q''(t)}{Q'(t)} \leq C_1 \frac{Q'(t)}{Q(t)}, \quad t \in (0, \infty).$$

Let  $A > 1$  and  $2 \leq \ell_n \leq An + 1$ ,  $n \geq 1$ . Let  $k \geq 1$ . There exist  $B, C > 0$  with the following property: for every  $f : \mathbb{R} \rightarrow \mathbb{R}$  that is  $k$  times continuously differentiable and  $k$ -monotone, satisfying

$$\lim_{|x| \rightarrow \infty} (f^{(k)}W)(x) = 0,$$

we have for  $n \geq 1$ ,

$$(1.9) \quad E_{n+\ell_n+k}^{(k)}[f]_W \leq C \left[ E_n[f^{(k)}]_W + \|f^{(k)}W\|_{L_\infty(\mathbb{R})} e^{-Bn^{-1/2}\ell_n^{3/2}} \right].$$

Observe that Theorem 1.1 is the special case in which  $Q(x) = |x|^\alpha$  and  $\ell_n = [(A-1)n]$ . Given a positive integer  $j$ , if we choose

$$\ell_n = \left[ rn^{1/3}(\log n)^{2/3} \right],$$

with large enough  $r$ , we obtain

$$(1.10) \quad E_{n+[rn^{1/3}(\log n)^{2/3}]_+ + k}^{(k)}[f]_W \leq C \left[ E_n[f^{(k)}]_W + \|f^{(k)}W\|_{L_\infty(\mathbb{R})} n^{-j} \right].$$

Finally, we turn to general even exponential weights. For these, we need the concept of the  $n$ th Mhaskar-Rakhmanov-Saff number  $a_n$ , associated with  $W = e^{-Q}$ . This is the positive root of the equation

$$(1.11) \quad n = \frac{2}{\pi} \int_0^1 a_n t Q'(a_n t) \frac{dt}{\sqrt{1-t^2}}.$$

It is uniquely defined if  $tQ'(t)$  is positive and strictly increasing in  $(0, d)$  with limits 0 and  $\infty$  at 0 and  $d$  respectively. One of its features is the Mhaskar-Saff identity [6], [12]

$$(1.12) \quad \|PW\|_{L_\infty(I)} = \|PW\|_{L_\infty[-a_n, a_n]},$$

for all polynomials  $P$  of degree  $\leq n$ . Moreover,  $a_n$  is essentially the smallest number for which this holds. We shall also need the function

$$(1.13) \quad T(x) = \frac{xQ'(x)}{Q(x)}, x \in (0, d).$$

We shall say that  $T$  is *quasi-increasing* in  $(0, d)$  if there exists  $C > 0$  such that

$$T(x) \leq CT(y) \text{ for all } 0 < x < y < d.$$

Our most general theorem is:

**Theorem 1.3**

Let  $I = (-d, d)$ , where  $0 < d \leq \infty$ . Let  $W = e^{-Q}$ , where  $Q : I \rightarrow \mathbb{R}$  is even, and  $Q'$  is continuous in  $I$ , while  $Q''$  exists in  $(0, d)$ . Assume in addition, that

- (i)  $Q(0) = 0$  and  $\lim_{t \rightarrow d^-} Q(t) = \infty$ ;
- (ii)  $Q' > 0$  in  $(0, d)$ ;
- (iii)  $Q'' > 0$  in  $(0, d)$ ;
- (iv) For some  $\Lambda > 1$ ,

$$(1.14) \quad T(t) \geq \Lambda, t \in (0, d),$$

while  $T$  is *quasi-increasing* there.

(v)

$$(1.15) \quad \frac{Q''(t)}{Q'(t)} \leq C_1 \frac{Q'(t)}{Q(t)}, t \in (0, d).$$

Let  $A > 1$  and  $2 \leq \ell_n \leq An + 1$ ,  $n \geq 1$ . Let  $k \geq 1$ . There exist  $B, C > 0$  with the following property: for every  $f : I \rightarrow \mathbb{R}$  that is  $k$  times continuously differentiable and  $k$ -monotone, and for which

$$\lim_{|x| \rightarrow d^-} (f^{(k)}W)(x) = 0,$$

we have for  $n \geq 1$ ,

$$E_{n+\ell_n+k}^{(k)}[f]_W \leq C \left( E_n[f^{(k)}]_W + \|f^{(k)}W\|_{L^\infty(I)} e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right).$$

(1.16)

Here  $a_n$  is the  $n$ th Mhaskar-Rakhmanov-Saff number for  $Q$ .

Examples of such weights on the interval  $(-1, 1)$  include

$$(1.17) \quad W(x) = \exp\left(1 - (1 - x^2)^{-\alpha}\right)$$

or

$$(1.18) \quad W(x) = \exp\left(\exp_k(1) - \exp_k\left((1 - x^2)^{-\alpha}\right)\right),$$

where  $\alpha > 1$ , and

$$\exp_k = \underbrace{\exp(\exp(\dots \exp(\dots)))}_{k \text{ times}}$$

is the  $k$ th iterated exponential. On the whole real line, in addition to the Freud weights, one may choose

$$(1.19) \quad W(x) = \exp(\exp_k(0) - \exp_k(|x|^\alpha)),$$

where  $k \geq 1$  and  $\alpha > 1$ . For  $W$  of (1.17), [6, p. 31, Example 3]

$$T(a_n) \sim n^{\frac{1}{\alpha+1/2}}.$$

This means that the ratio of the two sides is bounded above and below by positive constants independent of  $n$ . For  $W$  of (1.18), [6, p. 33, Example 4]

$$T(a_n) \sim (\log_k n)^{1+\frac{1}{\alpha}} \prod_{j=1}^{k-1} \log_j n,$$

where

$$\log_k = \underbrace{\log(\log(\dots \log(\dots)))}_{k \text{ times}}$$

is the  $k$ th iterated logarithm. For  $W$  of (1.19), [6, p. 30, Example 2]

$$T(a_n) \sim \prod_{j=1}^k \log_j n.$$

We note that all our weights lie in the class  $\mathcal{F}(C^2)$  considered in [6, p. 7]. We may actually consider the non-even weights there, as well as the more general class  $\mathcal{F}(Lip\frac{1}{2})$ , but avoid this for notational simplicity.

The main new idea in this paper over that of Maizlish is the use of non-negative polynomials, obtained from discretizing potentials, and that were constructed in [6, Theorem 7.4, p. 171]. We shall use many of Maizlish's ideas, as well as devices from the unweighted theory of shape preserving approximation. The proofs are contained in the next section.

## 2. PROOF OF THEOREM 1.3

We begin with some background on potential theory with external fields [12]. Let us assume the hypotheses of Theorem 1.3. The Mhaskar-Rakhmanov-Saff number  $a_t$  may be defined by (1.11), for any  $t > 0$ , not just for integer  $n$ : thus for  $t > 0$ ,

$$t = \frac{2}{\pi} \int_0^1 a_t u Q'(a_t u) \frac{du}{\sqrt{1-u^2}}.$$

The function  $t \rightarrow a_t$  is a continuous strictly increasing function of  $t$ , so has an inverse function  $b$ , defined by

$$b(a_t) = t, \quad t > 0.$$

For each  $t > 0$ , there is an equilibrium density  $\sigma_t$ , that satisfies

$$\int_{-a_t}^{a_t} \sigma_t = t.$$

The equilibrium potential

$$V^{\sigma_t}(z) = \int_{-a_t}^{a_t} \log \frac{1}{|z-u|} \sigma_t(u) du$$

satisfies

$$V^{\sigma_t} + Q = c_t \text{ in } [-a_t, a_t],$$

where  $c_t$  is a characteristic constant. We shall need mostly the function

$$U_t(x) = -(V^{\sigma_t}(x) + Q(x) - c_t), x \in I.$$

It satisfies

$$\begin{aligned} U_t(x) &= 0, x \in [-a_t, a_t]; \\ U_t(x) &< 0, x \in I \setminus [-a_t, a_t]. \end{aligned}$$

We shall need an alternative representation for  $U_t$ . For an interval  $[a, b]$ , the Green's function for  $\mathbb{C} \setminus [a, b]$  with pole at  $\infty$ , is

$$g_{[a,b]}(z) = \log \left| \frac{2}{b-a} \left( z - \frac{a+b}{2} + \sqrt{(z-a)(z-b)} \right) \right|.$$

It vanishes on  $[a, b]$ , is non-negative in the plane, and behaves like  $\log |z| + O(1)$ , as  $z \rightarrow \infty$ . There is the representation [6, Corollary 2.9, p. 50]

$$(2.1) \quad U_t(x) = - \int_t^{b_x} g_{[-a_\tau, a_\tau]}(x) d\tau, x \in [0, d].$$

It is really this that we shall need, not so much the other quantities above.

**Lemma 2.1**

(a) For  $n \geq 1$ , and polynomials  $P_n$  of degree  $\leq n$ ,

$$(2.2) \quad |P_n W|(x) \leq e^{U_n(x)} \|P_n W\|_{L_\infty(\mathbb{R})}, |x| > a_n.$$

(b) Let  $D > 1$ . For  $n \leq m \leq Dn$ , and  $x \geq a_m$ ,

$$(2.3) \quad (U_n - U_m)(x) \leq -C \frac{n}{T(a_n)^{1/2}} \left(1 - \frac{n}{m}\right)^{3/2}.$$

Here  $C$  is independent of  $m, n, x$ .

**Proof**

(a) This is a classical inequality of Mhaskar and Saff that can be found, for example, in [6, Lemma 4.4, p. 99] or [12, p. 153, Thm. 2.1].

(b) From (2.1), for  $x > a_m$ ,

$$U_n(x) - U_m(x) = - \int_n^m g_{[-a_\tau, a_\tau]}(x) d\tau, x \in [0, d].$$

Here for each  $\tau \in [n, m]$ ,  $g_{[-a_\tau, a_\tau]}(x)$  is an increasing function of  $x \geq a_m$ , as the Green's function  $g_{[a, b]}$  increases as we move to the right of  $[a, b]$ . It follows that for  $x \geq a_m$ ,

$$(2.4) \quad \begin{aligned} & U_n(x) - U_m(x) \\ & \leq U_n(a_m) - U_m(a_m) = - \int_n^m g_{[-a_\tau, a_\tau]}(a_m) d\tau. \end{aligned}$$

Next, by Lemma 4.5(a) in [6, p. 101], followed by (3.51) of Lemma 3.11(a) in [6, p. 81], for  $\tau \in [n, m]$ ,

$$g_{[-a_\tau, a_\tau]}(a_m) \geq C \left( \frac{a_m}{a_\tau} - 1 \right)^{1/2} \geq \frac{C}{T(a_n)^{1/2}} \left( \frac{m}{\tau} - 1 \right)^{1/2}$$

(Note that in the even case, in [6],  $\delta_n = a_n$ , and  $a_{2n} \leq Ca_n$ ). Then (2.3) follows easily from (2.4). ■

We also need polynomials constructed by discretizing the potential  $V^{\sigma_t}$ . The method is due to Totik, but the form we need was proved in [6, Theorem 7.4, p. 171]:

**Lemma 2.2**

*There exists  $C_0 > 1$  with the following property: for even  $n \geq 2$ , there exists a polynomial  $R_n$  of degree  $\leq n$  such that*

$$(2.5) \quad 1 \leq R_n W \leq C_0 \text{ in } [-a_n, a_n];$$

and moreover,

$$(2.6) \quad R_n W \geq e^{U_n} \text{ in } I.$$

Now we can use this to generate non-negative weighted polynomial approximations to non-negative functions:

**Lemma 2.3**

*Let  $g : I \rightarrow \mathbb{R}$  be a continuous non-negative function such that*

$$(2.7) \quad \|gW\|_{L_\infty(I)} = 1,$$

and

$$\lim_{|x| \rightarrow d} (gW)(x) = 0.$$

*Assume that  $D > 0$  and  $\{\ell_n\}$  is a sequence of positive integers with  $2 \leq \ell_n \leq Dn + 1$ . Then there exist  $B, C > 0$ , and for  $n \geq 1$ , a polynomial  $P_n^\#$  of degree  $\leq n + \ell_n$  such that*

$$(2.8) \quad P_n^\# \geq 0 \text{ in } I$$

and

$$(2.9) \quad \left\| \left( g - P_n^\# \right) W \right\|_{L_\infty(I)} \leq C \left( E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right).$$

Here  $C \neq C(n, g)$ .

**Proof**

Choose a polynomial  $P_n$  such that

$$\|(g - P_n)W\|_{L_\infty(I)} = E_n[g]_W.$$

As  $g \geq 0$ , we have

$$(2.10) \quad P_n W \geq -E_n[g]_W \text{ in } [-a_n, a_n].$$

Let  $m = m(n) = 2 \lceil \frac{n+\ell_n}{2} \rceil$ , an even integer. Note that  $m \geq n + 1$ . Let  $R_m$  be the polynomial of Lemma 2.2. Let

$$S_n(x) = P_n(x) + \left( E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right) R_m(x),$$

a polynomial of degree  $\leq m$ . From (2.5) and (2.10), we have in  $[-a_m, a_m]$ ,

$$(S_n W)(x) \geq 0.$$

From Lemma 2.1(a), for  $|x| \in (a_n, d)$ ,

$$\begin{aligned} |P_n W|(x) &\leq \|P_n W\|_{L_\infty(I)} e^{U_n(x)} \\ &\leq \left( \|gW\|_{L_\infty(I)} + E_n[g]_W \right) e^{U_n(x)} \\ &\leq 2e^{U_n(x)}, \end{aligned}$$

recall our normalization (2.7). Then from Lemma 2.2, for  $x \in (a_m, d)$ ,

$$(S_n W)(x) \geq -2e^{U_n(x)} + \left( E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right) e^{U_m(x)}.$$

This will be non-negative if

$$(U_n - U_m)(x) \leq \log \left( \frac{E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}}}{2} \right).$$

From Lemma 2.1(b), it suffices in turn that for some large enough  $C$ ,

$$C \frac{n}{T(a_n)^{1/2}} \left( 1 - \frac{n}{m} \right)^{3/2} \geq \left| \log \left( \frac{e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}}}{2} \right) \right|,$$

or

$$\frac{C}{(nT(a_n))^{1/2}} \ell_n^{3/2} \geq 2B(nT(a_n))^{-1/2} \ell_n^{3/2}.$$

So we can choose  $B = C/2$ , and ensure non-negativity of  $S_n$  in  $[0, d)$ . The interval  $(-d, 0)$  may be handled similarly. Finally,

$$\begin{aligned} &\|(g - S_n)W\|_{L_\infty(I)} \\ &\leq \|(g - P_n)W\|_{L_\infty(I)} + \left( E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right) \|R_m W\|_{L_\infty(I)} \\ &\leq E_n[g]_W + C_0 \left( E_n[g]_W + e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right), \end{aligned}$$

where  $C_0$  is as in Lemma 2.2. ■

**Proof of Theorem 1.3**

By the last lemma, we can choose a polynomial  $P_n$  of degree  $\leq n + \ell_n$  such that  $P_n \geq 0$  in  $I$ , and

$$\begin{aligned} & \left\| \left( f^{(k)} - P_n \right) W \right\|_{L_\infty(I)} \\ & \leq C \left( E_n \left[ f^{(k)} \right]_W + \left\| f^{(k)} W \right\|_{L_\infty(I)} e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right) =: M_n, \end{aligned}$$

say. We have taken account of the need to divide  $f^{(k)}$  by  $\|f^{(k)}W\|_{L_\infty(I)}$ , in order to satisfy the normalization (2.7). Now, let

$$P_n^*(x) = \int_0^x \int_0^{t_{k-1}} \dots \int_0^{t_1} P_n(t_0) dt_0 dt_1 \dots dt_{k-1} + \sum_{j=0}^{k-1} \frac{f^{(j)}(0)}{j!} x^j.$$

Then  $P_n^*$  is  $k$  monotone. For  $x > 0$ , we have, following Maizlish's ideas,

$$\begin{aligned} & |(f - P_n^*)W|(x) \\ (2.11) = & \left| W(x) \int_0^x \int_0^{t_{k-1}} \dots \int_0^{t_1} \left( f^{(k)} - P_n \right) (t_0) dt_0 dt_1 \dots dt_{k-1} \right| \\ & \leq M_n W(x) \int_0^x \int_0^{t_{k-1}} \dots \int_0^{t_1} W^{-1}(t_0) dt_0 dt_1 \dots dt_{k-1} \end{aligned}$$

$$(2.12) = M_n \int_0^x \frac{W(x)}{W(t_{k-1})} \int_0^{t_{k-1}} \frac{W(t_{k-1})}{W(t_{k-2})} \dots \int_0^{t_1} \frac{W(t_1)}{W(t_0)} dt_0 dt_1 \dots dt_{k-1}.$$

Fix  $r \in (0, d)$ . Here by monotonicity of  $Q$ , for  $t_1 > 0$ ,

$$\int_0^{t_1} \frac{W(t_1)}{W(t_0)} dt_0 \leq t_1$$

while by its convexity, for  $t_1 \geq r$ ,

$$\int_r^{t_1} \frac{W(t_1)}{W(t_0)} dt_0 \leq \int_r^{t_1} e^{-Q'(r)(t_1-t_0)} dt_0 \leq \frac{1}{Q'(r)}.$$

It follows that for all  $t \in (0, d)$ ,

$$\int_0^{t_1} \frac{W(t_1)}{W(t_0)} dt_0 \leq r + \frac{1}{Q'(r)}.$$

Applying this repeatedly to (2.11) gives

$$|(f - P_n^*)W|(x) \leq M_n \left( r + \frac{1}{Q'(r)} \right)^k.$$

The case  $x < 0$  is similar, so we obtain

$$E_{n+\ell_n+k}^{(k)} [f]_W \leq \left( r + \frac{1}{Q'(r)} \right)^k C \left( E_n \left[ f^{(k)} \right]_W + \left\| f^{(k)} W \right\|_{L_\infty(I)} e^{-B(nT(a_n))^{-1/2} \ell_n^{3/2}} \right).$$

■

**Proof of Theorem 1.2**

This is a special case of Theorem 1.3, where  $T$  is bounded above and below by positive constants. ■

### Proof of Theorem 1.1

This is the special case  $W = W_\alpha$  of Theorem 1.2. We can choose

$$\ell_n = \lceil (A - 1)n \rceil$$

when that is at least 2. For the remaining finitely many  $n$ , we can set  $\ell_n = 2$  and use the elementary inequality

$$E_k^{(k)} [f]_{W_\alpha} \leq C \left\| f^{(k)} W \right\|_{L_\infty(\mathbb{R})}.$$

The fact that we may choose  $B$  as large as we please, with correspondingly large  $A$ , is easily seen from the proof of Lemma 2.3. ■

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