

NOTE

Where Are the Nodes of “Good” Interpolation Polynomials on the Real Line?

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Communicated by Paul Nevai

Received July 1, 1999; accepted September 16, 1999

It is shown that the interval where the nodes of a “good” interpolation polynomial are situated is strongly connected with the Mhaskar–Rahmanov–Saff number. © 2000 Academic Press

Let w be a Freud-type weight on \mathbf{R} . For a formal definition of Freud-type weights see, e.g., [LL]. Here we mention only the archetypal example $w(x) = e^{-|x|^\alpha}$, $\alpha > 1$. Let Π_n denote the set of algebraic polynomials of degree at most n , and let $\|\cdot\|$ denote the supremum norm over \mathbf{R} . It is known that with each Freud-type weight and natural integer n , one can associate a positive number a_n such that

$$\|q_n\| = \max_{|x| \leq a_n} |q_n(x)| \quad (1)$$

for all weighted polynomials q_n of degree at most n , that is, for all q_n such that $q_n/w \in \Pi_n$ (see [MS]). The quantity a_n is often called the Mhaskar–Rahmanov–Saff number which tells us where the norm of a weighted polynomial “lives.”

Now consider the Lagrange interpolation on arbitrary nodes $x_0 < x_1 < \dots < x_n$. The weighted Lebesgue constant plays an important role in the theory of weighted convergence of Lagrange interpolation in certain classes of functions. It is defined as the supremum norm on \mathbf{R} of the weighted Lebesgue function

$$\lambda_n(x) = w(x) \sum_{k=0}^n \frac{|\ell_k(x)|}{w(x_k)},$$

where

$$\ell_k(x) = \prod_{\substack{i=0 \\ i \neq k}}^n \frac{x - x_i}{x_k - x_i}, \quad k = 0, \dots, n,$$

are the fundamental polynomials of Lagrange interpolation. In this note we establish a relation between the size of the nodes and the weighted Lebesgue constant.

PROPOSITION 1. *For every system of nodes we have*

$$\max_{0 \leq k \leq n} |x_k| \leq a_n \left(1 + c \left(\frac{\log \|\lambda_n\|}{n} \right)^{2/3} \right)$$

with some constant $c > 0$ depending only on w .

Proof. If $q_n/w \in \Pi_n$ is arbitrary, then

$$|q_n(x)| \leq e^{nU_{n,a_n}(x/a_n)} \|q_n\|, \quad x \in \mathbf{R}$$

where $U_{n,R}(x)$ is a so-called “majorizing function” (cf. [LL, Lemma 7.1] applied with $R = a_n$ and combined with (1)). Using [LL, inequality (7.14)] with $R = a_n$ and $\varepsilon = (x/a_n) - 1$ we obtain

$$|q_n(x)| \leq e^{-c_1 n((x/a_n) - 1)^{3/2}} \|q_n\|, \quad |x| \geq a_n, \quad (2)$$

where $c_1 > 0$ depends only on w .

Now let $y_n \in \mathbf{R}$ be such that $\|\lambda_n\| = \lambda_n(y_n)$, and consider the weighted polynomial

$$q_n(x) := w(x) \sum_{k=0}^n \frac{\ell_k(x) \operatorname{sgn} \ell_k(y_n)}{w(x_k)}$$

of degree at most n . Evidently

$$|q_n(x)| \leq \lambda_n(x) \leq \|\lambda_n\| = q_n(y_n), \quad x \in \mathbf{R},$$

that is, $\|q_n\| = \|\lambda_n\|$.

Suppose $|x_j| \geq a_n$. Then applying (2) to this q_n with $x = x_j$ and using $|q_n(x_j)| = 1$ we obtain

$$1 \leq e^{-c_1 n((x_j/a_n) - 1)^{3/2}} \|\lambda_n\|.$$

Hence, a simple rearrangement yields the statement of the proposition with $c = 1/c_1^{2/3}$.

In particular, if the Lebesgue constant is optimal, that is, $\lambda_n = O(\log n)$, then Proposition 1 gives

$$\max_{0 \leq k \leq n} |x_k| \leq a_n \left(1 + c_2 \left(\frac{\log \log n}{n} \right)^{2/3} \right).$$

For the construction of such system of nodes see [S].

In some situations, it is interesting to consider the case when the weighted fundamental polynomials

$$\frac{w(x)}{w(x_k)} \ell_k(x) \quad (3)$$

are uniformly bounded. This is the case when we consider Hermite–Fejér interpolation with bounded norm (see [S]), or we want to construct convergent Lagrange interpolation polynomials of degree at most $n(1 + \varepsilon)$ (see [V]). Then, similarly to the above considerations, we obtain

PROPOSITION 2. *If the weighted fundamental function (3) belonging to the node of largest absolute value is uniformly bounded, then*

$$\max_{0 \leq k \leq n} |x_k| \leq a_n \left(1 + \frac{c_2}{n^{2/3}} \right).$$

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