

1

Approximation of Univariate Functions

1.1 Introduction

The primary problem in approximation theory is the choice of a successful method of approximation. In this chapter and in Chapter 2 we test various approaches, based on the concept of width, to the evaluation of the quality of a method of approximation. We take as an example the approximation of periodic functions of a single variable. The two main parameters of a method of approximation are its accuracy and complexity. These concepts may be treated in various ways depending on the particular problems involved. Here we start from classical ideas about the approximation of functions by polynomials. After Fourier's 1807 article the representation of a 2π -periodic function by its Fourier series became natural. In other words, the function $f(x)$ is approximately represented by a partial sum $S_n(f, x)$ of its Fourier series:

$$S_n(f, x) := a_0/2 + \sum_{k=1}^n (a_k \cos kx + b_k \sin kx),$$
$$a_k := \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos kx dx, \quad b_k := \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin kx dx.$$

We are interested in the approximation of a function f by a polynomial $S_n(f)$ in some L_p -norm, $1 \leq p \leq \infty$. In the case $p = \infty$ we assume that we are dealing with the uniform norm. As a measure of the accuracy of the method of approximating a periodic function by means of its Fourier partial sum we consider the quantity $\|f - S(f)\|_p$. The complexity of this method of approximation contains the following two characteristics. The order of the trigonometric polynomial $S_n(f)$ is the quantitative characteristic. The following observation gives us the qualitative characteristic. The coefficients of this polynomial are found by the Fourier formulas, which means that the operator S_n is the orthogonal projector onto the subspace of trigonometric polynomials of order n .

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Table of Contents Advances In Multivariate Approximation

1. Understanding the eBook Advances In Multivariate Approximation
 - The Rise of Digital Reading Advances In Multivariate Approximation
 - Advantages of eBooks Over Traditional Books
2. Identifying Advances In Multivariate Approximation
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Advances In Multivariate Approximation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Advances In Multivariate Approximation
 - Personalized Recommendations
 - Advances In Multivariate Approximation User Reviews and Ratings
 - Advances In Multivariate Approximation and Bestseller Lists

5. Accessing Advances In Multivariate Approximation Free and Paid eBooks
 - Advances In Multivariate Approximation Public Domain eBooks
 - Advances In Multivariate Approximation eBook Subscription Services
 - Advances In Multivariate Approximation Budget-Friendly Options
6. Navigating Advances In Multivariate Approximation eBook Formats
 - ePub, PDF, MOBI, and More
 - Advances In Multivariate Approximation Compatibility with Devices
 - Advances In Multivariate Approximation Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Advances In Multivariate Approximation
 - Highlighting and Note-Taking Advances In Multivariate Approximation
 - Interactive Elements Advances In Multivariate Approximation
8. Staying Engaged with Advances In Multivariate Approximation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Advances In Multivariate Approximation
9. Balancing eBooks and Physical Books Advances In Multivariate Approximation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Advances In Multivariate Approximation
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Advances In Multivariate Approximation
 - Setting Reading Goals Advances In Multivariate Approximation
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Advances In Multivariate Approximation
 - Fact-Checking eBook Content of Advances In Multivariate Approximation
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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