

RATE OF CONVERGENCE OF BETA OPERATORS OF SECOND KIND FOR FUNCTIONS WITH DERIVATIVES OF BOUNDED VARIATION

VIJAY GUPTA, ULRICH ABEL, AND MIRCEA IVAN

Received 23 May 2005 and in revised form 12 September 2005

We study the approximation properties of beta operators of second kind. We obtain the rate of convergence of these operators for absolutely continuous functions having a derivative equivalent to a function of bounded variation.

1. Introduction

For Lebesgue integrable functions f on the interval $I = (0, \infty)$, beta operators L_n of second kind are given by

$$(L_n f)(x) = \frac{1}{B(nx, n+1)} \int_0^\infty \frac{t^{nx-1}}{(1+t)^{nx+n+1}} f(t) dt. \quad (1.1)$$

Obviously the operators L_n are positive linear operators on the space of locally integrable functions on I of polynomial growth as $t \rightarrow \infty$, provided that n is sufficiently large.

In 1995, Stancu [10] gave a derivation of these operators and investigated their approximation properties. We mention that similar operators arise in the work by Adell et al. [3, 4] by taking the probability density of the inverse beta distribution with parameters nx and n .

Recently, Abel [1] derived the complete asymptotic expansion for the sequence of operators (1.1). In [2], Abel and Gupta studied the rate of convergence for functions of bounded variation.

In the present paper, the study of operators (1.1) will be continued. We estimate their rate of convergence by the decomposition technique for absolutely continuous functions f of polynomial growth as $t \rightarrow +\infty$, having a derivative f' coinciding a.e. with a function which is of bounded variation on each finite subinterval of I .

Several researchers have studied the rate of approximation for functions with derivatives of bounded variation. We mention the work of Bojanic and Chêng (see [5, 6]) who estimated the rate of convergence with derivatives of bounded variation for Bernstein and Hermite-Fejer polynomials by using different methods. Further papers on the subject were written by Bojanic and Khan [7] and by Pych-Taberska [9]. See also the very recent paper by Gupta et al. [8] on general class of summation-integral type operators.

For the sake of convenient notation in the proofs we rewrite operators (1.1) as

$$(L_n f)(x) = \int_0^\infty K_n(x, t) f(t) dt, \quad (1.2)$$

where the kernel function K_n is given by

$$K_n(x, t) = \frac{1}{B(nx, n+1)} \frac{t^{nx-1}}{(1+t)^{nx+n+1}}. \quad (1.3)$$

Moreover, we put

$$\lambda_n(x, y) = \int_0^y K_n(x, t) dt \quad (y \geq 0). \quad (1.4)$$

Note that $0 \leq \lambda_n(x, y) \leq 1$ ($y \geq 0$).

Our main result is contained in Section 3, while the next section contains some auxiliary results.

2. Auxiliary results

For fixed $x \in I$, define the function ψ_x , by $\psi_x(t) = t - x$. The first central moments for the operators L_n are given by

$$(L_n \psi_x^0)(x) = 1, \quad (L_n \psi_x^1)(x) = 0, \quad (L_n \psi_x^2)(x) = \frac{x(1+x)}{n-1} \quad (2.1)$$

(see [1, Proposition 2]). In general, we have the following result.

LEMMA 2.1 [1, Proposition 2]. *Let $x \in I$ be fixed. For $r = 0, 1, 2, \dots$ and $n \in \mathbb{N}$, the central moments for the operators L_n satisfy*

$$(L_n \psi_x^r)(x) = O(n^{-\lfloor (r+1)/2 \rfloor}) \quad (n \rightarrow \infty). \quad (2.2)$$

In view of (1.2), an application of the Schwarz inequality, for $r = 0, 1, 2, \dots$, yields

$$(L_n |\psi_x^r|)(x) \leq \sqrt{(L_n \psi_x^{2r})(x)} = O(n^{-r/2}) \quad (n \rightarrow \infty). \quad (2.3)$$

In particular, by (2.1) we have

$$(L_n |\psi_x|)(x) \leq \sqrt{\frac{x(1+x)}{(n-1)}}. \quad (2.4)$$

LEMMA 2.2 [2, Proposition 2]. Let $x \in I$ be fixed and $K_n(x, t)$ be defined by (1.3). Then, for $n \geq 2$,

$$\begin{aligned}\lambda_n(x, y) &= \int_0^y K_n(x, t) dt \leq \frac{x(1+x)}{(n-1)(x-y)^2} \quad (0 \leq y < x), \\ 1 - \lambda_n(x, z) &= \int_z^\infty K_n(x, t) dt \leq \frac{x(1+x)}{(n-1)(z-x)^2} \quad (x < z < \infty).\end{aligned}\tag{2.5}$$

3. The main result

Throughout this paper, for each function g of bounded variation on I and fixed $x \in I$, we define the auxiliary function g_x , which is given by

$$g_x(t) = \begin{cases} g(t) - g(x-) & (0 \leq t < x), \\ 0 & (t = x), \\ g(t) - g(x+) & (x < t < \infty). \end{cases}\tag{3.1}$$

Furthermore, $\bigvee_a^b(g)$ denotes the total variation of g on $[a, b]$. For $r \geq 0$, let $DB_r(I)$ be the class of all absolutely continuous functions f defined on I ,

- (i) having on I a derivative f' coinciding a.e. with a function which is of bounded variation on each finite subinterval of I ,
- (ii) satisfying $f(t) = O(t^r)$ as $t \rightarrow +\infty$.

Note that all functions $f \in DB_r(I)$ possess, for each $a > 0$, a representation

$$f(x) = f(a) + \int_a^x \psi(t) dt \quad (x \geq a)\tag{3.2}$$

with a function ψ of bounded variation on each finite subinterval of I .

The following theorem is our main result.

THEOREM 3.1. Let $r \in \mathbb{N}$, $x \in I$, and $f \in DB_r(I)$. Then there holds

$$\begin{aligned}|(L_n f)(x) - f(x)| &\leq \frac{1}{2} \sqrt{\frac{x(1+x)}{n-1}} |f'(x+) - f'(x-)| + \frac{x}{\sqrt{n}} V_{x-x/\sqrt{n}}^{x+x/\sqrt{n}}((f')_x) \\ &\quad + \frac{1+x}{n-1} \left(\sum_{k=1}^{\lfloor \sqrt{n} \rfloor} V_{x-x/k}^{x+x/k}((f')_x) + x^{-1} |f(2x) - f(x)| + 2 |f'(x+)| \right) \\ &\quad + \frac{c_{r,x} \cdot M_{r,x}(f)}{n^{r/2}},\end{aligned}\tag{3.3}$$

where the constants $c_{r,x}$ and $M_{r,x}(f)$ are given by

$$\begin{aligned}c_{r,x} &= \sup_{n \in \mathbb{N}} \sqrt{n^r (L_n \psi_x^{2r})(x)}, \\ M_{r,x}(f) &= 2^r \sup_{t \geq 2x} t^{-r} |f(t) - f(x)|.\end{aligned}\tag{3.4}$$

Remark 3.2. Note that, for each $f \in DB_r(I)$, we have $M_{r,x}(f) < +\infty$. Furthermore, Lemma 2.1 implies that $c_{r,x} < +\infty$.

Proof. For $x \in I$, we have

$$(L_n f)(x) - f(x) = \int_0^\infty K_n(x, t)(f(t) - f(x))dt = \int_0^\infty K_n(x, t) \int_x^t f'(u) du dt. \quad (3.5)$$

Now we take advantage of the identity

$$\begin{aligned} f'(u) &= (f')_x(u) + \frac{1}{2}(f'(x+) + f'(x-)) + \frac{1}{2}(f'(x+) - f'(x-)) \operatorname{sign}(u - x) \\ &+ \left(f'(x) - \frac{1}{2}(f'(x+) + f'(x-)) \right) \chi_x(u), \end{aligned} \quad (3.6)$$

where $\chi_x(u) = 1$ ($u = x$) and $\chi_x(u) = 0$ ($u \neq x$). Obviously, we have

$$\int_0^\infty K_n(x, t) \int_x^t \left(f'(x) - \frac{1}{2}(f'(x+) + f'(x-)) \right) \chi_x(u) du dt = 0. \quad (3.7)$$

Furthermore, by (2.1) and (2.4), respectively, we have

$$\begin{aligned} \int_0^\infty K_n(x, t) \int_x^t \frac{1}{2}(f'(x+) + f'(x-)) du dt &= \frac{1}{2}(f'(x+) + f'(x-)) \int_0^\infty K_n(x, t)(t - x) dt = 0, \\ \left| \int_0^\infty K_n(x, t) \int_x^t \frac{1}{2}(f'(x+) - f'(x-)) \operatorname{sign}(u - x) du dt \right| \\ &\leq \frac{1}{2} |f'(x+) - f'(x-)| \int_0^\infty K_n(x, t) |t - x| dt \\ &\leq \frac{1}{2} \sqrt{\frac{x(1+x)}{n-1}} |f'(x+) - f'(x-)|. \end{aligned} \quad (3.8)$$

Collecting the latter relations, we obtain the estimate

$$|(L_n f)(x) - f(x)| \leq |A_n(f, x) + B_n(f, x) + C_n(f, x)| + \frac{1}{2} \sqrt{\frac{x(1+x)}{n-1}} |f'(x+) - f'(x-)| \quad (3.9)$$

with the denotations

$$\begin{aligned} A_n(f, x) &= \int_0^x K_n(x, t) \int_x^t (f')_x(u) du dt, \\ B_n(f, x) &= \int_x^{2x} K_n(x, t) \int_x^t (f')_x(u) du dt, \\ C_n(f, x) &= \int_{2x}^\infty K_n(x, t) \int_x^t (f')_x(u) du dt. \end{aligned} \quad (3.10)$$

In order to complete the proof, it is sufficient to estimate the terms $A_n(f, x)$, $B_n(f, x)$, and $C_n(f, x)$.

Using integration by parts, and application of Lemma 2.2 yields

$$\begin{aligned}
 |A_n(f, x)| &= \left| \int_0^x \int_x^t (f')_x(u) du dt \lambda_n(x, t) \right| = \left| \int_0^x \lambda_n(x, t) (f')_x(t) dt \right| \\
 &\leq \left(\int_0^{x-x/\sqrt{n}} + \int_{x-x/\sqrt{n}}^x \right) |\lambda_n(x, t)| V_t^x((f')_x) dt \\
 &\leq \frac{x(1+x)}{n-1} \int_0^{x-x/\sqrt{n}} (x-t)^{-2} V_t^x((f')_x) dt + \frac{x}{\sqrt{n}} V_{x-x/\sqrt{n}}^x((f')_x).
 \end{aligned} \tag{3.11}$$

By the substitution of $u = x/(x-t)$, we obtain

$$\begin{aligned}
 \int_0^{x-x/\sqrt{n}} (x-t)^{-2} V_t^x((f')_x) dt &= x^{-1} \int_1^{\sqrt{n}} V_{x-x/u}^x((f')_x) du \\
 &\leq x^{-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} \int_k^{k+1} V_{x-x/u}^x((f')_x) du \\
 &\leq x^{-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} V_{x-x/k}^x((f')_x).
 \end{aligned} \tag{3.12}$$

Thus we have

$$|A_n(f, x)| \leq \frac{1+x}{n-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} V_{x-x/k}^x((f')_x) + \frac{x}{\sqrt{n}} V_{x-x/\sqrt{n}}^x((f')_x). \tag{3.13}$$

Furthermore, we have

$$\begin{aligned}
 |B_n(f, x)| &= \left| - \int_x^{2x} \int_x^t (f')_x(u) du dt (1 - \lambda_n(x, t)) \right| \\
 &\leq \left| \int_x^{2x} (f')_x(u) du \right| |1 - \lambda_n(x, 2x)| + \int_x^{2x} |(f')_x(t)| |1 - \lambda_n(x, t)| dt \\
 &\leq \frac{1+x}{(n-1)x} |f(2x) - f(x) - xf'(x+)| + \int_x^{x+x/\sqrt{n}} V_x^t((f')_x) dt \\
 &\quad + \frac{x(1+x)}{n-1} \int_{x+x/\sqrt{n}}^{2x} (t-x)^{-2} V_x^t((f')_x) dt,
 \end{aligned} \tag{3.14}$$

where we applied Lemma 2.2. By the substitution of $u = x/(t-x)$, we obtain

$$\begin{aligned}
 \int_{x+x/\sqrt{n}}^{2x} (t-x)^{-2} V_x^t((f')_x) dt &= x^{-1} \int_1^{\sqrt{n}} V_x^{x+x/u}((f')_x) du \\
 &\leq x^{-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} \int_k^{k+1} V_x^{x+x/u}((f')_x) du \\
 &\leq x^{-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} V_x^{x+x/k}((f')_x).
 \end{aligned} \tag{3.15}$$

Thus we have

$$\begin{aligned} |B_n(f, x)| &\leq \frac{1+x}{(n-1)x} |f(2x) - f(x) - xf'(x+)| + \frac{1+x}{n-1} \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} V_x^{x+x/k}((f')_x) \\ &\quad + \frac{x}{\sqrt{n}} V_x^{x+x/\sqrt{n}}((f')_x). \end{aligned} \quad (3.16)$$

Finally, we have

$$\begin{aligned} |C_n(f, x)| &= \left| \int_{2x}^{\infty} K_n(x, t) (f(t) - f(x) - (t-x)f'(x+)) dt \right| \\ &\leq 2^{-r} M_{r,x}(f) \int_{2x}^{\infty} K_n(x, t) t^r dt + |f'(x+)| \int_{2x}^{\infty} K_n(x, t) |t-x| dt. \end{aligned} \quad (3.17)$$

Using the obvious inequalities $t \leq 2(t-x)$ and $x \leq t-x$ for $t \geq 2x$, we obtain

$$\begin{aligned} |C_n(f, x)| &\leq M_{r,x}(f) \int_{2x}^{\infty} K_n(x, t) (t-x)^r dt + x^{-1} |f'(x+)| \int_{2x}^{\infty} K_n(x, t) (t-x)^2 dt \\ &\leq M_{r,x}(f) \cdot (L_n |\psi_x^r|)(x) + x^{-1} |f'(x+)| (L_n \psi_x^2)(x). \end{aligned} \quad (3.18)$$

By (2.3), we conclude that

$$|C_n(f, x)| = M_{r,x}(f) \cdot c_{r,x} n^{-r/2} + \frac{1+x}{n-1} |f'(x+)|. \quad (3.19)$$

Combining the estimates (3.13)–(3.19) with (3.9), we get the desired result. This completes the proof of the theorem. \square

Acknowledgments

The authors are thankful to the four kind referees for their valuable comments which led to a better presentation of the paper. The revised version of the paper was submitted while the first author was visiting the Department of Mathematics and Statistics, Auburn University, USA, in the fall 2005.

References

- [1] U. Abel, *Asymptotic approximation with Stancu beta operators*, Rev. Anal. Numér. Théor. Approx. **27** (1998), no. 1, 5–13.
- [2] U. Abel and V. Gupta, *Rate of convergence of Stancu beta operators for functions of bounded variation*, Rev. Anal. Numér. Théor. Approx. **33** (2004), no. 1, 3–9.
- [3] J. A. Adell and J. de la Cal, *On a Bernstein-type operator associated with the inverse Pólya-Eggenberger distribution*, Rend. Circ. Mat. Palermo (2) Suppl. **33** (1993), 143–154.
- [4] J. A. Adell, J. de la Cal, and M. San Miguel, *Inverse beta and generalized Bleimann-Butzer-Hahn operators*, J. Approx. Theory **76** (1994), no. 1, 54–64.
- [5] R. Bojanović and F. Chêng, *Rate of convergence of Bernstein polynomials for functions with derivatives of bounded variation*, J. Math. Anal. Appl. **141** (1989), no. 1, 136–151.

- [6] ———, *Rate of convergence of Hermite-Fejér polynomials for functions with derivatives of bounded variation*, Acta Math. Hungar. **59** (1992), no. 1-2, 91–102.
- [7] R. Bojanović and M. K. Khan, *Rate of convergence of some operators of functions with derivatives of bounded variation*, Atti Sem. Mat. Fis. Univ. Modena **39** (1991), no. 2, 495–512.
- [8] V. Gupta, V. Vasishtha, and M. K. Gupta, *Rate of convergence of summation-integral type operators with derivatives of bounded variation*, JIPAM. J. Inequal. Pure Appl. Math. **4** (2003), no. 2, article 34, 1–8.
- [9] P. Pych-Taberska, *Pointwise approximation of absolutely continuous functions by certain linear operators*, Funct. Approx. Comment. Math. **25** (1997), 67–76.
- [10] D. D. Stancu, *On the beta approximating operators of second kind*, Rev. Anal. Numér. Théor. Approx. **24** (1995), no. 1-2, 231–239.

Vijay Gupta: School of Applied Science, Netaji Subhas Institute of Technology, Azad Hind Fauj Marg, Sector-3, Dwarka, New Delhi–110 045, India

E-mail address: vijay@nsit.ac.in

Ulrich Abel: Fachbereich MND, Fachhochschule Giessen-Friedberg, University of Applied Sciences, Wilhelm-Leuschner-Straße 13, 61169 Friedberg, Germany

E-mail address: ulrich.abel@mnd.fh-friedberg.de

Mircea Ivan: Department of Mathematics, Technical University of Cluj-Napoca, 400020 Cluj-Napoca, Romania

E-mail address: mircea.ivan@math.utcluj.ro

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskklai@cityu.edu.hk