

On a two-phase iterative-sandwich algorithm for improved polynomial approximation by a Modified Lupas Operator using statistical perspectives.

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Abstract

This paper aims at constructing a two-phase iterative computerizable numerical algorithm for an improved approximation by ‘**Modified Lupas**’ operator. The algorithm uses the ‘statistical perspectives’ for exploiting the information about the unknown function ‘*f*’ available in terms of its known values at the ‘equidistant-knots’ in $C[0,1]$ more fully. The improvement, achieved by an a posteriori use of this information, happens iteratively. Any typical iteration uses the concepts of ‘Mean Square Error (MSE)’ and ‘Bias’ ; the application of the former being preceded by that of the latter in the algorithm. At any iteration, the statistical concept of ‘MSE’ is used in “Phase II”, after that of the ‘Bias’ in “Phase I”. Like a ‘Sandwich’, the top and bottom-breads are the operations of ‘Bias-Reduction’ per the “Phase I” of our algorithm, and the operation of ‘MSE-Reduction’ per the “Phase II” is the stuffing in the sandwich. The algorithm is an iterative one amounting to a desired-height ‘Docked-Pile’ of sandwiches with the bottom-bread of the first iteration serving as the top-bread for the second-iteration sandwich, and so-on-and-so forth. The potential of the achievable improvements through the proposed ‘computerizable numerical iterative algorithm’ is illustrated per an ‘empirical study’ for which the function ‘*f*’ is assumed to be known in the sense of simulation. The illustration has been confined to “Three Iterations” only, for the sake of simplicity of the illustration.

Keywords: Approximation; Modified Bernstein operator; Simulated empirical study.

AMS Classifications: 41A10, 41A36, 62F10.

1. Introduction.

Szasz (1950) proposed the following generalization of the well-known Bernstein’s polynomial approximation operator extending it to infinite interval.

$$S_n(f; x) = [n^{-nx} \sum_{k=0}^{\infty} \binom{nx+k-1}{k} f(\frac{k}{n})], \text{ for all } f \in C[0, \infty]. \tag{1.1}$$

Heinz- Gerd Lehnoff (1984) proposed “Modified Szasz- Mirakjan Operator” as follows:

$$S_n(f; x) = \sum_{k=0}^{k=n} f(\frac{k}{n}) \cdot T_k(x) / \sum_{k=0}^{k=n} T_k(x), \forall x \in C[0,1] \text{ \& } f \in C[0,1].$$

Wherein; $T_k(x) = (n \cdot x)^k / k!$ (1.2)

Motivated by that modification by **Heinz-Gerd Lehnoff (1981)**, but slightly differently, we propose a more appropriate modification of the **Lupas (1995) polynomial approximation operator**:

$$ML_n(f; x) = \sum_{k=0}^{k=n} \binom{n+k-1}{k} * (2 * x)^k \cdot f(\frac{2 * k}{k+n}) / [\sum_{k=0}^{k=n} \binom{n+k-1}{k} * (2 * x)^k];$$

For all $f \in C[0, 1]$ & $x \in C[0, 1]$ (1.3)

This modification is apparently a more-appropriate one, inasmuch as “**ML[n]**” could well be interpreted as “**Weighted- Average**” of the used **(n +1) known values of the unknown function “f(x)”** , namely ‘**f(k/n)**’ ; $k = 0$ (1) n ; “**Weights**” being “**T_k(x)**’s”

;Wherein $T_k(x) = \binom{n+k-1}{k} (2^*x)^k$; $x \in C[0,1]$. In fact $T_k(x)$'s could be interpreted as proportional to "probabilities" [$T_k(x) \approx 0$ "]. As such, therefore,

$$ML[n] = E(f(x)) \tag{1.4}$$

Incidentally, as we could use a suitable transformation (translation-n-change-of-scale) of the variable 'x', we could assume, without loss of generality, that we are interested in the approximation of a bounded function $f \in C[0, 1]$, even if the impugned function could, originally, be rather a bounded one $f \in C[a, b]$.

2. Two-Phase Iterative-Sandwich Improvement Algorithm for Modified Lupas Operators ML[n].

In this section we propose the "Two-Phase Iterative-Sandwich Improvement Algorithm for Modified Lupas Operators ML[n]", using 'TWIN' statistical perspectives of 'Bias' & 'MSE'. In the statistical sense 'ML[n]' is an estimate of the unknown function 'f(x)'. Now, we use our estimator/modified Lupas Operators 'ML[n]' to estimate the values of the unknown function 'f(x)' at the knots '(k/n)', say $E_t f(k/n)$, $k = 0(1)n$, Vis-à-Vis known values of the unknown function "f(x)", namely 'f(k/n)' ; $k=0(1)n$.

Hence the "Knot-Wise Error", say $E_r f(k/n) \equiv E_t f(k/n) - f(k/n)$, $k = 0(1)n$ could be generated to lead to the calibration of the "Error/Bias Polynomial Function",

Say $E_r L_n(f; x) = \sum_{k=0}^{n-1} T_k(x) \cdot E_r f(k/n) / \sum_{k=0}^{n-1} T_k(x)$.
 (2.1)

On the other hand, the "Modified Lupas Polynomial" approximation/estimator of the unknown function 'f(x)' is "ML[n]", as per the equation (1.3) in the preceding section. This enables us to achieve per our "Phase I" of the iterative algorithm, the "Reduced-Bias Polynomial" approximation/estimator of the unknown function "f(x)" just by subtracting the "Estimated Error/Bias Polynomial" per (2.1) above, to get:

Say $O_n(f; x) = ML[n] - E_r L_n(f; x)$
 (2.2)

Now, we embark upon the "Phase II" of our proposed 'Iterative Algorithm'. The concept "Minimum Mean Square Error Estimator (MMSEE)" of Searles (1964) is seminal to this phase of our algorithm. As per (1.4), our "Modified Lupas Polynomial" estimator is rather analogous to the sample-mean ' \bar{x} '. Searles (1964) considered the class of estimators ' $k \cdot \bar{x}$ ', and chose the "Optimal" value say " k_0 " by minimizing the MSE ($k \cdot \bar{x}$) to lead to the MMSEE $\approx k_0 \cdot \bar{x}$ ". Analogously, we consider the perturbed 'Polynomial', say $b \cdot O_n(f; x)$, and hence determine the estimated values of the unknown function 'f(x)' at the knots '(k/n)', say $E_t f(k/n)$, $k = 0(1)n$, vis-a-vis known values of the unknown function "f(x)", namely 'f(k/n)' ; $k = 0(1)n$.

Hence the "Knot-Wise Squared-Error", say $E_{2r} f(k/n) \equiv [b \cdot E_t f(k/n) - f(k/n)]^2$, $k = 0(1)n$ could be generated to lead to the calibration of the "Squared-Error Polynomial Function",

Say $E_{2r} = \sum_{k=0}^{n-1} E_{2r} f(k/n) / \binom{n}{k}$
 (2.3)

This will be a "Quadratic Polynomial in b", say $Q(b) \equiv A \cdot b^2 + B \cdot b + C$. To avoid any complex solution to $Q(b) = 0$, we chose $b_0 = -(B/2 \cdot A)$ to minimize the value of the MSE, leading to a 'Reduced-MSE Polynomial' estimator " $b_0 \cdot O_n(f; x)$ ".

To complete the "First Iteration" we again apply the details of the 'Phase I' to treat our "Reduced-MSE Polynomial" estimator " $b_0 \cdot O_n(f; x)$ ", to achieve the improved [at Iteration #1] 'Modified Lupas Polynomial' Operator/Estimator; Say:

$I\{ \#1 \} ML[n] \equiv [\text{Reduced- Bias Version Using 'Phase I' (Iteration \#1) on "b_0 \cdot O_n(f; x)"}]$
 (2.4)

Thus operations defining "FIRST Iteration" could well be characterized as a "Sandwich"! The top and bottom-breads are the operations of 'Bias-Reduction' per the "Phase I" of our algorithm, and the operation of the 'MSE-Reduction' per the "Phase II" is the stuffing in the sandwich. The algorithm is iterative one, amounting to the desired-height 'Docked-Pile' of sandwiches with the bottom-bread of the first iteration serving as the top-bread for the second-iteration sandwich, and so-on-and-so forth.

At any iteration, the improvements will begin-and-end with the "Phase I" operation, sandwiching its "Phase II" operation of the 'MSE-

Reduction. As such, at any iteration, we will have two improvement-operations only, namely that of ‘Phase II’ followed by that of ‘Phase I’ borrowing the last operation of the ‘Bias-Reduction’ per the ‘Phase I’ in the preceding iteration. Only the “First Iteration” will be an exception using three improvement-operations \approx Phase I – Phase II - Phase I.

3. The empirical simulation study.

To illustrate the gain in the efficiency of the “Modified Lupas Operators” by using our proposed “Sandwich- Iterative Algorithm of Improvement of Polynomial Approximation”, we have carried an empirical study. We have taken the example-cases of $n = 3, 4, \text{ and } 5$ (i.e. $n + 1 = 4, 5, \text{ and } 6$, knots) in the empirical study to numerically illustrate the relative gain in efficiency in using the Algorithm Vis-à-Vis the Original Modified Lupas Polynomial Operator in each example-case of the n-values. Essentially, the empirical study is a simulation one wherein we would have to assume that the function, being tried to be approximated, namely $f(x)$ is known to us. Once again, we have confined to the illustrations of the relative gain in efficiency by the Iterative Improvement for the following four illustrative functions: $f(x) = \exp(x), \ln(2+x), \sin(2+x*\pi/2), \text{ \& } 2^x$.

To illustrate the **POTENTIAL** of the improvement with our proposed Sandwich-Iterative Algorithm, we have considered **THREE Iterations**, and the numerical values of **seven – quantities: including the three Percentage Relative Errors (PREs)**, corresponding to our **Improvement Iteration (# = 1, 2, or 3) (PRE_I (#) ML_n (f; x) [n])**, following that for **Original Modified Lupas Polynomial Operator (PRE_ML_n (f; x) [n])**, and the **three corresponding Percentage Relative Gains (PRGs)** in using our Iterative Algorithmic Modified Lupas Polynomial Operators in place of the Original Modified Lupas Polynomial Operators **ML_n [n], namely (PRG_I (#) ML_n [n]; # 1 (1) 3)**.

These quantities are defined, as follows.
PRE using original Modified Lupas (Polynomial) using n intervals in [0, 1], i.e. [(k- 1)/n, k/n]; k = 1 (1) n:

$$PRE_MLn [n] = \frac{\left| \int_0^1 f(x)dx - \int_0^1 ML_n(n)dx \right|}{\int_0^1 f(x)dx} \times 100.$$

The PRE using Improvement Iteration (I #1, or 2, or 3) on Lupas (Polynomial) Operator using n intervals in [0, 1], i.e. [(k-1)/n, k/n]; k = 1 (1) n:

$$PRE_I(\#)ML_n [n] = \frac{\left| \int_0^1 f(x)dx - \int_0^1 I(\#)ML_n(n)dx \right|}{\int_0^1 f(x)dx} \times 100; \# = 1; \text{ or } 2; \text{ or } 3.$$

The PREs respective to the **Original Modified Lupas Polynomial Operator**, and respective to the **First, Second and Third Sandwich-Algorithmic Improvement Iteration Polynomials**, respectively, for each of the example # of approximation Knots/Intervals and the **Percentage Relative Gains (PRGs)**, defined exactly analogously to PREs, by using the proposed **Sandwich-Algorithmic Improvement Iteration: I# [e.g. 1 , or 2 , or 3] Polynomials with the n intervals in [0, 1] over using the Original Modified Lupas Polynomial Operator for the approximation of the Targeted function, ‘f (x)’ are tabulated in the following four tables:~ Tables 1 to Table 4.**

4. Conclusion.

The tabulated values of PRGs in the “APPENDIX” amply illustrate the ‘Relative Gains by using the proposed “Two-phase iterative algorithm using the statistical perspectives for improved approximation by Modified Lupas Operator”. Even for 6 knots (n = 5), the PRGs are above 90% for all example-functions, after only THREE iterations. For $f(x) = \sin(2+x*\pi/2) \text{ \& } \ln(2+x)$ they are above 99%, after the three iterations!

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APPENDIX.

Table 1 : (Iterative) Algorithmic (In %) Relative Efficiency/ Gain for $f(x) = \exp(x)$.

| Items ↓ | n→ 3 | 4 | 5 |
|--------------------------------------|-------------|-------------|-------------|
| PRE ML _n (f; x) [n] | 24.99015819 | 28.78914401 | 31.2438483 |
| PRE I (1) ML _n (f; x) [n] | 14.52845941 | 14.42598420 | 15.0358634 |
| PRE I (2) ML _n (f; x) [n] | 10.62695956 | 9.94569919 | 10.3341992 |
| PRE I (3) ML _n (f; x) [n] | 3.17654665 | 1.23138525 | 0.8511202 |
| PRG I (1) ML _n (f; x) [n] | 41.86327554 | 49.89088875 | 51.87576340 |
| PRG I (2) ML _n (f; x) [n] | 57.47542101 | 65.45330005 | 66.92405144 |
| PRG I (3) ML _n (f; x) [n] | 87.28880932 | 95.72274448 | 97.27587888 |

Table 2: (Iterative) Algorithmic (In %) Relative Efficiency/Gain for $f(x) = \ln(2+x)$.

| Items ↓ | n→ 3 | 4 | 5 |
|--------------------------------------|-------------|-------------|-------------|
| PRE ML _n (f; x) [n] | 8.52209478 | 10.2707945 | 11.31455004 |
| PRE I (1) ML _n (f; x) [n] | 5.30666820 | 5.3304237 | 5.52294491 |
| PRE I (2) ML _n (f; x) [n] | 3.90199321 | 3.5226194 | 3.48653274 |
| PRE I (3) ML _n (f; x) [n] | 1.44370539 | 0.4311038 | 0.00538581 |
| PRG I (1) ML _n (f; x) [n] | 37.73047191 | 48.10115463 | 51.18723328 |
| PRG I (2) ML _n (f; x) [n] | 54.21321500 | 65.70256111 | 69.18540523 |
| PRG I (3) ML _n (f; x) [n] | 83.05926620 | 95.80262443 | 99.95239917 |

Table 3: (Iterative) Algorithmic (In %) Relative Efficiency/Gain for $f(x) = \sin(2+x*\pi/2)$.

| Items ↓ | n→ 3 | 4 | 5 |
|--------------------------------------|--------------|--------------|--------------|
| PRE ML _n (f; x) [n] | 101.62048355 | 117.93489106 | 128.21083454 |
| PRE I (1) ML _n (f; x) [n] | 60.61951304 | 60.74273117 | 65.24809523 |
| PRE I (2) ML _n (f; x) [n] | 42.50271503 | 38.73711552 | 33.08623891 |
| PRE I (3) ML _n (f; x) [n] | 21.47465476 | 14.27798701 | 11.87840116 |
| PRG I (1) ML _n (f; x) [n] | 40.34715153 | 48.49469003 | 49.10875084 |
| PRG I (2) ML _n (f; x) [n] | 58.17505136 | 67.15381242 | 74.19388226 |
| PRG I (3) ML _n (f; x) [n] | 78.86778923 | 87.89333091 | 90.73525943 |

Table 4: (Iterative) Algorithmic (In %) Relative Efficiency/Gain for $f(x) = 2^x$.

| Items ↓ | n→ 3 | 4 | 5 |
|--|--------------------|--------------------|--------------------|
| PRE ML_n (f; x) [n] | 16.50183845 | 19.15625639 | 20.84201688 |
| PRE I (1) ML_n (f; x) [n] | 9.61646599 | 9.46970940 | 9.79775441 |
| PRE I (2) ML_n (f; x) [n] | 6.89370311 | 6.22104973 | 6.29499328 |
| PRE I (3) ML_n (f; x) [n] | 1.90171541 | 0.29965161 | 0.18722834 |
| PRG I (1) ML_n (f; x) [n] | 41.72488101 | 50.56597065 | 52.99037293 |
| PRG I (2) ML_n (f; x) [n] | 58.22463578 | 67.52471045 | 69.79662129 |
| PRG I (3) ML_n (f; x) [n] | 88.47573605 | 98.43575063 | 99.10167840 |