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RATIONAL APPROXIMATION OF e^{-x} ON THE POSITIVE REAL AXIS

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In this paper we obtain error bounds to approximations of e^{-x} on $[0;\infty)$ by rational functions having zeros and poles only on the negative real axis.

Our main concern in this paper is the question of approximating e^{-x} on the positive real axis by reciprocals of polynomials and by rational functions, especially by those which have all their zeros and poles on the negative real axis.

NOTATION. Let π_n represent the set of all polynomials of degree $\leq n$. Let π_n^* represent the set of all polynomials in π_n all of whose zeros are in the left half plane and π_n^{**} represent the set of all polynomials in π_n^* all of whose zeros are real and negative. Similarly let ρ_n , ρ_n^* , ρ_n^{**} represent the sets of rational functions of total degree n whose numerators and denominators are in π_n , π_n^* , π_n^{**} respectively. Let $\| \|$ denote $\| \|_{L_{\infty[0,\infty)}}$. Then we define

$$\lambda_{0,n}(f) = \inf_{p \in \pi_n} \left\| f - \frac{1}{p} \right\|,$$

$$\lambda_{0,n}^*(f) = \inf_{p \in \pi_n^*} \left\| f - \frac{1}{p} \right\|,$$

$$\lambda_{0,n}^{**}(f) = \inf_{p \in \pi_n^*} \left\| f - \frac{1}{p} \right\|,$$

$$\lambda_{n}^{**}(f) = \inf_{r \in \rho_n} \left\| f - r \right\|,$$

$$\lambda_{n}^{**}(f) = \inf_{r \in \rho_n^*} \left\| f - r \right\|,$$

$$\lambda_{n}^{**}(f) = \inf_{r \in \rho_n^*} \left\| f - r \right\|.$$

LEMMA (Newman [1], Theorem 2). Let $p \in \pi_n^{**}$ where $n \ge 2$, then

$$||e^{x}-p||_{L_{\infty[0,1]}} \ge (16n+1)^{-1}.$$

We obtain the following results.

(Theorems 1, 2):
$$(17e^2n)^{-1} \le \lambda_{0,n}^{**}(e^{-x}) \le (en)^{-1}, n \ge 2.$$

(Theorem 3): $\lambda_{0,2n}^*(e^{-x}) \leq 2(ne)^{-2}$, $n \geq 1$. (Theorems 4, 5): $e^{-6\sqrt{n}} \leq \lambda_n^*(e^{-x}) \leq n^{-c \log n}$, $n \geq 2$. (Theorem 6): $e^{-5n^{2/3}} \leq \lambda_n^*(e^{-x})$, $n \geq 2$.

THEOREM 1. For all $n \ge 1$,

(1)
$$\left\| e^{-x} - \left(1 + \frac{x}{n} \right)^{-n} \right\| \leq \frac{1}{ne} .$$

Proof. For all $x \ge 0$ and $n \ge 1$ we have

$$0 \le \left(1 + \frac{x}{n}\right)^n \le e^x.$$

Hence

$$0 \le \left(1 + \frac{x}{n}\right)^{-n} - e^{-x} \le \left(1 + \frac{x}{n}\right)^{-n} - \left(1 + \frac{x}{n}\right)^{-n-1} \le \frac{1}{ne} \quad \text{for all} \quad x \ge 0,$$

because, $(1+(x/n))^{-n}-e^{-x}$ attains its maximum when $e^{x}=(1+(x/n))^{n+1}$. Hence (1) follows.

Theorem 2. For all $n \ge 2$ we have

(2)
$$\lambda_{0,n}^{**}(e^{-x}) \ge (17e^2n)^{-1}.$$

Proof. Set

(3)
$$\left\|e^{-x} - \frac{1}{p_n(x)}\right\| = \epsilon.$$

Then

$$|e^x - p_n(x)||_{L_{\infty[0,1]}} \leq \epsilon e p_n(1),$$

since $p_n(x)$ has only nonnegative coefficients. From (3), we get

$$[p_n(1)]^{-1} \ge e^{-1} - \epsilon_n = \frac{1 - \epsilon e}{e}.$$

From (3) and (4), we have

(5)
$$\|e^x - p_n(x)\|_{L_{\infty[0,1]}} \leq \frac{\epsilon e^2}{1 - \epsilon e} .$$

On the other hand we have from the lemma that

(6)
$$||e^{x} - p_{n}(x)||_{L_{\infty[0,1]}} \ge (16n+1)^{-1}.$$

From (5) and (6), we get

$$\epsilon e^2(16n+1) \ge 1 - \epsilon e$$
.

Hence (2) follows.

THEOREM 3. For all even n

$$\left\|e^{-x}-\left(1+\frac{2x}{n}+\frac{2x^2}{n^2}\right)^{-n/2}\right\|\leq 8(ne)^{-2}.$$

Proof. For all $x \ge 0$, $n \ge 1$, we have

$$\exp\left(\frac{2x}{n}\right) \ge \left(1 + \frac{2x}{n} + \frac{2x^2}{n^2}\right).$$

We also know that

 $1 + x + x^2/2!$ has zeros only in the left half plane.

The function

$$\left(1+\frac{2x}{n}+\frac{2x^2}{n^2}\right)^{-n/2}-e^{-x}$$

attains its maximum when

$$e^{x} = \left(1 + \frac{2x}{n} + \frac{2x^{2}}{n^{2}}\right)^{n/2+1} \left(1 + \frac{2x}{n}\right)^{-1}.$$

Therefore

$$0 \le \left(1 + \frac{2x}{n} + \frac{2x^2}{n^2}\right)^{-n/2} - e^{-x} \le \frac{2x^2}{n^2 e^x} \le \frac{8}{n^2 e^2}.$$

Hence the theorem is proved.

THEOREM 4. There is a constant c > 0 so that for all $n \ge 2$, we have

$$\lambda_n^{**}(e^{-x}) \leq n^{-c \log n}.$$

Proof. We use the following formula.

(8)
$$\sum_{k=0}^{m} (-1)^k \binom{m}{k} \frac{1}{k+s} = \frac{m!}{s(s+1)(s+2)\cdots(s+m)}.$$

Set $N = 1.c.m[1, 2, \dots, m]$, $t = N/s \ge 0$ and $\epsilon = (m!)^2 N^{-m}$. Then using the fact that $t^m \le m! e^t$, we get

$$(9) \quad 1 + \sum_{k=1}^{m} (-1)^k \frac{N}{k} {m \choose k} \frac{1}{t + \frac{N}{k}} = \frac{m! t^m}{(N+t)(N+2t)\cdots(N+mt)}$$

$$\leq \frac{m! t^m}{N^m + m! t^m}$$

$$\leq \frac{(m!)^2 e^t}{N^m + (m!)^2 e^t} \leq \frac{\epsilon e^t}{1 + \epsilon e^t}.$$

By integrating (9) with respect to t from 0 to x we get

(10)
$$0 \le x + \log R(x) \le \log(1 + \epsilon e^x),$$

where $R(x) = \prod_{k=1}^{m} (1 + (xk/N))^{(-1)^k (N/k) {m \choose k}}$. From (10), we get

$$0 \le e^{x} R(x) - 1 \le \epsilon e^{x}.$$

That is

$$0 \le R(x) - e^{-x} \le \epsilon.$$

From prime number theory we know that there exist positive constants α , β so that $e^{\alpha m} < N < e^{\beta m}$ for all $m \ge 1$. Hence $\deg R(x) \le N2^m \le n$ if we choose $\gamma \log n < m < \delta \log n$, where γ , δ are positive constants. From this choice of m, we obtain (7). That is,

$$\epsilon \le n^{-c \log n}$$
 as required.

Theorem 5. For all $n \ge 2$ we have

$$\lambda_n^{**}(e^{-x}) \ge e^{-6\sqrt{n}}.$$

Proof. In (8) set s = m(1+t) and integrate, then we get

(12)
$$\sum_{k=0}^{m} (-1)^k {m \choose k} \log \left(1 + \frac{mUA}{m+k}\right)$$

$$= \frac{1}{{2m \choose m}} \int_0^{UA} \frac{dt}{(1+t)\left(1 + \frac{tm}{m+1}\right)\cdots\left(1 + \frac{tm}{2m}\right)},$$

and observe that for U, A > 0 the right side of (12) is bounded by

(13)
$$\frac{1}{\binom{2m}{m}} \int_0^\infty \frac{dt}{\left(1 + \frac{t}{2}\right)^{m+1}} = \frac{2}{m \binom{2m}{m}}.$$

Again (8) with s = m give us

(14)
$$\sum_{k=0}^{m} (-1)^k \binom{m}{k} \frac{mA}{m+k} = \frac{A}{\binom{2m}{m}}.$$

Assume there is a rational function of total degree n, set.

$$r(x) = e^{-c} \prod_{k=1}^{n} (1 + xu_{i})^{\epsilon_{i}}, \qquad \epsilon_{i} = \pm 1, \qquad u_{i} \geq 0,$$

such that

$$\|e^{-x}-r(x)\|=\epsilon,$$

thus

(15)
$$||e^{x}r(x)-1||_{L_{\infty[0,A]}} \leq \epsilon e^{A}.$$

From (15), we obtain

$$c - \sum_{i=1}^{n} \epsilon_i \log(1 + xu_i) + x \leq \log(1 + \epsilon e^A) < \epsilon e^A$$
, for $0 \leq x \leq A$.

Now set x = mA/(m + k) to get

(16)
$$c - \sum_{i=1}^{n} \epsilon_{i} \log \left(1 + \frac{mAu_{i}}{m+k} \right) + \frac{mA}{m+k} < \epsilon e^{A}, \qquad k = 0, 1, 2, \dots, m.$$

Applying the difference operator m times on both sides of (16). We get in view of (13) and (14),

$$-\frac{2n}{m} + A \leq {2m \choose m} 2^m \epsilon e^A.$$

Now choose $m = [\sqrt{n}], A = 3\sqrt{n}$ then

$$\epsilon \ge \sqrt{n}(2e)^{-3\sqrt{n}} > e^{-6\sqrt{n}},$$
 as required.

THEOREM 6. For all $n \ge 2$, we have

$$\lambda_n^*(e^{-x}) \geqq e^{-5n^{2/3}}.$$

Proof. The proof of this theorem is not very different from the proof of Theorem 5, except that we use $t = ve^{i\theta}$, $|\theta| \le \pi/2$, and obtain

(18)
$$\sum_{k=0}^{m} (-1)^k \binom{m}{k} \log \left(1 + \frac{muA}{m+k}\right)$$

$$= \frac{1}{\binom{2m}{m}} \int_0^{UA} \frac{dt}{(1+t)\left(1 + \frac{tm}{m+1}\right)\cdots\left(1 + \frac{tm}{2m}\right)}$$

$$\leq \frac{1}{\binom{2m}{m}} \int_0^{\infty} \frac{dv}{\left(1 + \frac{v^2}{2}\right)^{m/2}} \leq \frac{1}{\binom{2m}{m}} \sqrt{m}.$$

Now by using (18) instead of (12) and (13), we obtain as in the case of Theorem 5,

$$-\frac{n}{\sqrt{m}} + A \leq 2^m e^{A} \binom{2m}{m} \epsilon.$$

Choose $m = [n^{2/3}], A = 2n^{2/3}$ then we get

$$\epsilon \ge n^{2/3} 8^{-n^{2/3}} e^{-2n^{2/3}} > e^{-5n^{2/3}}$$
 as required.

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