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SUPERPOSITIONS AND RELATED TOPICS

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We note that the results mentioned above can be extended without any essential difficulties to superpositions of the form

$$\sum_{i=1}^{N} p_{i}(x_{1}, ..., x_{n}) f_{i}(q_{i}(x_{1}, ..., x_{n})),$$

where $\{p_i\}$ are preassigned continuous functions, $\{q_i\}$ are preassigned smooth functions and $\{f_i\}$ are arbitrary continuous functions of one variable. But as it turns out this does not apply to superpositions of the form

$$\sum_{i=1}^{N} p_i(x_1, ..., x_n) f_i(q_{1,i}(x_1, ..., x_n), ..., q_{k,i}(x_1, ..., x_n)),$$

where $\{p_i\}$ are fixed continuous functions of n variables; and $\{q_{1i}\}, ..., \{q_{ki}\}$ are fixed smooth functions of n variables (k < n). Fridman answered that question only for n = 3, 4, k = 2 and $\{p_i\} \equiv 1$.

Also it is not known to what extent the problem of superpositions of smooth functions can be reduced to that of linear superpositions. "Such a reduction is proved only in the case of the so called stable" superpositions [10]. It turns out that not every analytic function of n variables can be represented by means of superpositions of smooth functions of a smaller number of variables it is assumed that the scheme is stable, i.e. for a small perturbation of a function represented the perturbations of the functions composing the superposition are comparatively small.

Chapter 2. — Superpositions of smooth functions

In this chapter we prove the existence of smooth functions of n variables $(n \ge 2)$, not representable by superpositions of smooth functions of a smaller number of variables.

§ 1. The notion of entropy

We will denote by $C(\mathcal{I})$ the space of all functions defined on a set \mathcal{I} and continuous on \mathcal{I} (the norm is the maximum of the absolute value of the function). We fix a compact $F \subset C(\mathcal{I})$ and a positive number ε . A set $F^* \subset C(\mathcal{I})$ is called an ε -net of F if for any $f \in F$ there exists $f^* \subset F^*$

such that $||f - f^*|| \le \varepsilon$. We denote by $N_{\varepsilon}(F)$ the number of elements of a minimal ε -net of F. The number $H_{\varepsilon}(F) = \log_2 N_{\varepsilon}(F)$ is called the ε -entropy of the set F.

The notion of entropy arises in a natural way in connection with various problems of analysis. We consider an example.

Let f be a function. It is known only that f belongs to a compact F. For example a smoothness condition of f and estimates of derivatives are given. We consider the problem of tabulating the function f. The first part of the problem is to write down in a table some number (parameters of f). For example, the values of f at certain points or the Taylor coefficients of f can be taken as such parameters. The second part of the problem is to present a decoding algorithm universal for all $f \in F$ which allows f to be calculated at any point with the accuracy ε .

The complexity of a table is usually characterized by two factors—its volume (the total number of binary digits required to write down all the parameters of the table) and the complexity of the decoding algorithm. It is easy to see that the volume of the most economical table presenting f with the accuracy ε equals $H_{\varepsilon}(F)$. Moreover it is possible to characterize the decoding algorithm too in terms of the entropy [21], [22], [24], [25].

It will be shown in paragraphs 2 and 3 that the number of ε -distant smooth functions depends in an essential way on the number of variables. This enables us to construct smooth functions of n variables not representable by smooth functions of a smaller number of variables.

We present here estimates of the entropy for a few concrete classes.

1. Let F_S^n be the class of all real valued functions, defined on a cube $\mathcal{I}: \{0 \leqslant x_i \leqslant 1, i = 1, ..., n\}$ whose partial derivatives of order up to S are bounded in modulas by a constant C. Then

$$c'\left(\frac{1}{\varepsilon}\right)^{n/s} \leqslant H_{\varepsilon}(F_s^n) \leqslant c''\left(\frac{1}{\varepsilon}\right)^{n/s},$$

where C' > 0, C'' > 0 are independent of ε .

2. Let $F_{\rho_1,\rho_2,...,\rho_n}^c$ be the space of functions analytic on the *n*-dimensional cube $\{-1 \leqslant x_k \leqslant 1\}$ (k=1,2,...,n) having analytic continuations in the region $E_{\rho} = E_{\rho_1} \times E_{\rho_2} \times ... \times E_{\rho_n}$ which are bounded in modulus in this region by the constant C > 0, where E_{ρ_k} is the region of the complex plane $z_k = x_k + iy_k$ bounded by the ellipse with semi-major axis ρ_k and with foci at the points -1, 1 of the real axis (k=1,2,...,n). Then

$$H_{\varepsilon}(F_{\rho_{1},\rho_{2},\ldots,\rho_{n}}^{c}) - \frac{1}{(n+1)!} \prod_{k=1}^{n} \frac{1}{\log \rho_{k}} \left(\log \frac{c}{\varepsilon}\right)^{n+1} + O\left[\left(\log \frac{c}{\varepsilon}\right)^{n} \log \log \frac{c}{\varepsilon}\right].$$

3. Let $F_{s,c}^n$ be the class of real valued functions on the cube $\{-1 \le x_k \le 1\}$ (k=1,...,n), bounded in modulus on that cube by the constant s_k and such that their analytic extensions are entire functions of order s_k with respect to $z_k = x_k + iy_k$ (k=1,...,n). Then

$$H_{\varepsilon}(F_{s,c}^{n}) = \frac{1}{(n+1)!} \prod_{k=1}^{n} s_{k} \left(\log \frac{c}{\varepsilon}\right)^{n+1} \left(\log \log \frac{c}{\varepsilon}\right)^{-n} +$$

$$= O\left[\left(\log \frac{c}{\varepsilon}\right)^{n+1} \left(\log \log \frac{c}{\varepsilon}\right)^{-n-1}\right].$$

These estimates and other results connected with estimates of entropy and applications are to be found for example in [49]-[53].

§ 2. The entropy of the space of smooth functions

Here we give an estimate of the entropy of the class of S times differentiable functions of n variables. The lower estimate was obtained in [4], the upper one—in [23].

We fix integers $n \ge 1$ and $p \ge 0$ and numbers $0 \le \alpha \le 1$, L > 0, C > 0, $\rho > 0$. We will denote by \mathscr{I} the cube $0 \le x_i \le \rho$ (i = 1, ..., n) and by $F = F_{S,L,c}^{\rho,n}$ $(S = p + \alpha)$ the set of all real valued functions defined on \mathscr{I} such that their partial derivatives of order p satisfy the condition Lip α with the constant L and

$$\left| \frac{\partial^{k_1 + \dots + k_n} f(0)}{\partial^{k_1} x_1 \dots \partial^{k_n} x_n} \right| \leqslant c \left(\sum_{i=1}^n k_i \leqslant p \right)$$

We say that the function g(x) satisfies the condition Lip α with the constant L if for any x' and x''

$$|g(x') - g(x'')| \le L(r(x', x''))^{\alpha},$$

where r(x', x'') is the distance between x' and x''.

Theorem 2.2.1. If $\varepsilon > 0$ is sufficiently small then

$$A\rho^n\left(\frac{L}{\varepsilon}\right)^{n/s} \leqslant H_{\varepsilon}(F) \leqslant B\rho^n\left(\frac{L}{\varepsilon}\right)^{n/s},$$

where A and B are positive constants depending only on s and n.

We choose $\delta > 0$ such that the number ρ/δ is an integer. We divide the cube \mathscr{I} into $\left(\frac{\rho}{\delta}\right)^n$ cubes P_i $\left(i=1,2,...,\left(\frac{\rho}{\delta}\right)^n\right)$ by hyperplanes, parallel to its (n-1)-dimensional edges. Each of the cubes P_i has side of length δ , and the edges of these cubes are parallel to those on \mathscr{I} . Let C_i denote the centre of the cube P_i and S_i the n-dimensional closed sphere (inscribed in P_i) of radius $\delta/2$ and centre at the point C_i . Put

$$\varphi_{i}(x) = \varphi_{i}(x_{1}, x_{2}, ..., x_{n}) = \begin{cases} 0, & \text{if } x \in \mathcal{I} - S_{i} \\ A\left(1 + \cos\left(\frac{2\pi}{\delta}r\left(C_{i}, x\right)\right)\right)^{p} & \text{if } x \in S_{i}, \end{cases}$$

where $r(C_i, x)$ is the distance from the point x to the centre C_i of the sphere S_i . Put, further,

$$\varphi_{\eta_1,\eta_2,...,\eta_h}(x) = \sum_{i=1}^h \eta_i \varphi_i(x)$$

$$\left(\eta_i = \pm 1 \; ; \; i = 1, 2, ..., h \; ; \; h = \left(\frac{\rho}{\delta}\right)^n\right).$$

LEMMA 2.2.1. We can find a positive number A(s, L, n), such that when $A = A(s, L, n) \delta^s$ and given any set of numbers $\eta_i (i = 1, 2, ..., h)$ -the corresponding function $\varphi_{\eta_1, \eta_2, ..., \eta_h}(x)$ belongs to F.

Proof. By differentiating $\varphi_i(x)$ it is not difficult to see that inside the sphere S_i its partial derivatives of all orders exist. And the modulus of any partial derivative of order k is bounded inside S_i by $AB(s, k, n) \delta^{-k}$, where B(s, k, n) is some constant, depending only on s, k, n. In particular, any derivative of the function $\varphi_i(x)$ of order p+1 is bounded in the sphere S_i by the constant

$$AB(s, p+1, n) \delta^{-p-1} = \frac{A(s, L, n) B(s, p+1, n)}{\delta^{1-\alpha}}.$$

Let g(x) be any p-th order partial derivative of the functions $\varphi_i(x)$. We take two points a and b belonging to the sphere S_i . Then $g(b) - g(a) = r(a, b) \frac{\partial g(c)}{\partial r}$, where $\frac{\partial g(c)}{\partial r}$ is the derivative of g(x) along the direction (a, b), taken at some point c of [a, b]. Since any p + 1-th order partial derivative of $\varphi_i(x)$ is bounded inside the sphere by the constant

$$\frac{A(s,L,n)B(s,p+1,n)}{\delta^{1-\alpha}}$$
, we have $\left|\frac{\partial g(c)}{\partial r}\right| \le n \frac{A(s,L,n)B(s,p+1,n)}{\delta^{1-\alpha}}$

And then

$$|g(b) - g(a)| \leq \left| \rho \frac{\partial g(c)}{\partial r} \right| \leq \rho n \frac{A(s, L, n) B(s, p+1, n)}{\delta^{1-\alpha}}$$

$$\leq \rho^{\alpha} n A(s, L, n) B(s, p+1, n).$$

Put

$$A(s, L, n) = \frac{L}{2n B(s, p+1, n)}.$$

Then

$$|g(b)-g'(a)| \leqslant \frac{1}{2} L \rho^{\alpha}.$$

Now let $\Psi(x)$ be any of the p-th partial derivatives of the function $\varphi_{\eta_1,\eta_2,...,\eta_h}(x)$. We choose two points x' and x'' of $\mathscr{I}(x' \in S_i, x'' \in S_j)$ and let $g_1(x)$ and $g_2(x)$ be the partial derivatives of the same kind as $\Psi(x)$ of the functions $\varphi_i(x)$ and $\varphi_j(x)$ (respectively). It is easy to verify that $g_1(x)$ and $g_2(x)$ are continuous on \mathscr{I} and identically equal to zero on the sets $\mathscr{I} - S_i$ and $\mathscr{I} - S_j$ (respectively). We select some point x_0 belonging to the boundary of the sphere S_i and lying on the segment [x', x'']. Then

$$|\psi(x'') - \psi(x')| \leq |g_1(x'') - g_1(x')| + |g_2(x'') - g_2(x')|$$

$$\leq |g_1(x') - g_1(x_0)| + |g_2(x'') - g_2(x_0)| \leq |g(b) - g(a)|$$

$$\leq \frac{1}{2} L(r(x', x_0))^{\alpha} + \frac{1}{2} L(r(x'', x_0))^{\alpha} \leq L(r(x'', x''))^{\alpha}.$$

If one of the points x', x'' (or both) belongs to the set $\mathscr{I} - \sum_{i=1}^{n} S_i$, then we can prove similarly that

$$|\varphi(x'') - \varphi(x')| \leqslant L(r(x', x''))^{\alpha}.$$

Q.E.D.

Lemma 2.2.2. There exists a positive constant A, depending only on s, L, n such that for sufficiently small ε

$$H_{\varepsilon}(F) \geqslant A\rho^n \left(\frac{1}{\varepsilon}\right)^{n/s}$$
.

Proof. We choose some positive number k > 1 such that when $\delta = \left(\frac{k\varepsilon}{A(s, L, n)}\right)^{1/s}$ is an integer.

We choose two different functions of the type $\varphi_{\eta_1,...,\eta_h}(x)$ and $\varphi_{\tau_1,\tau_2,...,\tau_h}(x)$, $A = A(s,L,n)\delta^s$ and A(s,L,n) is taken so small that both functions belong to the family F. Since the functions we have chosen are assumed to be different, for some $i \tau_i \neq \eta_i$. And therefore

$$|\varphi_{\eta_1,\eta_2,\ldots,\eta_h}(c_i) - \varphi_{\tau_1,\tau_2,\ldots,\tau_n}(c_i)|$$

= $2A = 2A(s, L, n)\delta^s = 2k\varepsilon > 2\varepsilon$.

Hence

$$H_{\varepsilon}(F) \geqslant \log 2^{h} = \left(\frac{\rho}{\delta}\right)^{n} = \left(\frac{A(s, L, n)}{k}\right)^{\frac{n}{s}} \rho^{n} \left(\frac{1}{\varepsilon}\right)^{\frac{n}{s}}$$

Q.E.D.

Lemma 2.2.3. There exists a constant B > 0 such that for sufficiently small $\varepsilon > 0$

$$H_{\varepsilon}(F) \leqslant B\rho^{n} \left(\frac{1}{\varepsilon}\right)^{\frac{n}{s}}$$

Proof. Let us choose some $\delta > 0$ such that the ratio ρ/δ is an integer. In the cube $\mathscr I$ consider the uniform lattice with step δ , consisting of the points d_i $(i=1, 2, ..., h; h=\left(\frac{\rho}{\delta}+1\right)^n)$.

We shall assume the corners of the lattice to be numbered so that the point d_1 coincides with the origin of co-ordinates, and for any i

$$r(d_{i-1},d) = \delta.$$

We now choose some function f(x) of the family F and we shall show a method of constructing a table for this function the volume of which is less than $B\rho^n \left(\frac{1}{\varepsilon}\right)^{n/s}$.

Let h_p denote the number of different kinds of partial derivative (of all orders up to and including the p-th) of a function of n variables. It is not difficult to verify that $h_p \leq (p+1)^n$. Let $\{\tau_1^{j,k}\}$ $\{\tau_1^{j,k}=0,1\}$ be the coefficients of the binary representation of the numbers

$$\frac{\partial^{k_1+k_2+\ldots+k_n} f(d_1)}{\partial x_1^{k_1} \partial x_2^{k_2} \ldots \partial x_n^{k_n}} \quad (k_1+k_2+\ldots+k_n) \leqslant p$$

written in some order (k is the order of the derivative, $j = 1, 2, ..., h_1^k$). Then the numbers

$$\left\{ \frac{\partial^{k_1+k_2+\ldots+k_n} f(d_1)}{\partial x_1^{k_1} \partial x_2^{k_2} \ldots \partial x_n^{k_n}} \right\} \qquad (k_1+k_2+\ldots+k_n=k)$$

are represented in the table to an accuracy of δ^{s-k} , i.e.

$$h_1^k \leqslant \left(\left\lceil \log \frac{c}{\delta^{s-k}} \right\rceil + 1 \right) (k+1)^n$$

binary digits $\tau_1^{s,k}$ $(j=1, 2, ..., h_1^k)$ are sufficient to represent them in binary. Thus, to represent all partial derivatives of f(x) at the point $x = d_1$ in binary we need

$$h_1 = \sum_{k=0}^{p} h_1^k \le (p+1)^{n+1} \left(1 + \log \frac{c}{\delta^s}\right)$$

binary digits

$$\tau_1^{j,k} (j = 1, 2, ..., h_1^k, k = 0, 1, 2, ..., p).$$

Let us assume now that we have found a method for selecting the digits $\{\tau_1^{j,k}\}$ (i=1,2,...,q-1) together with a rule for calculating from these digits the values of the numbers

$$\left\{ \frac{\partial^{k_1+k_2+\ldots+k_n} f(d_i)}{\partial x_1^{k_1} \partial x_2^{k_2} \ldots \partial x_n^{k_n}} \right\} \qquad (k_1+k_2+\ldots+k_n=k)$$

 $(i=1,\,2,\,...,\,q-1)$ to an accuracy of δ^{s-k} $(k=0,\,1,\,...,\,p)$. We examine the subsequent procedure for constructing the table for f(x). Let $g_k(x)$ be one of the k-th order partial derivatives of f(x). According to the induction hypothesis, the values of all partial derivatives of order $m \leq p-k$ of $g_k(x)$ at the point $x=d_{q-1}$ can be calculated to an accuracy of δ^{s-k-m} (m=0,1,...,p-k) from that part of the table already constructed. From Lagrange's formula, the value of $g_k(d_q)$ is found sufficiently accurately from the approximate values of the derivatives of g(x) at d_{q-1} . Therefore, to represent the numbers $g_k(d_q)$ to an accuracy of δ^{s-k} we need only a small number of binary digits. Since $r(d_{q-1},d_q)=\delta$ all the corresponding coordinates (except one) of the points d_{q-1} , d_q are equal. For definiteness, we shall suppose that

$$x_1(d_q) = x_1(d_{q-1}) + \delta$$
 and $x_i(d_q) = x_i(d_{q-1})$

for i = 2, 3, ..., n. Then

$$g_k(d_q) = \sum_{m=0}^{p-m-1} \frac{\partial^m g_k(d_{q-1})}{\partial x_1^m} \cdot \frac{\delta^m}{m!}$$

$$\begin{split} &+\frac{1}{(p-1)\,!}\frac{\partial^{p-k}g_k(d_{q-1}+\theta\delta)}{\partial x_1^{p-k}}\,\delta^{p-k}\\ &=\sum_{m=0}^{p-k}\frac{\partial^mg_k(d_{q-1})}{\partial x_1^m}\cdot\frac{\delta^m}{m\,!}+\frac{L}{(p-1)\,!}\,\theta\delta^{s-k}\;, \end{split}$$

where $0 \le \theta \le 1$. But since $\frac{\partial^m g_k(d_{q-1})}{\partial x_1^m}$ is given by the table only to an accuracy of δ^{s-k-m} (m=0, 1, ..., p-k) $g_k(d_q)$ is determined by the constructed part of the table only to an accuracy of

$$\sum_{m=0}^{p-1} \delta^{s-k-m} \frac{\delta^m}{m!} + \frac{L \delta^{s-k}}{(p-k)!} = \delta^{s-k} \left(\sum_{m=0}^{p-k} \frac{1}{m!} + \frac{L}{(p-k)!} \right) \leqslant e (L+1)^{s-k}$$

Therefore, in order to represent the value of $g_k(d_q)$ in the table to an accuracy of δ^{s-k} , it is sufficient to put another $h_q^{j,k} = [\log((L+1)e)] + 1$ binary digits in the table. Hence, to determine the values of all k th order partial derivatives of f(x) it is sufficient to add $h_q^k \leq (k+1)^n h_q^{j,k}$ binary digits to the table (k=0, 1, ..., p). Thus, the approximate representation of the values of all partial derivatives of the functions f(x) at the point will use only

$$h_q = \sum_{k=0}^{p} h_q^k \le (p+1)^{n+1} (1 + \log [e(L+1)])$$

binary digits.

The volume of the table T which we have constructed is equal to

$$P(T) = \sum_{q=1}^{k} h_q \leq (p+1)^{n+1} \left(1 + \log \frac{c}{\delta^s} \right) + (h-1)(p+1)^{n+1} \left(1 + \log \left[e(L+1) \right] \right).$$

We shall now describe the rule we use to enable us to compute the value of f(x) at any point of the cube $\mathscr I$ from the parameters of the table. To do this, we divide the cube $\mathscr I$ in some way into sets ω_q ($\omega_q \ni d_q$) the diameter of each set not exceeding $\delta \sqrt{n}$, and such that $\sum_{q=1}^h \omega_q = \mathscr I$. The approximate value of the function f(x) is calculated using the parameters $\tau_q^{j,k}$ of T in the following way.

Let $x \in \omega_q$. Then, for the approximate value of f(x) we take

$$f^*(x) = \sum_{k_1 + k_2 + \dots + k_n \le p} a_{k_1, k_2, \dots, k_n} \prod_{i=1}^n \frac{(x_i - x_i (d_q))^{k_i}}{k_i!}$$

where $a_{k_1,k_2,...,k_n}$ is the approximate value (to an accuracy of δ^{s-k} , $k = \sum_{i=1}^{n} k_i$)

of partial derivative
$$\frac{\partial^{k_1+k_2+\ldots+k_n} f(d_q)}{\partial x_1^{k_1} \partial x_2^{k_2} \ldots \partial x_n^{k_n}}$$
. Since $f(x) \in F$

$$||f(x) - f^*(x)|| \le \delta^s((p+1)^m + L + 1) = B(s, L, n)\delta^s = \varepsilon'.$$

Therefore,

$$H_{\varepsilon'}(F) \leqslant (p+1)^{n+1} \left(1 + \log \frac{c}{\delta^s}\right) + (h-1)(p+1)^{n+1} \left(1 + \log \left(e(L+1)\right)\right).$$

We now define δ in the form

$$\delta = \left(\frac{k\varepsilon}{B(s, L, n)}\right)^{1/s}$$

We choose k < 1 so that the ratio ρ/δ is an integer. Then

$$H_{\varepsilon}(F) \leqslant H_{\varepsilon'}(F) \leqslant (p+1)^{n+1} \left(1 + \log \frac{c}{\delta^{s}} \right)$$

+ $(h-1)(p+1)^{n+1} \left(1 + \log \left(e(L+1) \right) \right),$

i.e. for sufficiently small ε $H_{\varepsilon}(F) \gg B\rho^n \left(\frac{1}{\varepsilon}\right)^{n/s}$, where B > 0 is a constant which can be taken to depend on s, L, n only.

Q.E.D.

Proof of the Theorem 2.2.1. First let L = 1. Then from lemmas 2.2.2. and 2.2.3 we have

$$A\rho^n\left(\frac{1}{\varepsilon}\right)^{n/s} \leqslant H_{\varepsilon}(F) \leqslant B\rho^n\left(\frac{1}{\varepsilon}\right)^{n/s}$$

where A and B are positive constant, depending only on s and n, since in this case L = 1. But since

$$H_{\underset{\overline{L}}{\varepsilon}}(F_{s,1,\underline{C}}) = H_{\varepsilon}(F)$$

for sufficiently small ε

$$A(s,n) \rho^{n} \left(\frac{L}{\varepsilon}\right)^{n/s} \leqslant H_{\varepsilon}(F) \leqslant B(s,n) \rho^{n} \left(\frac{L}{\varepsilon}\right)^{n/s}$$

Q.E.D.

§ 3. Theorem on superpositions of smooth functions

We will denote by $C_s(\mathcal{I}^n)$ the space of n times differentiable functions of n variables defined on the cube \mathcal{I}^n with the norm

$$||f|| = \sum_{p=1}^{s} \sum_{k_1+k_2+\ldots+k_n=p} \max_{x \in \mathcal{J}^n} \left| \frac{\partial^{k_1+\ldots+k_n} f(x)}{\partial x_1^{k_1} \ldots \partial x_n^{k_n}} \right|$$

Theorem 2.3.1. Let the numbers $s \ge 1$, $s' \ge 1$ and natural n and n' be such that $\frac{n}{s} > \frac{n'}{s'}$. Then the set of functions from $C_s(\mathcal{I}^n)$ not representable on \mathcal{I}^n by superpositions of S' times differentiable functions of n' variables is a set of second category.

The space $C_s(\mathcal{I}^n)$ is complete and consequently the set mentioned in the theorem is not empty. The theorem is true for any $s \ge 1$, $s' \ge 1$ but we will assume for simplicity that s and s' are integers.

Lemma 2.3.1. Let f and f' be q-fold superpositions composed of the functions $\{\varphi_{\alpha_1,...,\alpha_p}^p\}$ and $\{\varphi_{\alpha_1,...,\alpha_p}^p,\}$ where all functions composing the superpositions satisfy the condition Lip 1 with the constant L and for any collection $p, \alpha_1, ..., \alpha_p$

 $\max \mid \varphi_{\alpha_1, \dots, \alpha_p}^p - \varphi_{\alpha_1, \dots \alpha_p}^p \mid \leqslant \varepsilon$

Then

$$\max_{x \in \mathcal{I}^n} \mid f(x) - \tilde{f}(x) \mid \leq (L+1)^q \quad \varepsilon$$

The lemma can easily be proved by induction in q.

Lemma 2.3.2. Let Ω be an open subset of $C_s(\mathcal{I}^n)$ and $\Omega^* \subset C(\mathcal{I}^n)$. If every $f \in \Omega$ allows uniform approximations on \mathcal{I}^n with any accuracy by functions from Ω^* , i.e. the closure of Ω^* contains Ω , then $H_{\varepsilon}(\Omega^*) \geqslant C\left(\frac{1}{\varepsilon}\right)^{n/s}$, where C>0 is independent of ε .

The lemma is easily reduced to lemma 2.2.1 and lemma 2.2.2.

We denote by Ω_k the set of all functions of $C(\mathcal{I}^n)$ which are k-fold superpositions composed of s' times differentiable functions of n' variables with partial derivatives bounded by the same constant k.

Lemma 2.3.3. If $\frac{n}{s} > \frac{n'}{s'}$ then for any natural k the set $\Omega_k \cap C_s(\mathcal{I}^n)$ is nowhere dense in $C_s(\mathcal{I}^n)$.

By lemma 2.3.1 and the theorem 2.2.1 for any natural k $H_{\varepsilon}(\Omega_k) \ll C\left(\frac{1}{\varepsilon}\right)^{n'/s'}$, where C does not depend on ε . Hence, it follows from the inequality $\frac{n}{s} > \frac{n'}{s'}$ and lemma 2.3.2 that the set $\Omega_k \cap C_s(\mathscr{I}^n)$ is nowhere dense in $C_s(\mathscr{I}^n)$.

Now to prove the theorem we have to notice only that the set of functions from $C_s(\mathscr{I}^n)$ representable by superpositions coincides with $\bigcup_{k=1}^{\infty} (\Omega_k \cap C_s(\mathscr{I}^n))$. By lemma 2.3.3 the sets $\{\Omega_k \cap C_s(\mathscr{I}^n)\}$ are nowhere dense and consequently the set of not representable functions is a set of second category.

Chapter 3. — Superpositions of continuous functions

In this chapter we present the proof of the theorem of Kolmogorov given by Kahane [36]. This proof which is based on Baire's theory contains a minimum of concrete constructions and shows that there exists a wide choice of inner functions for Kolmogorov's formula.

§ 1. Certain improvements of Kolmogorov's theorem

By the theorem of Kolmogorov any function defined and continuous on the cube \mathcal{I}^n can be represented as

$$f(x_1, ..., x_n) = \sum_{q=1}^{2n+1} g_q \left(\sum_{p=1}^n \varphi_{p,q}(x_p) \right),$$

where $\{\varphi_{p,q}\}$ are specially chosen continuous and monotonic functions which do not depend on f, and where $\{g_q\}$ are continuous functions.

Lorentz [12] has noticed that in the theorem of Kolmogorov the functions $\{g_q\}$ can be chosen independently of q. In fact, by adding constants to the functions $t_q = \sum_{p=1}^{n} \varphi_{p,q}(x_p)$ (q=1, ..., 2n+1) one can make the ranges