Zeitschrift: L'Enseignement Mathématique

Herausgeber: Commission Internationale de l'Enseignement Mathématique

Band: 23 (1977)

Heft: 1-2: L'ENSEIGNEMENT MATHÉMATIQUE

Artikel: REPRESENTATION OF COMPLETELY CONVEX FUNCTIONS BY

THE EXTREME-POINT METHOD

Autor: Berg, Christian

Kapitel: 3. Determination of a base for W

DOI: https://doi.org/10.5169/seals-48925

Nutzungsbedingungen

Die ETH-Bibliothek ist die Anbieterin der digitalisierten Zeitschriften. Sie besitzt keine Urheberrechte an den Zeitschriften und ist nicht verantwortlich für deren Inhalte. Die Rechte liegen in der Regel bei den Herausgebern beziehungsweise den externen Rechteinhabern. Siehe Rechtliche Hinweise.

Conditions d'utilisation

L'ETH Library est le fournisseur des revues numérisées. Elle ne détient aucun droit d'auteur sur les revues et n'est pas responsable de leur contenu. En règle générale, les droits sont détenus par les éditeurs ou les détenteurs de droits externes. <u>Voir Informations légales.</u>

Terms of use

The ETH Library is the provider of the digitised journals. It does not own any copyrights to the journals and is not responsible for their content. The rights usually lie with the publishers or the external rights holders. See Legal notice.

Download PDF: 24.05.2025

ETH-Bibliothek Zürich, E-Periodica, https://www.e-periodica.ch

Assume that $f \in W$ generates an extreme ray. If $f^{(2k)}(0) = f^{(2k)}(1) = 0$ for all $k \ge 0$ we already know by Proposition 2.4 that f is proportional to $\sin(\pi x)$. Otherwise let n be the smallest number ≥ 0 for which $f^{(2n)}(0) \ne 0$ or $f^{(2n)}(1) \ne 0$. By Proposition 2.2 we then have

$$f(x) = (-1)^n f^{(2n)}(0) \Lambda_n^*(x) + (-1)^n f^{(2n)}(1) \Lambda_n(x) + R_{n+1}(x),$$

but since f lies on an extreme ray all three terms on the right-hand side lie on this ray.

If $f^{(2n)}(0) \neq 0$ this shows that $(-1)^n f^{(2n)}(1) \Lambda_n$ and R_{n+1} are proportional to Λ_n^* . Therefore $f^{(2n)}(1) = 0$ and $R_{n+1}^{(2n+2)} = f^{(2n+2)}$ is proportional to $(\Lambda_n^*)^{(2n+2)} = 0$, so that $f^{(2n+2)} = 0$ and hence $R_{n+1} = 0$ (cf. Proposition 2.2).

If $f^{(2n)}(1) \neq 0$ we similarly get $f^{(2n)}(0) = 0$ and $R_{n+1} = 0$. This shows that f lies on the ray generated by either Λ_n^* or Λ_n .

3. Determination of a base for W

There are several ways of determining a base for W. We choose the following set

$$B = \left\{ f \in W \mid \int_0^1 f(x) \sin (\pi x) dx = 1 \right\}.$$

By Lemma 1.2 (ii) we get for $f \in B$ and $x_0 \in]0, 1[$ that

$$1 \ge \frac{1}{\pi} f(x_0) \int_0^1 \sin^2(\pi x) \, dx = \frac{1}{2\pi} f(x_0) \,,$$

so the functions in B are uniformly bounded by 2π .

It is therefore clear that B is a compact convex base for W.

The extreme points of B are exactly the intersections between B and the extreme rays of W. We see that $2 \sin (\pi x) \in B$.

We claim that the following formulas hold, cf. [4]:

(3.1)
$$\Lambda_n^*(x) = \frac{2}{\pi^{2n+1}} \sum_{k=1}^{\infty} \frac{\sin(k\pi x)}{k^{2n+1}}, n \ge 0, x \in]0,1[$$
,

(3.2)
$$\Lambda_n(x) = \frac{2}{\pi^{2n+1}} \sum_{k=1}^{\infty} (-1)^{k+1} \frac{\sin(k\pi x)}{k^{2n+1}}, n \ge 0, x \in]0, 1[.$$

Formula (3.2) follows immediately from (3.1). For n=0 (3.1) is the familiar formula

$$\frac{\pi}{2}(1-x) = \sum_{k=1}^{\infty} \frac{\sin(k\pi x)}{k}, \ 0 < x < 1.$$

Suppose that (3.1) holds for n replaced by n-1 for some $n \ge 1$. Denoting the right-hand side of (3.1) by f_n , we have $f_n(0) = f_n(1) = 0$ and

$$f_n''(x) = -\frac{2}{\pi^{2n-1}} \sum_{k=1}^{\infty} \frac{\sin(k\pi x)}{k^{2n-1}}.$$

which is equal to $-\Lambda_{n-1}^*$ by the induction hypothesis. It follows by (2.3) that $f_n = \Lambda_n^*$, and (3.1) is proved. From (3.1) and (3.2) it follows that $\pi^{2n+1}\Lambda_n$ and $\pi^{2n+1}\Lambda_n^* \in B$. We also get $\lim_{n \to \infty} \pi^{2n+1}\Lambda_n(x) = \lim_{n \to \infty} \pi^{2n+1}\Lambda_n^*(x) = 2 \sin(\pi x)$. We have now established the following result:

PROPOSITION 3.1. The set B is a compact convex base for W and the extreme points of B are $2 \sin (\pi x)$, $\pi^{2n+1} \Lambda_n^*(x)$, $\pi^{2n+1} \Lambda_n(x)$, $n \ge 0$, which form a closed subset of B.

By l_+^1 we denote the set of sequences $(\alpha_n)_{n\geq 0}$ of non-negative numbers such that $\sum_{n=0}^{\infty} \alpha_n < \infty$.

By the Choquet representation theorem or just by the Krein-Milman theorem we get the following, cf. [3]:

THEOREM 3.2. For every $f \in W$ there exist $a \ge 0$ and sequences (α_n) , $(\beta_n) \in l^1_+$ such that

(3.1)
$$f(x) = 2a \sin (\pi x) + \sum_{n=0}^{\infty} \alpha_n \pi^{2n+1} \Lambda_n^*(x) + \sum_{n=0}^{\infty} \beta_n \pi^{2n+1} \Lambda_n(x); \quad 0 < x < 1.$$

The functions in B are uniformly bounded by 2π , and therefore the series (3.1) is uniformly convergent.

If we differentiate the series in (3.1) two times and change sign we get the series

$$\pi^{2}\left(2a \sin (\pi x) + \sum_{n=0}^{\infty} \alpha_{n+1}\pi^{2n+1}\Lambda_{n}^{*}(x) + \sum_{n=0}^{\infty} \beta_{n+1}\pi^{2n+1}\Lambda_{n}(x)\right),\,$$

which also converges uniformly on]0, 1[because $\sum_{n=0}^{\infty} \alpha_{n+1} + \sum_{n=0}^{\infty} \beta_{n+1} < \infty$.

It follows that the following formula holds:

$$(3.2) \quad (-1)^k f^{(2k)}(x) = \pi^{2k} \left(2a \sin(\pi x) + \sum_{n=0}^{\infty} \alpha_{n+k} \pi^{2n+1} \Lambda_n^*(x) + \sum_{n=0}^{\infty} \beta_{n+k} \pi^{2n+1} \Lambda_n(x) \right)$$

for 0 < x < 1, $k \ge 0$ and furthermore

(3.3)
$$\alpha_k = \pi^{-2k-1} (-1)^k f^{(2k)}(0), \ \beta_k = \pi^{-2k-1} (-1)^k f^{(2k)}(1)$$

for $k \ge 0$.

This proves that the sequences (α_n) , (β_n) and hence also a are uniquely determined by f. We have thus shown that B is a simplex. The extreme points of B form a closed subset of B as remarked in Proposition 3.1 so we can formulate the following

COROLLARY 3.3. The base B for W is a Bauer simplex.

Whittaker proved in [4] that the series in (3.1) in fact converges uniformly over arbitrary compact subsets of the complex plane. This also proves that f can be extended to an entire holomorphic function which we also call f. For $x \in]0, 1[$ and $y \in \mathbb{R}$ we then have

$$f(x+iy) = \sum_{k=0}^{\infty} f^{(k)}(x) \frac{(iy)^k}{k!}$$

hence

Re
$$f(x+iy) = \sum_{k=0}^{\infty} (-1)^k f^{(2k)}(x) \frac{y^{2k}}{(2k)!}$$
,

which shows that $x \mapsto \text{Ref}(x+iy)$ belongs to W for all $y \in \mathbb{R}$, as sum of the functions

$$x \mapsto (-1)^k f^{2k}(x) \frac{y^{2k}}{(2k)!}$$

which all belong to the closed cone W.

This gives a short proof of the recent result of Mugler [2].