Weierstrass Theorem and Some Generalizations

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Most calculus students are familiar with the concept of a Taylor polynomial and some of the associated results. While these polynomials can be made arbitrarily close to certain functions on a closed interval, they require that the functions be analytic (highly differentiable) which is a relatively small subclass of functions. This raises the question of whether this condition is actually necessary for a function to be approximated on a closed interval, to an arbitrary degree, by a polynomial. It turns out, as Karl Weierstrass proved with the Weierstrass Approximation Theorem, it is only necessary for f to be continuous on the closed interval in order for such polynomials to exist.

Marshall Stone, with the Stone-Weierstrass theorem, generalized the result to any continuous function that maps the elements of a compact Hausdorff space into \mathbb{R} . This result also generalizes the approximating functions from polynomials to the members of a subalgebra of the continuous functions that map K to \mathbb{R} .

The classical Weierstrass Approximation Theorem states that any continuous real-valued function defined on a bounded closed interval of real numbers can be approximated uniformly by polynomials. In this lecture, we discuss Weierstrass Approximation Theorem and some generalizations.

Notations

- \mathbb{R} the set of real numbers.
- \mathbb{C} the set of complex numbers.
- K compact Hausdorff space.
- $C(K,\mathbb{R})$ the set of continuous functions from K to \mathbb{R} .
- $C(K, \mathbb{C})$ the set of continuous functions from K to \mathbb{C} .
- $\mathcal{P}(\mathcal{K},\mathbb{R})$ the space of polynomials from \mathcal{K} to \mathbb{R} with real coefficients.
- $\mathcal{P}(K,\mathbb{C})$ the space of polynomials from K to \mathbb{C} with complex coefficients.

Brook Taylor was an English mathematician best known for creating Taylor's theorem and the Taylor series, which are important for their use in mathematical analysis. Taylor series of a function is an infinite sum of terms that are expressed in terms of the function's derivatives at a single point. For most common functions, the function and the sum of its Taylor series are equal near this point.

The partial sum formed by the first n + 1 terms of a Taylor series is a polynomial of degree n that is called the nth Taylor polynomial of the function. Taylor polynomials are approximations of a function, which become generally better as n increases¹.

¹Source : Wikipedia

Taylor's theorem gives quantitative estimates on the error introduced by the use of such approximations.



In the 14th century, the earliest examples of the use of Taylor series and closely related methods were given by Madhava of Sangamagrama.

Though no record of his work survives, writings of later Indian mathematicians suggest that he found a number of special cases of the Taylor series, including those for the trigonometric functions of sine, cosine, tangent, and arctangent².

²Source : Wikipedia

The Kerala School of Astronomy and Mathematics further expanded his works with various series expansions and rational approximations until the 16th century.



Karl Weierstrass was a German mathematician often cited as the "father of modern analysis". Despite leaving university without a degree, he studied mathematics and trained as a school teacher, eventually teaching mathematics, physics, botany and gymnastics. He later received an honorary doctorate and became professor of mathematics in Berlin³.

Weierstrass Approximation Theorem, one of the most important results in approximation theory is due Karl Weierstrass, proved in 1885⁴ (when he was 70 years old!).

⁴K. Weierstrass (1885). Uber die analytische Darstellbarkeit sogenannter willkrlicher Functionen einer reellen Vernderlichen. Sitzungsberichte der Kniglich Preuischen Akademic der Wissenschaften zu Berlin, 1885 (11).

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³Source : Wikipedia

Among many other contributions, Weierstrass formalized the definition of the continuity of a function, proved the intermediate value theorem and the Bolzano-Weierstrass theorem, and used the latter to study the properties of continuous functions on closed bounded intervals⁵.



⁵Source : https://mathshistory.st-andrews.ac.uk/

Weierstrass Theorem and Some Generalizations

There are now several different proofs that use vastly different approaches. One well-known proof was given by Sergei Bernstein in 1911. His proof uses only elementary methods and gives an explicit algorithm for approximating a function by the use of a class of polynomials now bearing his name.

A constructive proof for Weierstrass Approximation Theorem was given by Bernstein in 1911 and is taken from the book by Davidson and Donsig⁶.

⁶K. Davidson and A. Donsig. *Real Analysis with Real Applications*. Prentice Hall, Upper Saddle River, N.J., 2002. **Sergei Bernstein** was a Ukranian mathematician who made important contributions to partial differential equations, differential geometry, probability theory and approximation theory⁷.



⁷Source : https://mathshistory.st-andrews.ac.uk/

Weierstrass Theorem and Some Generalizations

The Bernstein polynomials, which play a central role in Bernstein's proof, are introduced below.

Definition 1 (Bernstein Polynomials).

For each $n \in \mathbb{N}$, the nth Bernstein polynomial of a function $f \in C([0, 1], \mathbb{R})$ is defined as

$$B_n(f)(x) := \sum_{k=0}^n f\left(\frac{k}{n}\right) \binom{n}{k} x^k (1-x)^{n-k}.$$

Bernstein Theorem

Theorem 2 (Bernstein Theorem).

Let $f \in C([0,1],\mathbb{R})$. Then $B_n(f) \to f$ uniformly as $n \to \infty$.

Outline of the proof :

1. Let
$$f \in C([0,1],\mathbb{R})$$
 and $\varepsilon > 0$. Since f is continuous on $[0,1]$,
 $M : ||f||_{\infty} = \{|f(x)| : x \in [0,1]\} < \infty$; $\exists \delta > 0$ such that
 $|x-y| < \delta \Rightarrow |f(x) - f(y)| < \frac{\varepsilon}{2}$, for all $x, y \in [0,1]$.

2. For each
$$\xi \in [0,1]$$
, $|B_n(f)(x) - f(\xi)| \le \frac{2M(x-\xi)^2}{\delta^2} + \frac{2M(x-x^2)}{\delta^2} + \frac{\varepsilon}{2}$, for all $x \in [0,1]$.

3. In particular,
$$|B_n(f)(\xi)-f(\xi)|<rac{arepsilon}{2}+rac{M}{2\delta^2n}$$

4. Choose $N > \frac{M}{\delta^2 \varepsilon}$. Then $|B_n(f)(\xi) - f(\xi)| < \varepsilon$, for all $\xi \in [0, 1]$.

Remark 3.

Note that the techinques used in the above proof can be modified to show that if f is bounded on [0,1] and f is continuous at $x_0 \in [0,1]$, then the sequence $B_n(f)(x_0) \to f(x_0)$ as $n \to \infty$.

Theorem 4 (Weierstrass Approximation Theorem).

Let $f \in C([a, b], \mathbb{R})$. Then there is a sequence of ploynomials $p_n(x)$ that converges uniformly to f(x) on [a, b].

Outline of the proof :

- Let f ∈ C([a, b], ℝ). Consider the function φ : [0, 1] → [a, b] defined by φ : x ↦ a + (b − a)x. The composite function g := f ∘ φ is a continuous function on [0, 1]. By Bernstein theorem, for ε > 0, there exists a polynomial g such that ||q − g||∞ < ε.
- 2. Define $\psi : [a, b] \to [0, 1]$ by $\psi(x) = \frac{x-a}{b-a}$, $\psi(x)$ is a polynomial. Let $p(x) = q(\frac{x-a}{b-a})$ and p is a polynomial in x.
- 3. Since $\phi \circ \psi$ is the identity mapping on [a, b], and $g = f \circ \phi$, we see that $g \circ \psi = f \circ \phi \circ \psi = f$.
- 4. Let $x \in [a, b]$. Then since $\psi(x) \in [0, 1]$, we have $|p(x) f(x)| = |q(\psi(x) g(\psi(x))| < \varepsilon$.

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The above proof relied on only elementary methods.

The method of using Bernstein polynomials to prove the Weierstrass Theorem gives use a constructive method of finding a sequence of polynomials which converge uniformly on [a, b] to the given continuous function. One can easily prove the complex version of the Weierstrass Approximation Theorem. Note that $C([0,1],\mathbb{C})$ is a Banach space with respect to the supremum norm, $\|.\|_{\infty}$. We denote the set spanned by S by $Span_{\mathbb{C}}\{S\}$.

Theorem 5 (Weierstrass Approximation Theorem).

Let $f \in C([0,1]), \mathbb{C}$ and let $\varepsilon > 0$. Then, there exists a polynomial p (with complex coefficients) such that

$$\|f-p\|_\infty := \sup\{|f(x)-p(x)| : x \in [0,1]\} < arepsilon$$

In other words, $Span_{\mathbb{C}}\{x^n : n \in \mathbb{N} \cup \{0\}\}$ is dense in the Banach space $C([0, 1], \mathbb{C})$ with the supremum norm, $\|.\|_{\infty}$.

There is a natural question that **how many exponents are needed** in order to have density in $C([0, 1], \mathbb{C})$. In 1912, at the Cambridge International Congress of Mathematicians, Bernstein posed this problem from the Weierstrass's result. Bernstein himself had worked on this problem, and he had proved that the condition

$$\sum_{k=1}^{\infty} \frac{1 + \log \lambda_k}{\lambda_k} = \infty.$$

is necessary for density, and also that

$$\lim_{k\to\infty}\frac{\lambda_k}{k\log\lambda_k}=0$$

is sufficient.

Herman Müntz (1884-1956) ; Otto Szász (1884-1952)

Two years later, in 1914, Benstein's conjecture was proven to hold by **Müntz**. The original proof of Müntz was simplified by **Szász** in 1916.



Müntz⁸



Szász⁹

⁸Source : Wikipedia ⁹Source : Wikipedia

Theorem 6 (Muntz-Szasz).

Let $\{\lambda_n\}_{n=1}^{\infty}$ be an increasing sequence of positive real numbers. Then,

$$Span_{\mathbb{C}}\left\{x^{\lambda_{n}}:n\in\mathbb{N}\cup\left\{0
ight\}
ight\}$$

is dense in $C([0,1],\mathbb{C})$ if and only if $\sum_{n=1}^{\infty} \frac{1}{\lambda_n} = \infty$.

In 1916, Szasz published an article where he completed the proof, further improving and simplifying it. Muntz's demonstration uses real variable techniques and is based on estimating the distance between any continuous function to certain finite subspaces of polynomials, which can be made as small as desired. Szasz's proof makes use of complex variable techniques combined with some arguments of functional analysis. The proof we presented here can be found in Rudin's book¹⁰ and followed Szasz's ideas.

10Walter Rudin. Principles of Mathematical Analysis, McGraw-Hill, Inc. 🧃 👘 🛓 🔗 👁

In 1937, Marshall H. Stone considerably generalized the theorem and then simplified the proof in 1948. His result is known as the Stone-Weierstrass Theorem. This theorem generalizes the Weierstrass Approximation Theorem in two ways:

- 1. Instead of the real interval [a, b], an arbitrary compact Hausdorff space K is considered, and
- 2. Instead of the algebra of polynomial functions, Stone investigated the approximation with elements from more general algebras of $C(K, \mathbb{K})$.

It will be seen that the Weierstrass Approximation Theorem is in fact a special case of the more general Stone-Weierstrass Theorem, proved by Stone in 1937, who realized that very few of the properties of the polynomials were essential to the theorem. Although this proof is not constructive and relies on more machinery than that of Bernstein, it is much more efficient and has the added power of generality.

The introduction of some new concepts and results is required before the proof of the Stone-Weierstrass Theorem can be approached.

Definition 7 (unital sub-algebra, separating points).

Let K be a compact metric space. Consdider the Banach algebra

 $C(K,\mathbb{R}) := \{f : K \to \mathbb{R} \mid f \text{ is continous}\}$

equipped with the sup-norm, $||f||_{\infty} := \sup_{t \in K} |f(t)|$. Then

- 1. $A \subset C(K, \mathbb{R})$ is a unital sub-algebra if $1 \in A$ and if $f, g \in A, \alpha, \beta \in \mathbb{R}$ implies that $\alpha f + \beta g \in A$ and $fg \in A$.
- A ⊂ C(K, ℝ) seperates points of K if for all s, t ∈ K with s ≠ t, there exists f ∈ A such that f(s) ≠ f(t).
- 3. Furthermore, if, for all $f, g \in C(K, \mathbb{R})$ and $x \in K$, we define fg by (fg)(x) = f(x)g(x), it follows that $fg \in C(K, \mathbb{R})$. Thus, we see that $C(K, \mathbb{R})$ actually forms an algebra over \mathbb{R} .

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The above definition can also be generalized by replacing the requirement that K be a compact metric space by requiring that K be a compact topological space.

Remark 8.

- (a) It follows from the above definition that if A is a unital sub-algebra, then all constant functions are elements of A.
- (b) Let P([a, b], ℝ) be the space of polynomials from [a, b] to ℝ. It is easily checked that P([a, b], ℝ) is a unital sub-algebra and separates points.

Before stating and proving the Stone-Weierstrass Theorem a useful lemma about closed sub-algebras will be proven. The following definition must first be made.

Definition 9 (Lattice).

A subset $S \in C(K, \mathbb{R})$ is a **lattice** if, for all $f, g \in S, f \lor g \in S$ and $f \land g \in S$, where $(f \lor g)(x) := \max\{f(x), g(x)\}$ and $(f \land g)(x) := \min\{f(x), g(x)\}$.

Lemma 10.

Let $A \subset C(K, \mathbb{R})$ be a closed unital sub-algebra. Then

- i) if $f \in A$ and $f \ge 0$, then $\sqrt{f} \in A$;
- ii) if $f \in A$, then $|f| \in A$;
- iii) A is a lattice.

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We are now in a position to state and prove the Stone-Weierstrass theorem. The theorem was first proved by Stone in 1937¹¹. However, he greatly simplified his proof in 1948 into the one that is commonly used today¹².

Theorem 11 (Stone-Weierstrass Theorem).

Let K be a compact metric space and $A \subset C(K, \mathbb{R})$ a unital sub-algebra which separates points of K. Then A is dense in $C(K, \mathbb{R})$.

¹¹M. Stone (1937). Applications of the Theory of Boolean Rings to General Topology.
 Translations of the Americain Mathematical Socienty 41(3), 375 – 481.
 ¹²M. Stone (1948). The Generalized Weierstrass Approximation Theorem.

Mathematics Magazine 21(21), 167 - 184 and 21(5), 237 - 254.

Basic Concepts

Remark 12.

An equivalent statement is that if A is a closed unital subalgebra that separates points of a compact set K, and $A \subset C(K, \mathbb{R})$, then $A = C(K, \mathbb{R})$. We will proceed using this formulation.

Corollary 13.

Let K be a compact subset of \mathbb{R}^n for some $n \in \mathbb{N}$. Then the algebra of all polynomials $P(K, \mathbb{R})$ in the coordinates x_1, x_2, \ldots, x_n is dense in $C(K, \mathbb{R})$.

The case in which n = 1 in the above corollary is the Weierstrass Approximation Theorem.

Proof of Stone-Weierstrass Theorem

Outline of the proof :

- 1. Let $f \in C(K, \mathbb{R})$ and $\varepsilon > 0$. Let $s, t \in K$ with $s \neq t$. Since \mathcal{A} separates $K, \exists h \in \mathcal{A}$ such that $h(s) \neq h(t)$.
- 2. Define $f_{st}(x) = f(t) + \{f(s) f(t)\}\frac{h(x) h(t)}{h(s) h(t)}$. As \mathcal{A} is a closed unital subalgebra, $f_{st} \in \mathcal{A}$ with $f_{st}(s) = f(s)$ and $f_{st}(t) = f(t)$.
- 3. Fix $s \in K$ and let t vary. Let $U_t = \{x \in K : f_{st}(x) < f(x) + \varepsilon\}$. Since $t \in U_t$ and U_t is open, $\bigcup_{t \in K} U_t$ is an open cover of K. Hence by compactness of K, $K \subset \bigcup_{1 \le i \le n} U_{t_i}$, for some $t_i \in K$, $1 \le i \le n$. Let $h_s := \min_{1 \le i \le n} f_{st_i}$. So $h_s \in A$, $h_s(s) = f(s)$ and $h_s < f + \varepsilon$.



4. Let V_s = {x ∈ K : h_s(x) > f(x) − ε}. Since s ∈ V_s and V_s is open, ∪ V_s is an open cover of K. Hence by compactness of K, K ⊂ ⋃ V_{sj}, for some s_j ∈ K, 1 ≤ j ≤ m. Let g := max h_{sj}. So g ∈ A, g > f − ε and g < f + ε. Thus ||f − g||∞ < ε.

The Stone-Weierstrass Theorem can be used to prove the following two statements which go beyond Weierstrass' results.

- 1. If f is a continuous real-valued function defined on the set $[a, b] \times [c, d]$ and $\varepsilon > 0$, then there exists a polynomial function p in two variables such that $|f(x, y) p(x, y)| < \varepsilon$ for all $x \in [a, b]$ and $y \in [c, d]$.
- If X and Y are two compact Hausdorff spaces and f : X × Y → ℝ is a continuous function, then for every ε > 0 there exist n > 0 and continuous functions f₁, f₂,..., f_n on X and continuous functions g₁, g₂,..., g_n on Y such that ||f ∑ f_ig_i||_{C([a,b]×[c,d],ℝ)} < ε.

Basic Results

Theorem 14 (Stone-Weierstrass Theorem).

Suppose A is a subalgebra of $C(K, \mathbb{R})$ that separates points, where K is a compact Hausdorff space. If there exists $x_0 \in X$ such that $f(x_0) = 0$ for all $f \in A$, then A is dense in $\{f \in C(K, \mathbb{R}) : f(x_0) = 0\}$. Otherwise, A is dense in $C(K, \mathbb{R})$.

Theorem 15 (Stone-Weierstrass Theorem (Restatement)).

If \mathcal{A} is a closed subalgebra of $C(\mathcal{K}, \mathbb{R})$ that separates points, then either $\mathcal{A} = C(\mathcal{K}, \mathbb{R})$ or $\mathcal{A} = \{f \in C(\mathcal{K}, \mathbb{R}) : f(x_0) = 0\}$ for some $x_0 \in \mathcal{K}$.

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Basic Results

We shall now illustrate the Stone-Weierstrass Theorem in which K consists of only two points, x_1 and x_2 . Since any function $f : K \to \mathbb{R}$ is described entirely by the image of x_1 and x_2 , each function can be represented by the ordered pair $(f(x_1), f(x_2))$. Thus, it will suffice to consider the closed subalgebras of \mathbb{R}^2 .

Basic Results

Lemma 16.

Consider \mathbb{R}^2 as an algebra under coordinate addition and multiplication. The only subalgebras for \mathbb{R}^2 are \mathbb{R}^2 , $\{(0,0)\}, \{(x,0) : x \in \mathbb{R}\}, \{(0,x) : x \in \mathbb{R}\}, and \{(x,x) : x \in \mathbb{R}\}.$

Proof. Since each one of these sets is closed under coordinatewise addition and multiplication, they each form a subalgebra of \mathbb{R}^2 . To see that these are the only ones, consider a point $(a, b) \in \mathcal{A}$. If \mathcal{A} contains a point such that $a \neq b \neq 0$, then (a, b) and (a^2, b^2) are linearly independent. As a result, $\mathcal{A} = \mathbb{R}^2$. Now, the cases $a = b \neq 0$, $a \neq 0 = b$, or $a = 0 \neq b$ generate the other three nonzero subalgebras mentioned above. Finally, the only case remaining is if the only point happens when a = b = 0, which corresponds to the set $\{(0, 0)\}$. Thus, the subalgebras mentioned above are the only possibilities.

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Let $\mathcal{A}_{xv} = \{(f(x), f(y)) : f \in \mathcal{A}\}$. Now, since \mathcal{A} is a subalgebra of $C(K,\mathbb{R}), \mathcal{A}_{xy}$ is a subalgebra of \mathbb{R}^2 . Therefore, \mathcal{A}_{xy} is either \mathbb{R}^2 , $\{(0,0)\}, \{(x,0) : x \in \mathbb{R}\}, \{(0,x) : x \in \mathbb{R}\}, \text{ or } \{(x,x) : x \in \mathbb{R}\}.$ Now, since \mathcal{A} separates points, \mathcal{A}_{xy} cannot be $\{(0,0)\}$ or $\{(x,x): x \in \mathbb{R}\}$. If $\mathcal{A}_{xy} = \mathbb{R}^2$, then $\mathcal{A} = C(\mathcal{K}, \mathbb{R})$. Finally, if \mathcal{A}_{xy} is $\{(x, 0) : x \in \mathbb{R}\}$ or $\{(0, x) : x \in \mathbb{R}\}$, then there exists some $x_0 \in \mathbb{R}^2$ such that $f(x_0) = 0$ for all $f \in \mathcal{A}$. Furthermore, we have that $\mathcal{A} = \{f \in C(\mathcal{K}, \mathbb{R}) : f(x_0) = 0\}$. Finally, note that if A contains a constant function, then there does not exist an x_0 such that $f(x_0) = 0$ for all $f \in A$. Thus, $A = C(K, \mathbb{R})$.

We can also use the Stone-Weierstrass Theorem to prove the complex Stone-Weierstrass Theorem. The complex version, however, requires additional assumptions. The following proof is taken from a book by Sohrab¹³.

Theorem 17 (Complex Stone-Weierstrass Theorem).

Let A be a (complex) unital sub-algebra of $C(K, \mathbb{C})$, such that if $f \in A$, then $\overline{f} \in A$, and A separates points of K. Then, A is dense in $C(K, \mathbb{C})$.

Outline of the proof: Let $f \in A$. Then $Re(f) = \frac{f+\bar{f}}{2}$ and $Im(f) = \frac{f-\bar{f}}{2i}$ are in A. Let $A_{\mathbb{R}}$ denote the unital sub-algebra of A containing real-valued functions. Hence $A = \{g + ih : g, h \in A_{\mathbb{R}}\}$ is dense in $C(K, \mathbb{C}) = C(K, \mathbb{R}) + iC(K, \mathbb{R})$.

¹³H. Sohrab. Basic Real Analysis. Birkhauser, New York, N.Y. 2003.

A result similar to the Weierstrass Approximation Theorem occurs in the theory of Fourier series, and was also first proved by Weierstrass. It states that a continuous 2π -periodic real-valued function can be uniformly approximated on [a, b] by the trignometric polynomials. The space of all continuous 2π -periodic real-valued functions is denoted by $C_{per}([0, 2\pi], \mathbb{R})$.

Definition 18.

The space of real-valued **trignometric polynomials** $T\mathcal{P}(\mathbb{R},\mathbb{R})$ are functions $f:\mathbb{R} \to \mathbb{R}$ which are finite sums of the form

$$f(x) = a_0 + \sum_{n=1}^{N} (a_n \cos(nx) + b_n \sin(nx)).$$

Trignometric Polynomials

Theorem 19.

The set of all trignometric polynomials are uniformly dense in $C_{per}([0, 2\pi], \mathbb{R})$.

Outline of the proof: We identity $C_{per}([0, 2\pi], \mathbb{R})$ with $C(\mathbb{T}, \mathbb{R})$, where

 $\mathbb{T} = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 = 1\}$ is the unit circle. Let $t \mapsto (\cos t, \sin t)$. Then the trigonometric polynomials in x, y on \mathbb{T} , which are dense $C(\mathbb{T}, \mathbb{R})$.

Note that the above corollary can be easily generalized for $C_{per}([a, b], \mathbb{R})$.

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