Since

$$\varphi_\mu(\chi) = \big((\varphi_{\mu_{k_n}}(\chi)\big)^{k_n} = \left(1+\frac{k_n\int\limits_G (\chi(x)-1)\,\mu_{k_n}(dx)}{k_n}\right)^{k_n}$$

we have $\varphi_\mu(\chi) = \exp m(\chi(x_0)-1)$.

Thus μ is a Poisson distribution with the parameter x_0.

Necessity. First we suppose that μ is a Poisson distribution and equality (1) holds. Let μ_n $(n = 1, 2, \ldots)$ be defined by formula (2.1) with $\nu = m\delta_{x_0}$. Then

$$\mu = \mu_n^{*n} \quad (n = 1, 2, \ldots), \quad \lim_{n\to\infty}\mu_n(e) = 1$$

and

$$\mu_n(G\setminus(e \cup x_0)) \leqslant 1-\exp\left(-\frac{m}{n}\right)-\frac{m}{n}\exp\left(-\frac{m}{n}\right) \quad (n = 1, 2, \ldots).$$

Consequently $\lim\limits_{n\to\infty} n\mu_n(G\setminus(e \cup x_0)) = 0$

Now we assume that $x_0^2 = e$, $x_0 \neq e$ and $\mu(e) = u(x_0) = \frac{1}{2}$.

Setting $\mu_n = \mu$ $(n = 1, 2, \ldots)$ we have

$$\mu = \mu_n^{*n}, \quad \mu_n(e) = \tfrac{1}{2} \quad \text{and} \quad \mu_n(G\setminus(e \cup x_0)) = 0 \quad (n = 1, 2, \ldots).$$

The Theorem is thus proved.

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MATHEMATICAL INSTITUTE OF THE POLISH ACADEMY OF SCIENCES

Reçu par la Rédaction le 2. 9. 1957

COLLOQUIUM MATHEMATICUM

VOL. VI DÉDIÉ À M. CASIMIR KURATOWSKI 1958

CONCERNING APPROXIMATION WITH NODES

BY

P. ERDÖS (LONDON)

This note contains a remark on the subject treated by Paszkowski [1], [2].

Define

$$E_n = \min_{P_n(x)} \max_{-1\leqslant x\leqslant 1} |f(x)-P_n(x)|, \qquad E_n' = \min_{P_n(0)=f(0)} \max_{-1\leqslant x\leqslant 1} |f(x)-P_n(x)|$$

where $P_n(x)$ runs through all polynomials of degree n. Clearly

$$E_n \leqslant E_n' \leqslant 2E_n. \tag{1}$$

I shall prove that there exists an $f(x)$ satisfying

$$\overline{\lim_{n=\infty}} E_n'/E_n = 2. \tag{2}$$

Let $n_k \to \infty$ sufficiently fast. Put

$$f(x) = \sum_{k=1}^{\infty} T_{2n_k}(x)/k!,$$

where $T_n(x)$ is the n-th Tchebycheff polynomial. Because of $|T_{2n}(0)| = 1$ we have

$$E_{2n_k} \leqslant (1+o(1))/(k+1)! \qquad \Big(P_n(x) = \sum_{j=1}^{k} T_{2n_j}(x)/j!\Big). \tag{3}$$

Next we show that

$$E_{2n_k}' \geqslant (2+o(1))/(k+1)!. \tag{4}$$

Equality (2) follows from (1), (3) and (4). Thus we only have to show (4).

Let $\Theta_{2n_k}(x)$ be the polynomial of degree $\leqslant 2n_k$ for which

$$\max_{-1\leqslant x\leqslant 1} |f(x)-\Theta_{2n_k}(x)| = E_{2n_k}'.$$

Denote by y the nearest extremum of $T_{2n_{k+1}}(x)$ to 0; clearly $|y| < \pi/n_{k+1}$ and $|T_{2n_{k+1}}(y) - T_{2n_{k+1}}(0)| = 2$. If the n_k tend to ∞ fast enough we clearly have

$$(5)\qquad |f(y)-f(0)| = \big(2+o(1)\big)/(k+1)!,$$

i. e. $f(x) = \Sigma_1(x)+\Sigma_2(x)+\Sigma_3(x)$ where

$$\Sigma_1(x) = \sum_{j=1}^{k} T_{2n_j}(x)/j!, \qquad \Sigma_2(x) = T_{2n_{k+1}}(x)/(k+1)!,$$

$$\Sigma_3(x) = \sum_{j=k+2}^{\infty} T_{2n_j}(x)/j!.$$

Now clearly

$$\Sigma_1(y)-\Sigma_1(0) = O\left(\frac{n_k^2}{n_{k+1}}\right) = o\left(\frac{1}{(k+1)!}\right)$$

if $n_k \to \infty$ fast enough, *i. e.* if $|g_n(x)| \leqslant 1$, $g_n(x)$ is a polynomial of degree n, then by Markoff $|g_n'(x)| \leqslant n^2$, $-1 \leqslant x \leqslant 1$,

$$\Sigma_2(y)-\Sigma_2(0) = \frac{2}{(k+1)!}, \qquad \Sigma_3(y)-\Sigma_3(0) = o\left(\frac{1}{(k+1)!}\right).$$

Thus (5) follows.

Now $|\Theta_{2n_k}(x)| \leqslant 2e$ for $-1 \leqslant x \leqslant 1$ (since $|f(x)| \leqslant e$) and since $\Theta_{2n_k}(x)$ is a polynomial of degree at most $2n_k$, we have, by Markoff's theorem $|\Theta_{2n_k}'(x)| \leqslant 8en_k^2$, $-1 \leqslant x \leqslant 1$. Thus

$$(6)\qquad |\Theta_{2n_k}(y)-\Theta_{2n_k}(0)| \leqslant 8en_k^2 y < 8\pi e n_k^2/n_{k+1} = o\left(\frac{1}{(k+1)!}\right)$$

if $n_k \to \infty$ fast enough. Thus from (5) and (6)

$$|f(y)-\Theta_{2n_k}(y)| = \big(2+o(1)\big)/(k+1)!;$$

Hence (2) follows and our proof is complete.

By a simple modification of this argument it is easy to construct an $f(x)$ with

$$\overline{\lim}\, E_n'/E_n = 2, \qquad \underline{\lim}\, E_n'/E_n = 1$$

(it suffices to put $f(x) = \sum T_{n_k}(x)/k!$ where $n_{2k} \equiv 0 \,(\mathrm{mod}\, 2)$, $n_{2k+1} \equiv 1 \,(\mathrm{mod}\, 2)$ and $n_k \to \infty$ fast enough).

I expect that one can show $\lim E_n'/E_n = 2$ for suitable $f(x)$, but I have not succeeded in doing it.

Note of the Editors. It has been stated by Paszkowski ([2], theorem 5.2) that for the approximation with algebraic polynomials the inequality

$$(7)\qquad \overline{\lim_{n\to\infty}}\, \varepsilon_n(\xi;T)/\varepsilon_n(\xi) \leqslant 2$$

holds for an arbitrary continuous function $\xi(t)$ and for an arbitrary system T of nodes the notation being that of [1].

The relation (2) proved here by Erdös shows that (7) cannot be strengthened.

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Reçu par la Rédaction le 20. 9. 1957