

Remark 1.8. *This theorem has a consequence that if there are two distinct best approximation to f there are infinitely many. i.e., the set of best approximation consists either on one element or infinitely many.*

Definition 1.12. *We say that \mathbb{F} is a strictly convex normed linear space if $f_1 \neq f_2$, $\|f_1\| = r$, $\|f_2\| = r$, then $\|\lambda f_1 + (1 - \lambda)f_2\| < r$ for all λ satisfying $0 < \lambda < 1$.*

Example 1.8. *Let $\mathbb{F} = C[0, 1]$, $f_1(x) = 2x$, $f_2(x) = 3x^2$, $\|\cdot\| = \|\cdot\|_1$. Show that $\|\cdot\|_1$ is not strictly convex.*

Solution. Note that $f_1 \neq f_2$.

$$\begin{aligned}\|f_1\|_1 &= \int_a^b |f_1(x)| dx = \int_0^1 |2x| dx = \int_0^1 2x dx = x^2 \Big|_0^1 = 1. \\ \|f_2\|_1 &= \int_a^b |f_2(x)| dx = \int_0^1 |3x^2| dx = \int_0^1 3x^2 dx = x^3 \Big|_0^1 = 1.\end{aligned}$$

Take $\lambda = \frac{1}{2}$.

$$\begin{aligned}\|\lambda f_1 + (1 - \lambda)f_2\|_1 &= \left\| \frac{1}{2}(2x) + \frac{1}{2}(3x^2) \right\|_1 = \left\| x + \frac{3}{2}x^2 \right\|_1 = \int_0^1 \left| x + \frac{3}{2}x^2 \right| dx \\ &= \int_0^1 \left(x + \frac{3}{2}x^2 \right) dx = \frac{x^2}{2} + \frac{x^3}{2} \Big|_0^1 = 1.\end{aligned}$$

Hence

$$\|\lambda f_1 + (1 - \lambda)f_2\|_1 = 1.$$

$\therefore \|\cdot\|_1$ is not strictly convex.

Theorem 1.8. *In a strictly convex normed linear space \mathbb{F} . A finite dimensional subspace V contains a unique best approximation to any point $f \in \mathbb{F}$.*

Proof. There exists a best approximation to f from V because V is a finite dimensional subspace.

Suppose that h_1 and h_2 are two distinct best approximation to f .

Take $\lambda = \frac{1}{2}$.

$\Rightarrow \frac{1}{2}h_1 + \frac{1}{2}h_2$ is also a best approximation (by convexity).

suppose that

$$\|f - h_1\| = \|f - h_2\| = \|f - (\frac{1}{2}h_1 + \frac{1}{2}h_2)\| = r.$$

Put $f_1 = f - h_1$, $f_2 = f - h_2$ and notice that $f_1 \neq f_2$ and $\|f_1\| = r$, $\|f_2\| = r$.

Since \mathbb{F} is strictly convex normed linear space

$$\|\frac{1}{2}f_1 + \frac{1}{2}f_2\| < r. \quad (1.7)$$

$$\|\frac{1}{2}f_1 + \frac{1}{2}f_2\| = \|\frac{1}{2}(f - h_1) + \frac{1}{2}(f - h_2)\| = \|f - (\frac{1}{2}h_1 + \frac{1}{2}h_2)\| = r.$$

$$\therefore \|\frac{1}{2}f_1 + \frac{1}{2}f_2\| = r.$$

This contradicts inequality (1.7).

$$\therefore h_1 = h_2.$$

i.e., the best approximation is unique. □

Remark 1.9. If f and g are in $C[a, b]$ or \mathbb{R}^N , then

$$\|af + bg\|_2^2 = a^2\|f\|_2^2 + 2ab \langle f, g \rangle + b^2\|g\|_2^2,$$

where a, b are constants.

$$\begin{aligned} \text{Proof. } \|af + bg\|_2^2 &= \langle af + bg, af + bg \rangle \\ &= a^2 \langle f, f \rangle + ab \langle f, g \rangle + ba \langle g, f \rangle + b^2 \langle g, g \rangle \\ &= a^2\|f\|_2^2 + 2ab \langle f, g \rangle + b^2\|g\|_2^2. \end{aligned}$$

□

Theorem 1.9. The normed linear space $C[a, b]$ or \mathbb{R}^N with the 2-norm is strictly convex.

Proof. Let f and g be any two distinct points of $C[a, b]$ or \mathbb{R}^N such that $\|f\|_2 = \|g\|_2 = r$ and note that

$$\begin{aligned}
\|\lambda f + (1 - \lambda)g\|_2^2 + \lambda(1 - \lambda)\|f - g\|_2^2 &= \lambda^2\|f\|_2^2 + 2\lambda(1 - \lambda)\langle f, g \rangle + (1 - \lambda)^2\|g\|_2^2 \\
&\quad + \lambda(1 - \lambda)\{\|f\|_2^2 - 2\langle f, g \rangle + \|g\|_2^2\} \\
&= \lambda^2r^2 + (1 - \lambda)^2r^2 + 2\lambda(1 - \lambda)r^2 \\
&= r^2\{\lambda^2 + (1 - 2\lambda + \lambda^2) + (2\lambda - 2\lambda^2)\} \\
&= r^2.
\end{aligned}$$

$$\therefore \|\lambda f + (1 - \lambda)g\|_2^2 + \lambda(1 - \lambda)\|f - g\|_2^2 = r^2.$$

$$f \neq g \Rightarrow f - g \neq 0 \Rightarrow \lambda(1 - \lambda)\|f - g\|_2^2 > 0.$$

$$\Rightarrow \|\lambda f + (1 - \lambda)g\|_2^2 < r^2.$$

$$\Rightarrow \|\lambda f + (1 - \lambda)g\|_2 < r.$$

\therefore the normed linear space $C[a, b]$ or \mathbb{R}^N with the 2-norm is strictly convex. \square

Remark 1.10.

(1) From Theorem 1.8 and 1.9, we obtain that any point $f \in C[a, b]$ or \mathbb{R}^N has a unique best approximation in the finite dimensional subspace $V \subset C[a, b]$ or \mathbb{R}^N with the 2-norm.

(2) It has been stated already that the 1-norm and ∞ -norm in $C[a, b]$ and in \mathbb{R}^N are not strictly convex. If we prove that the norms are not strictly convex, then Theorem 1.8 does not answer the uniqueness question, but if we can demonstrate that a best approximation from a linear subspace is not unique, then we may deduce from Theorem 1.8 that the norm is not strictly convex.

We give examples of this kind. In each one there is a linear subspace V and a point f such that the best approximation from V to f is not unique, where V and f contained in either $C[a, b]$ or in \mathbb{R}^N and where the accuracy of the approximation is measured either by the 1-norm or by the ∞ -norm.

Example 1.9. Let $\mathbb{F} = C[-1, 1]$, $V =$ one dimensional linear space that contains all functions of the form $h(x) = \lambda x$, $-1 \leq x \leq 1$, $-1 \leq \lambda \leq 1$, $f(x) = 1$, $\|\cdot\| = \|\cdot\|_1$. Show that $\|\cdot\|_1$ is not strictly convex.

Solution. $\|f - h\|_1 = \int_a^b |f(x) - h(x)|dx = \int_{-1}^1 |1 - \lambda x|dx.$

$$-1 \leq x \leq 1, \quad -1 \leq \lambda \leq 1 \quad \Rightarrow \quad -1 \leq -\lambda x \leq 1 \quad \Rightarrow \quad 0 \leq 1 - \lambda x \leq 2.$$

Hence

$$\|f - h\|_1 = \int_{-1}^1 (1 - \lambda x)dx = x - \frac{\lambda}{2}x^2 \Big|_{-1}^1 = (1 - \frac{\lambda}{2}) - (-1 - \frac{\lambda}{2}) = 2.$$

$$\therefore \|f - h\|_1 = 2 \quad \forall h \in V. \quad \Rightarrow \quad \min_{h \in V} \|f - h\|_1 = 2.$$

Hence the best approximation is not unique. i.e., the 1-norm in $C[-1, 1]$ is not strictly convex.

Example 1.10. Let $\mathbb{F} = \mathbb{R}^N$, $V = \{h : h = (\lambda x_1, \lambda x_2, \dots, \lambda x_N), -1 \leq x_i \leq 1 \text{ for all } i = 1, 2, \dots, N, -1 \leq \lambda \leq 1\}$, $f(x) = (1, 1, \dots, 1) \in \mathbb{R}^N$, $\|\cdot\| = \|\cdot\|_1$. Show that $\|\cdot\|_1$ is not strictly convex.

Solution. divide the interval $[-1, 1]$ by the points $-1 = x_1 < x_2 < \dots < x_N = 1$ which are equally spaced.

$$h = \frac{b - a}{N - 1} = \frac{1 - (-1)}{N - 1} = \frac{2}{N - 1}.$$

$$\therefore x_{i+1} - x_i = \frac{2}{N - 1}.$$

$$x_i = x_1 + (i - 1)h = -1 + \frac{2(i - 1)}{N - 1} \quad i = 1, 2, \dots, N.$$

$$\|f - h\|_1 = \sum_{i=1}^N |f(x_i) - h(x_i)| = \sum_{i=1}^N |1 - \lambda x_i|.$$

$$-1 \leq x_i \leq 1, \quad -1 \leq \lambda \leq 1 \quad \Rightarrow \quad -1 \leq -\lambda x_i \leq 1 \quad \Rightarrow \quad 0 \leq 1 - \lambda x_i \leq 2$$

Hence

$$\|f - h\|_1 = \sum_{i=1}^N (1 - \lambda x_i) = \sum_{i=1}^N 1 - \lambda \sum_{i=1}^N x_i = N - \lambda \sum_{i=1}^N x_i.$$

$$\sum_{i=1}^N x_i = \sum_{i=1}^N \left[-1 + \frac{2}{N - 1}(i - 1) \right] = -N + \frac{2}{N - 1}(1 + 2 + \dots + N - 1) = -N + N = 0.$$

$$\therefore \|f - h\|_1 = N \quad \forall h \in V. \quad \Rightarrow \quad \min_{h \in V} \|f - h\|_1 = N.$$

Hence the best approximation is not unique. i.e., the 1-norm in \mathbb{R}^N is not strictly convex.