

Shape Preserving Approximation of 3-Monotone Multivariate Function

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Abstract

In this article we estimate the degree of 3-monotone uniform multiapproximation to get a Jackson type estimation as a direct consequence.

Keywords: 3-monotone multiapproximation by piecewise multipolynomials, Degree of multiapproximation.

الخلاصة

برهنا في هذا البحث نظرية حول درجة التقريب المنتظم للدوال 3-رتيبة متعددة المتغيرات للحصول على مبرهنة مباشرة من نوع

مبرهنة جاكسون.

الكلمات المفتاحية: التقريب المتعدد للدوال 3-رتيبة باستخدام متعددات الحدود بأكثر من متغير، درجة التقريب المتعدد.

1. Introduction and main results

Let f be function defined on $I := [a_1, b_1] \times \dots \times [a_d, b_d]$ and v a natural number. Denoted by

$$f[(x_{01}, \dots, x_{0d}), \dots, (x_{v1}, \dots, x_{vd})] := \sum_{i=0}^v \frac{f((x_{i1}, \dots, x_{id}))}{\prod_{j=0, j \neq i}^v (x_{i1} - x_{j1}) \dots (x_{id} - x_{jd})}$$

the v th order multi divided difference of f at the distinct points $x_0 = (x_{01}, \dots, x_{0d})$, $\dots$, $x_v = (x_{v1}, \dots, x_{vd})$. The function f is called v - monotone on I , if $f[(x_{01}, \dots, x_{0d}), \dots, (x_{v1}, \dots, x_{vd})] \geq 0$ for all choices of $v + 1$ distinct points $x_0 = (x_{01}, \dots, x_{0d})$, $\dots$, $x_v = (x_{v1}, \dots, x_{vd}) \in I$. Let us define Δ_I^v the set of all v - monotone function on I , and let Δ_I^1 and Δ_I^2 are the sets of non - decreasing and convex multifunctions on I . It is well known that Δ_I^3 is the set of all bounded functions, having a convex derivative on $(a_1, b_1) \times \dots \times (a_d, b_d)$ see [A.Guntuboyina and B.Sen (2012)]. Note that when $f \in \Delta_I^v$, $v \geq 2$, then f is continuous on $(a_1, b_1) \times \dots \times (a_d, b_d)$ and $f((a_1+, \dots, a_d+))$, $f((b_1-, \dots, b_d-))$ exist. Let $C(I)$ be the space of all continuous multivariate functions defined on I and equipped with the uniform norm $\|f\|_\infty = \sup_{x=(x_1, \dots, x_d)} |f((x_1, \dots, x_d))|$.

Many authors studied the monotone and convex approximations such us [DeVore, 1977; Beatson, 1981; Hu, 1993; Kopotun, 1994; Shevchuk, 1997; Leviatan and Prymak, 2005] they used functions of one variable defined on finite interval. Little is known for the shape preserving approximation of v -monotone functions for $v \geq 3$. In [Shvedov, 1981], Shvedov prove positive and negative inequality for the best approximation of v - monotone univariate function for $v \geq 4$.

In this paper we shall prove the following theorem

Theorem. Let $F \in \Delta_I^3$ and $f((x_1, \dots, x_d)) = F'((x_1, \dots, x_d))$, $x = (x_1, \dots, x_d) \in (a_1, b_1) \times \dots \times (a_d, b_d)$, and let k be an integer greater than or equal 2 a partition $a_1 := x_{01} < x_{11} < \dots < x_{n1} := b_1, \dots, a_d := x_{0d} < x_{1d} < \dots < x_{nd} := b_d$, and a piecewise multipolynomial $s \in \Delta_I^2$ of degree not exceeding or equal $k - 1$, with knots $x_i = (x_{i1}, \dots, x_{id})$, $i = 1, \dots, n - 1$, such that

$$\begin{aligned} s((x_{i1}, \dots, x_{id})) &= f((x_{i1}, \dots, x_{id})), i \\ &= 1, \dots, n-1, \end{aligned} \quad (1)$$

there exists a piecewise multipolynomial $S \in \Delta_I^3$ of degree not exceeding or equal k with knots $x_i = (x_{i1}, \dots, x_{id})$ $i = 1, \dots, n-1$, for which

$$\begin{aligned} \|F - S\| \\ \leq c \max_{1 \leq i \leq n} \|f - s\|_{L_1(J)}, \end{aligned} \quad (2)$$

where $J = [x_{i1-1}, x_{i1}] \times \dots \times [x_{id-1}, x_{id}]$, c is positive constant and $\|\cdot\|_{L_1(J)}$ denotes the L_1 - norm on J , defined by $\|f\|_{L_1(J)} = \left(\int_{x_{i1-1}}^{x_{i1}} \dots \int_{x_{id-1}}^{x_{id}} |f((x_1, \dots, x_d))| dx_1 \dots dx_d \right)$

Note that we can consider the above theorem as a direct estimate for convex multiapproximation since it is in terms of a derivative of a 3-monotone multifunction.

2. Auxiliary results and the proof of the main results.

Let f be a function defined on $I := [a_1, b_1] \times \dots \times [a_d, b_d]$, let $L((x_1, \dots, x_d); f; a, b)$ denote the linear Lagrange interpolating multipolynomials of f at the points $a = (a_1, \dots, a_d)$ and $b = (b_1, \dots, b_d)$. Assume $k \geq 2$.

To prove our main result we need the following lemmas

Lemma 1. Let $f \in \Delta_I^2$, and let $q \in \Delta_I^2$ is a multipolynomial of degree not exceeding or equal $k-1$, with $f((a_1, \dots, a_d)) = q((a_1, \dots, a_d))$ and $f((b_1, \dots, b_d)) = q((b_1, \dots, b_d))$. Then there is a multipolynomial $p \in \Delta_I^2$ of degree not exceeding or equal $k-1$, satisfying

$$\begin{aligned} f((a_1, \dots, a_d)) &= p((a_1, \dots, a_d)), \\ f((b_1, \dots, b_d)) &= p((b_1, \dots, b_d)), \end{aligned} \quad (3)$$

$$\begin{aligned} q'((a_1, \dots, a_d)) &\leq p'((a_1, \dots, a_d)), p'((b_1, \dots, b_d)) \\ &\leq q'((b_1, \dots, b_d)), \end{aligned} \quad (4)$$

$$\begin{aligned} &\left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} (p((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_I \\ &\leq 2 \left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} (q((t_1, \dots, t_d)) \right. \\ &\quad \left. - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_I, \end{aligned} \quad (5)$$

and

$$\begin{aligned} &\int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} p((t_1, \dots, t_d)) dt_1 \dots dt_d \\ &\geq \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d. \end{aligned} \quad (6)$$

Proof . If

$$\int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} q((t_1, \dots, t_d)) dt_1 \dots dt_d \geq \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d.$$

then we take $p := q$ and (3) through (6) are self evident. Otherwise,

$$\int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d - \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} q((t_1, \dots, t_d)) dt_1 \dots dt_d$$

$:= A > 0$.

Clearly

$$A \leq \left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} \left(q((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \right\|_I. \quad (7)$$

Let $l((x_1, \dots, x_d)) := L((x_1, \dots, x_d); f; (a_1, \dots, a_d), (b_1, \dots, b_d))$. Then since f is convex, $l((x_1, \dots, x_d)) \geq f((x_1, \dots, x_d))$, $(x_1, \dots, x_d) \in I$. Hence

$$\begin{aligned} & \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} l((t_1, \dots, t_d)) dt_1 \dots dt_d \\ & \quad - \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d \quad (8) \\ & \leq \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} l((t_1, \dots, t_d)) dt_1 \dots dt_d - \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d := B \\ & \geq 0, \\ & x = (x_1, \dots, x_d) \in I. \end{aligned}$$

Let

$$p((x_1, \dots, x_d)) = \frac{Al((x_1, \dots, x_d)) + Bq((x_1, \dots, x_d))}{A + B}, \quad (x_1, \dots, x_d) \in I.$$

(3) and (4) imply p is a convex. using (8) and (7) to get

$$\begin{aligned} & \left| \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} p((t_1, \dots, t_d)) dt_1 \dots dt_d - \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d \right| \\ & = \left| \frac{A}{A+B} \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} (l((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right. \\ & \quad \left. + \frac{B}{A+B} \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} (q((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ & \leq \frac{A}{A+B} \left| \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} (l((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ & \quad + \frac{B}{A+B} \left| \int_{a_1}^{x_1} \dots \int_{a_d}^{x_d} (q((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ & \leq \frac{A}{A+B} B + \frac{B}{A+B} \left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} (q((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_I \\ & \leq \frac{2B}{A+B} \left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} (q((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_I \\ & \leq 2 \left\| \int_{a_1}^{(\cdot)} \dots \int_{a_d}^{(\cdot)} (q((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_I, \end{aligned}$$

that is, (5). Finally,

$$\begin{aligned}
& \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} p((t_1, \dots, t_d)) dt_1 \dots dt_d \\
&= \frac{A}{A+B} \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} l((t_1, \dots, t_d)) dt_1 \dots dt_d \\
&+ \frac{B}{A+B} \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} q((t_1, \dots, t_d)) dt_1 \dots dt_d \\
&\geq \frac{A}{A+B} \left(-B + \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} l((t_1, \dots, t_d)) dt_1 \dots dt_d \right) \\
&+ \frac{B}{A+B} \left(\int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} q((t_1, \dots, t_d)) dt_1 \dots dt_d + A \right) \\
&= \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f((t_1, \dots, t_d)) dt_1 \dots dt_d,
\end{aligned}$$

Which prove (6), and that completes our proof.

Lemma 2. Let $q \in \Delta_I^2$ be a multipolynomial of degree $\leq k-1$, and let α and β be arbitrary nonnegative real numbers. Suppose that d_{a_ℓ} and d_{b_ℓ} , $\ell = 1, \dots, d$ are real numbers satisfying,

$$\leq \frac{d_{a_1} \dots d_{a_d} (q((b_1, \dots, b_d)) - \beta) - (q((a_1, \dots, a_d)) - \alpha)}{(b_1 - a_1) \dots (b_d - a_d)} \leq d_{b_1} \dots d_{b_d}, \quad (9)$$

and

$$d_{a_1} \dots d_{a_d} \leq q'((a_1, \dots, a_d)) \leq q'((b_1, \dots, b_d)) \leq d_{b_1} \dots d_{b_d}.$$

Then there is a multipolynomial $p \in \Delta_I^2$ of degree $\leq k-1$, such that

$$\begin{aligned}
& p((a_1, \dots, a_d)) \\
&= q((a_1, \dots, a_d)) - \alpha, \quad (10)
\end{aligned}$$

$$\begin{aligned}
& p((b_1, \dots, b_d)) = q((b_1, \dots, b_d)) - \beta, \\
& d_{a_1} \dots d_{a_d} \leq p'((a_1, \dots, a_d)) \\
& \leq p'((b_1, \dots, b_d)) \leq d_{b_1} \dots d_{b_d} \quad (11)
\end{aligned}$$

and

$$\begin{aligned}
& p((x_1, \dots, x_d)) \leq q((x_1, \dots, x_d)), \quad (x_1, \dots, x_d) \in I \\
& := [a_1, b_1] \times \dots \times [a_d, b_d] \quad (12)
\end{aligned}$$

Proof. If $\alpha = \beta$, and $p((x_1, \dots, x_d)) = q((x_1, \dots, x_d)) - \alpha$, $a_\ell \leq x_\ell \leq b_\ell$, $\ell = 1, \dots, d$, and the proof of (10), (11) and (12) is clear. then, assume that $\alpha > \beta$ (the other results are similar). Let

$$\lambda = \frac{((b_1 - a_1) \dots (b_d - a_d))(d_{b_1} \dots d_{b_d}) + q((a_1, \dots, a_d)) - q((b_1, \dots, b_d))}{\alpha - \beta}$$

we have that the right hand side of (11) is equivalent to $\lambda \geq 1$. Put

$$l((x_1, \dots, x_d)) = (d_{b_1} \dots d_{b_d})(x_1 - b_1) \dots (x_d - b_d) + q((b_1, \dots, b_d)) - \lambda\beta.$$

Then,

$$\begin{aligned}
& l((x_1, \dots, x_d)) \leq (d_{b_1} \dots d_{b_d})(x_1 - b_1) \dots (x_d - b_d) + q((b_1, \dots, b_d)) \\
& \leq q((x_1, \dots, x_d)), \quad (x_1, \dots, x_d) \\
& \in I \quad (13)
\end{aligned}$$

Now let

$$p((x_1, \dots, x_d)) = \lambda^{-1} \left((\lambda - 1)q((x_1, \dots, x_d)) + l((x_1, \dots, x_d)) \right), \quad (x_1, \dots, x_d) \in I$$

Then the multipolynomial p is convex since it is written in terms of l and q , with nonnegative coefficients. Also the proof of (10) and (11) is clear (11) since q' is monotone. Now for (13),

$$p((x_1, \dots, x_d)) \leq \lambda^{-1} ((\lambda - 1)q((x_1, \dots, x_d)) + q((x_1, \dots, x_d))) \\ = q((x_1, \dots, x_d)), \quad x = (x_1, \dots, x_d) \in I,$$

thus (12) is proved and the proof is completed.

Lemma 3. Let $f \in \Delta_{I_1}^2$ and $g \in \Delta_{I_1}^2 \cap C^{(1)}(I_1)$, satisfy $f((z_{i1}, \dots, z_{id})) = g((z_{i1}, \dots, z_{id}))$, $i = 1, 2$. Let $l_i((x_1, \dots, x_d)) = ((x_1 - z_{i1}) \dots (x_d - z_{id}))$ $g'((z_{i1}, \dots, z_{id})) + g((z_{i1}, \dots, z_{id}))$, and denote

$$\Delta_i = \int_{z_{11}}^{z_{21}} \dots \int_{z_{1d}}^{z_{2d}} (l_i((t_1, \dots, t_d)) - f((t_1, \dots, t_d)))_+ dt_1 \dots dt_d, \quad i = 1, 2.$$

Then

$$\Delta_i \leq \left\| \int_{z_{i1}}^{(\cdot)} \dots \int_{z_{id}}^{(\cdot)} (f((t_1, \dots, t_d)) - g((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_1} \quad (14)$$

Proof. Let $i = 1$. The convexity of g implies that $l_1((x_1, \dots, x_d)) \leq g((x_1, \dots, x_d))$, $(x_1, \dots, x_d) \in I_1$, $I_1 = [z_{11}, z_{21}] \times \dots \times [z_{1d}, z_{2d}]$. The convexity of f and the linearity of l_1 we can find a $\theta = (\theta_1, \dots, \theta_d) \in I_1$, satisfy $f((x_1, \dots, x_d)) \leq l_1((x_1, \dots, x_d))$, $x \in [z_{11}, \theta_1] \times \dots \times [z_{1d}, \theta_d]$ and $l_1((x_1, \dots, x_d)) \leq f((x_1, \dots, x_d))$, $x \in [\theta_1, z_{21}] \times \dots \times [\theta_d, z_{2d}]$. Hence

$$\Delta_1 = \int_{z_{11}}^{\theta_1} \dots \int_{z_{1d}}^{\theta_d} (l_1((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \\ \leq \int_{z_{11}}^{\theta_1} \dots \int_{z_{1d}}^{\theta_d} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \\ \leq \left\| \int_{z_{11}}^{(\cdot)} \dots \int_{z_{1d}}^{(\cdot)} (f((t_1, \dots, t_d)) - g((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_1},$$

This completes the proof of (14) when $i = 1$. And that implies:

$$\Delta_2 \leq \left\| \int_{(\cdot)}^{z_{21}} \dots \int_{(\cdot)}^{z_{2d}} (f((t_1, \dots, t_d)) - g((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_1},$$

Which yield the proof of (14) when $i = 2$.

Lemma 4. Let $f, g \in \Delta_I^2$, be a multi real functions with

$$f((b_1, \dots, b_d)) - f((a_1, \dots, a_d)) \\ = g((b_1, \dots, b_d)) - g((a_1, \dots, a_d)). \quad (15)$$

Then

$$f'((a_1+, \dots, a_d+)) \leq g'((b_1-, \dots, b_d-)).$$

Proof. We have f' and g' are monotone on $(a_1, b_1) \times \dots \times (a_d, b_d)$. Suppose to the contrary that $f'((a_1+, \dots, a_d+)) > g'((b_1-, \dots, b_d-))$. Therefore

$$f((b_1, \dots, b_d)) - f((a_1, \dots, a_d)) = \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} f'((x_1, \dots, x_d)) dx_1 \dots dx_d \\ \geq f'((a_1+, \dots, a_d+)) (b_1 - a_1) \dots (b_d - a_d) \\ > g'((b_1-, \dots, b_d-)) (b_1 - a_1) \dots (b_d - a_d)$$

$$\geq \int_{a_1}^{b_1} \dots \int_{a_d}^{b_d} g'((x_1, \dots, x_d)) dx_1 \dots dx_d = g((b_1, \dots, b_d)) - g((a_1, \dots, a_d)),$$

contradicting (15).

Corollary 1. Let $f \in \Delta_I^2$ and let $s \in \Delta_I^2$ be a piecewise multipolynomial of degree not exceeding or equal $k - 1$ with knots partition $a_1 := x_{01} < x_{11} < \dots < x_{n1} := b_1, \dots, a_d := x_{0d} < x_{1d} < \dots < x_{nd} := b_d$, satisfying (1). now if $i = 2, \dots, n - 1$

$$\begin{aligned} f'((x_{i1-1}+, \dots, x_{id-1}+)) \\ \leq s'((x_{i1}-, \dots, x_{id}-)), \end{aligned} \quad (16)$$

$$\begin{aligned} s'((x_{i1-1}+, \dots, x_{id-1}+)) \\ \leq f'((x_{i1}-, \dots, x_{id}-)). \end{aligned} \quad (17)$$

Given f and $s \in \Delta_I^2$ denote

$$\begin{aligned} Z = \max_{1 \leq i \leq n} \|f - s\|_{L_1(J)}, \quad J \\ = [x_{i1-1}, x_{i1}] \times \dots \times [x_{id-1}, x_{id}] \end{aligned} \quad (18)$$

Let us write $g \in A_{i,j}$, $1 \leq i < j \leq n - 1$, when g is a convex piecewise multipolynomial of degree not exceeding or equal $k - 1$, on $[x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$, with knots $(x_{i1+1}, \dots, x_{id+1}), \dots, (x_{j1-1}, \dots, x_{jd-1})$ and satisfies $s'((x_{i1}+, \dots, x_{id}+)) \leq g'((x_{i1}+, \dots, x_{id}+))$ and $g'((x_{j1}-, \dots, x_{jd}-)) \leq s'((x_{j1}-, \dots, x_{jd}-))$, and $g((x_{i1}, \dots, x_{id})) = s((x_{i1}, \dots, x_{id}))$, $g((x_{j1}, \dots, x_{jd})) = s((x_{j1}, \dots, x_{jd}))$. For $r = 1, \dots, n - 1$ and $t = (t_1, \dots, t_d)$ let

$$h_r(t) = \begin{cases} f'((x_{i1}-, \dots, x_{id}-)), & \text{if } t \in (x_{i1-1}, x_{i1}] \times \dots \times (x_{id-1}, x_{id}], \\ & i = 1, \dots, r - 1, \\ s'((x_{r1}-, \dots, x_{rd}-)), & \text{if } t \in (x_{r1-1}, x_{r1}] \times \dots \times (x_{rd-1}, x_{rd}] \\ s'((x_{r1}+, \dots, x_{rd}+)), & \text{if } t \in (x_{r1}, x_{r1+1}) \times \dots \times (x_{rd}, x_{rd+1}) \\ f'((x_{i1-1}+, \dots, x_{id-1}+)), & \text{if } t \in [x_{i1-1}, x_{i1}) \times \dots \times [x_{id-1}, x_{id}), \\ & i = r + 2, \dots, n, \end{cases}$$

and set

$$g_r((x_1, \dots, x_d)) = f((x_{r1}, \dots, x_{rd})) + \int_{x_{r1}}^{x_1} \dots \int_{x_{rd}}^{x_d} h_r((t_1, \dots, t_d)) dt_1 \dots dt_d.$$

using of Corollary 1, we get h_r is non-decreasing on $(a_1, b_1) \times \dots \times (a_d, b_d)$, also we have g_r is convex on $(a_1, b_1) \times \dots \times (a_d, b_d)$. It follows by (1) we have $g_r((x_{r1+1}, \dots, x_{rd+1})) \leq f((x_{r1+1}, \dots, x_{rd+1}))$ and $g_r((x_{r1-1}, \dots, x_{rd-1})) \leq f((x_{r1-1}, \dots, x_{rd-1}))$. Therefore,

$$\begin{aligned} g_r((x_1, \dots, x_d)) \\ \leq f((x_1, \dots, x_d)), \end{aligned} \quad (19)$$

$x = (x_1, \dots, x_d) \in I \setminus (x_{r1-1}, x_{r1+1}) \times \dots \times (x_{rd-1}, x_{rd+1})$.

By lemma 3,

$$\begin{aligned} \int_{x_{r1}}^{x_{r1+1}} \dots \int_{x_{rd}}^{x_{rd+1}} (g_r((t_1, \dots, t_d)) - f((t_1, \dots, t_d)))_+ dt_1 \dots dt_d \\ \leq Z, \end{aligned} \quad (20)$$

and

$$\begin{aligned} \int_{x_{r1-1}}^{x_{r1}} \dots \int_{x_{rd-1}}^{x_{rd}} (g_r((t_1, \dots, t_d)) - f((t_1, \dots, t_d)))_+ dt_1 \dots dt_d \\ \leq Z. \end{aligned} \quad (21)$$

If $1 \leq i < j \leq n - 1$, let us construct a function $g_{i,j} \in A_{i,j}$. Then, if $j = i + 1$, then let $g_{i,i+1} = s|_{[x_{i1}, x_{i1+1}] \times \dots \times [x_{id}, x_{id+1}]}$, which belongs to $A_{i,i+1}$. From the other, we have

by (19), that $g_j((x_{i1}, \dots, x_{id})) \leq g_i((x_{i1}, \dots, x_{id})), g_i((x_{j1}, \dots, x_{jd})) \leq g_j((x_{j1}, \dots, x_{jd}))$.

$g_j - g_i$ is continuous on $I_2 = [x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$, therefore there exists a $\theta \in (x_{i1}, x_{j1}) \times \dots \times (x_{id}, x_{jd})$ such that $g_i((\theta_1, \dots, \theta_d)) = g_j((\theta_1, \dots, \theta_d))$. In addition, by (16) and (17) $h_i((t_1, \dots, t_d)) \leq h_j((t_1, \dots, t_d))$, $t \in (x_{i1}, x_{j1}) \times \dots \times (x_{id}, x_{jd})$, whence $h_j - h_i$ is nonnegative on $(x_{i1}, x_{j1}) \times \dots \times (x_{id}, x_{jd})$ leads to $g_j - g_i$ is non-decreasing on $(x_{i1}, x_{j1}) \times \dots \times (x_{id}, x_{jd})$. Therefore

$$\max\{g_i((x_1, \dots, x_d)), g_j((x_1, \dots, x_d))\} = \begin{cases} g_i((x_1, \dots, x_d)), & \text{if } x_\ell \leq \theta_\ell, \ell = 1, \dots, d \\ g_j((x_1, \dots, x_d)), & \text{if } x_\ell > \theta_\ell, \ell = 1, \dots, d, \end{cases}$$

and we set $\bar{g}_{i,j}((x_1, \dots, x_d)) = \max\{g_i((x_1, \dots, x_d)), g_j((x_1, \dots, x_d))\}$, $x \in I_2 = [x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$. Note that $\bar{g}_{i,j}$ convex on I_2 . For the integers $m, i + 1 \leq m \leq j$, $\theta = (\theta_1, \dots, \theta_d)$ satisfies $\theta \in [x_{m1-1}, x_{m1}] \times \dots \times [x_{md-1}, x_{md}]$. And for the integers $\zeta, \zeta \neq m, i + 1 \leq \zeta \leq j$, the function $\bar{g}_{i,j}$ is linear on $[x_{\zeta1-1}, x_{\zeta1}] \times \dots \times [x_{\zeta d-1}, x_{\zeta d}]$, but it may not be so on the interval $[x_{m1-1}, x_{m1}] \times \dots \times [x_{md-1}, x_{md}]$. Then we shall replace it by a multipolynomial of degree $\leq k - 1$. Then by the convexity of $\bar{g}_{i,j}$ we get

$$\begin{aligned} \bar{g}'_{i,j}((x_{m1-1}+, \dots, x_{md-1}+)) &\leq \frac{\bar{g}_{i,j}((x_{m1}, \dots, x_{md})) - \bar{g}_{i,j}((x_{m1-1}, \dots, x_{md-1}))}{(x_{m1} - x_{m1-1}) \dots (x_{md} - x_{md-1})} \\ &\leq \bar{g}'_{i,j}((x_{m1}-, \dots, x_{md}-)). \end{aligned}$$

Put

$$d_{a_1} \dots d_{a_d} = \begin{cases} s'((x_{m1-1}+, \dots, x_{md-1}+)), & \text{if } m - 1 = i \\ f'((x_{m1-2}+, \dots, x_{md-2}+)), & \text{o.w.}, \end{cases}$$

and

$$d_{b_1} \dots d_{b_d} = \begin{cases} s'((x_{m1}-, \dots, x_{md}-)), & \text{if } m = j, \\ f'((x_{m1+1}-, \dots, x_{md+1}-)), & \text{o.w.}, \end{cases}$$

Therefore

$$\begin{aligned} d_{a_1} \dots d_{a_d} &\leq \bar{g}'_{i,j}((x_{m1-1}+, \dots, x_{md-1}+)) \\ &\leq \bar{g}'_{i,j}((x_{m1}-, \dots, x_{md}-)) \leq d_{b_1} \dots d_{b_d}. \end{aligned}$$

Also, in view of (16) and (17),

$$d_{a_1} \dots d_{a_d} \leq s'((x_{m1-1}+, \dots, x_{md-1}+)), s'((x_{m1}-, \dots, x_{md}-)) \leq d_{b_1} \dots d_{b_d}.$$

Applying Lemma 2 with $a_\ell = x_{m\ell-1}$ and $b_\ell = x_{m\ell}$, $\ell = 1, \dots, d$,

$$q = s|_{[x_{m1-1}, x_{m1}] \times \dots \times [x_{md-1}, x_{md}]} \quad \text{and}$$

$\alpha = f((x_{m1-1}, \dots, x_{md-1})) - \bar{g}_{i,j}((x_{m1-1}, \dots, x_{md-1}))$ and $\beta = f((x_{m1}, \dots, x_{md})) - \bar{g}_{i,j}((x_{m1}, \dots, x_{md}))$, so we get the required polynomial p . Let

$$g_{i,j}((x_1, \dots, x_d)) = \begin{cases} \bar{g}_{i,j}((x_1, \dots, x_d)), & \text{if } x \notin [x_{m1-1}, x_{m1}] \times \dots \times [x_{md-1}, x_{md}], \\ p((x_1, \dots, x_d)), & \text{if } x \in [x_{m1-1}, x_{m1}] \times \dots \times [x_{md-1}, x_{md}]. \end{cases}$$

Then (10) and (11) yield $g_{i,j} \in A_{i,j}$ and (12) gives

$$\begin{aligned} & \int_{x_{m1-1}}^{x_{m1}} \dots \int_{x_{md-1}}^{x_{md}} \left(g_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right)_+ dt_1 \dots dt_d \\ & \leq \int_{x_{m1-1}}^{x_{m1}} \dots \int_{x_{md-1}}^{x_{md}} \left(s((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right)_+ dt_1 \dots dt_d \leq Z. \end{aligned} \quad (22)$$

By virtue of (20) and (21) we have

$$\begin{aligned} & \int_{x_{i1}}^{x_{i1+1}} \dots \int_{x_{id}}^{x_{id+1}} \left(g_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right)_+ dt_1 \dots dt_d \\ & \leq Z, \end{aligned} \quad (23)$$

and

$$\begin{aligned} & \int_{x_{j1-1}}^{x_{j1}} \dots \int_{x_{jd-1}}^{x_{jd}} \left(g_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right)_+ dt_1 \dots dt_d \\ & \leq Z. \end{aligned} \quad (24)$$

Since (21) implies that $g_{i,j}((x_1, \dots, x_d)) \leq f((x_1, \dots, x_d))$ for all $(x_1, \dots, x_d) \in [x_{\zeta 1-1}, x_{\zeta 1}] \times \dots \times [x_{\zeta d-1}, x_{\zeta d}]$, $i+1 < \zeta < j$, $\zeta \neq m$, we conclude from (21), (23) and (24) that

$$\begin{aligned} & \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \left(g_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right)_+ dt_1 \dots dt_d \\ & \leq 3Z. \end{aligned} \quad (25)$$

If $\delta((t_1, \dots, t_d))$ is a continuous function on $I_2 = [x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$, then we have

$$\begin{aligned} & \left\| \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \right\|_{I_2} \\ & \leq \left| \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \right| \\ & + \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d))_+ dt_1 \dots dt_d. \end{aligned} \quad (26)$$

Indeed, for $x_{i\ell} < x_\ell < x_{j\ell}$, $\ell = 1, \dots, d$, when

$$\begin{aligned} & \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \geq 0, \text{ then} \\ & 0 \leq \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \leq \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta_+((t_1, \dots, t_d)) dt_1 \dots dt_d \\ & \leq \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta_+((t_1, \dots, t_d)) dt_1 \dots dt_d. \end{aligned}$$

On the other hand, if

$$\begin{aligned} & \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d < 0, \text{ then} \\ & \left| \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \right| \leq \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta_-((t_1, \dots, t_d)) dt_1 \dots dt_d \\ & \leq \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta_-((t_1, \dots, t_d)) dt_1 \dots dt_d \end{aligned}$$

$$= - \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d)) dt_1 \dots dt_d \\ + \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} \delta((t_1, \dots, t_d))_+ dt_1 \dots dt_d.$$

This completes the proof of (26). Then let

$$\Delta_{i,j}(\cdot) = \int_{x_{i1}}^{(\cdot)} \dots \int_{x_{id}}^{(\cdot)} (g_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d,$$

using (25) we get

$$\|\Delta_{i,j}\|_{I_2} \\ \leq |\Delta_{i,j}((x_{j1}, \dots, x_{jd}))| \\ + 3Z. \quad (27)$$

Lemma 5. If $1 \leq i \leq n-2$ is an integer. Then, there is an integer $i+1 \leq j \leq n-1$ and a multifunction $g_{i,j}^* \in A_{i,j}$, satisfying

$$\Delta_{i,j}^*(\cdot) = \int_{x_{i1}}^{(\cdot)} \dots \int_{x_{id}}^{(\cdot)} (g_{i,j}^*((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d,$$

and

$$\|\Delta_{i,j}^*\|_{I_2} \\ \leq 12Z. \quad (28)$$

When $j < n-1$, we have

$$\Delta_{i,j}^*((x_{j1}, \dots, x_{jd})) \\ < 0. \quad (29)$$

Proof. assume $\Delta_{i,n-1}((x_{n1-1}, \dots, x_{nd-1})) \geq 0$, therefore (25), $\Delta_{i,n-1}((x_{n1-1}, \dots, x_{nd-1})) \leq 3Z$, and let $g_{i,n-1}^* = g_{i,n-1}$, we get (28) by (27). at the other side, at least one of $\Delta_{i,i+r}((x_{i1+r}, \dots, x_{id+r}))$, $1 \leq r \leq n-i-1$, is negative. When $1 \leq r \leq n-i-1$, $-6Z \leq \Delta_{i,i+r}((x_{i1+r}, \dots, x_{id+r})) < 0$, then let $j = i+r$ also $g_{i,j}^* = g_{i,j}$. And (29) is proved, also by (27), we get (28). At last, if all the negative numbers above $< -6Z$, let $1 \leq r \leq n-i-1$, be small and satisfy $\Delta_{i,i+r}((x_{i1+r}, \dots, x_{id+r})) < -6Z$. Then for, $r \geq 2$, since $g_{i,i+1}((x_1, \dots, x_d)) = s((x_1, \dots, x_d))$, $x \in [x_{i1}, x_{i1+1}] \times \dots \times [x_{id}, x_{id+1}]$, whence $|\Delta_{i,i+1}((x_{i1+1}, \dots, x_{id+1}))| \leq Z$. Let $j = i+r$, and $p = s|_{[x_{j1-1}, x_{j1}] \times \dots \times [x_{jd-1}, x_{jd}]}$.

Then by (18),

$$\left\| \int_{x_{j1-1}}^{(\cdot)} \dots \int_{x_{jd-1}}^{(\cdot)} (p((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_3} \\ \leq Z, \quad (30)$$

$$I_3 = [x_{j1-1}, x_{j1}] \times \dots \times [x_{jd-1}, x_{jd}].$$

Denote

$$\tilde{g}_{i,j}((x_1, \dots, x_d)) = \begin{cases} g_{i,j-1}((x_1, \dots, x_d)), & \text{if } x \in [x_{i1}, x_{j1-1}] \times \dots \times [x_{id}, x_{jd-1}], \\ p((x_1, \dots, x_d)), & \text{if } x \in [x_{j1-1}, x_{j1}] \times \dots \times [x_{jd-1}, x_{jd}]. \end{cases}$$

And by $\tilde{g}_{i,j} \in A_{i,j-1}$ and $\tilde{g}_{i,j} \in A_{j-1,j}$, we have $\tilde{g}_{i,j} \in A_{i,j}$. Assume $g_{i,j}^*((x_1, \dots, x_d)) = \lambda g_{i,j}((x_1, \dots, x_d)) + (1-\lambda)\tilde{g}_{i,j}((x_1, \dots, x_d))$, $x = (x_1, \dots, x_d) \in I_2 = [x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$ where $\lambda = 6Z |\Delta_{i,j}((x_{j1}, \dots, x_{jd}))|^{-1}$. Clearly

$\lambda \in (0,1) \times \dots \times (0,1)$, therefore $g_{i,j}^* \in A_{i,j}$. The definition of r leads to $0 \leq \Delta_{i,j-1}((x_{j1-1}, \dots, x_{jd-1})) \leq 3Z$.

Then using (27)

$$\begin{aligned} & \left\| \int_{x_{i1}}^{(\cdot)} \dots \int_{x_{id}}^{(\cdot)} (\tilde{g}_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_4} \\ &= \|\Delta_{i,j-1}\|_{I_4}, \quad I_4 = [x_{i1}, x_{j1-1}] \times \dots \times [x_{id}, x_{jd-1}], \\ &\leq |\Delta_{i,j-1}((x_{j1-1}, \dots, x_{jd-1}))| + 3Z \leq 6Z. \end{aligned}$$

Also by (30)

$$\begin{aligned} & \left| \int_{x_{i1}}^{x_1} \dots \int_{x_{id}}^{x_d} (\tilde{g}_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ &= \left| \Delta_{i,j-1}((x_{j1-1}, \dots, x_{jd-1})) \right. \\ &\quad \left. + \int_{x_{j1-1}}^{x_1} \dots \int_{x_{jd-1}}^{x_d} (p((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ &\leq |\Delta_{i,j-1}((x_{j1-1}, \dots, x_{jd-1}))| + Z \leq 4Z, \\ &x = (x_1, \dots, x_d) \in I_3 = [x_{j1-1}, x_{j1}] \times \dots \times [x_{jd-1}, x_{jd}]. \end{aligned}$$

Therefore

$$\begin{aligned} & \left\| \int_{x_{i1}}^{(\cdot)} \dots \int_{x_{id}}^{(\cdot)} (\tilde{g}_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_2} \\ &\leq 6Z. \end{aligned} \quad (31)$$

In particular ,

$$\begin{aligned} & \Delta_{i,j}^*((x_{j1}, \dots, x_{jd})) = \lambda \Delta_{i,j}((x_{j1}, \dots, x_{jd})) \\ &+ (1-\lambda) \int_{x_{i1}}^{x_{j1}} \dots \int_{x_{id}}^{x_{jd}} (\tilde{g}_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \\ &\leq -6Z + (1-\lambda)6Z < 0, \\ &\text{therefore (29) is proved . Then using (27) and (31) ,to obtain} \\ &\|\Delta_{i,j}^*\|_{I_2} \leq \lambda \|\Delta_{i,j}\|_{I_2} \\ &+ (1-\lambda) \left\| \int_{x_{i1}}^{(\cdot)} \dots \int_{x_{id}}^{(\cdot)} (\tilde{g}_{i,j}((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right\|_{I_2} \\ &\leq \lambda (|\Delta_{i,j}((x_{j1}, \dots, x_{jd}))| + 3Z) + 6(1-\lambda)Z = 6Z + 6Z - 3\lambda Z \leq 12Z. \text{ Then (28)} \\ &\text{is proved , which completes the proof .} \end{aligned}$$

Proof of the Theorem. Note that

$$S((x_1, \dots, x_d)) = F((x_{11}, \dots, x_{1d})) + \int_{x_{11}}^{x_1} \dots \int_{x_{1d}}^{x_d} \bar{g}((t_1, \dots, t_d)) dt_1 \dots dt_d, x \in I$$

where

$$\bar{g}((t_1, \dots, t_d)) = \begin{cases} s((t_1, \dots, t_d)), & \text{if } t \in [x_{01}, x_{11}] \times \dots \times [x_{0d}, x_{1d}] \\ & \cup (x_{n1-1}, x_{n1}] \times \dots \times (x_{nd-1}, x_{nd}] \\ g((t_1, \dots, t_d)), & \text{if } t \in [x_{11}, x_{n1-1}] \times \dots \times [x_{1d}, x_{nd-1}], \end{cases}$$

is in $A_{1,n-1}$. This shows that S is 3-monotone. Now let us define $g(t_1, \dots, t_d)$ using the induction. Then using Lemma 1 for $J = [x_{i1-1}, x_{i1}] \times \dots \times [x_{id-1}, x_{id}]$, $2 \leq i \leq n-1$, where $q = s|_J$, then $p \in A_{i-1,i}$. Also, we have if $g \in A_{i,j}$, $1 \leq i < j < \zeta \leq n-1$

and $g \in A_{j,\zeta}$ then $g \in A_{i,\zeta}$. We can define g using induction. And using Lemma 1 for $[x_{11}, x_{21}] \times \dots \times [x_{1d}, x_{2d}]$, with $q = s|_{[x_{11}, x_{21}] \times \dots \times [x_{1d}, x_{2d}]}$, we get a

multipolynomial $p \in A_{1,2}$. and let $g((x_1, \dots, x_d)) = p((x_1, \dots, x_d))$, $(x_1, \dots, x_d) \in [x_{11}, x_{21}] \times \dots \times [x_{1d}, x_{2d}]$. Assume the g defined on $[x_{11}, x_{i1}] \times \dots \times [x_{1d}, x_{id}]$ for some $2 \leq i \leq n-2$, it belongs to $A_{1,i}$, with all $x \in [x_{11}, x_{i1}] \times \dots \times [x_{1d}, x_{id}]$, that

$$\left| \int_{x_{11}}^{x_1} \dots \int_{x_{1d}}^{x_d} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \leq 24Z, \quad (32)$$

where Z is defined in (18), then

$$\left| \int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \leq 12Z. \quad (33)$$

Then we define g on some $I_2 = [x_{i1}, x_{j1}] \times \dots \times [x_{id}, x_{jd}]$, $i < j \leq n-1$, so that $g \in A_{i,j}$, (32) is true, on the interval $[x_{11}, x_{j1}] \times \dots \times [x_{1d}, x_{jd}]$ and when $j < n-1$, we have

$$\left| \int_{x_{11}}^{x_{j1}} \dots \int_{x_{1d}}^{x_{jd}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \leq 12Z. \quad (34)$$

If

$$\int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \leq 0, \quad (35)$$

then if $j = i + 1$ using Lemma 1 for $I_3 = [x_{j1-1}, x_{j1}] \times \dots \times [x_{jd-1}, x_{jd}]$ and $q = s|_{I_3}$. let $g((x_1, \dots, x_d)) := p((x_1, \dots, x_d))$, $x = (x_1, \dots, x_d) \in I_3$ where p is the required multipolynomial. For $x = (x_1, \dots, x_d) \in I_3$, using (33) and (5), we get

$$\begin{aligned} \left| \int_{x_{11}}^{x_1} \dots \int_{x_{1d}}^{x_d} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ \leq \left| \int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ + \left| \int_{x_{i1}}^{x_1} \dots \int_{x_{id}}^{x_d} (p((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \right| \\ \leq 12Z + 2Z \leq 14Z. \end{aligned}$$

Hence, combining with (32) for $x = (x_1, \dots, x_d) \in [x_{11}, x_{i1}] \times \dots \times [x_{1d}, x_{id}]$, we see that (32) holds for $x = (x_1, \dots, x_d) \in [x_{11}, x_{j1}] \times \dots \times [x_{1d}, x_{jd}]$.

Moreover, (6) implies that

$$0 \leq \int_{x_{j1-1}}^{x_{j1}} \dots \int_{x_{jd-1}}^{x_{jd}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \leq 2Z,$$

which together with (33) and (35) yield

$$-12Z \leq \int_{x_{11}}^{x_{j1}} \dots \int_{x_{1d}}^{x_{jd}} (g((t_1, \dots, t_d)) - f((t_1, \dots, t_d))) dt_1 \dots dt_d \leq 12Z.$$

So (34) is proved . Otherwise,

$$\int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} \left(g((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d > 0. \quad (36)$$

using Lemma 5, to get some integer j , $i + 1 \leq j \leq n - 1$, and $g_{i,j}^*$ is in $A_{i,j}$, and satisfy (28) and (29) when $j < n - 1$. Let $g((x_1, \dots, x_d)) = g_{i,j}^*((x_1, \dots, x_d))$ $(x_1, \dots, x_d) \in I_2$, when $j = n - 1$, using (28) to get (32) when $(x_1, \dots, x_d) \in [x_{11}, x_{n1-1}] \times \dots \times [x_{1d}, x_{nd-1}]$. Then, if $(x_1, \dots, x_d) \in I_2$, using (28) and (33), we get

$$\begin{aligned} & \left| \int_{x_{11}}^{x_1} \dots \int_{x_{1d}}^{x_d} \left(g((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \right| \\ & \leq \left| \int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} \left(g((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \right| \\ & \quad + \left| \int_{x_{i1}}^{x_1} \dots \int_{x_{id}}^{x_d} \left(g_{i,j}^*((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \right| \\ & \leq 12Z + 12Z \leq 24Z. \end{aligned}$$

Hence, (32) holds for $(x_1, \dots, x_d) \in [x_{11}, x_{j1}] \times \dots \times [x_{1d}, x_{jd}]$. Also, by (36) and (33),

$$0 < \int_{x_{11}}^{x_{i1}} \dots \int_{x_{1d}}^{x_{id}} \left(g((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \leq 12Z,$$

which combined with (28) and (29) give

$$-12Z < \int_{x_{11}}^{x_{j1}} \dots \int_{x_{1d}}^{x_{jd}} \left(g((t_1, \dots, t_d)) - f((t_1, \dots, t_d)) \right) dt_1 \dots dt_d \leq 12Z.$$

Thus the proof of (34) is complete.

Then using (32) and definition of S to prove (2)

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